

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended June 30, 2016

Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Short Term Income Fund Unit Value \$1.00	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
90-Day Treasury Bill	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
HB&T Fixed Income Fund Unit Value \$20.910000	0.43%	0.43%	1.41%	1.31%	1.01%	1.22%	2.53%	3.14%
Barclays US Govt/Credit 1-3 Yr Index	0.60%	0.67%	1.65%	1.59%	1.22%	1.10%	2.80%	3.49%
HB&T Large Cap 500 Index Fund R1 Unit Value \$28.320000	0.25%	2.30%	3.63%	3.94%	11.05%	11.63%	7.02%	7.07%
S&P 500 Index	0.26%	2.46%	3.84%	3.99%	11.66%	12.10%	7.42%	7.49%
HB&T Large Cap 500 Index Fund R2 Unit Value \$10.000000	0.23%	2.23%	3.48%	3.64%	10.75%	11.33%	6.72%	6.77%
S&P 500 Index	0.26%	2.46%	3.84%	3.99%	11.66%	12.10%	7.42%	7.49%
HB&T Large Cap 500 Index Fund R3 Unit Value \$21.870000	0.19%	2.13%	3.28%	3.24%	10.35%	10.93%	6.32%	6.37%
S&P 500 Index	0.26%	2.46%	3.84%	3.99%	11.66%	12.10%	7.42%	7.49%
HB&T Large Cap Growth Index Fund R-Inst Unit Value \$10.830000	-0.55%	0.46%	1.22%	3.04%	N/A	N/A	N/A	4.95%
Russell 1000 Growth Index	-0.39%	0.61%	1.36%	3.02%	N/A	N/A	N/A	5.26%
HB&T Large Cap Value Index Fund R-Inst Unit Value \$10.290000	0.78%	4.47%	5.21%	2.08%	N/A	N/A	N/A	1.75%
Russell 1000 Value Index	0.86%	4.58%	6.30%	2.86%	N/A	N/A	N/A	2.46%
SMART Funds® Index Today R-INST Unit Value \$13.500000	0.45%	0.53%	1.44%	0.68%	0.50%	1.78%	3.13%	2.31%
Mstar Lifetime Con Incm TR USD	1.38%	2.29%	5.10%	3.19%	3.44%	3.56%	4.93%	4.85%
SMART Funds® Index Today R1 Unit Value \$12.700000	0.39%	0.39%	1.18%	0.31%	0.71%	1.76%	2.92%	3.20%
Mstar Lifetime Con Incm TR USD	1.38%	2.29%	5.10%	3.19%	3.44%	3.56%	4.93%	4.85%
SMART Funds® Index Today R2 Unit Value \$16.410000	0.43%	0.43%	1.23%	0.31%	0.06%	1.27%	2.49%	2.76%
Mstar Lifetime Con Incm TR USD	1.38%	2.29%	5.10%	3.19%	3.44%	3.56%	4.93%	4.85%
SMART Funds® Index Today R3 Unit Value \$13.500000	0.42%	0.42%	1.26%	0.33%	-0.06%	1.06%	2.25%	2.53%
Mstar Lifetime Con Incm TR USD	1.38%	2.29%	5.10%	3.19%	3.44%	3.56%	4.93%	N/A
SMART Funds® Index 2020 R-INST Unit Value \$12.390000	1.23%	1.64%	3.34%	0.57%	2.25%	2.58%	3.32%	3.28%
Mstar Lifetime Con 2020 TR USD	1.63%	3.03%	6.22%	4.04%	5.19%	5.41%	5.97%	6.23%
SMART Funds® Index 2020 R1 Unit Value \$12.530000	1.24%	1.66%	3.56%	0.58%	2.04%	2.35%	3.12%	5.60%
Mstar Lifetime Con 2020 TR USD	1.63%	3.03%	6.22%	4.04%	5.19%	5.41%	5.97%	6.75%
SMART Funds® Index 2020 R2 Unit Value \$11.390000	1.24%	1.61%	3.55%	0.62%	1.98%	2.15%	2.89%	5.43%
Mstar Lifetime Con 2020 TR USD	1.63%	3.03%	6.22%	4.04%	5.19%	5.41%	5.97%	6.75%

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SMART Funds® Index 2020 R3 Unit Value \$10.000000	1.28%	1.68%	3.59%	0.71%	1.96%	2.06%	2.73%	5.30%
Mstar Lifetime Con 2020 TR USD	1.63%	3.03%	6.22%	4.04%	5.19%	5.41%	5.97%	6.75%
SMART Funds® Index 2030 R-INST Unit Value \$18.360000	1.05%	2.34%	4.26%	-0.43%	3.52%	3.86%	3.85%	4.76%
Mstar Lifetime Con 2030 TR USD	1.41%	3.15%	6.05%	3.12%	6.13%	6.23%	6.11%	7.47%
SMART Funds® Index 2030 R1 Unit Value \$17.010000	1.01%	2.22%	3.97%	-0.93%	3.15%	3.49%	3.54%	7.13%
Mstar Lifetime Con 2030 TR USD	1.41%	3.15%	6.05%	3.12%	6.13%	6.23%	6.11%	7.45%
SMART Funds® Index 2030 R2 Unit Value \$22.110000	1.00%	2.22%	4.00%	-0.85%	3.07%	3.36%	3.29%	6.92%
Mstar Lifetime Con 2030 TR USD	1.41%	3.15%	6.05%	3.12%	6.13%	6.23%	6.11%	7.45%
SMART Funds® Index 2030 R3 Unit Value \$17.580000	0.98%	2.17%	3.90%	-0.90%	2.89%	3.14%	3.04%	6.66%
Mstar Lifetime Con 2030 TR USD	1.41%	3.15%	6.05%	3.12%	6.13%	6.23%	6.11%	7.45%
SMART Funds® Index 2040 R-INST Unit Value \$13.800000	1.31%	2.82%	4.29%	-0.72%	3.78%	3.85%	4.00%	4.83%
Mstar Lifetime Con 2040 TR USD	0.85%	2.96%	5.14%	0.88%	6.66%	6.71%	6.17%	8.30%
SMART Funds® Index 2040 R1 Unit Value \$13.990000	1.26%	2.71%	4.20%	-0.87%	3.50%	3.54%	3.79%	7.46%
Mstar Lifetime Con 2040 TR USD	0.85%	2.96%	5.14%	0.88%	6.66%	6.71%	6.17%	7.88%
SMART Funds® Index 2040 R2 Unit Value \$12.640000	1.28%	2.68%	4.12%	-1.10%	3.35%	3.37%	3.34%	6.98%
Mstar Lifetime Con 2040 TR USD	0.85%	2.96%	5.14%	0.88%	6.66%	6.71%	6.17%	7.88%
SMART Funds® Index 2040 R3 Unit Value \$10.000000	1.25%	2.68%	4.15%	-1.08%	3.38%	3.35%	3.16%	6.82%
Mstar Lifetime Con 2040 TR USD	0.85%	2.96%	5.14%	0.88%	6.66%	6.71%	6.17%	7.88%
SMART Funds® Index 2050 R-INST Unit Value \$17.460000	1.04%	2.77%	4.55%	-1.02%	4.14%	4.04%	4.19%	5.33%
Mstar Lifetime Con 2050 TR USD	0.60%	2.82%	4.67%	-0.47%	6.47%	6.54%	6.11%	8.22%
SMART Funds® Index 2050 R1 Unit Value \$13.700000	0.99%	2.65%	4.43%	-1.39%	3.84%	3.84%	3.95%	7.67%
Mstar Lifetime Con 2050 TR USD	0.60%	2.82%	4.67%	-0.47%	6.47%	6.54%	6.11%	7.85%
SMART Funds® Index 2050 R2 Unit Value \$20.160000	1.00%	2.65%	4.40%	-1.32%	3.72%	3.57%	3.63%	7.37%
Mstar Lifetime Con 2050 TR USD	0.60%	2.82%	4.67%	-0.47%	6.47%	6.54%	6.11%	7.85%
SMART Funds® Index 2050 R3 Unit Value \$15.210000	1.03%	2.67%	4.38%	-1.32%	3.59%	3.36%	3.40%	7.15%
Mstar Lifetime Con 2050 TR USD	0.60%	2.82%	4.67%	-0.47%	6.47%	6.54%	6.11%	7.85%
HB&T MetLife Stable Value Fund #29551 R1 Unit Value \$11.6300000	0.17%	0.43%	0.87%	1.66%	1.66%	1.85%	N/A	2.13%
BarCap Govt/Credit 1-5 Yr Tr USD	0.94%	0.98%	2.60%	2.63%	1.93%	1.77%	N/A	2.54%

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HB&T MetLife Stable Value Fund #29551 R2 Unit Value \$11.340000	0.09%	0.35%	0.62%	1.25%	1.30%	1.49%	N/A	1.77%
BarCap Govt/Credit 1-5 Yr Tr USD	0.94%	0.98%	2.60%	2.63%	1.93%	1.77%	N/A	2.54%
HBS MetLife Stable Value Fund R1 Unit Value \$10.400000	0.10%	0.48%	0.97%	1.96%	1.96%	N/A	N/A	1.76%
Barclays US Aggregate Intermediate	1.23%	1.44%	3.78%	4.36%	N/A	N/A	N/A	3.51%
HBS MetLife Stable Value Fund R2 Unit Value \$10.290000	0.10%	0.39%	0.78%	1.48%	N/A	N/A	N/A	1.28%
Barclays US Aggregate Intermediate	1.23%	1.44%	3.78%	4.36%	N/A	N/A	N/A	3.51%
Merganser Short Term Bond Institutional Trust R1 Unit Value \$10.400000	0.58%	0.87%	1.96%	2.56%	N/A	N/A	N/A	1.76%
Barclays US Govt/Credit 1-3 Yr TR USD	0.60%	0.67%	1.65%	1.59%	N/A	N/A	N/A	1.26%
Merganser Core Bond Institutional Trust R1 Unit Value \$10.950000	1.30%	1.67%	5.09%	5.49%	N/A	N/A	N/A	3.79%
Barclay's US Aggregate	1.80%	2.21%	5.31%	6.00%	N/A	N/A	N/A	4.17%
MIZAN All Equity Moderate Allocation Fund R1 Unit Value \$22.010000	-0.63%	-2.08%	-1.25%	-6.95%	8.34%	9.36%	N/A	12.80%
Russell 3000	0.21%	2.63%	3.62%	2.14%	11.13%	11.60%	N/A	12.83%
MIZAN All Equity Moderate Allocation Fund R2 Unit Value \$22.320000	-0.67%	-2.11%	-1.28%	-7.00%	8.32%	9.45%	N/A	12.97%
Russell 3000	0.21%	2.63%	3.62%	2.14%	11.13%	11.60%	N/A	12.83%
MIZAN All Equity Moderate Allocation Fund R3 Unit Value \$22.320000	-0.67%	-2.11%	-1.28%	-7.00%	8.32%	9.45%	N/A	12.97%
Russell 3000	0.21%	2.63%	3.62%	2.14%	11.13%	11.60%	N/A	12.83%
Advice Portfolios Moderate Conservative Fund R Unit Value \$14.500000	1.33%	2.18%	4.77%	3.35%	2.69%	1.51%	N/A	2.00%
Morningstar Con Tgt Risk TR USD	1.49%	2.24%	5.12%	4.17%	3.52%	3.77%	N/A	4.40%
Advice Portfolios Moderate Conservative Fund R2 Unit Value \$17.030000	1.30%	2.09%	4.60%	3.00%	2.34%	1.16%	N/A	1.65%
Morningstar Con Tgt Risk TR USD	1.49%	2.24%	5.12%	4.17%	3.52%	3.77%	N/A	4.15%
Advice Portfolios Moderate Conservative Fund R3 Unit Value \$13.520000	1.31%	2.13%	4.67%	3.15%	2.49%	1.31%	1.99%	1.80%
Morningstar Con Tgt Risk TR USD	1.49%	2.24%	5.12%	4.17%	3.52%	3.77%	4.78%	4.62%
Advice Portfolios Moderate Fund R Unit Value \$17.320000	0.81%	2.00%	4.27%	1.52%	3.28%	2.71	N/A	4.19%
Morningstar Mod Con Tgt Risk TR USD	1.16%	2.36%	4.86%	3.13%	4.76%	4.96%	N/A	6.30%
Advice Portfolios Moderate Fund R2 Unit Value \$11.680000	0.78%	1.83%	4.01%	0.95%	2.58%	2.33	N/A	2.82%
Morningstar Mod Con Tgt Risk TR USD	1.16%	2.36%	4.86%	3.13%	4.76%	4.96%	N/A	5.66%
Advice Portfolios Moderate Fund R3 Unit Value \$16.160000	0.75%	1.96%	4.19%	1.38%	2.45%	1.87%	2.99%	3.66%
Morningstar Mod Con Tgt Risk TR USD	1.16%	2.36%	4.86%	3.13%	4.76%	4.96%	5.36%	5.46%

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Advice Portfolios Moderate Growth Fund R Unit Value \$19.360000	0.52%	2.06%	3.86%	0.57%	4.37%	3.86%	N/A	5.60%
Morningstar Mod Tgt Risk TR USD	0.84%	2.40%	4.60%	1.56%	5.60%	5.79%	N/A	7.92%
Advice Portfolios Moderate Growth Fund R2 Unit Value \$12.290000	0.49%	1.99%	3.71%	0.00%	3.67%	3.22	N/A	3.76%
Morningstar Mod Tgt Risk TR USD	0.84%	2.40%	4.60%	1.56%	5.60%	5.79%	N/A	6.83%
Advice Portfolios Moderate Growth Fund R3 Unit Value \$17.9800000	0.56%	2.04%	3.81%	-0.06%	3.43%	2.96%	3.22%	4.15%
Morningstar Mod Tgt Risk TR USD	0.84%	2.40%	4.60%	1.56%	5.60%	5.79%	5.75%	6.21%
Advice Portfolios Growth Fund R Unit Value \$22.630000	0.13%	2.03%	3.24%	-0.48%	5.95%	5.47%	N/A	7.35%
Morningstar Mod Agg Tgt Risk TR USD	0.41%	2.45%	4.08%	-0.43%	6.26%	6.37%	N/A	9.34%
Advice Portfolios Growth Fund R2 Unit Value \$13.270000	0.08%	1.92%	3.03%	-1.04%	5.22%	4.81	N/A	5.20%
Morningstar Mod Agg Tgt Risk TR USD	0.41%	2.45%	4.08%	-0.43%	6.26%	6.37%	N/A	7.78%
Advice Portfolios Growth Fund R3 Unit Value \$21.050000	0.10%	1.94%	3.09%	-1.03%	5.03%	4.58%	3.45%	4.63%
Morningstar Mod Agg Tgt Risk TR USD	0.41%	2.45%	4.08%	-0.43%	6.26%	6.37%	5.82%	6.68%
Advice Portfolios High Growth Fund R Unit Value \$23.960000	-0.25%	1.91%	2.79%	-1.16%	6.69%	5.41%	N/A	7.74%
Morningstar Agg Tgt Risk TR USD	0.06%	2.22%	3.55%	-1.70%	6.82%	6.87%	N/A	10.47%
Advice Portfolios High Growth Fund R2 Unit Value \$13.300000	-0.30%	1.84%	2.62%	-1.70%	5.96%	4.74	N/A	5.24%
Morningstar Agg Tgt Risk TR USD	0.06%	2.22%	3.55%	-1.70%	6.82%	6.87%	N/A	8.56%
Advice Portfolios High Growth Fund R3 Unit Value \$22.270000	-0.27%	1.83%	2.67%	-1.76%	5.73%	4.49%	3.55%	5.05%
Morningstar Agg Tgt Risk TR USD	0.06%	2.22%	3.55%	-1.70%	6.82%	6.87%	5.76%	6.93%
Tactical Core Stable Value Fund R Unit Value \$11.370000	0.09%	0.35%	0.80%	1.43%	1.42%	1.49%	N/A	1.51%
Barclays US Govt/Credit 1-5 Yr TR USD	0.94%	0.98%	2.60%	2.63%	1.93%	1.77%	N/A	1.74%
Tactical Core Stable Value Fund R2 Unit Value \$10.870000	0.09%	0.28%	0.46%	0.74%	0.68%	0.83%	N/A	0.88%
Barclays US Govt/Credit 1-5 Yr TR USD	0.94%	0.98%	2.60%	2.63%	1.93%	1.77%	N/A	1.80%
Clear Sailing Investment Group Cons Fund R1 Unit Value \$11.580000	1.14%	2.30%	2.57%	0.61%	4.25%	N/A	N/A	4.08%
Morningstar Conservative Target Risk	1.49%	2.24%	5.12%	4.17%	3.52%	N/A	N/A	2.97%
Clear Sailing Investment Group Cons Fund R2 Unit Value \$11.650000	1.12%	2.24%	2.46%	0.38%	4.02%	N/A	N/A	3.85%
Morningstar Conservative Target Risk	1.49%	2.24%	5.12%	4.17%	3.52%	N/A	N/A	2.97%
Clear Sailing Investment Group Balanced Fund R1 Unit Value \$11.880000	-0.08%	1.02%	-0.42%	-3.49%	3.07%	N/A	N/A	4.81%
Morningstar Moderate Target Risk	0.84%	2.40%	4.60%	1.56%	5.60%	N/A	N/A	6.35%

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Clear Sailing Investment Group Balanced Fund R2 Unit Value \$11.950000	-0.10%	0.96%	-0.54%	-3.72%	2.84%	N/A	N/A	4.58%
Morningstar Moderate Target Risk	0.84%	2.40%	4.60%	1.56%	5.60%	N/A	N/A	6.35%
Clear Sailing Investment Group Growth Fund R1 Unit Value \$12.390000	-0.32%	0.81%	-1.12%	-5.49%	3.48%	N/A	N/A	6.02%
Morningstar Moderately Aggressive Target Risk	0.41%	2.45%	4.08%	-0.43%	6.26%	N/A	N/A	7.72%
Clear Sailing Investment Group Growth Fund R2 Unit Value \$12.420000	-0.34%	0.75%	-1.24%	-5.72%	3.25%	N/A	N/A	5.79%
Morningstar Moderately Aggressive Target Risk	0.41%	2.45%	4.08%	-0.43%	6.26%	N/A	N/A	7.72%
FACETS LifeStyle Conservative Fund R5 Unit Value \$11.770000	0.77%	1.73%	3.34%	2.08%	3.78%	N/A	N/A	2.15%
MorningStar Moderatly Cons Target Risk	1.16%	2.36%	4.86%	3.13%	4.76%	N/A	N/A	5.51%
FACETS LifeStyle Conservative Fund R6 Unit Value \$11.880000	0.76%	1.71%	3.39%	2.24%	4.00%	N/A	N/A	2.35%
MorningStar Moderatly Cons Target Risk	1.16%	2.36%	4.86%	3.13%	4.76%	N/A	N/A	5.51%
FACETS LifeStyle Moderate Fund R5 Unit Value \$11.890000	0.59%	1.97%	3.84%	1.28%	5.98%	N/A	N/A	3.48%
Morningstar Moderate Target Risk	0.84%	2.40%	4.60%	1.56%	5.60%	N/A	N/A	6.88%
FACETS LifeStyle Moderate Fund R6 Unit Value \$12.000000	0.59%	2.04%	3.90%	1.52%	6.16%	N/A	N/A	3.67%
Morningstar Moderate Target Risk	0.84%	2.40%	4.60%	1.56%	5.60%	N/A	N/A	6.88%
FACETS LifeStyle Aggressive Fund R5 Unit Value \$12.040000	0.00%	2.03%	3.26%	0.50%	7.43%	N/A	N/A	3.60%
Morningstar Moderately Aggressive Target Risk	0.41%	2.45%	4.08%	-0.43%	6.26%	N/A	N/A	8.04%
FACETS LifeStyle Aggressive Fund R6 Unit Value \$12.170000	0.08%	2.10%	3.40%	0.75%	7.67%	N/A	N/A	3.83%
Morningstar Moderately Aggressive Target Risk	0.41%	2.45%	4.08%	-0.43%	6.26%	N/A	N/A	8.04%
FACETS Target Retirement NOW Fund R5 Unit Value \$10.290000	0.88%	1.88%	3.83%	2.80%	N/A	N/A	N/A	1.41%
S&P Target Date Retirement Income TR USD	1.04%	1.86%	4.09%	3.07%	N/A	N/A	N/A	2.20%
FACETS Target Retirement NOW Fund R6 Unit Value \$10.330000	0.98%	1.87%	4.03%	2.99%	N/A	N/A	N/A	1.62%
S&P Target Date Retirement Income TR USD	1.04%	1.86%	4.09%	3.07%	N/A	N/A	N/A	2.20%
FACETS Target Retirement 2020 Fund R5 Unit Value \$10.250000	0.59%	1.89%	3.33%	1.49%	N/A	N/A	N/A	1.19%
S&P TARGET DATE 2020 INDEX	0.65%	1.98%	3.79%	1.77%	N/A	N/A	N/A	1.87%
FACETS Target Retirement 2020 Fund R6 Unit Value \$10.290000	0.59%	1.98%	3.42%	1.78%	N/A	N/A	N/A	1.41%
S&P TARGET DATE 2020 INDEX	0.65%	1.98%	3.79%	1.77%	N/A	N/A	N/A	1.87%
FACETS Target Retirement 2030 Fund R5 Unit Value \$10.230000	0.39%	1.99%	3.23%	0.79%	N/A	N/A	N/A	1.08%
S&P TARGET DATE 2030 INDEX	0.42%	2.02%	3.57%	0.98%	N/A	N/A	N/A	1.47%

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Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
FACETS Target Retirement 2030 Fund R6 Unit Value \$10.270000	0.39%	1.99%	3.32%	0.98%	N/A	N/A	N/A	1.30%
S&P TARGET DATE 2030 INDEX	0.42%	2.02%	3.57%	0.98%	N/A	N/A	N/A	1.47%
FACETS Target Retirement 2040 Fund R5 Unit Value \$10.240000	0.10%	1.99%	3.12%	0.29%	N/A	N/A	N/A	1.14%
S&P TARGET DATE 2040 INDEX	0.23%	2.01%	3.36%	0.32%	N/A	N/A	N/A	1.20%
FACETS Target Retirement 2040 Fund R6 Unit Value \$10.270000	0.10%	1.99%	3.22%	0.39%	N/A	N/A	N/A	1.30%
S&P TARGET DATE 2040 INDEX	0.23%	2.01%	3.36%	0.32%	N/A	N/A	N/A	1.20%
FACETS Target Retirement 2050 Fund R5 Unit Value \$10.350000	0.00%	2.78%	4.33%	1.77%	N/A	N/A	N/A	1.73%
S&P Target Date 2050 TR USD	0.08%	1.94%	3.14%	-0.18%	N/A	N/A	N/A	0.96%
FACETS Target Retirement 2050 Fund R6 Unit Value \$10.420000	0.00%	2.86%	4.41%	2.46%	N/A	N/A	N/A	2.10%
S&P Target Date 2050 TR USD	0.08%	1.94%	3.14%	-0.18%	N/A	N/A	N/A	0.96%
First Trust All Equity Allocation Portfolio R0 Unit Value \$13.040000	-0.84%	0.31%	1.01%	-7.12%	6.06%	6.36%	N/A	5.54%
S&P 500 Index	0.26%	2.46%	3.84%	3.99%	11.66%	12.10%	N/A	11.08%
First Trust All Equity Allocation Portfolio R1 Unit Value \$12.610000	-0.86%	0.16%	0.64%	-7.69%	5.50%	5.81%	N/A	2.63%
S&P 500 Index	0.26%	2.46%	3.84%	3.99%	11.66%	12.10%	N/A	6.49%
First Trust All Equity Allocation Portfolio R2 Unit Value \$12.340000	-0.88%	0.08%	0.49%	-8.12%	5.00%	5.30%	N/A	2.57%
S&P 500 Index	0.26%	2.46%	3.84%	3.99%	11.66%	12.10%	N/A	7.46%
First Trust All Equity Allocation Portfolio R3 Unit Value \$24.770000	-0.68%	0.24%	0.81%	-7.64%	5.23%	5.40%	N/A	12.50%
S&P 500 Index	26.00%	2.46%	3.84%	3.99%	11.66%	12.10%	N/A	15.87%
First Trust Target Date Fund 2010 R0 Unit Value \$15.220000	1.87%	2.35%	5.92%	5.62%	5.69%	5.28%	N/A	4.96%
Morningstar Lifetime Con 2010 TR USD	1.59%	2.71%	5.82%	3.92%	4.31%	4.55%	N/A	4.23%
First Trust Target Date Fund 2010 R1 Unit Value \$14.730000	1.87%	2.29%	5.74%	5.52%	5.07%	4.68%	N/A	5.83%
Morningstar Lifetime Con 2010 TR USD	1.59%	2.71%	5.82%	3.92%	4.31%	4.55%	N/A	6.07%
First Trust Target Date Fund 2010 R2 Unit Value \$14.510000	1.82%	2.18%	5.53%	5.07%	4.73%	4.27%	N/A	5.60%
Morningstar Lifetime Con 2010 TR USD	1.59%	2.71%	5.82%	3.92%	4.31%	4.55%	N/A	6.07%
First Trust Target Date Fund 2010 R3 Unit Value \$14.630000	1.81%	2.09%	5.48%	4.87%	5.87%	4.86%	N/A	5.73%
Morningstar Lifetime Con 2010 TR USD	1.59%	2.71%	5.82%	3.92%	4.31%	4.55%	N/A	6.07%
First Trust Target Date Fund 2020 R0 Unit Value \$16.190000	1.76%	2.40%	5.75%	5.82%	8.34%	7.06%	N/A	6.49%
Morningstar Lifetime Mod 2020 TR USD	1.18%	2.92%	5.48%	2.50%	6.02%	6.17%	N/A	5.46%

Hand Benefits & Trust, a BPAS Company
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Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
First Trust Target Date Fund 2020 R1 Unit Value \$15.780000	1.74%	2.33%	5.62%	5.41%	7.82%	6.53%	N/A	7.59%
Morningstar Lifetime Mod 2020 TR USD	1.18%	2.92%	5.48%	2.50%	6.02%	6.17%	N/A	7.43%
First Trust Target Date Fund 2020 R2 Unit Value \$15.320000	1.66%	2.20%	5.29%	4.86%	7.30%	6.01%	N/A	7.08%
Morningstar Lifetime Mod 2020 TR USD	1.18%	2.92%	5.48%	2.50%	6.02%	6.17%	N/A	7.43%
First Trust Target Date Fund 2020 R3 Unit Value \$14.970000	1.63%	2.05%	5.13%	4.54%	7.00%	5.73%	N/A	6.68%
Morningstar Lifetime Mod 2020 TR USD	1.18%	2.92%	5.48%	2.50%	6.02%	6.17%	N/A	7.43%
First Trust Target Date Fund 2030 R0 Unit Value \$16.660000	1.46%	2.21%	5.58%	5.04%	9.44%	7.51%	N/A	6.82%
Morningstar Lifetime Mod 2030 TR USD	0.74%	2.86%	4.87%	0.74%	6.83%	6.86%	N/A	6.01%
First Trust Target Date Fund 2030 R1 Unit Value \$16.420000	1.42%	2.11%	5.39%	4.72%	9.03%	7.05%	N/A	8.28%
Morningstar Lifetime Mod 2030 TR USD	0.74%	2.86%	4.87%	0.74%	6.83%	6.86%	N/A	8.26%
First Trust Target Date Fund 2030 R2 Unit Value \$16.030000	1.52%	2.10%	5.25%	4.36%	8.56%	6.63%	N/A	7.86%
Morningstar Lifetime Mod 2030 TR USD	0.74%	2.86%	4.87%	0.74%	6.83%	6.86%	N/A	8.26%
First Trust Target Date Fund 2030 R3 Unit Value \$15.580000	1.43%	1.96%	5.34%	4.28%	8.49%	6.41%	N/A	7.37%
Morningstar Lifetime Mod 2030 TR USD	0.74%	2.86%	4.87%	0.74%	6.83%	6.86%	N/A	8.26%
First Trust Target Date Fund 2040 R0 Unit Value \$17.060000	1.55%	2.40%	5.83%	5.37%	9.71%	7.91%	N/A	7.31%
Morningstar Lifetime Mod 2040 TR USD	0.32%	2.67%	4.14%	-1.10%	6.85%	6.90%	N/A	6.00%
First Trust Target Date Fund 2040 R1 Unit Value \$16.670000	1.52%	2.33%	5.71%	5.04%	9.35%	7.48%	N/A	8.54%
Morningstar Lifetime Mod 2040 TR USD	0.32%	2.67%	4.14%	-1.10%	6.85%	6.90%	N/A	8.39%
First Trust Target Date Fund 2040 R2 Unit Value \$16.350000	1.55%	2.25%	5.55%	4.74%	8.93%	7.01%	N/A	8.20%
Morningstar Lifetime Mod 2040 TR USD	0.32%	2.67%	4.14%	-1.10%	6.85%	6.90%	N/A	8.39%
First Trust Target Date Fund 2040 R3 Unit Value \$15.980000	1.52%	2.24%	5.48%	4.51%	8.73%	6.82%	N/A	7.81%
Morningstar Lifetime Mod 2040 TR USD	0.32%	2.67%	4.14%	-1.10%	6.85%	6.90%	N/A	8.39%
First Trust Target Date Fund 2050 R0 Unit Value \$10.180000	1.39%	2.21%	4.52%	3.88%	N/A	N/A	N/A	1.64%
Morningstar Lifetime Con 2050 TR USD	0.60%	2.82%	4.67%	-0.47%	N/A	N/A	N/A	-2.19%
First Trust Target Date Fund 2050 R1 Unit Value \$10.140000	1.40%	2.22%	4.32%	3.58%	N/A	N/A	N/A	1.21%
Morningstar Lifetime Con 2050 TR USD	0.60%	2.82%	4.67%	-0.47%	N/A	N/A	N/A	-2.08%
First Trust Target Date Fund 2050 R2 Unit Value \$10.200000	1.49%	2.31%	4.62%	4.08%	N/A	N/A	N/A	4.08%
Morningstar Lifetime Con 2050 TR USD	0.60%	2.82%	4.67%	-0.47%	N/A	N/A	N/A	-0.47%

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Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
First Trust Target Date Fund 2050 R3 Unit Value \$10.060000	1.41%	1.92%	3.93%	2.76%	N/A	N/A	N/A	2.63%
Morningstar Lifetime Con 2050 TR USD	0.60%	2.82%	4.67%	-0.47%	N/A	N/A	N/A	-2.22%
Haverford Balanced Collective Fund R1 Unit Value \$11.090000	1.37%	2.40%	5.02%	2.12%	N/A	N/A	N/A	3.81%
Morningstar Moderate Target Risk Fund	0.84%	2.40%	4.60%	1.56%	N/A	N/A	N/A	3.31%
Haverford Moderately Aggressive Collective Fund R1 Unit Value \$11.210000	1.45%	2.75%	5.56%	1.63%	N/A	N/A	N/A	4.12%
Morningstar Moderate Aggressive Target Risk	0.41%	2.45%	4.08%	-0.43%	N/A	N/A	N/A	3.09%
Haverford Aggressive Collective Fund R1 Unit Value \$11.240000	1.35%	2.84%	5.44%	0.45%	N/A	N/A	N/A	4.11%
Morningstar Aggressive Target Risk	0.06%	2.22%	3.55%	-1.70%	N/A	N/A	N/A	3.03%
Haverford Moderately Conservative Collective Fund R1 Unit Value \$10.920000	1.39%	2.25%	4.60%	2.44%	N/A	N/A	N/A	3.39%
Morningstar Moderately Cons Target Risk	1.16%	2.36%	4.86%	3.13%	N/A	N/A	N/A	3.28%
Horizon Conservation Plus with Risk Assist Fund R1 Unit Value \$10.240000	1.44%	1.72%	3.38%	2.33%	3.20%	N/A	N/A	0.54%
MorningStar Conservative Target Risk Index	1.49%	2.24%	5.12%	4.17%	3.52%	N/A	N/A	2.94%
Horizon Conservation Plus with Risk Assist Fund R2 Unit Value \$10.230000	1.42%	1.66%	3.26%	2.08%	2.95%	N/A	N/A	0.29%
MorningStar Conservative Target Risk Index	1.49%	2.24%	5.12%	4.17%	3.52%	N/A	N/A	2.94%
Horizon Conservation Plus with Risk Assist Fund R3 Unit Value \$10.060000	1.41%	1.62%	3.18%	1.93%	2.80%	N/A	N/A	0.14%
MorningStar Conservative Target Risk Index	1.49%	2.24%	5.12%	4.17%	3.52%	N/A	N/A	2.94%
Horizon Conservation Plus with Risk Assist Fund R4 Unit Value \$9.890000	1.38%	1.52%	2.98%	1.53%	2.40%	N/A	N/A	-0.26%
MorningStar Conservative Target Risk Index	1.49%	2.24%	5.12%	4.17%	3.52%	N/A	N/A	2.94%
Horizon Conservative with Risk Assist Fund R1 Unit Value \$11.440000	1.15%	1.69%	3.06%	0.70%	3.86%	N/A	N/A	3.88%
MorningStar Moderately Conservative Trg Risk Idx	1.16%	2.36%	4.86%	3.13%	4.76%	N/A	N/A	4.69%
Horizon Conservative with Risk Assist Fund R2 Unit Value \$11.430000	1.13%	1.63%	2.94%	0.45%	3.61%	N/A	N/A	3.63%
MorningStar Moderately Conservative Trg Risk Idx	1.16%	2.36%	4.86%	3.13%	4.76%	N/A	N/A	4.69%
Horizon Conservative with Risk Assist Fund R3 Unit Value \$11.280000	1.12%	1.59%	2.86%	0.30%	3.46%	N/A	N/A	3.48%
MorningStar Moderately Conservative Trg Risk Idx	1.16%	2.36%	4.86%	3.13%	4.76%	N/A	N/A	4.69%
Horizon Conservative with Risk Assist Fund R4 Unit Value \$11.310000	1.08%	1.49%	2.66%	-0.10%	3.06%	N/A	N/A	3.08%
MorningStar Moderately Conservative Trg Risk Idx	1.16%	2.36%	4.86%	3.13%	4.76%	N/A	N/A	4.69%
Horizon Moderate with Risk Assist Fund R1 Unit Value \$11.880000	0.76%	1.54%	1.28%	-2.22%	4.14%	N/A	N/A	4.69%
MorningStar Moderate Target Risk Index	0.84%	2.40%	4.60%	1.56%	5.60%	N/A	N/A	6.00%

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Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Horizon Moderate with Risk Assist Fund R2 Unit Value \$11.860000	0.74%	1.48%	1.16%	-2.47%	3.89%	N/A	N/A	4.44%
MorningStar Moderate Target Risk Index	0.84%	2.40%	4.60%	1.56%	5.60%	N/A	N/A	6.00%
Horizon Moderate with Risk Assist Fund R3 Unit Value \$11.240000	0.73%	1.44%	1.08%	-2.62%	3.74%	N/A	N/A	4.29%
MorningStar Moderate Target Risk Index	0.84%	2.40%	4.60%	1.56%	5.60%	N/A	N/A	6.00%
Horizon Moderate with Risk Assist Fund R4 Unit Value \$11.700000	0.69%	1.34%	0.88%	-3.02%	3.34%	N/A	N/A	3.89%
MorningStar Moderate Target Risk Index	0.84%	2.40%	4.60%	1.56%	5.60%	N/A	N/A	6.00%
Horizon Growth with Risk Assist Fund R1 Unit Value \$11.690000	0.29%	1.15%	0.29%	-4.86%	4.17%	N/A	N/A	4.19%
MorningStar Moderately Agg Target Risk Index	0.41%	2.45%	4.08%	-0.43%	6.26%	N/A	N/A	7.44%
Horizon Growth with Risk Assist Fund R2 Unit Value \$11.620000	0.27%	1.09%	0.17%	-5.11%	3.92%	N/A	N/A	3.94%
MorningStar Moderately Agg Target Risk Index	0.41%	2.45%	4.08%	-0.43%	6.26%	N/A	N/A	7.44%
Horizon Growth with Risk Assist Fund R3 Unit Value \$11.520000	0.26%	1.05%	0.09%	-5.26%	3.77%	N/A	N/A	3.79%
MorningStar Moderately Agg Target Risk Index	0.41%	2.45%	4.08%	-0.43%	6.26%	N/A	N/A	7.44%
Horizon Growth with Risk Assist Fund R4 Unit Value \$11.480000	0.23%	0.95%	-0.11%	-5.66%	3.37%	N/A	N/A	3.39%
MorningStar Moderately Agg Target Risk Index	0.41%	2.45%	4.08%	-0.43%	6.26%	N/A	N/A	7.44%
Horizon Focused with Risk Assist Fund R1 Unit Value \$12.570000	0.27%	1.41%	-0.04%	-5.39%	4.21%	N/A	N/A	5.62%
MorningStar Aggressive Target Risk Index	0.06%	2.22%	3.55%	-1.70%	6.82%	N/A	N/A	8.10%
Horizon Focused with Risk Assist Fund R2 Unit Value \$12.570000	0.25%	1.35%	-0.17%	-5.64%	3.96%	N/A	N/A	5.37%
MorningStar Aggressive Target Risk Index	0.06%	2.22%	3.55%	-1.70%	6.82%	N/A	N/A	8.10%
Horizon Focused with Risk Assist Fund R3 Unit Value \$12.360000	0.24%	1.31%	-0.24%	-5.79%	3.81%	N/A	N/A	5.22%
MorningStar Aggressive Target Risk Index	0.06%	2.22%	3.55%	-1.70%	6.82%	N/A	N/A	8.10%
Horizon Focused with Risk Assist Fund R4 Unit Value \$12.350000	0.21%	1.21%	-0.44%	-6.19%	3.41%	N/A	N/A	4.82%
MorningStar Aggressive Target Risk Index	0.06%	2.22%	3.55%	-1.70%	6.82%	N/A	N/A	8.10%
P-Solve Return Seeking Fund R Unit Value \$10.900000	-0.18%	1.77%	1.96%	-2.77%	N/A	N/A	N/A	3.86%
Dow Jones Moderate Index	0.88%	2.19%	4.67%	1.73%	N/A	N/A	N/A	5.89%
P-Solve Long Credit Fund R Unit Value \$12.870000	4.21%	6.36%	13.39%	13.49%	N/A	N/A	N/A	9.62%
Barclays US Long Credit	4.18%	6.65%	13.92%	13.76%	N/A	N/A	N/A	9.45%
Royce Premier Collective Trust Fund R-Inst Unit Value \$9.120000	-1.41%	2.01%	6.42%	-5.49%	N/A	N/A	N/A	-4.84%
Russell 2000	-0.06%	3.79%	2.22%	-6.73%	N/A	N/A	N/A	1.06%

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Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Sage All Cap Equity Plus Fund R1 Unit Value \$11.330000	1.25%	2.35%	2.72%	-0.96%	N/A	N/A	N/A	5.30%
MSCI World Index	-1.12%	1.01%	0.66%	-2.78%	N/A	N/A	N/A	3.52%
Sage Growth Fund R1 Unit Value \$11.250000	1.35%	2.27%	2.83%	0.36%	N/A	N/A	N/A	4.99%
MSCI World Index	-1.12%	1.01%	0.66%	-2.78%	N/A	N/A	N/A	3.52%
Sage Moderate Growth Fund R1 Unit Value \$11.130000	1.46%	2.20%	3.25%	1.55%	N/A	N/A	N/A	4.53%
MSCI World Index	-1.12%	1.01%	0.66%	-2.78%	N/A	N/A	N/A	3.52%
Sage Moderate Fund R1 Unit Value \$10.880000	1.59%	2.16%	3.03%	2.26%	N/A	N/A	N/A	3.28%
Barclays US Aggregate	1.80%	2.21%	5.31%	6.00%	N/A	N/A	N/A	4.17%
Sage Conservative Fund R1 Unit Value \$10.900000	1.58%	2.06%	3.32%	3.81%	N/A	N/A	N/A	3.63%
Barclays US Aggregate	1.80%	2.21%	5.31%	6.00%	N/A	N/A	N/A	4.25%
Sage Core Plus Fixed Income Fund R1 Unit Value \$10.690000	1.71%	1.91%	3.29%	3.89%	N/A	N/A	N/A	2.80%
Barclay's US Aggregate	1.80%	2.21%	5.31%	6.00%	N/A	N/A	N/A	4.25%
Sage Target Date 2015 Fund R2 Unit Value \$11.200000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2015	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2015 Fund R1 Unit Value \$11.120000	1.37%	2.02%	3.35%	2.39%	N/A	N/A	N/A	4.49%
DJ US Target 2015	1.80%	2.58%	6.21%	5.28%	N/A	N/A	N/A	3.89%
Sage Target Date 2025 Fund R2 Unit Value \$11.240000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2025	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2025 Fund R1 Unit Value \$11.170000	1.36%	2.20%	3.62%	1.82%	N/A	N/A	N/A	4.68%
DJ US Target 2025	1.28%	2.39%	5.42%	3.16%	N/A	N/A	N/A	4.30%
Sage Target Date 2035 Fund R2 Unit Value \$11.370000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2035	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2035 Fund R1 Unit Value \$11.290000	1.35%	2.26%	3.58%	1.07%	N/A	N/A	N/A	5.15%
DJ US Target 2035	0.58%	2.08%	4.04%	-0.02%	N/A	N/A	N/A	4.28%
Sage Target Date 2045 Fund R2 Unit Value \$11.420000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2045	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2045 Fund R1 Unit Value \$11.340000	1.25%	2.25%	3.47%	0.62%	N/A	N/A	N/A	5.34%
DJ US Target 2045	0.14%	1.87%	3.18%	-2.10%	N/A	N/A	N/A	4.10%

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(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Sage Target Date 2055 Fund R2 Unit Value \$11.220000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2055	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2055 Fund R1 Unit Value \$11.140000	1.18%	2.20%	3.44%	0.27%	N/A	N/A	N/A	4.57%
DJ US Target 2055	0.07%	1.83%	3.06%	-2.36%	N/A	N/A	N/A	4.05%
Sage Target Date Retirement Income Fund R2 Unit Value \$11.030000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2005	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date Retirement Income Fund R1 Unit Value \$11.000000	1.48%	1.95%	3.38%	2.71%	N/A	N/A	N/A	4.02%
DJ US Target 2005	1.34%	1.88%	4.46%	3.95%	N/A	N/A	N/A	2.87%
Trademark Tactical Risk Retirement Fund R Unit Value \$10.420000	0.10%	0.29%	-0.38%	-2.98%	3.17%	1.19%	N/A	1.27%
Morningstar Target Date 2000-2010 Mod EW	0.63%	2.00%	3.52%	0.99%	4.66%	4.64%	N/A	4.57%
Trademark Tactical Risk Retirement Fund R1 Unit Value \$10.120000	0.00%	0.20%	-0.59%	-3.44%	2.75%	0.67%	N/A	0.73%
Morningstar Target Date 2000-2010 Mod EW	0.63%	2.00%	3.52%	0.99%	4.66%	4.64%	N/A	4.57%
Trademark Tactical Risk Retirement Fund R2 Unit Value \$10.490000	0.00%	0.10%	-0.57%	-3.05%	3.40%	1.33%	N/A	1.40%
Morningstar Target Date 2000-2010 Mod EW	0.63%	2.00%	3.52%	0.99%	4.66%	4.64%	N/A	4.57%
Trademark Tactical Risk Retirement Fund R3 Unit Value \$10.530000	0.10%	0.38%	-0.19%	-2.68%	3.53%	1.41%	N/A	1.48%
Morningstar Target Date 2000-2010 Mod EW	0.63%	2.00%	3.52%	0.99%	4.66%	4.64%	N/A	4.57%
Trademark Tactical Risk Retirement Fund R4 Unit Value \$10.210000	0.00%	0.10%	-0.68%	-3.50%	2.65%	N/A	N/A	1.46%
Morningstar Target Date 2000-2010 Mod EW	0.63%	2.00%	3.52%	0.99%	4.66%	N/A	N/A	4.88%
Trademark Tactical Risk Retirement Fund R5 Unit Value \$10.530000	0.10%	0.38%	-0.19%	-2.68%	N/A	N/A	N/A	3.58%
Morningstar Target Date 2000-2010 Mod EW	0.63%	2.00%	3.52%	0.99%	N/A	N/A	N/A	4.57%
Trademark Tactical Risk Retirement Fund R6 Unit Value \$10.530000	0.10%	0.38%	-0.19%	-2.68%	N/A	N/A	N/A	2.46%
Morningstar Target Date 2000-2010 Mod EW	0.63%	2.00%	3.52%	0.99%	N/A	N/A	N/A	3.75%
Trademark Tactical Risk 2020 R Unit Value \$10.650000	0.00%	0.28%	-0.65%	-5.00%	2.53%	1.27%	N/A	1.21%
Morningstar Target Date 2016-2020 Mod EW	0.32%	1.87%	2.60%	-0.29%	5.37%	5.52%	N/A	5.41%
Trademark Tactical Risk 2020 R1 Unit Value \$10.370000	0.00%	0.19%	-0.86%	-5.38%	2.18%	0.77%	N/A	0.71%
Morningstar Target Date 2016-2020 Mod EW	0.32%	1.87%	2.60%	-0.29%	5.37%	5.52%	N/A	5.41%
Trademark Tactical Risk 2020 R2 Unit Value \$10.780000	0.00%	0.37%	-0.55%	-4.77%	2.95%	1.51%	N/A	1.46%
Morningstar Target Date 2016-2020 Mod EW	0.32%	1.87%	2.60%	-0.29%	5.37%	5.52%	N/A	5.41%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
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Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Trademark Tactical Risk 2020 R3 Unit Value \$10.780000	0.00%	0.37%	-0.55%	-4.77%	2.95%	1.51%	N/A	1.46%
Morningstar Target Date 2016-2020 Mod EW	0.32%	1.87%	2.60%	-0.29%	5.37%	5.52%	N/A	5.41%
Trademark Tactical Risk 2020 R4 Unit Value \$10.450000	0.00%	0.10%	-0.95%	-5.52%	2.09%	N/A	N/A	1.36%
Morningstar Target Date 2016-2020 Mod EW	0.32%	1.87%	2.60%	-0.29%	5.37%	N/A	N/A	6.03%
Trademark Tactical Risk 2020 R5 Unit Value \$10.510000	0.00%	0.19%	-0.94%	-5.49%	N/A	N/A	N/A	1.92%
Morningstar Target Date 2016-2020 Mod EW	0.32%	1.87%	2.60%	-0.29%	N/A	NA	N/A	5.21%
Trademark Tactical Risk 2020 R6 Unit Value \$10.780000	0.00%	0.37%	-0.55%	-4.77%	N/A	N/A	N/A	1.67%
Morningstar Target Date 2016-2020 Mod EW	0.32%	1.87%	2.60%	-0.29%	N/A	N/A	N/A	4.12%
Trademark Tactical Risk 2030 R Unit Value \$11.180000	0.09%	0.63%	-0.18%	-5.17%	3.48%	2.80%	N/A	2.66%
Morningstar Target Date 2026-2030 Mod EW	0.15%	2.01%	2.77%	-0.85%	6.45%	6.42%	N/A	6.18%
Trademark Tactical Risk 2030 R1 Unit Value \$10.890000	0.00%	0.46%	-0.37%	-5.55%	3.12%	2.30%	N/A	2.15%
Morningstar Target Date 2026-2030 Mod EW	0.15%	2.01%	2.77%	-0.85%	6.45%	6.42%	N/A	6.18%
Trademark Tactical Risk 2030 R2 Unit Value \$11.280000	0.09%	0.53%	-0.35%	-5.21%	3.79%	2.98%	N/A	2.84%
Morningstar Target Date 2026-2030 Mod EW	0.15%	2.01%	2.77%	-0.85%	6.45%	6.42%	N/A	6.18%
Trademark Tactical Risk 2030 R3 Unit Value \$11.320000	0.09%	0.71%	0.00%	-4.87%	3.91%	3.05%	N/A	2.90%
Morningstar Target Date 2026-2030 Mod EW	0.15%	2.01%	2.77%	-0.85%	6.45%	6.42%	N/A	6.18%
Trademark Tactical Risk 2030 R4 Unit Value \$10.980000	0.09%	0.55%	-0.36%	-5.59%	3.06%	N/A	N/A	2.77%
Morningstar Target Date 2026-2030 Mod EW	0.15%	2.01%	2.77%	-0.85%	6.45%	N/A	N/A	7.41%
Trademark Tactical Risk 2030 R5 Unit Value \$11.020000	0.00%	0.46%	-0.45%	-5.73%	N/A	N/A	N/A	2.84%
Morningstar Target Date 2026-2030 Mod EW	0.15%	2.01%	2.77%	-0.85%	N/A	N/A	N/A	6.10%
Trademark Tactical Risk 2030 R6 Unit Value \$11.320000	0.09%	0.71%	0.00%	-4.87%	N/A	N/A	N/A	2.45%
Morningstar Target Date 2026-2030 Mod EW	0.15%	2.01%	2.77%	-0.85%	N/A	N/A	N/A	4.70%
Trademark Tactical Risk 2040 R Unit Value \$11.860000	0.08%	1.02%	0.51%	-4.66%	4.58%	4.12%	N/A	4.03%
Morningstar Target Date 2036-2040 Mod EW	-0.18%	1.87%	2.17%	-1.80%	6.85%	6.92%	N/A	6.67%
Trademark Tactical Risk 2040 R1 Unit Value \$11.550000	0.17%	0.96%	0.35%	-4.94%	4.23%	3.62%	N/A	3.50%
Morningstar Target Date 2036-2040 Mod EW	-0.18%	1.87%	2.17%	-1.80%	6.85%	6.92%	N/A	6.67%
Trademark Tactical Risk 2040 R2 Unit Value \$11.960000	0.17%	0.93%	0.42%	-4.63%	4.87%	4.30%	N/A	4.19%
Morningstar Target Date 2036-2040 Mod EW	-0.18%	1.87%	2.17%	-1.80%	6.85%	6.92%	N/A	6.67%

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Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Trademark Tactical Risk 2040 R3 Unit Value \$12.000000	0.17%	1.10%	0.76%	-4.31%	4.99%	4.37%	N/A	4.26%
Morningstar Target Date 2036-2040 Mod EW	-0.18%	1.87%	2.17%	-1.80%	6.85%	6.92%	N/A	6.67%
Trademark Tactical Risk 2040 R4 Unit Value \$11.630000	0.17%	0.95%	0.35%	-5.06%	4.13%	N/A	N/A	4.69%
Morningstar Target Date 2036-2040 Mod EW	-0.18%	1.87%	2.17%	-1.80%	6.85%	N/A	N/A	8.05%
Trademark Tactical Risk 2040 R5 Unit Value \$11.680000	0.09%	0.86%	0.26%	-5.19%	N/A	N/A	N/A	3.83%
Morningstar Target Date 2036-2040 Mod EW	-0.18%	1.87%	2.17%	-1.80%	N/A	N/A	N/A	6.41%
Trademark Tactical Risk 2040 R6 Unit Value \$11.990000	0.17%	1.01%	0.67%	-4.39%	N/A	N/A	N/A	3.32%
Morningstar Target Date 2036-2040 Mod EW	-0.18%	1.87%	2.17%	-1.80%	N/A	N/A	N/A	4.90%
Trademark Tactical Risk 2050 R Unit Value \$12.160000	0.16%	1.16%	0.75%	-4.48%	5.76%	5.06%	N/A	5.05%
Morningstar Target Date 2050+ Mod EW	-0.33%	1.73%	2.11%	-2.32%	6.53%	6.52%	N/A	6.24%
Trademark Tactical Risk 2050 R1 Unit Value \$11.800000	0.17%	1.11%	0.60%	-4.84%	5.39%	4.56%	N/A	4.53%
Morningstar Target Date 2050+ Mod EW	-0.33%	1.73%	2.11%	-2.32%	6.53%	6.52%	N/A	6.24%
Trademark Tactical Risk 2050 R2 Unit Value \$12.280000	0.24%	1.24%	0.74%	-4.36%	6.10%	5.27%	N/A	5.24%
Morningstar Target Date 2050+ Mod EW	-0.33%	1.73%	2.11%	-2.32%	6.53%	6.52%	N/A	6.24%
Trademark Tactical Risk 2050 R3 Unit Value \$12.300000	0.16%	1.23%	0.90%	-4.21%	6.16%	5.30%	N/A	5.28%
Morningstar Target Date 2050+ Mod EW	-0.33%	1.73%	2.11%	-2.32%	6.53%	6.52%	N/A	6.24%
Trademark Tactical Risk 2050 R4 Unit Value \$11.930000	0.08%	1.10%	0.51%	-4.94%	5.29%	N/A	N/A	6.10%
Morningstar Target Date 2050+ Mod EW	-0.33%	1.73%	2.11%	-2.32%	6.53%	N/A	N/A	7.62%
Trademark Tactical Risk 2050 R5 Unit Value \$12.010000	0.08%	1.09%	0.50%	-4.98%	N/A	N/A	N/A	4.96%
Morningstar Target Date 2050+ Mod EW	-0.33%	1.73%	2.11%	-2.32%	N/A	N/A	N/A	6.08%
Trademark Tactical Risk 2050 R6 Unit Value \$12.30000	0.16%	1.23%	0.90%	-4.21%	N/A	N/A	N/A	4.15%
Morningstar Target Date 2050+ Mod EW	-0.33%	1.73%	2.11%	-2.32%	N/A	N/A	N/A	4.54%
Vanguard 100% Fixed Income Mgd Trust Fund R Unit Value \$10.850000	1.93%	2.19%	5.29%	6.29%	3.89%	3.88%	N/A	2.25%
Barclays US Agg Bond TR USD	1.80%	2.21%	5.31%	6.00%	4.06%	3.76%	N/A	2.65%
Vanguard 100% Fixed Income Mgd Trust Fund R1 Unit Value \$10.700000	1.90%	2.10%	5.11%	5.94%	3.54%	3.53%	N/A	1.90%
Barclays US Agg Bond TR USD	1.80%	2.21%	5.31%	6.00%	4.06%	3.76%	N/A	2.65%
Vanguard 100% Fixed Income Mgd Trust Fund R2 Unit Value \$10.700000	1.89%	2.06%	5.04%	5.79%	3.39%	3.38%	N/A	1.75%
Barclays US Agg Bond TR USD	1.80%	2.21%	5.31%	6.00%	4.06%	3.76%	N/A	2.65%

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Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Vanguard 100% Fixed Income Mgd Trust Fund R3 Unit Value \$10.850000	1.89%	2.06%	5.04%	5.79%	3.39%	3.38%	N/A	1.75%
Barclays US Agg Bond TR USD	1.80%	2.21%	5.31%	6.00%	4.06%	3.76%	N/A	2.65%
Vanguard 100% Fixed Income Mgd Trust Fund R4 Unit Value \$10.850000	1.87%	2.01%	4.94%	5.59%	3.19%	3.18%	N/A	1.55%
Barclays US Agg Bond TR USD	1.80%	2.21%	5.31%	6.00%	4.06%	3.76%	N/A	2.65%
Vanguard 100% Fixed Income Mgd Trust Fund R-Inst Unit Value \$10.850000	1.93%	2.19%	5.28%	6.28%	3.88%	3.87%	N/A	2.24%
Barclays US Agg Bond TR USD	1.80%	2.21%	5.31%	6.00%	4.06%	3.76%	N/A	2.65%
Vanguard 20/80 - Conservative Mgd Trust Fund R Unit Value \$11.460000	1.55%	2.16%	4.80%	4.78%	4.81%	4.55%	N/A	3.79%
Morningstar Conservative Target Risk	1.49%	2.24%	5.12%	4.17%	3.54%	3.78%	N/A	2.95%
Vanguard 20/80 - Conservative Mgd Trust Fund R1 Unit Value \$11.320000	1.52%	2.07%	4.62%	4.43%	4.46%	4.20%	N/A	3.44%
Morningstar Conservative Target Risk	1.49%	2.24%	5.12%	4.17%	3.54%	3.78%	N/A	2.95%
Vanguard 20/80 - Conservative Mgd Trust Fund R2 Unit Value \$11.270000	1.51%	2.03%	4.55%	4.28%	4.31%	4.05%	N/A	3.29%
Morningstar Conservative Target Risk	1.49%	2.24%	5.12%	4.17%	3.54%	3.78%	N/A	2.95%
Vanguard 20/80 - Conservative Mgd Trust Fund R3 Unit Value \$11.280000	1.51%	2.03%	4.55%	4.28%	4.31%	4.05%	N/A	3.29%
Morningstar Conservative Target Risk	1.49%	2.24%	5.12%	4.17%	3.54%	3.78%	N/A	2.95%
Vanguard 20/80 - Conservative Mgd Trust Fund R4 Unit Value \$11.230000	1.49%	1.98%	4.45%	4.08%	4.11%	3.85%	N/A	3.09%
Morningstar Conservative Target Risk	1.49%	2.24%	5.12%	4.17%	3.54%	3.78%	N/A	2.95%
Vanguard 20/80 - Conservative Mgd Trust Fund R-Inst Unit Value \$11.530000	1.55%	2.16%	4.79%	4.77%	4.80%	4.54%	N/A	3.78%
Morningstar Conservative Target Risk	1.49%	2.24%	5.12%	4.17%	3.54%	3.78%	N/A	2.95%
Vanguard 40/60 - Moderate Mgd Trust Fund R Unit Value \$12.090000	1.05%	1.97%	4.10%	3.10%	5.57%	5.11%	N/A	5.31%
Morningstar Moderately Cons Target Risk	1.16%	2.36%	4.86%	3.13%	4.78%	4.97%	N/A	4.78%
Vanguard 40/60 - Moderate Mgd Trust Fund R1 Unit Value \$11.940000	1.02%	1.88%	3.92%	2.75%	5.22%	4.76%	N/A	4.96%
Morningstar Moderately Cons Target Risk	1.16%	2.36%	4.86%	3.13%	4.78%	4.97%	N/A	4.78%
Vanguard 40/60 - Moderate Mgd Trust Fund R2 Unit Value \$11.880000	1.01%	1.84%	3.85%	2.60%	5.07%	4.61%	N/A	4.81%
Morningstar Moderately Cons Target Risk	1.16%	2.36%	4.86%	3.13%	4.78%	4.97%	N/A	4.78%
Vanguard 40/60 - Moderate Mgd Trust Fund R3 Unit Value \$11.910000	1.01%	1.84%	3.85%	2.60%	5.07%	4.61%	N/A	4.81%
Morningstar Moderately Cons Target Risk	1.16%	2.36%	4.86%	3.13%	4.78%	4.97%	N/A	4.78%
Vanguard 40/60 - Moderate Mgd Trust Fund R4 Unit Value \$11.840000	0.99%	1.79%	3.75%	2.40%	4.87%	4.41%	N/A	4.61%
Morningstar Moderately Cons Target Risk	1.16%	2.36%	4.86%	3.13%	4.78%	4.97%	N/A	4.78%

Hand Benefits & Trust, a BPAS Company
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Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Vanguard 40/60 - Moderate Mgd Trust Fund R-Inst Unit Value \$11.860000	1.05%	1.97%	4.09%	3.09%	5.56%	5.10%	N/A	5.30%
Morningstar Moderately Cons Target Risk	1.16%	2.36%	4.86%	3.13%	4.78%	4.97%	N/A	4.78%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R Unit Value \$12.460000	0.67%	1.96%	3.65%	1.48%	6.28%	5.64%	N/A	6.72%
Morningstar Moderate Target Risk	0.84%	2.40%	4.60%	1.56%	5.61%	5.80%	N/A	6.20%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R1 Unit Value \$12.310000	0.64%	1.87%	3.47%	1.13%	5.93%	5.29%	N/A	6.37%
Morningstar Moderate Target Risk	0.84%	2.40%	4.60%	1.56%	5.61%	5.80%	N/A	6.20%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R2 Unit Value \$12.480000	0.63%	1.83%	3.40%	0.98%	5.78%	5.14%	N/A	6.22%
Morningstar Moderate Target Risk	0.84%	2.40%	4.60%	1.56%	5.61%	5.80%	N/A	6.20%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R3 Unit Value \$12.490000	0.63%	1.83%	3.40%	0.98%	5.78%	5.14%	N/A	6.22%
Morningstar Moderate Target Risk	0.84%	2.40%	4.60%	1.56%	5.61%	5.80%	N/A	6.20%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R4 Unit Value \$12.430000	0.61%	1.78%	3.30%	0.78%	5.58%	4.94%	N/A	6.02%
Morningstar Moderate Target Risk	0.84%	2.40%	4.60%	1.56%	5.61%	5.80%	N/A	6.20%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R-Inst Unit Value \$12.5400000	0.67%	1.96%	3.64%	1.47%	6.27%	5.63%	N/A	6.71%
Morningstar Moderate Target Risk	0.84%	2.40%	4.60%	1.56%	5.61%	5.80%	N/A	6.20%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R Unit Value \$13.000000	0.42%	1.84%	3.32%	0.66%	6.63%	5.92%	N/A	7.37%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R1 Unit Value \$12.990000	0.39%	1.75%	3.14%	0.31%	6.28%	5.57%	N/A	7.02%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R2 Unit Value \$12.770000	0.38%	1.71%	3.07%	0.16%	6.13%	5.42%	N/A	6.87%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R3 Unit Value \$12.810000	0.38%	1.71%	3.07%	0.16%	6.13%	5.42%	N/A	6.87%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R4 Unit Value \$12.730000	0.36%	1.66%	2.97%	-0.04%	5.93%	5.22%	N/A	6.67%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R-Inst Unit Value \$12.820000	0.42%	1.84%	3.31%	0.65%	6.62%	5.91%	N/A	7.36%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 80/20 - Aggressive Managed Trust Fund R Unit Value \$13.260000	0.26%	1.80%	2.85%	-0.26%	6.91%	6.22%	N/A	7.95%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%

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Composite Employee Benefit Group Trust	Return for Period				Annualized Return			
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	Inception to Date
Vanguard 80/20 - Aggressive Managed Trust Fund R1 Unit Value \$13.080000	0.23%	1.71%	2.67%	-0.61%	6.56%	5.87%	N/A	7.60%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 80/20 - Aggressive Managed Trust Fund R2 Unit Value \$13.030000	0.22%	1.67%	2.60%	-0.76%	6.41%	5.72%	N/A	7.45%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 80/20 - Aggressive Managed Trust Fund R3 Unit Value \$13.060000	0.22%	1.67%	2.60%	-0.76%	6.41%	5.72%	N/A	7.45%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 80/20 - Aggressive Managed Trust Fund R4 Unit Value \$12.980000	0.20%	1.62%	2.50%	-0.96%	6.21%	5.52%	N/A	7.25%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 80/20 - Aggressive Managed Trust Fund R-Inst Unit Value \$13.260000	0.26%	1.80%	2.84%	-0.27%	6.90%	6.21%	N/A	7.94%
Morningstar Moderately Agg Target Risk	0.41%	2.45%	4.08%	-0.43%	6.27%	6.38%	N/A	7.50%
Vanguard 100% Equity Managed Trust Fund R Unit Value \$13.810000	-0.19%	1.65%	2.35%	-1.94%	7.49%	6.79%	N/A	9.19%
FTSE All World TR USD	-0.57%	1.18%	1.59%	-3.11%	6.69%	5.97%	N/A	8.07%
Vanguard 100% Equity Managed Trust Fund R1 Unit Value \$13.640000	-0.22%	1.56%	2.17%	-2.29%	7.14%	6.44%	N/A	8.84%
FTSE All World TR USD	-0.57%	1.18%	1.59%	-3.11%	6.69%	5.97%	N/A	8.07%
Vanguard 100% Equity Managed Trust Fund R2 Unit Value \$13.590000	-0.23%	1.52%	2.10%	-2.44%	6.99%	6.29%	N/A	8.69%
FTSE All World TR USD	-0.57%	1.18%	1.59%	-3.11%	6.69%	5.97%	N/A	8.07%
Vanguard 100% Equity Managed Trust Fund R3 Unit Value \$13.840000	-0.23%	1.52%	2.10%	-2.44%	6.99%	6.29%	N/A	8.69%
FTSE All World TR USD	-0.57%	1.18%	1.59%	-3.11%	6.69%	5.97%	N/A	8.07%
Vanguard 100% Equity Managed Trust Fund R4 Unit Value \$13.840000	-0.25%	1.47%	2.00%	-2.64%	6.79%	6.09%	N/A	8.49%
FTSE All World TR USD	-0.57%	1.18%	1.59%	-3.11%	6.69%	5.97%	N/A	8.07%
Vanguard 100% Equity Managed Trust Fund R-Inst Unit Value \$13.840000	-0.19%	1.65%	2.34%	-1.95%	7.48%	6.78%	N/A	9.18%
FTSE All World TR USD	-0.57%	1.18%	1.59%	-3.11%	6.69%	5.97%	N/A	8.07%
BW Alternative Credit CIF R Unit Value \$11.370000	0.49%	1.60%	3.35%	N/A	N/A	N/A	N/A	1.70%
Citi Treasury Bill 3-Month	0.02%	0.06%	0.12%	N/A	N/A	N/A	N/A	0.13%
BW Alternative Credit CIF R1 Unit Value \$11.370000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Citi WGBI USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
BW Alternative Credit CIF R2 Unit Value \$11.400000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Citi WGBI USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended June 30, 2016

Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
BW Global Investment Grade Fixed Income CIF R1 Unit Value \$11.370000	2.64%	0.43%	7.56%	2.64%	0.87%	2.69%	N/A	2.98%
Citi WGBI USD	3.69%	3.41%	10.74%	11.26%	2.65%	1.18%	N/A	1.77%
BW Global Investment Grade Fixed Income CIF R-Inst Unit Value \$11.750000	2.71%	0.60%	7.80%	3.07%	N/A	N/A	N/A	-0.36%
Citi WGBI USD	3.69%	3.41%	10.74%	11.26%	N/A	N/A	N/A	3.87%
BW Global Investment Grade Fixed Income CIF R3 Unit Value \$11.680000	2.64%	0.43%	7.56%	N/A	N/A	N/A	N/A	3.46%
Citi WGBI USD	3.69%	3.41%	10.74%	N/A	N/A	N/A	N/A	9.39%
Western Asset Core Plus Bond CIF R1 Unit Value \$15.050000	2.24%	3.36%	6.60%	7.24%	5.31%	5.13%	N/A	5.93%
Barclays US Aggregate	1.80%	2.21%	5.31%	6.00%	4.06%	3.76%	N/A	4.58%
Western Asset Core Plus Bond CIF R2 Unit Value \$10.000000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Barclays US Aggregate	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Western Asset Core Plus Bond CIF R-Inst Unit Value \$16.070000	2.29%	3.48%	6.78%	7.64%	N/A	N/A	N/A	5.03%
Barclays US Aggregate	1.80%	2.21%	5.31%	6.00%	N/A	N/A	N/A	4.16%
Western Asset Global Strategic Fixed Income Fund R3 Unit Value \$9.980000	1.88%	4.47%	8.32%	3.01%	N/A	N/A	N/A	1.78%
Barclays US Universal TR USD	1.76%	2.53%	5.68%	5.82%	N/A	N/A	N/A	4.16%
Western Asset Global Strategic Fixed Income Fund R-Inst Unit Value \$10.00000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Barclays US Universal TR USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Western Asset Long Duration Credit CIF R Unit Value \$9.440000	4.02%	7.00%	13.96%	15.04%	10.16%	9.61%	N/A	9.50%
Barclays Long Term Credit TR USD	4.18%	6.65%	13.92%	13.76%	8.70%	8.45%	N/A	8.31%
Western Asset Long Duration Credit CIF R-Inst Unit Value \$10.870000	4.02%	6.99%	13.94%	16.02%	N/A	N/A	N/A	16.02%
Barclays Long Term Credit TR USD	4.18%	6.65%	13.92%	13.76%	N/A	N/A	N/A	13.76%
ClearBridge Value Equity CIF R1 Unit Value \$16.040000	-3.00%	1.44%	0.37%	-3.92%	9.58%	10.89%	N/A	9.42%
S&P 500	0.26%	2.46%	3.84%	3.99%	11.66%	12.10%	N/A	11.28%
ClearBridge Value Equity CIF R-Inst Unit Value \$16.290000	-2.92%	1.56%	0.62%	-3.44%	N/A	N/A	N/A	-0.37%
S&P 500	0.26%	2.46%	3.84%	3.99%	N/A	N/A	N/A	4.23%
DGI Growth Fund R1 Unit Value \$9.540000	-1.45%	0.74%	3.02%	-2.85%	N/A	N/A	N/A	-4.25%
Russell Mid Cap Growth Index	-0.02%	1.56%	2.15%	-2.14%	N/A	N/A	N/A	-3.44%
Conning-Goodwin Capital Core Plus Bond Fund Unit Value \$10.620000	1.82%	3.01%	6.63%	N/A	N/A	N/A	N/A	5.57%
Barclays US Aggregate	1.80%	2.21%	5.31%	N/A	N/A	N/A	N/A	5.27%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended June 30, 2016

Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
BCM DynamicBelay™ 2020 QDIA R1 Unit Value \$10.340000	0.88%	0.78%	3.40%	N/A	N/A	N/A	N/A	3.40%
S&P Target Date 2020	0.64%	1.98%	3.79%	N/A	N/A	N/A	N/A	3.79%
BCM DynamicBelay™ 2030 QDIA R1 Unit Value \$10.400000	0.39%	1.27%	4.00%	N/A	N/A	N/A	N/A	4.00%
S&P Target Date 2030	0.42%	2.02%	3.57%	N/A	N/A	N/A	N/A	3.57%
BCM DynamicBelay™ 2040 QDIA R1 Unit Value \$10.330000	0.39%	0.58%	3.30%	N/A	N/A	N/A	N/A	3.30%
S&P Target Date 2040	1.44%	7.65%	3.62%	N/A	N/A	N/A	N/A	3.62%
BCM DynamicBelay™ 2050 QDIA R1 Unit Value \$10.530000	0.19%	1.84%	5.30%	N/A	N/A	N/A	N/A	5.30%
S&P Target Date 2050	0.08%	1.94%	3.14%	N/A	N/A	N/A	N/A	3.14%
BCM DynamicBelay™ 2060 QDIA R1 Unit Value \$10.250000	0.00%	0.79%	2.50%	N/A	N/A	N/A	N/A	2.50%
S&P Target Date 2055+	0.10%	2.05%	3.12%	N/A	N/A	N/A	N/A	3.12%
BCM Decathlon Growth Tactics CIF R1 Unit Value \$9.600000	2.02%	3.56%	-4.00%	N/A	N/A	N/A	N/A	-4.00%
DJ Moderate Allocation	0.88%	2.19%	4.67%	N/A	N/A	N/A	N/A	4.67%
BCM U.S. Sector Rotation CIF R1 Unit Value \$10.400000	0.68%	0.29%	4.00%	N/A	N/A	N/A	N/A	4.00%
S&P 500	0.26%	2.46%	3.84%	N/A	N/A	N/A	N/A	3.84%
401(k) Roadmap 2015 Fund R1 Unit Value \$9.720000	0.41%	1.46%	1.04%	-3.96%	2.52%	1.53%	N/A	3.08%
DJ US Target 2015 TR USD	1.80%	2.58%	6.21%	5.28%	4.90%	4.44%	N/A	4.93%
401(k) Roadmap 2015 Fund R2 Unit Value \$9.730000	0.41%	1.36%	0.77%	-4.38%	2.34%	1.42%	N/A	3.01%
DJ US Target 2015 TR USD	1.80%	2.58%	6.21%	5.28%	4.90%	4.44%	N/A	4.93%
401(k) Roadmap 2015 Fund R3 Unit Value \$9.630000	0.38%	1.38%	0.79%	-4.43%	2.29%	1.39%	N/A	2.99%
DJ US Target 2015 TR USD	1.80%	2.58%	6.21%	5.28%	4.90%	4.44%	N/A	4.93%
401(k) Roadmap 2015 Fund R4 Unit Value \$9.730000	0.36%	1.32%	0.67%	-4.65%	2.19%	1.33%	N/A	2.95%
DJ US Target 2015 TR USD	1.80%	2.58%	6.21%	5.28%	4.90%	4.44%	N/A	4.93%
401(k) Roadmap 2015 Fund R5 Unit Value \$9.730000	0.41%	1.46%	1.04%	-3.85%	2.66%	1.62%	N/A	3.14%
DJ US Target 2015 TR USD	1.80%	2.58%	6.21%	5.28%	4.90%	4.44%	N/A	4.93%
401(k) Roadmap 2015 Fund R6 Unit Value \$9.730000	0.40%	1.42%	0.86%	-4.27%	2.41%	1.46%	N/A	3.04%
DJ US Target 2015 TR USD	1.80%	2.58%	6.21%	5.28%	4.90%	4.44%	N/A	4.93%
401(k) Roadmap 2020 Fund R1 Unit Value \$9.620000	-0.10%	0.73%	0.00%	-5.32%	2.77%	3.72%	N/A	4.29%
Roadmap 2020 Blended Benchmark	1.14%	2.30%	4.83%	4.04%	7.01%	7.26%	N/A	6.80%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended June 30, 2016

Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2020 Fund R2 Unit Value \$9.640000	0.00%	0.84%	0.04%	-5.61%	2.64%	3.64%	N/A	4.24%
Roadmap 2020 Blended Benchmark	1.14%	2.30%	4.83%	4.04%	7.01%	7.26%	N/A	6.80%
401(k) Roadmap 2020 Fund R3 Unit Value \$9.520000	-0.13%	0.67%	-0.13%	-5.78%	2.54%	3.58%	N/A	4.20%
Roadmap 2020 Blended Benchmark	1.14%	2.30%	4.83%	4.04%	7.01%	7.26%	N/A	6.80%
401(k) Roadmap 2020 Fund R4 Unit Value \$9.630000	-0.15%	0.60%	-0.25%	-6.00%	2.44%	3.51%	N/A	4.16%
Roadmap 2020 Blended Benchmark	1.14%	2.30%	4.83%	4.04%	7.01%	7.26%	N/A	6.80%
401(k) Roadmap 2020 Fund R5 Unit Value \$9.630000	-0.10%	0.73%	0.10%	-5.21%	2.92%	3.81%	N/A	4.34%
Roadmap 2020 Blended Benchmark	1.14%	2.30%	4.83%	4.04%	7.01%	7.26%	N/A	6.80%
401(k) Roadmap 2020 Fund R6 Unit Value \$9.630000	-0.11%	0.70%	-0.06%	-5.63%	2.66%	3.65%	N/A	4.24%
Roadmap 2020 Blended Benchmark	1.14%	2.30%	4.83%	4.04%	7.01%	7.26%	N/A	6.80%
401(k) Roadmap 2025 Fund R1 Unit Value \$9.950000	0.10%	1.43%	3.11%	-1.20%	4.25%	4.81%	N/A	4.77%
DJ US Target 2025 TR USD	1.28%	2.39%	5.42%	3.16%	6.09%	5.71%	N/A	5.66%
401(k) Roadmap 2025 Fund R2 Unit Value \$9.960000	0.10%	1.42%	3.04%	-1.58%	4.08%	4.71%	N/A	4.71%
DJ US Target 2025 TR USD	1.28%	2.39%	5.42%	3.16%	6.09%	5.71%	N/A	5.66%
401(k) Roadmap 2025 Fund R3 Unit Value \$9.840000	0.07%	1.35%	2.96%	-1.66%	4.02%	4.67%	N/A	4.69%
DJ US Target 2025 TR USD	1.28%	2.39%	5.42%	3.16%	6.09%	5.71%	N/A	5.66%
401(k) Roadmap 2025 Fund R4 Unit Value \$9.960000	0.05%	1.29%	2.83%	-1.90%	3.91%	4.61%	N/A	4.65%
DJ US Target 2025 TR USD	1.28%	2.39%	5.42%	3.16%	6.09%	5.71%	N/A	5.66%
401(k) Roadmap 2025 Fund R5 Unit Value \$9.960000	0.10%	1.43%	3.21%	-1.09%	4.39%	4.90%	N/A	4.83%
DJ US Target 2025 TR USD	1.28%	2.39%	5.42%	3.16%	6.09%	5.71%	N/A	5.66%
401(k) Roadmap 2025 Fund R6 Unit Value \$9.960000	0.09%	1.39%	3.04%	-1.51%	4.14%	4.75%	N/A	4.73%
DJ US Target 2025 TR USD	1.28%	2.39%	5.42%	3.16%	6.09%	5.71%	N/A	5.66%
401(k) Roadmap 2030 Fund R1 Unit Value \$10.030000	-0.10%	1.31%	2.77%	-1.29%	4.88%	5.44%	N/A	4.78%
DJ US Target 2030 TR USD	0.68%	2.42%	4.50%	2.45%	8.51%	8.81%	N/A	7.81%
401(k) Roadmap 2030 Fund R2 Unit Value \$10.040000	-0.10%	1.41%	2.79%	-1.58%	4.75%	5.36%	N/A	4.73%
DJ US Target 2030 TR USD	0.68%	2.42%	4.50%	2.45%	8.51%	8.81%	N/A	7.81%
401(k) Roadmap 2030 Fund R3 Unit Value \$9.930000	-0.13%	1.24%	2.61%	-1.77%	4.65%	5.30%	N/A	4.69%
DJ US Target 2030 TR USD	0.68%	2.42%	4.50%	2.45%	8.51%	8.81%	N/A	7.81%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended June 30, 2016

Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2030 Fund R4 Unit Value \$10.040000	-0.15%	1.17%	2.49%	-2.00%	4.55%	5.23%	N/A	4.65%
DJ US Target 2030 TR USD	0.68%	2.42%	4.50%	2.45%	8.51%	8.81%	N/A	7.81%
401(k) Roadmap 2030 Fund R5 Unit Value \$10.040000	-0.10%	1.31%	2.87%	-1.18%	5.03%	5.53%	N/A	4.84%
DJ US Target 2030 TR USD	0.68%	2.42%	4.50%	2.45%	8.51%	8.81%	N/A	7.81%
401(k) Roadmap 2030 Fund R6 Unit Value \$10.040000	-0.11%	1.27%	2.69%	-1.61%	4.77%	5.37%	N/A	4.74%
DJ US Target 2030 TR USD	0.68%	2.42%	4.50%	2.45%	8.51%	8.81%	N/A	7.81%
401(k) Roadmap 2035 Fund R1 Unit Value \$9.970000	-0.60%	1.22%	2.05%	-1.88%	5.23%	5.90%	N/A	4.74%
DJ US Target 2035 TR USD	0.58%	2.08%	4.04%	-0.02%	6.82%	6.53%	N/A	6.20%
401(k) Roadmap 2035 Fund R2 Unit Value \$9.990000	-0.50%	1.32%	2.08%	-2.17%	5.09%	5.81%	N/A	4.69%
DJ US Target 2035 TR USD	0.58%	2.08%	4.04%	-0.02%	6.82%	6.53%	N/A	6.20%
401(k) Roadmap 2035 Fund R3 Unit Value \$9.870000	-0.52%	1.23%	1.99%	-2.26%	5.03%	5.77%	N/A	4.66%
DJ US Target 2035 TR USD	0.58%	2.08%	4.04%	-0.02%	6.82%	6.53%	N/A	6.20%
401(k) Roadmap 2035 Fund R4 Unit Value \$9.990000	-0.55%	1.17%	1.87%	-2.50%	4.92%	5.71%	N/A	4.62%
DJ US Target 2035 TR USD	0.58%	2.08%	4.04%	-0.02%	6.82%	6.53%	N/A	6.20%
401(k) Roadmap 2035 Fund R5 Unit Value \$9.990000	-0.50%	1.32%	2.25%	-1.67%	5.41%	6.01%	N/A	4.81%
DJ US Target 2035 TR USD	0.58%	2.08%	4.04%	-0.02%	6.82%	6.53%	N/A	6.20%
401(k) Roadmap 2035 Fund R6 Unit Value \$9.990000	-0.51%	1.27%	2.07%	-2.11%	5.15%	5.85%	N/A	4.71%
DJ US Target 2035 TR USD	0.58%	2.08%	4.04%	-0.02%	6.82%	6.53%	N/A	6.20%
401(k) Roadmap 2040 Fund R1 Unit Value \$10.070000	-0.89%	1.31%	1.51%	-2.53%	6.14%	6.69%	N/A	5.32%
DJ US Target 2040 TR USD	0.31%	2.50%	4.09%	0.92%	9.50%	9.86%	N/A	8.52%
401(k) Roadmap 2040 Fund R2 Unit Value \$10.070000	-0.89%	1.30%	1.34%	-3.01%	5.94%	6.57%	N/A	5.24%
DJ US Target 2040 TR USD	0.31%	2.50%	4.09%	0.92%	9.50%	9.86%	N/A	8.52%
401(k) Roadmap 2040 Fund R3 Unit Value \$9.960000	-0.91%	1.33%	1.36%	-3.00%	5.91%	6.55%	N/A	5.23%
DJ US Target 2040 TR USD	0.31%	2.50%	4.09%	0.92%	9.50%	9.86%	N/A	8.52%
401(k) Roadmap 2040 Fund R4 Unit Value \$10.090000	-0.94%	1.26%	1.24%	-3.24%	5.80%	6.48%	N/A	5.19%
DJ US Target 2040 TR USD	0.31%	2.50%	4.09%	0.92%	9.50%	9.86%	N/A	8.52%
401(k) Roadmap 2040 Fund R5 Unit Value \$10.080000	-0.89%	1.41%	1.61%	-2.42%	6.29%	6.78%	N/A	5.38%
DJ US Target 2040 TR USD	0.31%	2.50%	4.09%	0.92%	9.50%	9.86%	N/A	8.52%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended June 30, 2016

Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2040 Fund R6 Unit Value \$10.090000	-0.90%	1.36%	1.44%	-2.85%	6.03%	6.62%	N/A	5.28%
DJ US Target 2040 TR USD	0.31%	2.50%	4.09%	0.92%	9.50%	9.86%	N/A	8.52%
401(k) Roadmap 2045 Fund R1 Unit Value \$9.970000	-1.09%	1.12%	1.22%	-3.50%	5.80%	6.36%	N/A	5.08%
DJ US Target 2045 TR USD	0.14%	1.87%	3.18%	-2.10%	7.06%	6.89%	N/A	6.51%
401(k) Roadmap 2045 Fund R2 Unit Value \$9.980000	-0.99%	1.22%	1.15%	-3.75%	5.68%	6.28%	N/A	5.04%
DJ US Target 2045 TR USD	0.14%	1.87%	3.18%	-2.10%	7.06%	6.89%	N/A	6.51%
401(k) Roadmap 2045 Fund R3 Unit Value \$9.860000	-1.02%	1.14%	1.08%	-3.83%	5.61%	6.24%	N/A	5.01%
DJ US Target 2045 TR USD	0.14%	1.87%	3.18%	-2.10%	7.06%	6.89%	N/A	6.51%
401(k) Roadmap 2045 Fund R4 Unit Value \$9.980000	-1.04%	1.08%	0.95%	-4.06%	5.50%	6.18%	N/A	4.97%
DJ US Target 2045 TR USD	0.14%	1.87%	3.18%	-2.10%	7.06%	6.89%	N/A	6.51%
401(k) Roadmap 2045 Fund R5 Unit Value \$9.980000	-0.99%	1.22%	1.32%	-3.29%	5.98%	6.47%	N/A	5.15%
DJ US Target 2045 TR USD	0.14%	1.87%	3.18%	-2.10%	7.06%	6.89%	N/A	6.51%
401(k) Roadmap 2045 Fund R6 Unit Value \$9.980000	-1.00%	1.18%	1.15%	-3.68%	5.74%	6.32%	N/A	5.06%
DJ US Target 2045 TR USD	0.14%	1.87%	3.18%	-2.10%	7.06%	6.89%	N/A	6.51%
401(k) Roadmap 2050 Fund R1 Unit Value \$10.090000	-0.98%	1.20%	1.61%	-2.62%	6.30%	6.68%	N/A	5.33%
DJ US Target 2050 TR USD	0.16%	2.54%	3.93%	0.34%	9.74%	10.14%	N/A	8.74%
401(k) Roadmap 2050 Fund R2 Unit Value \$10.100000	-0.98%	1.30%	1.65%	-2.91%	6.16%	6.59%	N/A	5.28%
DJ US Target 2050 TR USD	0.16%	2.54%	3.93%	0.34%	9.74%	10.14%	N/A	8.74%
401(k) Roadmap 2050 Fund R3 Unit Value \$9.980000	-1.10%	1.12%	1.46%	-3.09%	6.06%	6.53%	N/A	5.24%
DJ US Target 2050 TR USD	0.16%	2.54%	3.93%	0.34%	9.74%	10.14%	N/A	8.74%
401(k) Roadmap 2050 Fund R4 Unit Value \$10.100000	-1.13%	1.06%	1.34%	-3.32%	5.95%	6.47%	N/A	5.20%
DJ US Target 2050 TR USD	0.16%	2.54%	3.93%	0.34%	9.74%	10.14%	N/A	8.74%
401(k) Roadmap 2050 Fund R5 Unit Value \$10.090000	-1.08%	1.20%	1.71%	-2.51%	6.44%	6.77%	N/A	5.39%
DJ US Target 2050 TR USD	0.16%	2.54%	3.93%	0.34%	9.74%	10.14%	N/A	8.74%
401(k) Roadmap 2050 Fund R6 Unit Value \$10.100000	-1.09%	1.16%	1.54%	-2.94%	6.18%	6.61%	N/A	5.29%
DJ US Target 2050 TR USD	0.16%	2.54%	3.93%	0.34%	9.74%	10.14%	N/A	8.74%
401(k) Roadmap Fund R1 Unit Value \$10.240000	1.19%	2.20%	4.70%	1.78%	3.90%	4.15%	N/A	5.73%
DJ Moderately Conservative TR USD	1.50%	2.48%	5.72%	4.09%	5.29%	4.91%	N/A	5.39%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended June 30, 2016

Composite Employee Benefit Group Trust	Return for Period				Annualized Return			Inception to Date
(Fund Returns/Unit Value/Comparative Data)	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap Fund R2 Unit Value \$10.250000	1.18%	2.09%	4.42%	1.18%	3.66%	4.01%	N/A	5.63%
DJ Moderately Conservative TR USD	1.50%	2.48%	5.72%	4.09%	5.29%	4.91%	N/A	5.39%
401(k) Roadmap Fund R3 Unit Value \$10.140000	1.17%	2.13%	4.46%	1.20%	3.64%	4.00%	N/A	5.62%
DJ Moderately Conservative TR USD	1.50%	2.48%	5.72%	4.09%	5.29%	4.91%	N/A	5.39%
401(K) Roadmap Fund R4 Unit Value \$10.250000	1.14%	2.06%	4.33%	0.96%	3.53%	3.93%	N/A	5.58%
DJ Moderately Conservative TR USD	1.50%	2.48%	5.72%	4.09%	5.29%	4.91%	N/A	5.39%
401(k) Roadmap Fund R5 Unit Value \$10.240000	1.19%	2.20%	4.70%	1.79%	4.01%	4.22%	N/A	5.77%
DJ Moderately Conservative TR USD	1.50%	2.48%	5.72%	4.09%	5.29%	4.91%	N/A	5.39%
401(k) Roadmap Fund R6 Unit Value \$10.250000	1.18%	2.16%	4.53%	1.36%	3.76%	4.07%	N/A	5.67%
DJ Moderately Conservative TR USD	1.50%	2.48%	5.72%	4.09%	5.29%	4.91%	N/A	5.39%
AFL-CIO Housing Investment Trust DVF R Unit Value \$10.150000	1.39%	1.80%	N/A	N/A	N/A	N/A	N/A	1.80%
Barclays US Aggregate	1.80%	2.21%	N/A	N/A	N/A	N/A	N/A	2.21%



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,048,849.92	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	2,048,849.92	2,048,849.92	2	0.00
17,176,670.07	CUSIP # 949917397 WELLS FARGO HERITAGE FUND	17,176,670.07	17,176,670.07	20	0.00
		19,225,519.99	19,225,519.99	22	0.00
COMMERCIAL PAPER/REPO AGREEMENTS					
3,000,000	CUSIP # 03785DH17 APPLE INC A1/P1 08/01/2016	2,996,996.83	2,996,996.83	3	1,911.08
3,000,000	CUSIP # 05454JHA9 AXA FINANCIAL INC A2/P1 08/10/2016	2,994,476.00	2,994,476.00	3	3,236.26
3,000,000	CUSIP # 0556C2H30 BMW US CAPITAL LLC A1/P1 08/03/2016	2,996,553.50	2,996,553.50	3	2,144.47
3,000,000	CUSIP # 06538BGU1 BANK OF TOKYO-MITSUBISHI UFJ A1/P1 07/28/2016	2,993,503.50	2,993,503.50	3	4,980.63
3,000,000	CUSIP # 13443CGU9 CAMPBELL SOUP CO A2/P2 07/28/2016	2,994,003.50	2,994,003.50	3	4,597.30
3,000,000	CUSIP # 16677JHA7 CHEVRON INC A1/P1 08/10/2016	2,994,603.50	2,994,603.50	3	3,552.67
3,000,000	CUSIP # 18905LG62 CLOROX CO A2/P2 07/06/2016	2,996,376.83	2,996,376.83	3	3,283.48
3,000,000	CUSIP # 2063C0HN5 CONCORD MINUTEMEN CAPITAL LLC A1/P1 08/22/2016	2,998,113.50	2,998,113.50	3	34.93

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,000,000	CUSIP # 30229AH10 EXXON MOBIL CORP A1/P1 08/01/2016	2,997,961.83	2,997,961.83	3	1,106.43
3,000,000	CUSIP # 44890MGJ5 HYUNDAI CAPITAL AMERICA INC A2/P2 07/18/2016	2,998,895.17	2,998,895.17	3	58.13
3,000,000	CUSIP # 52952LGM8 LEXINGTON PARKER CAPITAL INC A1/P1 07/21/2016	2,997,938.50	2,997,938.50	3	1,327.73
3,000,000	CUSIP # 64105RHA1 NESTLE FINANCE INTL LTD A1/P1 08/10/2016	2,994,603.50	2,994,603.50	3	3,552.67
3,000,000	CUSIP # 7443M2J15 PRUDENTIAL PLC A1/P1 09/01/2016	2,994,053.50	2,994,053.50	3	2,798.33
3,000,000	CUSIP # 83369BGF7 SOCIETE GENERALE INC A1/P1 07/15/2016	2,994,003.50	2,994,003.50	3	5,246.92
3,000,000	CUSIP # 85324THC3 STANDARD CHARTERED BANK A1/P1 08/12/2016	2,995,953.50	2,995,953.50	3	1,898.35
		44,938,036.66	44,938,036.66	52	39,729.38
GUARANTEED CONTRACTS					
4,832,412.53	CUSIP # 119123404 FORTIS INSTITUTIONAL INCOME PLUS FUND #711	4,832,412.53	4,832,412.53	6	0.00
5,046,330.59	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	5,046,330.59	5,046,330.59	6	0.00
		9,878,743.12	9,878,743.12	11	0.00
U S GOVERNMENT OBLIGATIONS					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,000,000	CUSIP # 912828A91 UNITED STATES TREASURY NOTES .75% 01/15/2017	2,003,320.00	1,999,959.20	2	6,923.08
2,000,000	CUSIP # 912828RF9 UNITED STATES TREASURY NOTES 1% 08/31/2016	2,002,320.00	2,001,178.12	2	6,684.78
3,000,000	CUSIP # 912828RX0 UNITED STATES TREASURY NOTES .875% 12/31/2016	3,006,930.00	3,005,007.40	3	71.33
2,000,000	CUSIP # 912828SJ0 UNITED STATES TREASURY NOTES .875% 02/28/2017	2,005,160.00	2,004,780.99	2	5,849.18
3,000,000	CUSIP # 912828SM3 UNITED STATES TREASURY NOTES 1% 03/31/2017	3,011,130.00	3,009,023.27	3	7,540.98
		12,028,860.00	12,019,948.98	14	27,069.35



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
234,884.89	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	234,884.89	234,884.89	5	0.00
		234,884.89	234,884.89	5	0.00
U S GOVERNMENT OBLIGATIONS					
200,000	CUSIP # 912828M64 UNITED STATES TREASURY NOTES 1.25% 11/15/2018	202,812.00	201,499.75	4	319.29
200,000	CUSIP # 912828SY7 UNITED STATES TREASURY NOTES .625% 5/31/2017 .625% 05/31/2017	200,180.00	199,979.33	4	105.87
200,000	CUSIP # 912828UJ7 UNITED STATES TREASURY NOTES .875% 01/31/2018	200,930.00	199,918.30	4	730.77
200,000	CUSIP # 912828UZ1 UNITED STATES TREASURY NOTES .625% 04/30/2018	200,132.00	198,466.98	4	210.60
200,000	CUSIP # 912828VQ0 UNITED STATES TREASURY NOTES 1.375% 07/31/2018	203,140.00	202,108.57	4	1,148.35
		1,007,194.00	1,001,972.93	21	2,514.88
CORPORATE BONDS					
200,000	CUSIP # 00206RBM3 AT&T INC 1.4% 12/01/2017	200,320.00	199,580.53	4	233.33
200,000	CUSIP # 031162BQ2 AMGEN INC 2.125% 05/15/2017	201,668.00	201,446.92	4	543.06

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
300,000	CUSIP # 035229CW1 ANHEUSER BUSCH CO INC 5% 03/01/2019	327,519.00	297,386.22	7	4,958.33
200,000	CUSIP # 06051GFJ3 BANK OF AMERICA CORP SR UNSECURED MTN 1.7% 08/25/2017	200,748.00	200,426.61	4	1,190.00
300,000	CUSIP # 084670BD9 BERKSHIRE HATHAWAY INC 1.9% 01/31/2017	301,998.00	301,114.72	6	2,375.00
100,000	CUSIP # 172967JH5 CITIGROUP INC 1.8% 02/05/2018	100,410.00	100,051.64	2	730.00
100,000	CUSIP # 172967JN2 CITIGROUP INC 1.7% 04/27/2018	100,160.00	99,678.64	2	302.22
200,000	CUSIP # 209111EP4 CONSOLIDATED EDISON CO OF NY 5.3% 12/01/2016	203,442.00	203,357.94	4	883.33
200,000	CUSIP # 345397WR0 FORD MOTOR CREDIT CORP 1.724% 12/06/2017	200,426.00	199,165.07	4	239.44
350,000	CUSIP # 36962G5W0 GENERAL ELECTRIC CAPITAL CORP 2.3% 04/27/2017	353,493.00	350,643.97	7	1,431.11
200,000	CUSIP # 377372AD9 GLAXOSMITHKLINE CAP INC SR UNSECURED 5.65% 05/15/2018	217,036.00	216,057.39	5	1,443.89
200,000	CUSIP # 38141GRC0 GOLDMAN SACHS GROUP INC SR UNSECURED 2.375% 01/22/2018	202,688.00	202,203.09	4	2,097.92
200,000	CUSIP # 423074AN3 H.J. HEINZ COMPANY 1.5% 03/01/2017	199,350.00	200,029.35	4	1,000.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,000	CUSIP # 48126EAA5 JP MORGAN CHASE & CO SR UNSECURED 2% 08/15/2017	100,932.00	100,705.03	2	755.56
200,000	CUSIP # 92343VBP8 VERIZON COMMUNICATIONS 3.65% 09/14/2018	210,160.00	207,170.16	4	2,169.72
		3,120,350.00	3,079,017.28	66	20,352.91
	MUTUAL FUNDS - FIXED INCOME				
2,103	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	245,357.01	234,697.62	5	0.00
		245,357.01	234,697.62	5	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
86,175.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	86,175.12	86,175.12	2	0.00
		86,175.12	86,175.12	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
221,050.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	221,050.47	221,050.47	4	0.00
		221,050.47	221,050.47	4	0.00
COMMON TRUST FUNDS - EQUITY					
73,983.06	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	5,930,541.28	2,911,305.18	96	0.00
		5,930,541.28	2,911,305.18	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX6219
HB&T LARGE CAP GROWTH INDEX FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
312,746.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	312,746.11	312,746.11	4	0.00
		312,746.11	312,746.11	4	0.00
COMMON TRUST FUNDS - EQUITY					
388,613.6	CUSIP # 06739T630 BLACKROCK RUSSELL 1000 GROWTH FUND F	7,022,208.89	6,846,993.63	96	0.00
		7,022,208.89	6,846,993.63	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX6193
HB&T LARGE CAP VALUE INDEX FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
77,001.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	77,001.53	77,001.53	4	0.00
		77,001.53	77,001.53	4	0.00
COMMON TRUST FUNDS - EQUITY					
67,657.83	CUSIP # 06739Q339 BLACKROCK RUSSELL 1000 VALUE FUND F	1,745,267.55	1,647,670.12	96	0.00
		1,745,267.55	1,647,670.12	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
52.67	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	52.67	52.67	0	0.00
1,770,296.85	CUSIP # 60934N583 FEDERATED INSTL PRIME VALUE OBLIGATIONS	1,770,296.85	1,770,296.85	46	0.00
		1,770,349.52	1,770,349.52	46	0.00
MUTUAL FUNDS - FIXED INCOME					
17,473	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,773,860.71	1,768,584.92	47	0.00
		1,773,860.71	1,768,584.92	47	0.00
COMMON TRUST FUNDS - FIXED INCOME					
74,964.03	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	74,964.03	74,964.03	2	0.00
		74,964.03	74,964.03	2	0.00
COMMON TRUST FUNDS - EQUITY					
1,593.94	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	112,916.78	82,386.87	3	0.00
3,866.83	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	77,850.12	71,320.73	2	0.00
		190,766.90	153,707.60	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,840.25	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	3,840.25	3,840.25	0	0.00
		3,840.25	3,840.25	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,356	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	105,445.52	102,590.34	4	0.00
		105,445.52	102,590.34	4	0.00
MUTUAL FUNDS - EQUITY					
780	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	31,933.20	27,886.97	1	0.00
		31,933.20	27,886.97	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,151.2	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	157,874.07	156,409.20	6	0.00
656,904	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	656,904.00	656,904.00	24	0.00
99,341.69	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	996,034.16	957,077.50	36	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52,430.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	52,430.84	52,430.84	2	0.00
		1,863,243.07	1,822,821.54	67	0.00
COMMON TRUST FUNDS - EQUITY					
5,035.16	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	356,697.28	328,235.04	13	0.00
11,793.93	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	237,444.83	225,914.41	9	0.00
5,767.4	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	108,855.24	96,752.52	4	0.00
12,348.87	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	76,241.92	67,877.44	3	0.00
		779,239.27	718,779.41	28	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
36 . 97	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	36 . 97	36 . 97	0	0 . 00
		36 . 97	36 . 97	0	0 . 00
MUTUAL FUNDS - FIXED INCOME					
29 , 154	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	916 , 018 . 68	966 , 055 . 85	9	0 . 00
		916 , 018 . 68	966 , 055 . 85	9	0 . 00
MUTUAL FUNDS - EQUITY					
7 , 050	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	288 , 627 . 00	251 , 948 . 92	3	0 . 00
		288 , 627 . 00	251 , 948 . 92	3	0 . 00
COMMON TRUST FUNDS - FIXED INCOME					
70 , 860 . 64	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1 , 372 , 443 . 05	1 , 347 , 991 . 15	14	0 . 00
233 , 462	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	233 , 462 . 00	233 , 462 . 00	2	0 . 00
35 , 347 . 01	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	354 , 401 . 35	340 , 121 . 80	3	0 . 00

ACCOUNT STATEMENT

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Account Number

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XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
194,818.83	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	194,818.83	194,818.83	2	0.00
		2,155,125.23	2,116,393.78	21	0.00
COMMON TRUST FUNDS - EQUITY					
43,839.12	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,105,620.25	2,787,483.28	31	0.00
102,724.86	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,068,139.06	2,189,429.65	20	0.00
50,331.85	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	949,974.96	833,433.55	9	0.00
105,865.01	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	653,610.57	694,374.63	6	0.00
		6,777,344.84	6,504,721.11	67	0.00



ACCOUNT STATEMENT

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XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
29 . 19	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	29 . 19	29 . 19	0	0 . 00
		29 . 19	29 . 19	0	0 . 00
MUTUAL FUNDS - FIXED INCOME					
4 , 722	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	148 , 365 . 24	143 , 707 . 46	7	0 . 00
		148 , 365 . 24	143 , 707 . 46	7	0 . 00
MUTUAL FUNDS - EQUITY					
1 , 595	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	65 , 299 . 30	54 , 337 . 65	3	0 . 00
		65 , 299 . 30	54 , 337 . 65	3	0 . 00
COMMON TRUST FUNDS - FIXED INCOME					
11 , 486 . 34	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	222 , 469 . 73	220 , 100 . 11	11	0 . 00
36 , 793 . 02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	36 , 793 . 02	36 , 793 . 02	2	0 . 00
		259 , 262 . 75	256 , 893 . 13	13	0 . 00
COMMON TRUST FUNDS - EQUITY					
10 , 074 . 61	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	713 , 698 . 47	655 , 708 . 66	35	0 . 00

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Account Number

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XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23,596.05	CUSIP # 06739T788 BLACKROCK MSC ACWI EX US INDEX FUND F	475,054.56	461,936.54	23	0.00
11,551.83	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	218,031.91	194,835.61	11	0.00
24,276.52	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	149,883.23	135,633.61	7	0.00
		1,556,668.17	1,448,114.42	77	0.00



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XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
31 . 91	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	31 . 91	31 . 91	0	0 . 00
		31 . 91	31 . 91	0	0 . 00
MUTUAL FUNDS - FIXED INCOME					
6 , 470	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	203 , 287 . 40	220 , 027 . 12	4	0 . 00
		203 , 287 . 40	220 , 027 . 12	4	0 . 00
MUTUAL FUNDS - EQUITY					
3 , 855	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	157 , 823 . 70	140 , 420 . 83	3	0 . 00
		157 , 823 . 70	140 , 420 . 83	3	0 . 00
COMMON TRUST FUNDS - FIXED INCOME					
15 , 744 . 28	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	304 , 938 . 36	299 , 325 . 53	7	0 . 00
87 , 679 . 52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	87 , 679 . 52	87 , 679 . 52	2	0 . 00
		392 , 617 . 88	387 , 005 . 05	9	0 . 00
COMMON TRUST FUNDS - EQUITY					
24 , 485 . 67	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1 , 734 , 596 . 69	1 , 501 , 582 . 32	38	0 . 00

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XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57,392.74	CUSIP # 06739T788 BLACKROCK MSC ACWI EX US INDEX FUND F	1,155,476.56	1,222,984.91	25	0.00
28,094.94	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	530,270.39	470,084.16	12	0.00
58,757.81	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	362,770.72	409,360.25	8	0.00
		3,783,114.36	3,604,011.64	83	0.00



ACCOUNT STATEMENT

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Account Number

04/01/2016 through 06/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
171,591.43	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	171,591.43	171,591.43	2	0.00
		171,591.43	171,591.43	2	0.00
COMMON STOCK					
5,244	CUSIP # 00130H105 AES CORPORATION	65,445.12	49,381.01	1	0.00
1,434	CUSIP # 00206R102 AT&T INC	61,963.14	46,089.41	1	0.00
4,090	CUSIP # 002444107 AVX CORP	55,542.20	48,372.04	1	0.00
1,964	CUSIP # 002535300 AARON'S INC	42,991.96	44,312.30	0	54.08
1,685	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	66,776.55	63,066.97	1	0.00
282	CUSIP # 00508Y102 ACUITY BRANDS	69,924.72	64,925.37	1	0.00
329	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	53,176.27	50,349.86	1	21.78
457	CUSIP # 00817Y108 AETNA INC	55,813.41	49,121.75	1	0.00
1,427	CUSIP # 011659109 ALASKA AIR GROUP INC	83,179.83	111,624.19	1	0.00
1,130	CUSIP # 02209S103 ALTRIA GROUP INC	77,924.80	64,579.69	1	703.43

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XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,552	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	43,937.12	63,264.82	0	0.00
912	CUSIP # 025676206 AMERICAN EQUITY INVT LIFE HL	12,996.00	21,034.19	0	0.00
1,577	CUSIP # 034164103 THE ANDERSONS, INC	56,046.58	48,728.80	1	244.44
353	CUSIP # 036752103 ANTHEM INC	46,363.02	48,511.19	0	0.00
464	CUSIP # 037833100 APPLE INC	44,358.40	48,520.13	0	0.00
1,351	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	57,944.39	48,168.19	1	0.00
2,331	CUSIP # 045487105 ASSOCIATED BANC-CORP	39,976.65	42,476.13	0	0.00
540	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	22,366.80	25,848.63	0	0.00
4,376	CUSIP # 050095108 ATWOOD OCEANICS INC	54,787.52	45,191.61	1	0.00
826	CUSIP # 05329W102 AUTONATION INC	38,805.48	48,543.01	0	0.00
787	CUSIP # 053611109 AVERY DENNISON CORP	58,828.25	48,315.59	1	0.00
2,151	CUSIP # 053807103 AVNET INC	87,137.01	92,603.03	1	0.00
1,097	CUSIP # 081437105 BEMIS COMPANY	56,484.53	48,620.18	1	0.00
340	CUSIP # 097023105 BOEING CO	44,155.80	47,611.75	0	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,943	CUSIP # 110394103 BRISTOW GROUP INC	22,169.63	50,554.25	0	0.00
3,356	CUSIP # 12504L109 CBRE GROUP INC	88,866.88	112,049.32	1	0.00
1,536	CUSIP # 12514G108 CDW CORP OF DELAWARE	61,562.88	62,727.16	1	0.00
1,400	CUSIP # 126117100 CNA FINANCIAL CORP	43,988.00	47,924.77	0	0.00
2,291	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	40,000.86	42,254.78	0	0.00
1,048	CUSIP # 128030202 CAL-MAINE FOODS, INC	46,447.36	49,234.12	0	0.00
405	CUSIP # 147528103 CASEYS GENERAL STORES INC	53,261.55	46,873.06	1	0.00
743	CUSIP # 14754D100 CASH AMERICA INTL INC	31,666.66	21,686.01	0	0.00
4,623	CUSIP # 156431108 CENTURY ALUMINUM COMPANY	29,263.59	20,098.75	0	0.00
6,290	CUSIP # 17163B102 CIBER, INC	9,435.00	21,286.77	0	0.00
518	CUSIP # 189054109 CLOROX COMPANY	71,686.02	64,389.50	1	0.00
1,432	CUSIP # 19239V302 COGENT COMM HOLDINGS INC	57,365.92	48,407.12	1	0.00
3,181	CUSIP # 201723103 COMMERCIAL METALS COMPANY	53,758.90	43,451.17	1	0.00
1,675	CUSIP # 203668108 COMMUNITY HEALT SYSTEMS INC	20,183.75	42,829.67	0	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,470	CUSIP # 205826209 COMTECH TELECOMMUNICATIONS	31,714.80	67,357.90	0	0.00
461	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	76,249.40	64,155.90	1	0.00
1,288	CUSIP # 216831107 COOPER TIRE & RUBBER	38,408.16	45,008.68	0	0.00
2,319	CUSIP # 222795106 COUSINS PROPERTIES INC	24,117.60	21,787.69	0	0.00
559	CUSIP # 231021106 CUMMINS INC	62,853.96	49,905.13	1	0.00
431	CUSIP # 233326107 DST SYSTEMS INC	50,181.33	41,816.18	0	0.00
2,093	CUSIP # 237266101 DARLING INTERNATIONAL INC	31,185.70	21,918.42	0	0.00
974	CUSIP # 247361702 DELTA AIR LINES INC	35,482.82	31,150.62	0	0.00
702	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	67,834.26	51,068.13	1	409.69
711	CUSIP # 267475101 DYCOM INDUSTRIES INC	63,819.36	48,688.85	1	0.00
789	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	22,896.78	21,028.96	0	0.00
526	CUSIP # 30212P303 EXPEDIA INC	55,913.80	63,151.70	1	0.00
567	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	42,978.60	48,581.69	0	0.00
409	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	66,020.78	64,227.24	1	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,751	CUSIP # 318672706 FIRST BANCORP PUERTO RICO	26,801.47	31,154.30	0	0.00
2,341	CUSIP # 337915102 FIRSTMERIT CORP	47,452.07	42,962.34	0	0.00
3,347	CUSIP # 360271100 FULTON FINANCIAL CORP	45,184.50	42,770.02	0	334.70
1,749	CUSIP # 36467W109 GAMESTOP CORP CL A	46,488.42	58,842.84	0	0.00
1,138	CUSIP # 375558103 GILEAD SCIENCES, INC	94,931.96	96,773.54	1	0.00
1,172	CUSIP # 377316104 GLATFELTER (P.H.)CO	22,924.32	21,395.33	0	146.50
1,496	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	38,387.36	36,558.03	0	0.00
687	CUSIP # 393657101 GREENBRIER COMPANIES INC	20,012.31	21,553.68	0	0.00
1,397	CUSIP # 40416E103 HCI GROUP INC	38,110.16	47,252.19	0	0.00
4,208	CUSIP # 40434L105 HP INC	52,810.40	48,936.43	1	574.86
1,137	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	96,212.94	86,075.93	1	0.00
591	CUSIP # 420877201 HAYNES INTERNATIONAL INC	18,959.28	21,003.04	0	0.00
944	CUSIP # 423452101 HELMERICH & PAYNE	63,370.72	73,247.79	1	0.00
498	CUSIP # 437076102 HOME DEPOT INC	63,589.62	52,756.19	1	0.00

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XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
390	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	65,531.70	44,240.42	1	0.00
266	CUSIP # 45665Q103 INFINITY PROPERTY & CASUALTY	21,455.56	20,630.93	0	0.00
1,669	CUSIP # 459044103 INTERNATIONAL BANCSHARES CORP	43,544.21	43,358.67	0	0.00
1,247	CUSIP # 461203101 INVACARE CORP	15,126.11	21,269.78	0	15.59
2,608	CUSIP # 46269C102 IRIDIUM COMMUNICATIONS INC	23,159.04	21,818.17	0	0.00
5,052	CUSIP # 477143101 JETBLUE AIRWAYS CORP	83,661.12	72,984.33	1	0.00
314	CUSIP # 48020Q107 JONES LANG LASALLE INC	30,599.30	47,628.49	0	0.00
3,546	CUSIP # 48666K109 K B HOME	53,934.66	42,835.69	1	0.00
1,345	CUSIP # 488152208 KELLY SERVICES CL A ORD	25,514.65	21,335.19	0	0.00
1,165	CUSIP # 488401100 KEMPER CORPORATION	36,091.70	41,879.20	0	0.00
843	CUSIP # 49803T300 KITE REALTY GROUP TRUST	23,629.29	21,301.57	0	0.00
2,747	CUSIP # 501044101 KROGER COMPANY	101,062.13	74,564.74	1	0.00
687	CUSIP # 501797104 L BRANDS INC	46,118.31	64,686.24	0	0.00
934	CUSIP # 521865204 LEAR CORPORATION	95,043.84	93,613.02	1	0.00

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XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
529	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	131,281.93	112,802.60	1	0.00
648	CUSIP # 548661107 LOWES COS INC	51,302.16	44,618.81	1	0.00
719	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	27,192.58	21,159.23	0	0.00
953	CUSIP # 56585A102 MARATHON PETROLEUM CORP	36,175.88	43,213.68	0	0.00
936	CUSIP # 58933Y105 MERCK & CO INC	53,922.96	48,805.36	1	474.26
1,757	CUSIP # 61945C103 MOSAIC CO/THE	45,998.26	48,750.57	0	0.00
4,492	CUSIP # 629377508 NRG ENERGY INC	67,335.08	52,064.55	1	0.00
40	CUSIP # 62944T105 NVR INC	71,213.60	63,235.52	1	0.00
1,477	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	49,701.05	50,311.08	0	0.00
1,348	CUSIP # 63935N107 NAVIGANT CONSULTING INC	21,770.20	22,500.24	0	0.00
1,294	CUSIP # 67018T105 NU SKIN ENTERPRISES	59,769.86	55,462.15	1	0.00
1,869	CUSIP # 670837103 OGE ENERGY CORP	61,209.75	49,171.20	1	0.00
258	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	69,943.80	51,808.19	1	0.00
1,628	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	53,528.64	45,693.40	1	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,336	CUSIP # 680223104 OLD REPUBLIC INTL CORP	45,061.44	38,191.65	0	0.00
2,516	CUSIP # 680665205 OLIN CORP	62,497.44	43,271.08	1	0.00
650	CUSIP # 681919106 OMNICOM GROUP INC	52,968.50	47,778.43	1	393.80
4,725	CUSIP # 684060106 ORANGE SPON ADR	77,584.50	56,555.96	1	1,882.20
1,424	CUSIP # 69349H107 PNM RESOURCES INC	50,466.56	42,267.44	1	0.00
1,013	CUSIP # 695263103 PACWEST BANCORP	40,297.14	42,131.21	0	0.00
723	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	45,462.24	48,359.61	0	0.00
1,393	CUSIP # 70159Q104 PARKWAY PROPERTIES INC	23,304.89	21,565.23	0	0.00
2,913	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	62,105.16	43,821.13	1	0.00
1,521	CUSIP # 717081103 PFIZER INC	53,554.41	41,575.18	1	0.00
607	CUSIP # 718546104 PHILLIPS 66	48,159.38	44,094.90	0	0.00
9,807	CUSIP # 720279108 PIER 1 IMPORTS INC	50,407.98	49,224.64	0	0.00
714	CUSIP # 737446104 POST HOLDINGS INC	59,040.66	43,621.80	1	0.00
80.48	CUSIP # 739721108 PRAIRIESKY ROYALTY LTD	1,503.21	1,108.23	0	3.74

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,541	CUSIP # 743315103 PROGRESSIVE CORP	51,623.50	47,994.54	1	0.00
1,278	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	59,567.58	49,395.85	1	0.00
3,388	CUSIP # 74733V100 QEP RESOURCES INC	59,730.44	46,453.43	1	0.00
694	CUSIP # 74834L100 QUEST DIAGNOSTICS	56,498.54	37,882.33	1	0.00
461	CUSIP # 74909E106 QUORUM HEALTH CORPORATION	4,937.31	391.77	0	0.00
121	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	42,256.83	62,268.31	0	0.00
1,528	CUSIP # 758932107 REGIS CORPORATION	19,023.60	21,517.07	0	0.00
1,610	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	123,809.00	93,000.83	1	0.00
3,321	CUSIP # 76009N100 RENT A CENTER INC	40,781.88	101,568.45	0	265.68
2,356	CUSIP # 78573M104 SABRE CORP	63,117.24	64,345.05	1	0.00
1,048	CUSIP # 801056102 SANMINA CORPORATION	28,096.88	21,317.02	0	0.00
761	CUSIP # 817070501 SENECA FOOD CORP CL A	27,555.81	21,950.73	0	0.00
253	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	74,298.51	66,606.86	1	0.00
1,128	CUSIP # 830879102 SKYWEST INC	29,846.88	15,788.69	0	56.40

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FIRST TRUST ALL EQUITY ALLOCATN
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Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,682	CUSIP # 844741108 SOUTHWEST AIRLINES	105,161.22	113,589.81	1	0.00
7,755	CUSIP # 85254C305 STAGE STORES INC	37,844.40	72,167.92	0	0.00
1,320	CUSIP # 860372101 STEWART INFORMATION SERVICES	54,661.20	48,098.00	1	0.00
1,815	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	24,030.60	21,060.07	0	0.00
537	CUSIP # 87162W100 SYNNEX CORPORATION	50,918.34	46,576.73	1	0.00
7,007	CUSIP # 87422J105 TALEN ENERGY CORPORATION	94,944.85	42,350.29	1	0.00
1,387	CUSIP # 878237106 TECH DATA CORPORATION	99,655.95	88,481.60	1	0.00
3,586	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	106,360.76	91,108.88	1	0.00
478	CUSIP # 881609101 TESORO CORPORATION	35,811.76	36,669.93	0	0.00
1,183	CUSIP # 882508104 TEXAS INSTRUMENTS INC	74,114.95	64,074.60	1	0.00
869	CUSIP # 885160101 THOR INDUSTRIES INC	56,259.06	48,026.26	1	0.00
1,325	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	70,370.75	63,779.02	1	145.90
436	CUSIP # 89417E109 TRAVELERS COS INC	51,901.44	47,732.83	1	0.00
1,835	CUSIP # 896522109 TRINITY INDUSTRIES, INC	34,075.95	51,034.22	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,460	CUSIP # 899035505 TUESDAY MORNING CORP	24,289.20	22,294.33	0	0.00
567	CUSIP # 910340108 UNITED FIRE GROUP INC	24,057.81	21,276.00	0	0.00
419	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	44,380.48	64,365.68	0	0.00
1,272	CUSIP # 913456109 UNIVERSAL CORPORATION	73,445.28	66,918.50	1	0.00
415	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	55,651.50	48,615.29	1	0.00
696	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	35,496.00	35,552.87	0	0.00
1,397	CUSIP # 92210H105 VANTIV INC CL A	79,070.20	65,326.82	1	0.00
1,065	CUSIP # 92343V104 VERIZON COMMUNICATIONS	59,469.60	50,384.53	1	0.00
3,633	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	45,012.87	42,572.22	0	0.00
1,828	CUSIP # 938824109 WASHINGTON FEDERAL INC	44,347.28	42,433.69	0	0.00
816	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	38,564.16	48,713.74	0	408.00
579	CUSIP # 981419104 WORLD ACCEPTANCE CORP	26,402.40	20,865.66	0	0.00
8,582	CUSIP # 98212B103 WPX ENERGY INC	79,898.42	48,797.59	1	0.00
3,248	CUSIP # G9456A100 GOLAR LNG LTD	50,344.00	79,390.05	0	178.90

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		7,666,390.74	7,312,202.60	76	6,313.95
	FOREIGN STOCK				
10,685	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	61,331.90	77,093.77	1	0.00
16,103	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	63,123.76	77,238.03	1	0.00
3,066	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	87,564.96	77,362.59	1	0.00
764	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	95,240.24	115,910.72	1	2,423.31
3,653	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	112,621.99	100,263.51	1	719.30
1,328	CUSIP # 16941R108 CHINA PETROLEUM & CHEMICAL CORP ADR	95,616.00	101,531.88	1	0.00
3,640	CUSIP # 225401108 CREDIT SUISSE GROUP ADR	38,948.00	76,521.23	0	0.00
1,339	CUSIP # 257559203 DOMTAR CORP	46,878.39	53,746.74	0	555.69
2,655	CUSIP # 26874R108 ENI SPA (ADR)	85,889.25	106,482.16	1	0.00
2,008	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	62,870.48	76,860.84	1	1,106.50
12,653	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	56,052.79	65,722.52	1	0.00

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19,633	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	55,954.05	68,020.16	1	0.00
2,003	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	94,301.24	50,371.38	1	0.00
14,311	CUSIP # 65535H208 NOMURA HOLDINGS INC SPON ADR	50,231.61	77,919.55	0	0.00
2,242	CUSIP # 693483109 POSCO ADR	99,769.00	125,490.11	1	0.00
1,212	CUSIP # 71646E100 PETROCHINA CO LTD- ADR	82,319.04	109,001.31	1	432.51
2,857	CUSIP # 73755L107 POTASH CORPORATION OF SASKATCHEWAN	46,397.68	48,827.03	0	0.00
2,740	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	85,762.00	77,329.91	1	0.00
1,733	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	95,696.26	106,029.60	1	0.00
2,981	CUSIP # 803866300 SASOL LTD SPONS ADR	80,844.72	80,031.59	1	0.00
2,367	CUSIP # 824596100 SHINHAN FINANCIAL GROUP ADR	77,495.58	89,069.18	1	0.00
5,743	CUSIP # 85771P102 STATEOIL HYDRO ADR	99,411.33	116,516.25	1	0.00
10,420	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	59,602.40	73,020.86	1	0.00
1,765	CUSIP # 89151E109 TOTAL SA SPON ADR	84,896.50	91,136.04	1	1,118.60

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647	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	64,693.53	78,185.11	1	0.00
238	CUSIP # G3223R108 EVEREST RE GROUP LTD	43,475.46	29,586.65	0	0.00
430	CUSIP # M8737E108 TARO PHARMACEUTICAL IND LTD	62,608.00	64,657.84	1	0.00
8,576	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	52,485.12	77,491.19	1	0.00
1,910	CUSIP # P16994132 BANCO LATINOAMERICANO DE COME	50,615.00	44,257.16	1	0.00
1,034	CUSIP # P31076105 COPA HOLDINGS SA CL A	54,036.84	73,895.67	1	0.00
5,168	CUSIP # Y1771G102 COSTAMARE INC	39,638.56	49,581.02	0	0.00
3,229	CUSIP # Y75638109 SEASPAN CORP	45,076.84	56,828.00	0	0.00
		2,231,448.52	2,515,979.60	22	6,355.91



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SHORT TERM INVESTMENTS					
12,268.23	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	12,268.23	12,268.23	2	0.00
		12,268.23	12,268.23	2	0.00
COMMON STOCK					
45	CUSIP # 002444107 AVX CORP	611.10	609.00	0	0.00
22	CUSIP # 002535300 AARON'S INC	481.58	594.79	0	0.55
18	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	713.34	674.10	0	0.00
7	CUSIP # 011659109 ALASKA AIR GROUP INC	408.03	392.03	0	0.00
3	CUSIP # 01748X102 ALLEGiant TRAVEL	454.50	474.58	0	0.00
10	CUSIP # 018522300 ALLETE INC	646.30	529.28	0	0.00
14	CUSIP # 018802108 ALLIANT ENERGY CORP	555.80	434.15	0	0.00
11	CUSIP # 020002101 ALLSTATE CORPORATION	769.45	732.11	0	3.63
1	CUSIP # 02079K305 ALPHABET INC	703.53	755.73	0	0.00
11	CUSIP # 025537101 AMERICAN ELECTRIC POWER	770.99	637.74	0	0.00

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34	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	541 . 62	533 . 50	0	0 . 00
5	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	565 . 75	523 . 56	0	0 . 00
4	CUSIP # 031162100 AMGEN INC	608 . 60	626 . 53	0	0 . 00
5	CUSIP # 036752103 ANTHEM INC	656 . 70	688 . 10	0	0 . 00
7	CUSIP # 037833100 APPLE INC	669 . 20	729 . 70	0	0 . 00
7	CUSIP # 038336103 APTARGROUP INC	553 . 91	503 . 75	0	0 . 00
8	CUSIP # 049560105 ATMOS ENERGY CORP	650 . 56	465 . 70	0	0 . 00
8	CUSIP # 053611109 AVERY DENNISON CORP	598 . 00	488 . 96	0	0 . 00
13	CUSIP # 053807103 AVNET INC	526 . 63	541 . 29	0	0 . 00
12	CUSIP # 081437105 BEMIS COMPANY	617 . 88	527 . 40	0	0 . 00
5	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	723 . 95	715 . 20	0	0 . 00
2	CUSIP # 09247X101 BLACKROCK INC	685 . 06	661 . 77	0	0 . 00
48	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	440 . 64	549 . 43	0	2 . 64
8	CUSIP # 12503M108 CBOE HOLDINGS INC	532 . 96	487 . 44	0	0 . 00

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9	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	668 . 25	556 . 69	0	0 . 00
11	CUSIP # 128030202 CAL-MAINE FOODS, INC	487 . 52	489 . 61	0	0 . 00
8	CUSIP # 14149Y108 CARDINAL HEALTH INC	624 . 08	665 . 98	0	3 . 59
4	CUSIP # 147528103 CASEYS GENERAL STORES INC	526 . 04	342 . 82	0	0 . 00
11	CUSIP # 163072101 CHEESECAKE FACTORY	529 . 54	544 . 06	0	0 . 00
4	CUSIP # 16359R103 CHEMED CORP	545 . 24	432 . 19	0	0 . 00
8	CUSIP # 166764100 CHEVRON CORP	838 . 64	739 . 62	0	0 . 00
6	CUSIP # 171340102 CHURCH & DWIGHT CO INC	617 . 34	505 . 68	0	0 . 00
9	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	674 . 01	535 . 72	0	4 . 32
17	CUSIP # 172755100 CIRRUS LOGIC INC	659 . 43	498 . 18	0	0 . 00
26	CUSIP # 17275R102 CISCO SYSTEMS INC	745 . 94	694 . 21	0	0 . 00
6	CUSIP # 189054109 CLOROX COMPANY	830 . 34	744 . 36	0	0 . 00
20	CUSIP # 212485106 CONVERGYS CORPORATION	500 . 00	483 . 67	0	1 . 80
14	CUSIP # 216831107 COOPER TIRE & RUBBER	417 . 48	518 . 84	0	0 . 00

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12	CUSIP # 218681104 CORE-MARK HOLDING CO INC	562 . 32	471 . 29	0	0 . 00
9	CUSIP # 21870Q105 CORESITE REALTY CORP	798 . 21	501 . 30	0	4 . 77
36	CUSIP # 219350105 CORNING INC	737 . 28	653 . 02	0	0 . 00
4	CUSIP # 22160K105 COSTCO WHOLESALE CORP	628 . 16	589 . 73	0	0 . 00
10	CUSIP # 229899109 CULLEN FROST BANKERS INC	637 . 30	595 . 54	0	0 . 00
5	CUSIP # 233326107 DST SYSTEMS INC	582 . 15	528 . 33	0	0 . 00
8	CUSIP # 233331107 DTE ENERGY CO	792 . 96	672 . 06	0	5 . 84
32	CUSIP # 251893103 DEVRY INC	570 . 88	714 . 69	0	0 . 00
13	CUSIP # 253393102 DICKS SPORTING GOODS INC	585 . 78	456 . 18	0	0 . 00
7	CUSIP # 256677105 DOLLAR GENERAL CORP	658 . 00	502 . 54	0	0 . 00
7	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	676 . 41	550 . 13	0	3 . 71
9	CUSIP # 262037104 DRIL QUIP INC	525 . 87	547 . 35	0	0 . 00
8	CUSIP # 267475101 DYCOM INDUSTRIES INC	718 . 08	554 . 78	0	0 . 00
10	CUSIP # 268948106 EAGLE BANCORP INC	481 . 10	486 . 77	0	0 . 00

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6	CUSIP # 278865100 ECOLAB INC	711 . 60	670 . 44	0	2 . 10
10	CUSIP # 281020107 EDISON INTERNATIONAL	776 . 70	597 . 13	0	4 . 80
10	CUSIP # 285512109 ELECTRONIC ARTS INC	757 . 60	656 . 81	0	0 . 00
16	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	543 . 52	442 . 40	0	0 . 00
5	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	496 . 70	441 . 42	0	0 . 00
13	CUSIP # 30040W108 EVERSOURCE ENERGY	778 . 70	673 . 02	0	0 . 00
6	CUSIP # 30212P303 EXPEDIA INC	637 . 80	719 . 94	0	0 . 00
12	CUSIP # 302130109 EXPEDITORS INTL WASH INC	588 . 48	532 . 08	0	0 . 00
9	CUSIP # 30231G102 EXXON MOBIL CORPORATION	843 . 66	777 . 21	0	0 . 00
3	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	484 . 26	438 . 05	0	0 . 00
8	CUSIP # 336433107 FIRST SOLAR INC	387 . 84	513 . 43	0	0 . 00
27	CUSIP # 337915102 FIRSTMERIT CORP	547 . 29	509 . 86	0	0 . 00
10	CUSIP # 343412102 FLUOR CORP	492 . 80	477 . 25	0	2 . 10
8	CUSIP # 344849104 FOOT LOCKER INC	438 . 88	453 . 78	0	0 . 00

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18	CUSIP # 36467W109 GAMESTOP CORP CL A	478 . 44	626 . 94	0	0 . 00
5	CUSIP # 369550108 GENERAL DYNAMICS CORP	696 . 20	675 . 70	0	3 . 80
8	CUSIP # 371532102 GENESCO INC	514 . 48	463 . 58	0	0 . 00
36	CUSIP # 371901109 GENTEX CORP	556 . 20	569 . 25	0	0 . 00
6	CUSIP # 372460105 GENUINE PARTS CO	607 . 50	551 . 60	0	3 . 95
19	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	452 . 77	510 . 78	0	0 . 00
6	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	507 . 72	441 . 40	0	0 . 00
15	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	569 . 40	491 . 62	0	0 . 00
15	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	620 . 70	511 . 95	0	0 . 00
10	CUSIP # 423452101 HELMERICH & PAYNE	671 . 30	593 . 26	0	0 . 00
7	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	610 . 89	417 . 10	0	0 . 00
30	CUSIP # 432748101 HILLTOP HOLDINGS INC	629 . 70	566 . 75	0	0 . 00
18	CUSIP # 440452100 HORMEL FOODS CORP	658 . 80	483 . 37	0	0 . 00
11	CUSIP # 448579102 HYATT HOTELS CORP CL A	540 . 54	500 . 79	0	0 . 00

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5	CUSIP # 44930G107 ICU MEDICAL INC	563 . 75	529 . 13	0	0 . 00
15	CUSIP # 45073V108 ATT INC	479 . 70	536 . 37	0	1 . 86
28	CUSIP # 45667G103 INFINERA CORP	315 . 84	492 . 80	0	0 . 00
23	CUSIP # 458140100 INTEL CORPORATION	754 . 40	746 . 35	0	0 . 00
4	CUSIP # 466032109 J&J SNACK FOODS	477 . 08	455 . 74	0	1 . 56
7	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	849 . 10	699 . 95	0	0 . 00
19	CUSIP # 488401100 KEMPER CORPORATION	588 . 62	656 . 26	0	0 . 00
9	CUSIP # 497266106 KIRBY CORP	561 . 51	637 . 59	0	0 . 00
22	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	584 . 76	650 . 43	0	0 . 00
17	CUSIP # 501044101 KROGER COMPANY	625 . 43	520 . 25	0	0 . 00
9	CUSIP # 515098101 LANDSTAR SYSTEMS INC	617 . 94	530 . 91	0	0 . 00
5	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	596 . 35	516 . 45	0	0 . 00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	744 . 51	574 . 64	0	0 . 00
82	CUSIP # 55272X102 MFA FINANCIAL INC	596 . 14	554 . 21	0	16 . 40

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15	CUSIP # 55306N104 MKS INSTRUMENTS INC	645 .90	541 .66	0	0 .00
43	CUSIP # 55345K103 MRC GLOBAL INC	611 .03	555 .66	0	0 .00
8	CUSIP # 562750109 MANHATTAN ASSOCIATES	513 .04	339 .34	0	0 .00
20	CUSIP # 56585A102 MARATHON PETROLEUM CORP	759 .20	870 .90	0	0 .00
4	CUSIP # 58155Q103 MCKESSON CORPORATION	746 .60	775 .08	0	1 .12
14	CUSIP # 58933Y105 MERCK & CO INC	806 .54	745 .77	0	6 .44
70	CUSIP # 595112103 MICRON TECHNOLOGY INC	963 .20	888 .34	0	0 .00
4	CUSIP # 608190104 MOHAWK INDUSTRIES INC	759 .04	749 .24	0	0 .00
19	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	864 .69	826 .55	0	3 .23
7	CUSIP # 617700109 MORNINGSTAR INC	572 .46	556 .65	0	0 .00
11	CUSIP # 635017106 NATIONAL BEVERAGE	690 .91	470 .50	0	0 .00
7	CUSIP # 638904102 NAVIGATORS GROUP INC	643 .79	590 .58	0	0 .63
9	CUSIP # 640491106 NEOGEN CORP	506 .25	494 .49	0	0 .00
16	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	616 .80	492 .62	0	3 .84

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25	CUSIP # 651639106 NEWMONT MINING CORP	978 .00	461 .45	0	0 .00
11	CUSIP # 654106103 NIKE INC CLASS B	607 .20	673 .25	0	1 .76
9	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	766 .17	743 .19	0	0 .00
4	CUSIP # 666807102 NORTHROP GRUMMAN CORP	889 .12	554 .65	0	0 .00
3	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	813 .30	610 .62	0	0 .00
7	CUSIP # 671044105 OSI SYSTEMS INC	406 .91	567 .09	0	0 .00
8	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	482 .48	512 .93	0	0 .00
31	CUSIP # 680223104 OLD REPUBLIC INTL CORP	597 .99	504 .78	0	0 .00
6	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	636 .48	512 .76	0	0 .00
13	CUSIP # 704326107 PAYCHEX INC	773 .50	634 .35	0	0 .00
9	CUSIP # 718546104 PHILLIPS 66	714 .06	711 .09	0	0 .00
24	CUSIP # 72147K108 PILGRIMS PRIDE CORP	611 .52	566 .06	0	0 .00
7	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	567 .42	449 .28	0	0 .00
10	CUSIP # 74144T108 T ROWE PRICE GROUP INC	729 .70	697 .40	0	0 .00

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11	CUSIP # 74164M108 PRIMERICA INC	629 . 64	550 . 12	0	0 . 00
21	CUSIP # 743315103 PROGRESSIVE CORP	703 . 50	604 . 14	0	0 . 00
12	CUSIP # 743606105 PROSPERITY BANCSHARES INC	611 . 88	573 . 79	0	3 . 60
16	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	745 . 76	626 . 44	0	0 . 00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	766 . 77	576 . 59	0	0 . 00
11	CUSIP # 74736K101 QORVO INC	607 . 86	552 . 68	0	0 . 00
25	CUSIP # 74762E102 QUANTA SERVICES INC	578 . 00	632 . 58	0	0 . 00
8	CUSIP # 74834L100 QUEST DIAGNOSTICS	651 . 28	575 . 15	0	0 . 00
6	CUSIP # 755111507 RAYTHEON COMPANY	815 . 70	646 . 31	0	0 . 00
11	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	419 . 76	572 . 91	0	0 . 00
20	CUSIP # 775711104 ROLLINS INC	585 . 40	467 . 54	0	0 . 00
13	CUSIP # 778296103 ROSS STORES INC	736 . 97	622 . 86	0	0 . 00
6	CUSIP # 800013104 SANDERSON FARMS INC	519 . 84	477 . 26	0	0 . 00
24	CUSIP # 801056102 SANMINA CORPORATION	643 . 44	506 . 27	0	0 . 00

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8	CUSIP # 80589M102 SCANA CORPORATION	605 . 28	468 . 02	0	4 . 60
3	CUSIP # 806407102 HENRY SCHEIN INC	530 . 40	433 . 86	0	0 . 00
15	CUSIP # 816300107 SELECTIVE INSURANCE ORD	573 . 15	488 . 82	0	0 . 00
17	CUSIP # 830566105 SKECHERS USA INC	505 . 24	457 . 80	0	0 . 00
15	CUSIP # 833551104 SNYDERS-LANCE INC	508 . 35	494 . 85	0	0 . 00
16	CUSIP # 844741108 SOUTHWEST AIRLINES	627 . 36	601 . 66	0	0 . 00
20	CUSIP # 867914103 SUNTRUST BANKS INC	821 . 60	788 . 21	0	0 . 00
19	CUSIP # 871237103 SYKES ENTERPRISES INC	550 . 24	555 . 01	0	0 . 00
6	CUSIP # 87162W100 SYNNEX CORPORATION	568 . 92	482 . 52	0	0 . 00
10	CUSIP # 872540109 TJX COMPANIES INC	772 . 30	666 . 26	0	0 . 00
7	CUSIP # 878237106 TECH DATA CORPORATION	502 . 95	422 . 69	0	0 . 00
6	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	594 . 30	586 . 63	0	0 . 00
19	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	563 . 54	479 . 12	0	0 . 00
15	CUSIP # 882681109 TEXAS ROADHOUSE	684 . 00	505 . 29	0	2 . 85

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5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	738 . 80	700 . 02	0	0 . 75
9	CUSIP # 885160101 THOR INDUSTRIES INC	582 . 66	498 . 24	0	0 . 00
16	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	616 . 48	478 . 96	0	1 . 44
7	CUSIP # 891092108 TORO COMPANY	617 . 40	451 . 45	0	2 . 10
11	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	584 . 21	526 . 35	0	1 . 10
6	CUSIP # 89417E109 TRAVELERS COS INC	714 . 24	640 . 97	0	0 . 00
31	CUSIP # 896522109 TRINITY INDUSTRIES, INC	575 . 67	661 . 74	0	0 . 00
11	CUSIP # 902494103 TYSON FOODS INC CL A	734 . 69	593 . 42	0	0 . 00
14	CUSIP # 902653104 UDR INC	516 . 88	516 . 25	0	0 . 00
3	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	730 . 92	381 . 54	0	0 . 00
5	CUSIP # 904708104 UNIFIRST CORP	578 . 60	565 . 04	0	0 . 19
12	CUSIP # 910047109 UNITED AIRLINES	492 . 48	664 . 33	0	0 . 00
14	CUSIP # 911163103 UNITED NATURAL FOODS INC	655 . 20	802 . 97	0	0 . 00
11	CUSIP # 911684108 US CELLULAR	431 . 97	423 . 19	0	0 . 00

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10	CUSIP # 913456109 UNIVERSAL CORPORATION	577 . 40	549 . 58	0	0 . 00
7	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	648 . 83	480 . 93	0	0 . 00
12	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	612 . 00	678 . 18	0	0 . 00
11	CUSIP # 92210H105 VANTIV INC CL A	622 . 60	511 . 17	0	0 . 00
9	CUSIP # 92826C839 VISA INC CL A	667 . 53	678 . 42	0	0 . 00
13	CUSIP # 94106L109 WASTE MANAGEMENT INC	861 . 51	678 . 27	0	0 . 00
12	CUSIP # 948849104 WEIS MARKETS INC	606 . 60	531 . 16	0	0 . 00
21	CUSIP # 950755108 WERNER ENTERPRISES INC	482 . 37	595 . 74	0	0 . 00
11	CUSIP # 95709T100 WESTAR ENERGY INC	616 . 99	442 . 32	0	4 . 18
16	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	756 . 16	1 , 082 . 46	0	8 . 00
12	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	515 . 04	600 . 48	0	0 . 00
16	CUSIP # 966837106 WHOLE FOODS MKT	512 . 32	642 . 16	0	2 . 16
9	CUSIP # 969904101 WILLIAMS-SONOMA INC	469 . 17	518 . 40	0	0 . 00
12	CUSIP # 981475106 WORLD FUEL SERVICES CORP	569 . 88	543 . 56	0	0 . 72

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18	CUSIP # 98389B100 XCEL ENERGY INC	806 . 04	650 . 39	0	6 . 12
		111 , 651 . 40	102 , 458 . 52	19	122 . 25
	FOREIGN STOCK				
5	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	658 . 40	595 . 16	0	0 . 00
9	CUSIP # 063671101 BANK OF MONTREAL	570 . 51	541 . 99	0	0 . 00
13	CUSIP # 064149107 BANK OF NOVA SCOTIA	637 . 13	652 . 06	0	7 . 18
9	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	531 . 54	570 . 21	0	0 . 00
19	CUSIP # 138006309 CANON INC SPONS ADR	543 . 59	606 . 85	0	0 . 00
29	CUSIP # 251566105 DEUTSCHE TELEKOM	492 . 42	506 . 05	0	0 . 00
5	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	564 . 40	568 . 13	0	0 . 00
13	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	563 . 42	523 . 64	0	7 . 14
12	CUSIP # 433578507 HITACHI LTD ADR	498 . 72	639 . 09	0	0 . 00
21	CUSIP # 438128308 HONDA MOTORS LTD ADR	531 . 93	650 . 34	0	0 . 00
15	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	576 . 15	525 . 42	0	0 . 00

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10	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	488 . 60	613 . 70	0	0 . 00
26	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	702 . 26	470 . 94	0	0 . 00
8	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	618 . 48	605 . 51	0	0 . 00
13	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	612 . 04	418 . 71	0	0 . 00
30	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	538 . 80	584 . 57	0	0 . 00
95	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	540 . 55	640 . 10	0	23 . 69
10	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	537 . 80	502 . 06	0	0 . 00
10	CUSIP # 780087102 ROYAL BANK OF CANADA	590 . 90	521 . 90	0	0 . 00
10	CUSIP # 83084V106 SKY PLC SPONSORED ADR	458 . 10	630 . 08	0	0 . 00
24	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	526 . 80	570 . 81	0	0 . 00
26	CUSIP # 87969N204 TELSTRA CORP ADR	540 . 80	588 . 20	0	0 . 00
14	CUSIP # 884903105 THOMSON REUTERS CORP	565 . 88	520 . 17	0	0 . 00
13	CUSIP # 891160509 TORONTO-DOMINION BANK	558 . 09	555 . 06	0	0 . 00
5	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	499 . 95	618 . 29	0	0 . 00

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17	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	525 . 13	573 . 29	0	18 . 94
5	CUSIP # G1151C101 ACCENTURE PLC	566 . 45	504 . 21	0	0 . 00
5	CUSIP # H1467J104 CHUBB LIMITED	653 . 55	566 . 61	0	3 . 45
7	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	520 . 94	601 . 20	0	0 . 00
4	CUSIP # Y09827109 BROADCOM LTD	621 . 60	564 . 98	0	0 . 00
		16,834 . 93	17,029 . 33	3	60 . 40
MUTUAL FUNDS - FIXED INCOME					
171	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	19,950 . 57	18,972 . 58	3	0 . 00
401	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	49,216 . 74	47,912 . 08	8	0 . 00
107	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	14,862 . 30	13,767 . 45	3	0 . 00
636	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	71,837 . 66	68,890 . 87	12	0 . 00
974	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	107,110 . 78	106,607 . 56	18	0 . 00
460	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	51,179 . 60	49,954 . 36	9	0 . 00

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266	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	28,219.94	27,873.60	5	0.00
1,729	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	39,715.13	40,780.65	7	0.00
396	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	11,713.68	11,259.39	2	0.00
503	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	28,745.44	26,412.10	5	0.00
534	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	14,033.52	14,858.84	2	0.00
		436,585.36	427,289.48	74	0.00
MUTUAL FUNDS - EQUITY					
82	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	8,872.40	7,903.39	1	0.00
163	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	5,742.49	6,264.07	1	0.00
		14,614.89	14,167.46	2	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
94,475.69	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	94,475.69	94,475.69	3	0.00
		94,475.69	94,475.69	3	0.00
COMMON STOCK					
506	CUSIP # 002444107 AVX CORP	6,871.48	6,786.47	0	0.00
253	CUSIP # 002535300 AARON'S INC	5,538.17	6,961.31	0	6.33
188	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	7,450.44	6,893.75	0	0.00
52	CUSIP # 011659109 ALASKA AIR GROUP INC	3,031.08	3,686.89	0	0.00
30	CUSIP # 01748X102 ALLEGiant TRAVEL	4,545.00	4,970.92	0	0.00
113	CUSIP # 018522300 ALLETE INC	7,303.19	5,781.70	0	0.00
138	CUSIP # 018802108 ALLIANT ENERGY CORP	5,478.60	4,259.72	0	0.00
118	CUSIP # 020002101 ALLSTATE CORPORATION	8,254.10	7,766.12	0	38.94
8	CUSIP # 02079K305 ALPHABET INC	5,628.24	6,136.47	0	0.00
120	CUSIP # 025537101 AMERICAN ELECTRIC POWER	8,410.80	7,002.09	0	0.00

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318	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	5,065.74	5,085.93	0	0.00
55	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	6,223.25	5,650.57	0	0.00
42	CUSIP # 031162100 AMGEN INC	6,390.30	6,593.22	0	0.00
57	CUSIP # 036752103 ANTHEM INC	7,486.38	8,009.57	0	0.00
58	CUSIP # 037833100 APPLE INC	5,544.80	6,525.83	0	0.00
54	CUSIP # 038336103 APTARGROUP INC	4,273.02	3,923.81	0	0.00
71	CUSIP # 049560105 ATMOS ENERGY CORP	5,773.72	4,172.90	0	0.00
59	CUSIP # 053611109 AVERY DENNISON CORP	4,410.25	3,736.08	0	0.00
120	CUSIP # 053807103 AVNET INC	4,861.20	5,136.06	0	0.00
82	CUSIP # 081437105 BEMIS COMPANY	4,222.18	3,763.10	0	0.00
56	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	8,108.24	7,867.05	0	0.00
23	CUSIP # 09247X101 BLACKROCK INC	7,878.19	7,717.46	0	0.00
501	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	4,599.18	5,447.31	0	27.56
65	CUSIP # 12503M108 CBOE HOLDINGS INC	4,330.30	3,949.48	0	0.00

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57	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	4,232.25	3,747.71	0	0.00
102	CUSIP # 128030202 CAL-MAINE FOODS, INC	4,520.64	4,722.42	0	0.00
78	CUSIP # 14149Y108 CARDINAL HEALTH INC	6,084.78	6,498.90	0	35.01
37	CUSIP # 147528103 CASEYS GENERAL STORES INC	4,865.87	3,692.06	0	0.00
100	CUSIP # 163072101 CHEESECAKE FACTORY	4,814.00	5,052.68	0	0.00
39	CUSIP # 16359R103 CHEMED CORP	5,316.09	4,712.31	0	0.00
83	CUSIP # 166764100 CHEVRON CORP	8,700.89	7,502.19	0	0.00
46	CUSIP # 171340102 CHURCH & DWIGHT CO INC	4,732.94	3,896.56	0	0.00
81	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	6,066.09	4,857.14	0	38.88
145	CUSIP # 172755100 CIRRUS LOGIC INC	5,624.55	4,260.56	0	0.00
279	CUSIP # 17275R102 CISCO SYSTEMS INC	8,004.51	7,506.77	0	0.00
50	CUSIP # 189054109 CLOROX COMPANY	6,919.50	6,369.84	0	0.00
229	CUSIP # 212485106 CONVERGYS CORPORATION	5,725.00	5,675.16	0	20.61
143	CUSIP # 216831107 COOPER TIRE & RUBBER	4,264.26	5,235.63	0	0.00

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130	CUSIP # 218681104 CORE-MARK HOLDING CO INC	6,091.80	5,144.37	0	0.00
76	CUSIP # 21870Q105 CORESITE REALTY CORP	6,740.44	4,489.88	0	40.28
380	CUSIP # 219350105 CORNING INC	7,782.40	7,048.47	0	0.00
40	CUSIP # 22160K105 COSTCO WHOLESALE CORP	6,281.60	5,797.99	0	0.00
96	CUSIP # 229899109 CULLEN FROST BANKERS INC	6,118.08	5,369.89	0	0.00
38	CUSIP # 233326107 DST SYSTEMS INC	4,424.34	4,057.67	0	0.00
88	CUSIP # 233331107 DTE ENERGY CO	8,722.56	7,228.36	0	64.24
368	CUSIP # 251893103 DEVRY INC	6,565.12	7,305.71	0	0.00
113	CUSIP # 253393102 DICKS SPORTING GOODS INC	5,091.78	4,172.10	0	0.00
74	CUSIP # 256677105 DOLLAR GENERAL CORP	6,956.00	5,481.07	0	0.00
71	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	6,860.73	5,756.45	0	37.63
105	CUSIP # 262037104 DRIL QUIP INC	6,135.15	6,193.63	0	0.00
82	CUSIP # 267475101 DYCOM INDUSTRIES INC	7,360.32	5,727.42	0	0.00
110	CUSIP # 268948106 EAGLE BANCORP INC	5,292.10	5,459.63	0	0.00

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57	CUSIP # 278865100 ECOLAB INC	6,760.20	6,413.06	0	19.95
111	CUSIP # 281020107 EDISON INTERNATIONAL	8,621.37	6,821.08	0	53.28
96	CUSIP # 285512109 ELECTRONIC ARTS INC	7,272.96	6,275.01	0	0.00
190	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	6,454.30	5,377.44	0	0.00
46	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	4,569.64	3,988.17	0	0.00
136	CUSIP # 30040W108 EVERSOURCE ENERGY	8,146.40	6,924.07	0	0.00
59	CUSIP # 30212P303 EXPEDIA INC	6,271.70	6,878.08	0	0.00
87	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,266.48	3,928.19	0	0.00
95	CUSIP # 30231G102 EXXON MOBIL CORPORATION	8,905.30	7,777.50	0	0.00
28	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	4,519.76	4,222.97	0	0.00
77	CUSIP # 336433107 FIRST SOLAR INC	3,732.96	5,423.04	0	0.00
252	CUSIP # 337915102 FIRSTMERIT CORP	5,108.04	4,797.63	0	0.00
99	CUSIP # 343412102 FLUOR CORP	4,878.72	4,799.41	0	20.79
66	CUSIP # 344849104 FOOT LOCKER INC	3,620.76	4,234.28	0	0.00

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200	CUSIP # 36467W109 GAMESTOP CORP CL A	5,316.00	6,733.15	0	0.00
48	CUSIP # 369550108 GENERAL DYNAMICS CORP	6,683.52	6,537.35	0	36.48
88	CUSIP # 371532102 GENESCO INC	5,659.28	5,295.37	0	0.00
338	CUSIP # 371901109 GENTEX CORP	5,222.10	5,219.04	0	0.00
43	CUSIP # 372460105 GENUINE PARTS CO	4,353.75	3,784.23	0	28.27
223	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	5,314.09	5,910.14	0	0.00
59	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	4,992.58	4,656.21	0	0.00
112	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	4,251.52	3,934.93	0	0.00
144	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	5,958.72	5,055.83	0	0.00
90	CUSIP # 423452101 HELMERICH & PAYNE	6,041.70	4,879.94	0	0.00
50	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	4,363.50	3,493.58	0	0.00
337	CUSIP # 432748101 HILLTOP HOLDINGS INC	7,073.63	6,214.19	0	0.00
147	CUSIP # 440452100 HORMEL FOODS CORP	5,380.20	4,832.47	0	0.00
107	CUSIP # 448579102 HYATT HOTELS CORP CL A	5,257.98	4,964.88	0	0.00

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51	CUSIP # 44930G107 ICU MEDICAL INC	5,750.25	5,383.53	0	0.00
144	CUSIP # 45073V108 ATT INC	4,605.12	5,238.60	0	17.86
330	CUSIP # 45667G103 INFINERA CORP	3,722.40	5,593.78	0	0.00
246	CUSIP # 458140100 INTEL CORPORATION	8,068.80	8,142.68	0	0.00
49	CUSIP # 466032109 J&J SNACK FOODS	5,844.23	5,347.23	0	19.11
59	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	7,156.70	5,894.03	0	0.00
215	CUSIP # 488401100 KEMPER CORPORATION	6,660.70	7,046.85	0	0.00
105	CUSIP # 497266106 KIRBY CORP	6,550.95	6,904.66	0	0.00
203	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	5,395.74	5,596.56	0	0.00
166	CUSIP # 501044101 KROGER COMPANY	6,107.14	5,790.08	0	0.00
82	CUSIP # 515098101 LANDSTAR SYSTEMS INC	5,630.12	4,864.85	0	0.00
49	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	5,844.23	4,974.81	0	0.00
29	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	7,196.93	5,880.32	0	0.00
928	CUSIP # 55272X102 MFA FINANCIAL INC	6,746.56	6,357.01	0	185.60

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169	CUSIP # 55306N104 MKS INSTRUMENTS INC	7,277.14	6,154.10	0	0.00
484	CUSIP # 55345K103 MRC GLOBAL INC	6,877.64	6,064.15	0	0.00
75	CUSIP # 562750109 MANHATTAN ASSOCIATES	4,809.75	3,861.68	0	0.00
214	CUSIP # 56585A102 MARATHON PETROLEUM CORP	8,123.44	9,062.94	0	0.00
40	CUSIP # 58155Q103 MCKESSON CORPORATION	7,466.00	7,600.80	0	11.20
150	CUSIP # 58933Y105 MERCK & CO INC	8,641.50	7,978.22	0	69.00
759	CUSIP # 595112103 MICRON TECHNOLOGY INC	10,443.84	9,677.00	0	0.00
42	CUSIP # 608190104 MOHAWK INDUSTRIES INC	7,969.92	7,889.56	0	0.00
198	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	9,010.98	8,473.89	0	33.66
48	CUSIP # 617700109 MORNINGSTAR INC	3,925.44	3,888.86	0	0.00
2	CUSIP # 62944T105 NVR INC	3,560.68	3,182.91	0	0.00
125	CUSIP # 635017106 NATIONAL BEVERAGE	7,851.25	5,357.76	0	0.00
76	CUSIP # 638904102 NAVIGATORS GROUP INC	6,989.72	6,436.12	0	6.84
105	CUSIP # 640491106 NEOGEN CORP	5,906.25	5,711.54	0	0.00

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145	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	5,589.75	4,393.12	0	34.80
199	CUSIP # 651639106 NEWMONT MINING CORP	7,784.88	3,946.23	0	0.00
103	CUSIP # 654106103 NIKE INC CLASS B	5,685.60	6,411.80	0	16.48
95	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	8,087.35	7,795.05	0	0.00
32	CUSIP # 666807102 NORTHROP GRUMMAN CORP	7,112.96	5,338.39	0	0.00
23	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	6,235.30	5,243.91	0	0.00
81	CUSIP # 671044105 OSI SYSTEMS INC	4,708.53	6,550.71	0	0.00
74	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	4,462.94	5,215.95	0	0.00
290	CUSIP # 680223104 OLD REPUBLIC INTL CORP	5,594.10	4,742.01	0	0.00
53	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	5,622.24	4,768.65	0	0.00
118	CUSIP # 704326107 PAYCHEX INC	7,021.00	5,646.52	0	0.00
92	CUSIP # 718546104 PHILLIPS 66	7,299.28	7,562.59	0	0.00
167	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,255.16	3,740.68	0	0.00
71	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	5,755.26	4,538.82	0	0.00

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87	CUSIP # 74144T108 T ROWE PRICE GROUP INC	6,348.39	6,147.76	0	0.00
119	CUSIP # 74164M108 PRIMERICA INC	6,811.56	5,638.46	0	0.00
226	CUSIP # 743315103 PROGRESSIVE CORP	7,571.00	6,779.79	0	0.00
114	CUSIP # 743606105 PROSPERITY BANCSHARES INC	5,812.86	5,239.38	0	34.20
169	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	7,877.09	6,817.37	0	0.00
23	CUSIP # 74460D109 PUBLIC STORAGE INC	5,878.57	4,852.55	0	0.00
105	CUSIP # 74736K101 QORVO INC	5,802.30	5,117.01	0	0.00
235	CUSIP # 74762E102 QUANTA SERVICES INC	5,433.20	5,811.58	0	0.00
74	CUSIP # 74834L100 QUEST DIAGNOSTICS	6,024.34	5,258.36	0	0.00
52	CUSIP # 755111507 RAYTHEON COMPANY	7,069.40	5,595.73	0	0.00
91	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	3,472.56	4,731.42	0	0.00
156	CUSIP # 775711104 ROLLINS INC	4,566.12	3,991.74	0	0.00
110	CUSIP # 778296103 ROSS STORES INC	6,235.90	5,556.31	0	0.00
69	CUSIP # 800013104 SANDERSON FARMS INC	5,978.16	5,316.13	0	0.00

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272	CUSIP # 801056102 SANMINA CORPORATION	7,292.32	5,593.64	0	0.00
75	CUSIP # 80589M102 SCANA CORPORATION	5,674.50	4,319.23	0	43.13
25	CUSIP # 806407102 HENRY SCHEIN INC	4,420.00	3,607.19	0	0.00
174	CUSIP # 816300107 SELECTIVE INSURANCE ORD	6,648.54	5,858.41	0	0.00
139	CUSIP # 830566105 SKECHERS USA INC	4,131.08	4,520.64	0	0.00
168	CUSIP # 833551104 SNYDERS-LANCE INC	5,693.52	5,553.64	0	0.00
142	CUSIP # 844741108 SOUTHWEST AIRLINES	5,567.82	5,312.09	0	0.00
220	CUSIP # 867914103 SUNTRUST BANKS INC	9,037.60	8,635.16	0	0.00
211	CUSIP # 871237103 SYKES ENTERPRISES INC	6,110.56	6,242.88	0	0.00
57	CUSIP # 87162W100 SYNNEX CORPORATION	5,404.74	4,689.62	0	0.00
81	CUSIP # 872540109 TJX COMPANIES INC	6,255.63	5,712.27	0	0.00
83	CUSIP # 878237106 TECH DATA CORPORATION	5,963.55	5,301.98	0	0.00
60	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	5,943.00	5,654.62	0	0.00
211	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	6,258.26	5,464.18	0	0.00

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122	CUSIP # 882681109 TEXAS ROADHOUSE	5,563.20	4,564.52	0	23.18
56	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	8,274.56	7,855.76	0	8.40
83	CUSIP # 885160101 THOR INDUSTRIES INC	5,373.42	4,637.90	0	0.00
152	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	5,856.56	4,613.00	0	13.68
49	CUSIP # 891092108 TORO COMPANY	4,321.80	3,513.05	0	14.70
89	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	4,726.79	4,258.52	0	8.90
68	CUSIP # 89417E109 TRAVELERS COS INC	8,094.72	7,299.03	0	0.00
289	CUSIP # 896522109 TRINITY INDUSTRIES, INC	5,366.73	5,989.87	0	0.00
119	CUSIP # 902494103 TYSON FOODS INC CL A	7,948.01	6,464.36	0	0.00
110	CUSIP # 902653104 UDR INC	4,061.20	4,131.62	0	0.00
22	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,360.08	3,389.95	0	0.00
58	CUSIP # 904708104 UNIFIRST CORP	6,711.76	6,518.79	0	2.18
133	CUSIP # 910047109 UNITED AIRLINES	5,458.32	7,752.99	0	0.00
158	CUSIP # 911163103 UNITED NATURAL FOODS INC	7,394.40	7,821.10	0	0.00

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116	CUSIP # 911684108 US CELLULAR	4,555.32	4,502.18	0	0.00
112	CUSIP # 913456109 UNIVERSAL CORPORATION	6,466.88	6,300.03	0	0.00
74	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	6,859.06	5,084.23	0	0.00
124	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	6,324.00	7,289.56	0	0.00
79	CUSIP # 92210H105 VANTIV INC CL A	4,471.40	3,827.55	0	0.00
83	CUSIP # 92826C839 VISA INC CL A	6,156.11	6,305.59	0	0.00
108	CUSIP # 94106L109 WASTE MANAGEMENT INC	7,157.16	5,804.47	0	0.00
141	CUSIP # 948849104 WEIS MARKETS INC	7,127.55	6,216.23	0	0.00
233	CUSIP # 950755108 WERNER ENTERPRISES INC	5,352.01	6,623.86	0	0.00
107	CUSIP # 95709T100 WESTAR ENERGY INC	6,001.63	4,250.71	0	40.66
168	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	7,939.68	10,918.14	0	84.00
114	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	4,892.88	5,691.64	0	0.00
136	CUSIP # 966837106 WHOLE FOODS MKT	4,354.72	4,503.68	0	18.36
77	CUSIP # 969904101 WILLIAMS-SONOMA INC	4,014.01	4,389.43	0	0.00

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131	CUSIP # 981475106 WORLD FUEL SERVICES CORP	6,221.19	5,566.78	0	7.86
190	CUSIP # 98389B100 XCEL ENERGY INC	8,508.20	6,820.24	0	64.60
		1,090,512.49	1,016,630.49	33	1,226.65
FOREIGN STOCK					
85	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	11,192.80	9,958.51	0	0.00
175	CUSIP # 063671101 BANK OF MONTREAL	11,093.25	10,351.98	0	0.00
217	CUSIP # 064149107 BANK OF NOVA SCOTIA	10,635.17	10,190.71	0	119.91
170	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	10,040.20	10,382.68	0	1.23
355	CUSIP # 138006309 CANON INC SPONS ADR	10,156.55	11,154.31	0	0.00
591	CUSIP # 251566105 DEUTSCHE TELEKOM	10,035.18	10,195.93	0	0.00
98	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	11,062.24	10,808.10	0	0.00
261	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	11,311.74	10,612.23	0	143.35
226	CUSIP # 433578507 HITACHI LTD ADR	9,392.56	11,920.91	0	0.00
387	CUSIP # 438128308 HONDA MOTORS LTD ADR	9,802.71	11,574.21	0	0.00

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297	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	11,407.77	10,224.31	0	0.00
193	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	9,429.98	11,604.74	0	0.00
465	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	12,559.65	8,760.88	0	0.00
142	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	10,978.02	10,569.46	0	0.00
245	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	11,534.60	8,244.98	0	0.00
572	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	10,273.12	10,671.72	0	0.00
1,792	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	10,196.48	12,171.71	0	446.83
195	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	10,487.10	9,794.11	0	0.00
184	CUSIP # 780087102 ROYAL BANK OF CANADA	10,872.56	9,687.70	0	0.00
181	CUSIP # 83084V106 SKY PLC SPONSORED ADR	8,291.61	11,474.37	0	0.00
458	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	10,053.10	10,883.58	0	0.00
520	CUSIP # 87969N204 TELSTRA CORP ADR	10,816.00	11,331.79	0	0.00
262	CUSIP # 884903105 THOMSON REUTERS CORP	10,590.04	9,778.97	0	0.00
246	CUSIP # 891160509 TORONTO-DOMINION BANK	10,560.78	10,420.39	0	0.00

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100	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	9,999.00	11,949.69	0	0.00
330	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	10,193.70	10,981.34	0	367.60
92	CUSIP # G1151C101 ACCENTURE PLC	10,422.68	8,599.40	0	0.00
89	CUSIP # H1467J104 CHUBB LIMITED	11,633.19	9,776.07	0	61.41
124	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	9,228.08	10,729.90	0	0.00
69	CUSIP # Y09827109 BROADCOM LTD	10,722.60	9,659.37	0	0.00
		314,972.46	314,464.05	9	1,140.33
MUTUAL FUNDS - FIXED INCOME					
693	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	80,852.31	77,008.90	2	0.00
1,471	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	180,543.19	173,077.62	5	0.00
487	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	67,644.30	62,580.21	2	0.00
2,304	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	260,242.10	249,858.39	8	0.00
3,483	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	383,025.51	380,673.10	11	0.00

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1,738	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	193,369.88	188,433.91	6	0.00
904	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	95,905.36	94,669.38	3	0.00
6,295	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	144,596.15	146,178.24	4	0.00
1,684	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	49,812.72	47,870.01	1	0.00
1,995	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	114,010.26	105,385.23	3	0.00
3,028	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	79,575.84	84,484.54	2	0.00
		1,649,577.62	1,610,219.53	49	0.00
MUTUAL FUNDS - EQUITY					
770	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	83,314.00	73,129.96	2	0.00
2,757	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	97,129.11	99,071.75	3	0.00
		180,443.11	172,201.71	5	0.00



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SHORT TERM INVESTMENTS					
105,008.5	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	105,008.50	105,008.50	2	0.00
		105,008.50	105,008.50	2	0.00
COMMON STOCK					
1,145	CUSIP # 002444107 AVX CORP	15,549.10	14,836.64	0	0.00
573	CUSIP # 002535300 AARON'S INC	12,542.97	15,369.06	0	17.80
354	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	14,029.02	13,075.37	0	0.00
136	CUSIP # 011659109 ALASKA AIR GROUP INC	7,927.44	9,144.21	0	0.00
72	CUSIP # 01748X102 ALLEGiant TRAVEL	10,908.00	11,613.10	0	0.00
257	CUSIP # 018522300 ALLETE INC	16,609.91	13,082.27	0	0.00
344	CUSIP # 018802108 ALLIANT ENERGY CORP	13,656.80	10,729.09	0	0.00
225	CUSIP # 020002101 ALLSTATE CORPORATION	15,738.75	14,767.07	0	92.40
16	CUSIP # 02079K305 ALPHABET INC	11,256.48	12,023.22	0	0.00
229	CUSIP # 025537101 AMERICAN ELECTRIC POWER	16,050.61	13,387.22	0	0.00

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767	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	12,218.31	11,785.14	0	0.00
125	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	14,143.75	12,469.63	0	0.00
80	CUSIP # 031162100 AMGEN INC	12,172.00	12,355.39	0	0.00
109	CUSIP # 036752103 ANTHEM INC	14,316.06	15,047.25	0	0.00
110	CUSIP # 037833100 APPLE INC	10,516.00	12,264.66	0	0.00
143	CUSIP # 038336103 APTARGROUP INC	11,315.59	10,241.29	0	0.00
172	CUSIP # 049560105 ATMOS ENERGY CORP	13,987.04	9,908.61	0	0.00
155	CUSIP # 053611109 AVERY DENNISON CORP	11,586.25	9,557.83	0	0.00
289	CUSIP # 053807103 AVNET INC	11,707.39	12,089.23	0	0.00
216	CUSIP # 081437105 BEMIS COMPANY	11,121.84	9,685.20	0	0.00
107	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	15,492.53	14,809.36	0	0.00
45	CUSIP # 09247X101 BLACKROCK INC	15,413.85	14,863.79	0	0.00
1,209	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	11,098.62	12,315.75	0	82.56
171	CUSIP # 12503M108 CBOE HOLDINGS INC	11,392.02	10,426.76	0	0.00

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151	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	11,211.75	9,492.61	0	0.00
246	CUSIP # 128030202 CAL-MAINE FOODS, INC	10,902.72	12,210.76	0	0.00
146	CUSIP # 14149Y108 CARDINAL HEALTH INC	11,389.46	12,282.55	0	65.54
99	CUSIP # 147528103 CASEYS GENERAL STORES INC	13,019.49	10,044.37	0	0.00
241	CUSIP # 163072101 CHEESECAKE FACTORY	11,601.74	11,917.58	0	0.00
94	CUSIP # 16359R103 CHEMED CORP	12,813.14	11,809.19	0	0.00
159	CUSIP # 166764100 CHEVRON CORP	16,667.97	14,502.56	0	0.00
121	CUSIP # 171340102 CHURCH & DWIGHT CO INC	12,449.69	10,009.37	0	0.00
196	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	14,678.44	11,302.53	0	94.08
351	CUSIP # 172755100 CIRRUS LOGIC INC	13,615.29	10,158.24	0	0.00
533	CUSIP # 17275R102 CISCO SYSTEMS INC	15,291.77	14,147.14	0	0.00
95	CUSIP # 189054109 CLOROX COMPANY	13,147.05	11,931.27	0	0.00
518	CUSIP # 212485106 CONVERGYS CORPORATION	12,950.00	12,468.91	0	46.62
345	CUSIP # 216831107 COOPER TIRE & RUBBER	10,287.90	12,631.19	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
314	CUSIP # 218681104 CORE-MARK HOLDING CO INC	14,714.04	12,269.75	0	0.00
183	CUSIP # 21870Q105 CORESITE REALTY CORP	16,230.27	10,553.66	0	96.99
727	CUSIP # 219350105 CORNING INC	14,888.96	13,222.20	0	0.00
76	CUSIP # 22160K105 COSTCO WHOLESALE CORP	11,935.04	11,216.58	0	0.00
232	CUSIP # 229899109 CULLEN FROST BANKERS INC	14,785.36	12,850.71	0	0.00
99	CUSIP # 233326107 DST SYSTEMS INC	11,526.57	10,888.32	0	0.00
168	CUSIP # 233331107 DTE ENERGY CO	16,652.16	13,740.46	0	151.84
833	CUSIP # 251893103 DEVRY INC	14,860.72	16,826.94	0	0.00
274	CUSIP # 253393102 DICKS SPORTING GOODS INC	12,346.44	9,855.68	0	0.00
140	CUSIP # 256677105 DOLLAR GENERAL CORP	13,160.00	10,423.44	0	0.00
134	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	12,948.42	10,919.73	0	88.51
238	CUSIP # 262037104 DRIL QUIP INC	13,906.34	14,012.06	0	0.00
198	CUSIP # 267475101 DYCOM INDUSTRIES INC	17,772.48	13,449.62	0	0.00
266	CUSIP # 268948106 EAGLE BANCORP INC	12,797.26	12,824.17	0	0.00

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108	CUSIP # 278865100 ECOLAB INC	12,808.80	11,878.34	0	37.80
211	CUSIP # 281020107 EDISON INTERNATIONAL	16,388.37	12,672.72	0	101.28
181	CUSIP # 285512109 ELECTRONIC ARTS INC	13,712.56	11,891.63	0	0.00
435	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	14,776.95	12,202.04	0	0.00
120	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	11,920.80	10,581.81	0	0.00
260	CUSIP # 30040W108 EVERSOURCE ENERGY	15,574.00	13,206.59	0	0.00
111	CUSIP # 30212P303 EXPEDIA INC	11,799.30	12,929.25	0	0.00
229	CUSIP # 302130109 EXPEDITORS INTL WASH INC	11,230.16	10,092.92	0	0.00
182	CUSIP # 30231G102 EXXON MOBIL CORPORATION	17,060.68	15,181.34	0	0.00
74	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	11,945.08	11,043.19	0	0.00
187	CUSIP # 336433107 FIRST SOLAR INC	9,065.76	12,289.02	0	0.00
608	CUSIP # 337915102 FIRSTMERIT CORP	12,324.16	11,005.36	0	0.00
238	CUSIP # 343412102 FLUOR CORP	11,728.64	11,022.34	0	63.84
173	CUSIP # 344849104 FOOT LOCKER INC	9,490.78	10,934.18	0	0.00

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453	CUSIP # 36467W109 GAMESTOP CORP CL A	12,040.74	14,712.94	0	0.00
91	CUSIP # 369550108 GENERAL DYNAMICS CORP	12,670.84	12,165.24	0	69.16
199	CUSIP # 371532102 GENESCO INC	12,797.69	11,683.79	0	0.00
815	CUSIP # 371901109 GENTEX CORP	12,591.75	12,480.57	0	0.00
113	CUSIP # 372460105 GENUINE PARTS CO	11,441.25	9,927.29	0	92.05
538	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	12,820.54	14,037.98	0	0.00
142	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	12,016.04	10,694.52	0	0.00
271	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	10,287.16	9,200.66	0	0.00
347	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	14,358.86	11,882.01	0	0.00
218	CUSIP # 423452101 HELMERICH & PAYNE	14,634.34	11,612.49	0	0.00
132	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	11,519.64	9,409.13	0	0.00
762	CUSIP # 432748101 HILLTOP HOLDINGS INC	15,994.38	13,945.28	0	0.00
277	CUSIP # 440452100 HORMEL FOODS CORP	10,138.20	9,207.64	0	0.00
258	CUSIP # 448579102 HYATT HOTELS CORP CL A	12,678.12	11,626.59	0	0.00

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123	CUSIP # 44930G107 ICU MEDICAL INC	13,868.25	12,997.33	0	0.00
347	CUSIP # 45073V108 ATT INC	11,097.06	12,194.55	0	53.44
796	CUSIP # 45667G103 INFINERA CORP	8,978.88	13,415.33	0	0.00
469	CUSIP # 458140100 INTEL CORPORATION	15,383.20	15,464.44	0	0.00
118	CUSIP # 466032109 J&J SNACK FOODS	14,073.86	12,802.59	0	56.94
111	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	13,464.30	11,079.64	0	0.00
487	CUSIP # 488401100 KEMPER CORPORATION	15,087.26	15,919.48	0	0.00
239	CUSIP # 497266106 KIRBY CORP	14,911.21	14,465.87	0	0.00
489	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	12,997.62	12,505.32	0	0.00
313	CUSIP # 501044101 KROGER COMPANY	11,515.27	11,549.43	0	0.00
198	CUSIP # 515098101 LANDSTAR SYSTEMS INC	13,594.68	11,412.92	0	0.00
119	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	14,193.13	12,139.59	0	0.00
54	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	13,401.18	10,969.42	0	0.00
2,100	CUSIP # 55272X102 MFA FINANCIAL INC	15,267.00	14,008.18	0	420.00

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382	CUSIP # 55306N104 MKS INSTRUMENTS INC	16,448.92	13,700.05	0	0.00
1,095	CUSIP # 55345K103 MRC GLOBAL INC	15,559.95	13,583.75	0	0.00
197	CUSIP # 562750109 MANHATTAN ASSOCIATES	12,633.61	11,164.42	0	0.00
408	CUSIP # 56585A102 MARATHON PETROLEUM CORP	15,487.68	17,028.53	0	0.00
76	CUSIP # 58155Q103 MCKESSON CORPORATION	14,185.40	13,778.76	0	26.60
287	CUSIP # 58933Y105 MERCK & CO INC	16,534.07	15,009.50	0	164.22
1,450	CUSIP # 595112103 MICRON TECHNOLOGY INC	19,952.00	17,529.36	0	0.00
80	CUSIP # 608190104 MOHAWK INDUSTRIES INC	15,180.80	14,747.52	0	0.00
379	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	17,248.29	16,050.87	0	64.43
127	CUSIP # 617700109 MORNINGSTAR INC	10,386.06	10,059.12	0	0.00
6	CUSIP # 62944T105 NVR INC	10,682.04	9,653.86	0	0.00
302	CUSIP # 635017106 NATIONAL BEVERAGE	18,968.62	12,886.07	0	0.00
172	CUSIP # 638904102 NAVIGATORS GROUP INC	15,818.84	14,325.31	0	19.17
254	CUSIP # 640491106 NEOGEN CORP	14,287.50	13,621.27	0	0.00

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351	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	13,531.05	10,853.64	0	104.64
481	CUSIP # 651639106 NEWMONT MINING CORP	18,816.72	9,096.21	0	0.00
195	CUSIP # 654106103 NIKE INC CLASS B	10,764.00	11,896.13	0	38.72
182	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	15,493.66	14,666.55	0	0.00
61	CUSIP # 666807102 NORTHROP GRUMMAN CORP	13,559.08	10,340.75	0	0.00
44	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	11,928.40	10,224.24	0	0.00
195	CUSIP # 671044105 OSI SYSTEMS INC	11,335.35	15,405.87	0	0.00
184	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	11,097.04	12,035.09	0	0.00
700	CUSIP # 680223104 OLD REPUBLIC INTL CORP	13,503.00	11,498.58	0	0.00
127	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	13,472.16	11,073.05	0	0.00
222	CUSIP # 704326107 PAYCHEX INC	13,209.00	10,775.66	0	0.00
175	CUSIP # 718546104 PHILLIPS 66	13,884.50	14,081.71	0	0.00
441	CUSIP # 72147K108 PILGRIMS PRIDE CORP	11,236.68	10,351.71	0	0.00
170	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	13,780.20	10,734.37	0	0.00

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163	CUSIP # 74144T108 T ROWE PRICE GROUP INC	11,894.11	11,263.24	0	0.00
287	CUSIP # 74164M108 PRIMERICA INC	16,427.88	13,497.93	0	0.00
432	CUSIP # 743315103 PROGRESSIVE CORP	14,472.00	12,785.11	0	0.00
276	CUSIP # 743606105 PROSPERITY BANCSHARES INC	14,073.24	12,388.48	0	102.60
322	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	15,008.42	12,621.84	0	0.00
43	CUSIP # 74460D109 PUBLIC STORAGE INC	10,990.37	9,561.39	0	0.00
254	CUSIP # 74736K101 QORVO INC	14,036.04	12,307.43	0	0.00
567	CUSIP # 74762E102 QUANTA SERVICES INC	13,109.04	13,310.28	0	0.00
179	CUSIP # 74834L100 QUEST DIAGNOSTICS	14,572.39	12,545.23	0	0.00
98	CUSIP # 755111507 RAYTHEON COMPANY	13,323.10	10,727.41	0	0.00
240	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	9,158.40	12,289.63	0	0.00
413	CUSIP # 775711104 ROLLINS INC	12,088.51	10,474.98	0	0.00
207	CUSIP # 778296103 ROSS STORES INC	11,734.83	10,920.13	0	0.00
160	CUSIP # 800013104 SANDERSON FARMS INC	13,862.40	12,715.72	0	0.00

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615	CUSIP # 801056102 SANMINA CORPORATION	16,488.15	12,222.24	0	0.00
182	CUSIP # 80589M102 SCANA CORPORATION	13,770.12	10,327.88	0	129.95
65	CUSIP # 806407102 HENRY SCHEIN INC	11,492.00	9,427.16	0	0.00
393	CUSIP # 816300107 SELECTIVE INSURANCE ORD	15,016.53	12,890.07	0	0.00
367	CUSIP # 830566105 SKECHERS USA INC	10,907.24	12,527.19	0	0.00
406	CUSIP # 833551104 SNYDERS-LANCE INC	13,759.34	13,530.17	0	0.00
268	CUSIP # 844741108 SOUTHWEST AIRLINES	10,508.28	9,901.17	0	0.00
421	CUSIP # 867914103 SUNTRUST BANKS INC	17,294.68	16,363.67	0	0.00
477	CUSIP # 871237103 SYKES ENTERPRISES INC	13,813.92	14,040.76	0	0.00
138	CUSIP # 87162W100 SYNNEX CORPORATION	13,085.16	11,053.57	0	0.00
153	CUSIP # 872540109 TJX COMPANIES INC	11,816.19	10,617.23	0	0.00
187	CUSIP # 878237106 TECH DATA CORPORATION	13,435.95	11,184.48	0	0.00
145	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	14,362.25	13,494.65	0	0.00
478	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	14,177.48	11,914.34	0	0.00

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293	CUSIP # 882681109 TEXAS ROADHOUSE	13,360.80	10,934.54	0	69.35
107	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	15,810.32	14,868.39	0	19.95
201	CUSIP # 885160101 THOR INDUSTRIES INC	13,012.74	10,916.08	0	0.00
366	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	14,101.98	11,056.60	0	42.30
130	CUSIP # 891092108 TORO COMPANY	11,466.00	9,009.31	0	39.00
235	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	12,480.85	11,137.37	0	23.50
130	CUSIP # 89417E109 TRAVELERS COS INC	15,475.20	13,985.08	0	0.00
698	CUSIP # 896522109 TRINITY INDUSTRIES, INC	12,961.86	14,524.95	0	0.00
228	CUSIP # 902494103 TYSON FOODS INC CL A	15,228.12	12,363.21	0	0.00
290	CUSIP # 902653104 UDR INC	10,706.80	10,695.60	0	0.00
58	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	14,131.12	9,382.17	0	0.00
132	CUSIP # 904708104 UNIFIRST CORP	15,275.04	14,686.85	0	6.15
254	CUSIP # 910047109 UNITED AIRLINES	10,424.16	13,877.87	0	0.00
357	CUSIP # 911163103 UNITED NATURAL FOODS INC	16,707.60	15,991.95	0	0.00

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280	CUSIP # 911684108 US CELLULAR	10,995.60	10,567.78	0	0.00
253	CUSIP # 913456109 UNIVERSAL CORPORATION	14,608.22	13,968.10	0	0.00
168	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	15,571.92	11,300.57	0	0.00
237	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	12,087.00	14,435.51	0	0.00
208	CUSIP # 92210H105 VANTIV INC CL A	11,772.80	9,739.73	0	0.00
157	CUSIP # 92826C839 VISA INC CL A	11,644.69	11,819.34	0	0.00
203	CUSIP # 94106L109 WASTE MANAGEMENT INC	13,452.81	10,758.53	0	0.00
319	CUSIP # 948849104 WEIS MARKETS INC	16,125.45	13,788.66	0	0.00
530	CUSIP # 950755108 WERNER ENTERPRISES INC	12,174.10	14,216.94	0	0.00
258	CUSIP # 95709T100 WESTAR ENERGY INC	14,471.22	10,118.97	0	121.60
321	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	15,170.46	18,169.13	0	160.50
276	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	11,845.92	13,632.63	0	0.00
360	CUSIP # 966837106 WHOLE FOODS MKT	11,527.20	12,527.51	0	48.60
204	CUSIP # 969904101 WILLIAMS-SONOMA INC	10,634.52	11,498.03	0	0.00

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296	CUSIP # 981475106 WORLD FUEL SERVICES CORP	14,057.04	12,264.35	0	22.08
363	CUSIP # 98389B100 XCEL ENERGY INC	16,255.14	12,991.01	0	153.34
		2,410,148.61	2,212,551.77	48	2,987.55
FOREIGN STOCK					
205	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	26,994.40	24,074.53	1	0.00
421	CUSIP # 063671101 BANK OF MONTREAL	26,687.19	24,574.33	1	0.00
523	CUSIP # 064149107 BANK OF NOVA SCOTIA	25,632.23	23,491.64	1	289.01
410	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	24,214.60	24,315.62	0	3.69
858	CUSIP # 138006309 CANON INC SPONS ADR	24,547.38	26,545.55	0	0.00
1,428	CUSIP # 251566105 DEUTSCHE TELEKOM	24,247.44	24,869.66	0	0.00
237	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	26,752.56	26,136.67	1	0.00
631	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	27,347.54	25,338.30	1	430.05
546	CUSIP # 433578507 HITACHI LTD ADR	22,691.76	28,385.28	0	0.00
936	CUSIP # 438128308 HONDA MOTORS LTD ADR	23,708.88	28,342.13	0	0.00

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716	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	27,501.56	24,523.03	1	0.00
465	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	22,719.90	28,235.52	0	0.00
1,123	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	30,332.23	21,974.54	1	0.00
343	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	26,517.33	25,489.29	1	0.00
592	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	27,871.36	21,340.73	1	0.00
1,382	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	24,820.72	26,767.07	0	0.00
4,328	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	24,626.32	29,466.96	0	1,340.50
472	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	25,384.16	23,941.21	1	0.00
444	CUSIP # 780087102 ROYAL BANK OF CANADA	26,235.96	23,051.40	1	0.00
437	CUSIP # 83084V106 SKY PLC SPONSORED ADR	20,018.97	27,516.11	0	0.00
1,107	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	24,298.65	26,279.12	0	0.00
1,256	CUSIP # 87969N204 TELSTRA CORP ADR	26,124.80	27,400.90	1	0.00
632	CUSIP # 884903105 THOMSON REUTERS CORP	25,545.44	23,365.98	1	0.00
593	CUSIP # 891160509 TORONTO-DOMINION BANK	25,457.49	24,386.65	1	0.00

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241	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	24,097.59	28,800.25	0	0.00
798	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	24,650.22	26,294.09	0	1,103.93
222	CUSIP # G1151C101 ACCENTURE PLC	25,150.38	20,993.32	1	0.00
215	CUSIP # H1467J104 CHUBB LIMITED	28,102.65	23,744.23	1	148.35
299	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	22,251.58	25,123.70	0	0.00
166	CUSIP # Y09827109 BROADCOM LTD	25,796.40	23,094.33	1	0.00
		760,327.69	757,862.14	15	3,315.53
MUTUAL FUNDS - FIXED INCOME					
418	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	48,768.06	46,291.55	1	0.00
807	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	99,047.15	94,636.01	2	0.00
184	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	25,557.60	23,985.97	1	0.00
1,304	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	147,289.80	140,779.21	3	0.00
1,971	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	216,750.87	215,563.30	4	0.00

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874	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	97,241.24	94,722.06	2	0.00
455	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	48,270.95	47,625.92	1	0.00
3,167	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	72,745.99	72,788.20	1	0.00
2,542	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	75,192.36	72,358.27	2	0.00
3,011	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	172,072.63	157,731.46	3	0.00
8,224	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	216,126.72	228,965.94	4	0.00
		1,219,063.37	1,195,447.89	24	0.00
MUTUAL FUNDS - EQUITY					
1,395	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	150,939.00	134,743.80	3	0.00
9,708	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	342,012.84	346,679.75	7	0.00
		492,951.84	481,423.55	10	0.00



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SHORT TERM INVESTMENTS					
147,862.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	147,862.62	147,862.62	3	0.00
		147,862.62	147,862.62	3	0.00
COMMON STOCK					
1,230	CUSIP # 002444107 AVX CORP	16,703.40	16,485.31	0	0.00
614	CUSIP # 002535300 AARON'S INC	13,440.46	16,388.86	0	14.48
411	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	16,287.93	15,270.60	0	0.00
151	CUSIP # 011659109 ALASKA AIR GROUP INC	8,801.79	10,214.03	0	0.00
70	CUSIP # 01748X102 ALLEGiant TRAVEL	10,605.00	11,211.55	0	0.00
276	CUSIP # 018522300 ALLETE INC	17,837.88	14,551.75	0	0.00
416	CUSIP # 018802108 ALLIANT ENERGY CORP	16,515.20	13,464.98	0	0.00
252	CUSIP # 020002101 ALLSTATE CORPORATION	17,627.40	16,878.02	0	78.54
18	CUSIP # 02079K305 ALPHABET INC	12,663.54	13,559.28	0	0.00
257	CUSIP # 025537101 AMERICAN ELECTRIC POWER	18,013.13	15,310.12	0	0.00

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742	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	11,820.06	11,545.36	0	0.00
134	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	15,162.10	13,652.43	0	0.00
93	CUSIP # 031162100 AMGEN INC	14,149.95	14,461.44	0	0.00
122	CUSIP # 036752103 ANTHEM INC	16,023.48	16,779.54	0	0.00
127	CUSIP # 037833100 APPLE INC	12,141.20	13,853.72	0	0.00
158	CUSIP # 038336103 APTARGROUP INC	12,502.54	11,445.47	0	0.00
208	CUSIP # 049560105 ATMOS ENERGY CORP	16,914.56	12,185.24	0	0.00
172	CUSIP # 053611109 AVERY DENNISON CORP	12,857.00	10,775.82	0	0.00
349	CUSIP # 053807103 AVNET INC	14,137.99	14,777.81	0	0.00
239	CUSIP # 081437105 BEMIS COMPANY	12,306.11	10,766.97	0	0.00
120	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	17,374.80	17,032.58	0	0.00
50	CUSIP # 09247X101 BLACKROCK INC	17,126.50	16,645.90	0	0.00
1,461	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	13,411.98	15,104.19	0	75.79
190	CUSIP # 12503M108 CBOE HOLDINGS INC	12,657.80	11,766.06	0	0.00

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167	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	12,399.75	10,516.57	0	0.00
239	CUSIP # 128030202 CAL-MAINE FOODS, INC	10,592.48	9,905.96	0	0.00
170	CUSIP # 14149Y108 CARDINAL HEALTH INC	13,261.70	14,183.07	0	76.31
109	CUSIP # 147528103 CASEYS GENERAL STORES INC	14,334.59	10,688.28	0	0.00
233	CUSIP # 163072101 CHEESECAKE FACTORY	11,216.62	11,613.01	0	0.00
91	CUSIP # 16359R103 CHEMED CORP	12,404.21	10,629.31	0	0.00
178	CUSIP # 166764100 CHEVRON CORP	18,659.74	16,993.72	0	0.00
135	CUSIP # 171340102 CHURCH & DWIGHT CO INC	13,890.15	11,308.81	0	0.00
236	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	17,674.04	13,873.66	0	113.28
339	CUSIP # 172755100 CIRRUS LOGIC INC	13,149.81	10,156.66	0	0.00
597	CUSIP # 17275R102 CISCO SYSTEMS INC	17,127.93	15,933.61	0	0.00
110	CUSIP # 189054109 CLOROX COMPANY	15,222.90	13,803.27	0	0.00
557	CUSIP # 212485106 CONVERGYS CORPORATION	13,925.00	13,538.46	0	50.13
334	CUSIP # 216831107 COOPER TIRE & RUBBER	9,959.88	12,196.96	0	0.00

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304	CUSIP # 218681104 CORE-MARK HOLDING CO INC	14,245.44	12,010.87	0	0.00
177	CUSIP # 21870Q105 CORESITE REALTY CORP	15,698.13	10,423.22	0	93.81
814	CUSIP # 219350105 CORNING INC	16,670.72	14,974.77	0	0.00
88	CUSIP # 22160K105 COSTCO WHOLESALE CORP	13,819.52	13,142.71	0	0.00
281	CUSIP # 229899109 CULLEN FROST BANKERS INC	17,908.13	15,958.83	0	0.00
109	CUSIP # 233326107 DST SYSTEMS INC	12,690.87	11,287.75	0	0.00
188	CUSIP # 233331107 DTE ENERGY CO	18,634.56	15,771.38	0	137.24
895	CUSIP # 251893103 DEVRY INC	15,966.80	18,746.71	0	0.00
331	CUSIP # 253393102 DICKS SPORTING GOODS INC	14,914.86	11,916.74	0	0.00
162	CUSIP # 256677105 DOLLAR GENERAL CORP	15,228.00	11,918.84	0	0.00
156	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	15,074.28	12,744.55	0	77.91
256	CUSIP # 262037104 DRIL QUIP INC	14,958.08	15,288.76	0	0.00
191	CUSIP # 267475101 DYCOM INDUSTRIES INC	17,144.16	13,157.41	0	0.00
258	CUSIP # 268948106 EAGLE BANCORP INC	12,412.38	12,559.50	0	0.00

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125	CUSIP # 278865100 ECOLAB INC	14,825.00	13,957.29	0	43.75
236	CUSIP # 281020107 EDISON INTERNATIONAL	18,330.12	14,449.70	0	113.28
211	CUSIP # 285512109 ELECTRONIC ARTS INC	15,985.36	13,961.60	0	0.00
468	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	15,897.96	13,278.97	0	0.00
133	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	13,212.22	11,813.29	0	0.00
292	CUSIP # 30040W108 EVERSOURCE ENERGY	17,490.80	15,237.41	0	0.00
129	CUSIP # 30212P303 EXPEDIA INC	13,712.70	15,144.28	0	0.00
253	CUSIP # 302130109 EXPEDITORS INTL WASH INC	12,407.12	11,273.28	0	0.00
204	CUSIP # 30231G102 EXXON MOBIL CORPORATION	19,122.96	17,273.41	0	0.00
82	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	13,236.44	12,131.03	0	0.00
226	CUSIP # 336433107 FIRST SOLAR INC	10,956.48	14,734.95	0	0.00
733	CUSIP # 337915102 FIRSTMERIT CORP	14,857.91	13,587.64	0	0.00
288	CUSIP # 343412102 FLUOR CORP	14,192.64	13,559.08	0	57.12
192	CUSIP # 344849104 FOOT LOCKER INC	10,533.12	11,584.18	0	0.00

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487	CUSIP # 36467W109 GAMESTOP CORP CL A	12,944.46	15,555.52	0	0.00
106	CUSIP # 369550108 GENERAL DYNAMICS CORP	14,759.44	14,305.51	0	80.56
214	CUSIP # 371532102 GENESCO INC	13,762.34	12,674.73	0	0.00
985	CUSIP # 371901109 GENTEX CORP	15,218.25	15,362.10	0	0.00
124	CUSIP # 372460105 GENUINE PARTS CO	12,555.00	11,246.47	0	76.93
521	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	12,415.43	13,779.10	0	0.00
172	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	14,554.64	12,887.08	0	0.00
262	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	9,945.52	8,985.20	0	0.00
336	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	13,903.68	11,585.77	0	0.00
263	CUSIP # 423452101 HELMERICH & PAYNE	17,655.19	15,580.98	0	0.00
146	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	12,741.42	10,121.88	0	0.00
819	CUSIP # 432748101 HILLTOP HOLDINGS INC	17,190.81	15,263.40	0	0.00
322	CUSIP # 440452100 HORMEL FOODS CORP	11,785.20	10,336.70	0	0.00
313	CUSIP # 448579102 HYATT HOTELS CORP CL A	15,380.82	14,314.70	0	0.00

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119	CUSIP # 44930G107 ICU MEDICAL INC	13,417.25	12,603.66	0	0.00
419	CUSIP # 45073V108 ATT INC	13,399.62	14,910.49	0	48.98
770	CUSIP # 45667G103 INFINERA CORP	8,685.60	13,020.06	0	0.00
526	CUSIP # 458140100 INTEL CORPORATION	17,252.80	17,382.71	0	0.00
115	CUSIP # 466032109 J&J SNACK FOODS	13,716.05	12,348.43	0	42.12
128	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	15,526.40	12,974.66	0	0.00
523	CUSIP # 488401100 KEMPER CORPORATION	16,202.54	17,533.97	0	0.00
257	CUSIP # 497266106 KIRBY CORP	16,034.23	16,852.82	0	0.00
473	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	12,572.34	13,321.75	0	0.00
364	CUSIP # 501044101 KROGER COMPANY	13,391.56	13,156.46	0	0.00
192	CUSIP # 515098101 LANDSTAR SYSTEMS INC	13,182.72	11,276.33	0	0.00
116	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	13,835.32	12,069.04	0	0.00
63	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	15,634.71	13,056.02	0	0.00
2,258	CUSIP # 55272X102 MFA FINANCIAL INC	16,415.66	15,167.34	0	451.60

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410	CUSIP # 55306N104 MKS INSTRUMENTS INC	17,654.60	14,855.49	0	0.00
1,177	CUSIP # 55345K103 MRC GLOBAL INC	16,725.17	14,880.45	0	0.00
217	CUSIP # 562750109 MANHATTAN ASSOCIATES	13,916.21	11,421.82	0	0.00
457	CUSIP # 56585A102 MARATHON PETROLEUM CORP	17,347.72	19,649.18	0	0.00
88	CUSIP # 58155Q103 MCKESSON CORPORATION	16,425.20	16,508.22	0	23.24
321	CUSIP # 58933Y105 MERCK & CO INC	18,492.81	16,873.55	0	139.38
1,625	CUSIP # 595112103 MICRON TECHNOLOGY INC	22,360.00	20,285.69	0	0.00
89	CUSIP # 608190104 MOHAWK INDUSTRIES INC	16,888.64	16,515.64	0	0.00
424	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	19,296.24	18,127.72	0	72.08
140	CUSIP # 617700109 MORNINGSTAR INC	11,449.20	11,142.39	0	0.00
7	CUSIP # 62944T105 NVR INC	12,462.38	11,056.17	0	0.00
293	CUSIP # 635017106 NATIONAL BEVERAGE	18,403.33	12,774.70	0	0.00
185	CUSIP # 638904102 NAVIGATORS GROUP INC	17,014.45	15,591.54	0	16.65
246	CUSIP # 640491106 NEOGEN CORP	13,837.50	13,266.25	0	0.00

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339	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	13,068.45	10,505.31	0	76.80
582	CUSIP # 651639106 NEWMONT MINING CORP	22,767.84	11,600.40	0	0.00
226	CUSIP # 654106103 NIKE INC CLASS B	12,475.20	13,764.92	0	34.08
205	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	17,451.65	16,693.30	0	0.00
70	CUSIP # 666807102 NORTHROP GRUMMAN CORP	15,559.60	11,576.82	0	0.00
51	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	13,826.10	11,677.38	0	0.00
189	CUSIP # 671044105 OSI SYSTEMS INC	10,986.57	14,902.85	0	0.00
222	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	13,388.82	14,991.74	0	0.00
846	CUSIP # 680223104 OLD REPUBLIC INTL CORP	16,319.34	13,523.33	0	0.00
123	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	13,047.84	10,793.16	0	0.00
258	CUSIP # 704326107 PAYCHEX INC	15,351.00	12,671.29	0	0.00
196	CUSIP # 718546104 PHILLIPS 66	15,550.64	15,786.99	0	0.00
487	CUSIP # 72147K108 PILGRIMS PRIDE CORP	12,408.76	11,301.28	0	0.00
206	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	16,698.36	13,504.59	0	0.00

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190	CUSIP # 74144T108 T ROWE PRICE GROUP INC	13,864.30	13,235.24	0	0.00
278	CUSIP # 74164M108 PRIMERICA INC	15,912.72	13,645.23	0	0.00
484	CUSIP # 743315103 PROGRESSIVE CORP	16,214.00	14,097.39	0	0.00
333	CUSIP # 743606105 PROSPERITY BANCSHARES INC	16,979.67	15,417.49	0	99.90
361	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	16,826.21	14,318.26	0	0.00
51	CUSIP # 74460D109 PUBLIC STORAGE INC	13,035.09	11,266.03	0	0.00
306	CUSIP # 74736K101 QORVO INC	16,909.56	15,233.97	0	0.00
685	CUSIP # 74762E102 QUANTA SERVICES INC	15,837.20	16,723.68	0	0.00
216	CUSIP # 74834L100 QUEST DIAGNOSTICS	17,584.56	15,261.32	0	0.00
113	CUSIP # 755111507 RAYTHEON COMPANY	15,362.35	12,437.25	0	0.00
265	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	10,112.40	13,687.32	0	0.00
456	CUSIP # 775711104 ROLLINS INC	13,347.12	11,097.47	0	0.00
241	CUSIP # 778296103 ROSS STORES INC	13,662.29	12,433.65	0	0.00
172	CUSIP # 800013104 SANDERSON FARMS INC	14,902.08	13,551.84	0	0.00

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657	CUSIP # 801056102 SANMINA CORPORATION	17,614.17	13,507.86	0	0.00
221	CUSIP # 80589M102 SCANA CORPORATION	16,720.86	12,979.36	0	119.60
72	CUSIP # 806407102 HENRY SCHEIN INC	12,729.60	10,406.25	0	0.00
422	CUSIP # 816300107 SELECTIVE INSURANCE ORD	16,124.62	13,970.62	0	0.00
406	CUSIP # 830566105 SKECHERS USA INC	12,066.32	10,938.90	0	0.00
393	CUSIP # 833551104 SNYDERS-LANCE INC	13,318.77	12,985.02	0	0.00
311	CUSIP # 844741108 SOUTHWEST AIRLINES	12,194.31	12,424.24	0	0.00
472	CUSIP # 867914103 SUNTRUST BANKS INC	19,389.76	18,639.57	0	0.00
512	CUSIP # 871237103 SYKES ENTERPRISES INC	14,827.52	15,151.89	0	0.00
167	CUSIP # 87162W100 SYNNEX CORPORATION	15,834.94	13,489.78	0	0.00
177	CUSIP # 872540109 TJX COMPANIES INC	13,669.71	12,419.13	0	0.00
201	CUSIP # 878237106 TECH DATA CORPORATION	14,441.85	12,199.96	0	0.00
175	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	17,333.75	16,512.32	0	0.00
514	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	15,245.24	12,989.49	0	0.00

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284	CUSIP # 882681109 TEXAS ROADHOUSE	12,950.40	10,499.83	0	50.92
120	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	17,731.20	16,733.83	0	16.95
194	CUSIP # 885160101 THOR INDUSTRIES INC	12,559.56	10,776.29	0	0.00
354	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	13,639.62	10,836.10	0	31.86
143	CUSIP # 891092108 TORO COMPANY	12,612.60	9,896.08	0	42.90
260	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	13,808.60	12,424.81	0	26.00
145	CUSIP # 89417E109 TRAVELERS COS INC	17,260.80	15,661.75	0	0.00
844	CUSIP # 896522109 TRINITY INDUSTRIES, INC	15,673.08	18,005.25	0	0.00
256	CUSIP # 902494103 TYSON FOODS INC CL A	17,098.24	13,843.30	0	0.00
321	CUSIP # 902653104 UDR INC	11,851.32	11,798.01	0	0.00
64	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	15,592.96	9,697.97	0	0.00
142	CUSIP # 904708104 UNIFIRST CORP	16,432.24	16,246.49	0	5.03
284	CUSIP # 910047109 UNITED AIRLINES	11,655.36	16,778.41	0	0.00
384	CUSIP # 911163103 UNITED NATURAL FOODS INC	17,971.20	19,682.52	0	0.00

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338	CUSIP # 911684108 US CELLULAR	13,273.26	12,598.67	0	0.00
273	CUSIP # 913456109 UNIVERSAL CORPORATION	15,763.02	15,123.59	0	0.00
180	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	16,684.20	12,291.47	0	0.00
265	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	13,515.00	15,234.59	0	0.00
230	CUSIP # 92210H105 VANTIV INC CL A	13,018.00	10,863.93	0	0.00
182	CUSIP # 92826C839 VISA INC CL A	13,498.94	13,751.64	0	0.00
235	CUSIP # 94106L109 WASTE MANAGEMENT INC	15,573.45	12,539.62	0	0.00
344	CUSIP # 948849104 WEIS MARKETS INC	17,389.20	15,043.92	0	0.00
569	CUSIP # 950755108 WERNER ENTERPRISES INC	13,069.93	16,113.08	0	0.00
312	CUSIP # 95709T100 WESTAR ENERGY INC	17,500.08	12,741.76	0	111.72
361	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	17,060.86	24,392.85	0	180.50
334	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	14,335.28	16,751.90	0	0.00
398	CUSIP # 966837106 WHOLE FOODS MKT	12,743.96	15,867.85	0	53.73
226	CUSIP # 969904101 WILLIAMS-SONOMA INC	11,781.38	12,810.08	0	0.00

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318	CUSIP # 981475106 WORLD FUEL SERVICES CORP	15,101.82	14,014.26	0	18.00
407	CUSIP # 98389B100 XCEL ENERGY INC	18,225.46	14,805.23	0	138.38
		2,663,711.97	2,474,117.19	55	2,889.55
FOREIGN STOCK					
248	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	32,656.64	28,921.32	1	0.00
510	CUSIP # 063671101 BANK OF MONTREAL	32,328.90	31,030.65	1	0.00
633	CUSIP # 064149107 BANK OF NOVA SCOTIA	31,023.33	29,543.78	1	349.80
495	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	29,234.70	30,548.84	1	3.39
1,037	CUSIP # 138006309 CANON INC SPONS ADR	29,668.57	32,350.49	1	0.00
1,727	CUSIP # 251566105 DEUTSCHE TELEKOM	29,324.46	29,983.49	1	0.00
286	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	32,283.68	31,494.71	1	0.00
763	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	33,068.42	30,728.42	1	394.90
660	CUSIP # 433578507 HITACHI LTD ADR	27,429.60	34,387.57	1	0.00
1,132	CUSIP # 438128308 HONDA MOTORS LTD ADR	28,673.56	34,398.48	1	0.00

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866	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	33,263.06	29,715.66	1	0.00
562	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	27,459.32	33,978.84	1	0.00
1,358	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	36,679.58	25,141.51	1	0.00
415	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	32,083.65	30,924.74	1	0.00
715	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	33,662.20	23,257.77	1	0.00
1,671	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	30,011.16	31,252.06	1	0.00
5,234	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	29,781.46	35,478.73	1	1,305.09
571	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	30,708.38	28,065.77	1	0.00
538	CUSIP # 780087102 ROYAL BANK OF CANADA	31,790.42	28,420.51	1	0.00
528	CUSIP # 83084V106 SKY PLC SPONSORED ADR	24,187.68	33,155.90	0	0.00
1,338	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	29,369.10	31,569.90	1	0.00
1,519	CUSIP # 87969N204 TELSTRA CORP ADR	31,595.20	33,867.76	1	0.00
764	CUSIP # 884903105 THOMSON REUTERS CORP	30,880.88	28,592.18	1	0.00
717	CUSIP # 891160509 TORONTO-DOMINION BANK	30,780.81	30,191.99	1	0.00

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291	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	29,097.09	34,652.11	1	0.00
965	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	29,808.85	31,703.41	1	1,013.70
268	CUSIP # G1151C101 ACCENTURE PLC	30,361.72	25,217.33	1	0.00
260	CUSIP # H1467J104 CHUBB LIMITED	33,984.60	28,921.49	1	179.40
362	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	26,940.04	30,800.29	1	0.00
200	CUSIP # Y09827109 BROADCOM LTD	31,080.00	28,388.59	1	0.00
		919,217.06	916,684.29	19	3,246.28
MUTUAL FUNDS - FIXED INCOME					
405	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	47,251.35	45,716.12	1	0.00
390	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	47,866.65	46,122.57	1	0.00
631	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	71,272.90	68,835.97	1	0.00
635	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	69,830.95	69,409.80	1	0.00
2,043	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	46,927.71	47,878.52	1	0.00

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1,640	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	48,511.20	46,708.45	1	0.00
2,496	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	142,641.41	131,749.27	3	0.00
7,956	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	209,083.68	223,006.39	4	0.00
		683,385.85	679,427.09	14	0.00
MUTUAL FUNDS - EQUITY					
1,574	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	170,306.80	153,725.63	3	0.00
8,049	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	283,566.27	295,609.26	6	0.00
		453,873.07	449,334.89	9	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,246.96	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	7,246.96	7,246.96	3	0.00
		7,246.96	7,246.96	3	0.00
COMMON STOCK					
71	CUSIP # 002444107 AVX CORP	964.18	901.72	0	0.00
35	CUSIP # 002535300 AARON'S INC	766.15	849.92	0	0.85
24	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	951.12	854.01	0	0.00
9	CUSIP # 011659109 ALASKA AIR GROUP INC	524.61	674.74	0	0.00
4	CUSIP # 01748X102 ALLEGiant TRAVEL	606.00	658.24	0	0.00
16	CUSIP # 018522300 ALLETE INC	1,034.08	852.55	0	0.00
24	CUSIP # 018802108 ALLIANT ENERGY CORP	952.80	785.91	0	0.00
15	CUSIP # 020002101 ALLSTATE CORPORATION	1,049.25	971.68	0	4.62
1	CUSIP # 02079K305 ALPHABET INC	703.53	757.48	0	0.00
15	CUSIP # 025537101 AMERICAN ELECTRIC POWER	1,051.35	910.18	0	0.00

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43	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	684 . 99	667 . 47	0	0 . 00
8	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	905 . 20	866 . 18	0	0 . 00
5	CUSIP # 031162100 AMGEN INC	760 . 75	775 . 67	0	0 . 00
7	CUSIP # 036752103 ANTHEM INC	919 . 38	968 . 89	0	0 . 00
7	CUSIP # 037833100 APPLE INC	669 . 20	714 . 96	0	0 . 00
9	CUSIP # 038336103 APTARGROUP INC	712 . 17	671 . 82	0	0 . 00
12	CUSIP # 049560105 ATMOS ENERGY CORP	975 . 84	805 . 54	0	0 . 00
10	CUSIP # 053611109 AVERY DENNISON CORP	747 . 50	675 . 58	0	0 . 00
20	CUSIP # 053807103 AVNET INC	810 . 20	854 . 34	0	0 . 00
14	CUSIP # 081437105 BEMIS COMPANY	720 . 86	681 . 32	0	0 . 00
7	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	1 , 013 . 53	974 . 26	0	0 . 00
3	CUSIP # 09247X101 BLACKROCK INC	1 , 027 . 59	1 , 036 . 18	0	0 . 00
84	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	771 . 12	800 . 26	0	4 . 40
11	CUSIP # 12503M108 CBOE HOLDINGS INC	732 . 82	724 . 40	0	0 . 00

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10	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	742 . 50	684 . 69	0	0 . 00
14	CUSIP # 128030202 CAL-MAINE FOODS, INC	620 . 48	695 . 93	0	0 . 00
10	CUSIP # 14149Y108 CARDINAL HEALTH INC	780 . 10	836 . 65	0	4 . 49
6	CUSIP # 147528103 CASEYS GENERAL STORES INC	789 . 06	680 . 36	0	0 . 00
13	CUSIP # 163072101 CHEESECAKE FACTORY	625 . 82	634 . 86	0	0 . 00
5	CUSIP # 16359R103 CHEMED CORP	681 . 55	708 . 82	0	0 . 00
10	CUSIP # 166764100 CHEVRON CORP	1 , 048 . 30	921 . 15	0	0 . 00
8	CUSIP # 171340102 CHURCH & DWIGHT CO INC	823 . 12	713 . 03	0	0 . 00
14	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	1 , 048 . 46	867 . 06	0	6 . 72
20	CUSIP # 172755100 CIRRUS LOGIC INC	775 . 80	655 . 22	0	0 . 00
34	CUSIP # 17275R102 CISCO SYSTEMS INC	975 . 46	922 . 67	0	0 . 00
6	CUSIP # 189054109 CLOROX COMPANY	830 . 34	753 . 16	0	0 . 00
32	CUSIP # 212485106 CONVERGYS CORPORATION	800 . 00	811 . 10	0	2 . 88
19	CUSIP # 216831107 COOPER TIRE & RUBBER	566 . 58	689 . 71	0	0 . 00

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18	CUSIP # 218681104 CORE-MARK HOLDING CO INC	843 . 48	727 . 26	0	0 . 00
10	CUSIP # 21870Q105 CORESITE REALTY CORP	886 . 90	633 . 81	0	5 . 30
47	CUSIP # 219350105 CORNING INC	962 . 56	888 . 22	0	0 . 00
5	CUSIP # 22160K105 COSTCO WHOLESALE CORP	785 . 20	771 . 46	0	0 . 00
16	CUSIP # 229899109 CULLEN FROST BANKERS INC	1 , 019 . 68	914 . 95	0	0 . 00
6	CUSIP # 233326107 DST SYSTEMS INC	698 . 58	673 . 75	0	0 . 00
11	CUSIP # 233331107 DTE ENERGY CO	1 , 090 . 32	931 . 45	0	8 . 03
51	CUSIP # 251893103 DEVRY INC	909 . 84	995 . 45	0	0 . 00
19	CUSIP # 253393102 DICKS SPORTING GOODS INC	856 . 14	766 . 03	0	0 . 00
9	CUSIP # 256677105 DOLLAR GENERAL CORP	846 . 00	700 . 01	0	0 . 00
9	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	869 . 67	803 . 14	0	4 . 24
15	CUSIP # 262037104 DRIL QUIP INC	876 . 45	897 . 29	0	0 . 00
11	CUSIP # 267475101 DYCOM INDUSTRIES INC	987 . 36	751 . 29	0	0 . 00
15	CUSIP # 268948106 EAGLE BANCORP INC	721 . 65	730 . 54	0	0 . 00

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7	CUSIP # 278865100 ECOLAB INC	830 . 20	783 . 53	0	2 . 45
14	CUSIP # 281020107 EDISON INTERNATIONAL	1 , 087 . 38	910 . 46	0	6 . 72
12	CUSIP # 285512109 ELECTRONIC ARTS INC	909 . 12	794 . 42	0	0 . 00
27	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	917 . 19	823 . 76	0	0 . 00
8	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	794 . 72	752 . 22	0	0 . 00
17	CUSIP # 30040W108 EVERSOURCE ENERGY	1 , 018 . 30	915 . 50	0	0 . 00
7	CUSIP # 30212P303 EXPEDIA INC	744 . 10	795 . 54	0	0 . 00
15	CUSIP # 302130109 EXPEDITORS INTL WASH INC	735 . 60	696 . 87	0	0 . 00
12	CUSIP # 30231G102 EXXON MOBIL CORPORATION	1 , 124 . 88	985 . 60	0	0 . 00
5	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	807 . 10	772 . 86	0	0 . 00
13	CUSIP # 336433107 FIRST SOLAR INC	630 . 24	830 . 00	0	0 . 00
42	CUSIP # 337915102 FIRSTMERIT CORP	851 . 34	834 . 13	0	0 . 00
17	CUSIP # 343412102 FLUOR CORP	837 . 76	836 . 52	0	3 . 36
11	CUSIP # 344849104 FOOT LOCKER INC	603 . 46	693 . 34	0	0 . 00

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28	CUSIP # 36467W109 GAMESTOP CORP CL A	744 .24	872 .58	0	0 .00
6	CUSIP # 369550108 GENERAL DYNAMICS CORP	835 .44	810 .65	0	4 .56
12	CUSIP # 371532102 GENESCO INC	771 .72	759 .64	0	0 .00
57	CUSIP # 371901109 GENTEX CORP	880 .65	891 .80	0	0 .00
7	CUSIP # 372460105 GENUINE PARTS CO	708 .75	646 .39	0	4 .60
30	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	714 .90	767 .59	0	0 .00
10	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	846 .20	846 .47	0	0 .00
15	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	569 .40	596 .82	0	0 .00
19	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	786 .22	674 .05	0	0 .00
15	CUSIP # 423452101 HELMERICH & PAYNE	1 , 006 .95	833 .92	0	0 .00
8	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	698 .16	643 .48	0	0 .00
47	CUSIP # 432748101 HILLTOP HOLDINGS INC	986 .53	882 .01	0	0 .00
19	CUSIP # 440452100 HORMEL FOODS CORP	695 .40	756 .47	0	0 .00
18	CUSIP # 448579102 HYATT HOTELS CORP CL A	884 .52	828 .55	0	0 .00

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7	CUSIP # 44930G107 ICU MEDICAL INC	789 . 25	732 . 71	0	0 . 00
24	CUSIP # 45073V108 ATT INC	767 . 52	867 . 66	0	2 . 85
44	CUSIP # 45667G103 INFINERA CORP	496 . 32	699 . 24	0	0 . 00
30	CUSIP # 458140100 INTEL CORPORATION	984 . 00	966 . 84	0	0 . 00
7	CUSIP # 466032109 J&J SNACK FOODS	834 . 89	772 . 07	0	2 . 34
7	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	849 . 10	734 . 72	0	0 . 00
30	CUSIP # 488401100 KEMPER CORPORATION	929 . 40	954 . 02	0	0 . 00
15	CUSIP # 497266106 KIRBY CORP	935 . 85	878 . 72	0	0 . 00
27	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	717 . 66	688 . 83	0	0 . 00
21	CUSIP # 501044101 KROGER COMPANY	772 . 59	807 . 67	0	0 . 00
11	CUSIP # 515098101 LANDSTAR SYSTEMS INC	755 . 26	678 . 08	0	0 . 00
7	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	834 . 89	751 . 80	0	0 . 00
4	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	992 . 68	888 . 55	0	0 . 00
130	CUSIP # 55272X102 MFA FINANCIAL INC	945 . 10	880 . 33	0	26 . 00

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24	CUSIP # 55306N104 MKS INSTRUMENTS INC	1,033.44	879.93	0	0.00
68	CUSIP # 55345K103 MRC GLOBAL INC	966.28	877.85	0	0.00
13	CUSIP # 562750109 MANHATTAN ASSOCIATES	833.69	830.06	0	0.00
26	CUSIP # 56585A102 MARATHON PETROLEUM CORP	986.96	1,052.76	0	0.00
5	CUSIP # 58155Q103 MCKESSON CORPORATION	933.25	844.17	0	1.40
18	CUSIP # 58933Y105 MERCK & CO INC	1,036.98	954.93	0	8.28
93	CUSIP # 595112103 MICRON TECHNOLOGY INC	1,279.68	1,101.89	0	0.00
5	CUSIP # 608190104 MOHAWK INDUSTRIES INC	948.80	941.51	0	0.00
24	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,092.24	1,023.88	0	4.08
8	CUSIP # 617700109 MORNINGSTAR INC	654.24	646.88	0	0.00
17	CUSIP # 635017106 NATIONAL BEVERAGE	1,067.77	750.06	0	0.00
11	CUSIP # 638904102 NAVIGATORS GROUP INC	1,011.67	930.48	0	0.90
14	CUSIP # 640491106 NEOGEN CORP	787.50	725.83	0	0.00
20	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	771.00	665.73	0	4.56

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33	CUSIP # 651639106 NEWMONT MINING CORP	1,290.96	804.48	0	0.00
13	CUSIP # 654106103 NIKE INC CLASS B	717.60	790.94	0	1.92
12	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	1,021.56	995.86	0	0.00
4	CUSIP # 666807102 NORTHROP GRUMMAN CORP	889.12	778.06	0	0.00
3	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	813.30	793.74	0	0.00
11	CUSIP # 671044105 OSI SYSTEMS INC	639.43	742.64	0	0.00
13	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	784.03	826.96	0	0.00
49	CUSIP # 680223104 OLD REPUBLIC INTL CORP	945.21	884.83	0	0.00
7	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	742.56	647.51	0	0.00
15	CUSIP # 704326107 PAYCHEX INC	892.50	786.89	0	0.00
11	CUSIP # 718546104 PHILLIPS 66	872.74	906.75	0	0.00
28	CUSIP # 72147K108 PILGRIMS PRIDE CORP	713.44	644.38	0	0.00
12	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	972.72	820.61	0	0.00
11	CUSIP # 74144T108 T ROWE PRICE GROUP INC	802.67	792.74	0	0.00

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16	CUSIP # 74164M108 PRIMERICA INC	915 . 84	761 . 28	0	0 . 00
28	CUSIP # 743315103 PROGRESSIVE CORP	938 . 00	912 . 17	0	0 . 00
19	CUSIP # 743606105 PROSPERITY BANCSHARES INC	968 . 81	898 . 52	0	5 . 70
21	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	978 . 81	884 . 73	0	0 . 00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	766 . 77	765 . 45	0	0 . 00
18	CUSIP # 74736K101 QORVO INC	994 . 68	876 . 53	0	0 . 00
39	CUSIP # 74762E102 QUANTA SERVICES INC	901 . 68	850 . 02	0	0 . 00
12	CUSIP # 74834L100 QUEST DIAGNOSTICS	976 . 92	856 . 15	0	0 . 00
7	CUSIP # 755111507 RAYTHEON COMPANY	951 . 65	871 . 10	0	0 . 00
15	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	572 . 40	653 . 59	0	0 . 00
26	CUSIP # 775711104 ROLLINS INC	761 . 02	701 . 18	0	0 . 00
14	CUSIP # 778296103 ROSS STORES INC	793 . 66	767 . 25	0	0 . 00
10	CUSIP # 800013104 SANDERSON FARMS INC	866 . 40	796 . 53	0	0 . 00
38	CUSIP # 801056102 SANMINA CORPORATION	1 , 018 . 78	825 . 86	0	0 . 00

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Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 80589M102 SCANA CORPORATION	983 . 58	823 . 64	0	6 . 90
4	CUSIP # 806407102 HENRY SCHEIN INC	707 . 20	659 . 43	0	0 . 00
24	CUSIP # 816300107 SELECTIVE INSURANCE ORD	917 . 04	810 . 08	0	0 . 00
23	CUSIP # 830566105 SKECHERS USA INC	683 . 56	727 . 78	0	0 . 00
23	CUSIP # 833551104 SNYDERS-LANCE INC	779 . 47	748 . 25	0	0 . 00
18	CUSIP # 844741108 SOUTHWEST AIRLINES	705 . 78	780 . 68	0	0 . 00
27	CUSIP # 867914103 SUNTRUST BANKS INC	1 , 109 . 16	1 , 063 . 73	0	0 . 00
29	CUSIP # 871237103 SYKES ENTERPRISES INC	839 . 84	855 . 97	0	0 . 00
10	CUSIP # 87162W100 SYNNEX CORPORATION	948 . 20	888 . 62	0	0 . 00
10	CUSIP # 872540109 TJX COMPANIES INC	772 . 30	737 . 70	0	0 . 00
12	CUSIP # 878237106 TECH DATA CORPORATION	862 . 20	849 . 47	0	0 . 00
10	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	990 . 50	878 . 92	0	0 . 00
30	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	889 . 80	801 . 61	0	0 . 00
16	CUSIP # 882681109 TEXAS ROADHOUSE	729 . 60	628 . 27	0	2 . 85

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7	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,034.32	990.75	0	1.05
11	CUSIP # 885160101 THOR INDUSTRIES INC	712.14	643.73	0	0.00
20	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	770.60	647.52	0	1.80
8	CUSIP # 891092108 TORO COMPANY	705.60	643.75	0	2.40
15	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	796.65	727.81	0	1.50
8	CUSIP # 89417E109 TRAVELERS COS INC	952.32	897.10	0	0.00
49	CUSIP # 896522109 TRINITY INDUSTRIES, INC	909.93	986.30	0	0.00
15	CUSIP # 902494103 TYSON FOODS INC CL A	1,001.85	893.96	0	0.00
18	CUSIP # 902653104 UDR INC	664.56	661.51	0	0.00
4	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	974.56	758.03	0	0.00
8	CUSIP # 904708104 UNIFIRST CORP	925.76	863.99	0	0.30
16	CUSIP # 910047109 UNITED AIRLINES	656.64	861.98	0	0.00
22	CUSIP # 911163103 UNITED NATURAL FOODS INC	1,029.60	874.54	0	0.00
19	CUSIP # 911684108 US CELLULAR	746.13	772.00	0	0.00

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16	CUSIP # 913456109 UNIVERSAL CORPORATION	923 . 84	886 . 39	0	0 . 00
10	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	926 . 90	723 . 47	0	0 . 00
15	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	765 . 00	961 . 06	0	0 . 00
13	CUSIP # 92210H105 VANTIV INC CL A	735 . 80	653 . 20	0	0 . 00
10	CUSIP # 92826C839 VISA INC CL A	741 . 70	759 . 71	0	0 . 00
14	CUSIP # 94106L109 WASTE MANAGEMENT INC	927 . 78	785 . 32	0	0 . 00
20	CUSIP # 948849104 WEIS MARKETS INC	1 , 011 . 00	886 . 05	0	0 . 00
33	CUSIP # 950755108 WERNER ENTERPRISES INC	758 . 01	858 . 12	0	0 . 00
18	CUSIP # 95709T100 WESTAR ENERGY INC	1 , 009 . 62	809 . 76	0	6 . 46
21	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	992 . 46	1 , 070 . 94	0	10 . 50
19	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	815 . 48	939 . 85	0	0 . 00
23	CUSIP # 966837106 WHOLE FOODS MKT	736 . 46	717 . 39	0	3 . 11
13	CUSIP # 969904101 WILLIAMS-SONOMA INC	677 . 69	735 . 11	0	0 . 00
18	CUSIP # 981475106 WORLD FUEL SERVICES CORP	854 . 82	791 . 32	0	1 . 02

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23	CUSIP # 98389B100 XCEL ENERGY INC	1,029.94	876.60	0	7.82
		152,752.75	144,522.89	55	166.96
	FOREIGN STOCK				
14	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	1,843.52	1,709.13	1	0.00
29	CUSIP # 063671101 BANK OF MONTREAL	1,838.31	1,688.45	1	0.00
36	CUSIP # 064149107 BANK OF NOVA SCOTIA	1,764.36	1,630.02	1	19.89
28	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	1,653.68	1,633.59	1	0.00
60	CUSIP # 138006309 CANON INC SPONS ADR	1,716.60	1,759.17	1	0.00
99	CUSIP # 251566105 DEUTSCHE TELEKOM	1,681.02	1,729.30	1	0.00
16	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	1,806.08	1,749.27	1	0.00
44	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	1,906.96	1,797.92	1	21.97
38	CUSIP # 433578507 HITACHI LTD ADR	1,579.28	1,893.85	1	0.00
65	CUSIP # 438128308 HONDA MOTORS LTD ADR	1,646.45	1,884.83	1	0.00
50	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	1,920.50	1,753.77	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	1,563.52	1,859.24	1	0.00
78	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	2,106.78	1,700.73	1	0.00
24	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	1,855.44	1,775.27	1	0.00
41	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	1,930.28	1,689.80	1	0.00
96	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	1,724.16	1,838.12	1	0.00
301	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	1,712.69	1,924.66	1	73.06
33	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	1,774.74	1,813.32	1	0.00
31	CUSIP # 780087102 ROYAL BANK OF CANADA	1,831.79	1,703.04	1	0.00
30	CUSIP # 83084V106 SKY PLC SPONSORED ADR	1,374.30	1,816.42	0	0.00
77	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	1,690.15	1,787.63	1	0.00
87	CUSIP # 87969N204 TELSTRA CORP ADR	1,809.60	1,716.99	1	0.00
44	CUSIP # 884903105 THOMSON REUTERS CORP	1,778.48	1,695.31	1	0.00
41	CUSIP # 891160509 TORONTO-DOMINION BANK	1,760.13	1,669.82	1	0.00
17	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	1,699.83	1,895.29	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	1,698.95	1,781.58	1	59.04
15	CUSIP # G1151C101 ACCENTURE PLC	1,699.35	1,604.75	1	0.00
15	CUSIP # H1467J104 CHUBB LIMITED	1,960.65	1,726.04	1	10.35
21	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	1,562.82	1,779.25	1	0.00
12	CUSIP # Y09827109 BROADCOM LTD	1,864.80	1,729.98	1	0.00
		52,755.22	52,736.54	19	184.31
MUTUAL FUNDS - FIXED INCOME					
23	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,683.41	2,577.44	1	0.00
22	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	2,700.17	2,566.52	1	0.00
36	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,066.28	3,916.24	1	0.00
37	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	4,068.89	4,037.65	1	0.00
117	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,687.49	2,645.99	1	0.00
94	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	2,780.52	2,676.49	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
144	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	8,229.31	7,710.64	3	0.00
457	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	12,009.96	12,528.78	4	0.00
		39,226.03	38,659.75	14	0.00
MUTUAL FUNDS - EQUITY					
90	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	9,738.00	8,830.35	3	0.00
463	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	16,311.49	15,536.55	6	0.00
		26,049.49	24,366.90	9	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
62,372.27	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	62,372.27	62,372.27	4	0.00
		62,372.27	62,372.27	4	0.00
COMMON STOCK					
527	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	21,064.19	15,364.14	1	0.00
172	CUSIP # 002121101 A10 NETWORKS INC	1,112.84	1,193.10	0	0.00
207	CUSIP # 002896207 ABERCROMBIE & FITCH CO	3,686.67	5,613.44	0	0.00
7	CUSIP # 003654100 ABIOMED INC	765.03	602.15	0	0.00
18	CUSIP # 00508Y102 ACUITY BRANDS	4,463.28	3,882.07	0	0.00
23	CUSIP # 006855100 ADEPTUS HEALTH INC CLASS A	1,188.18	1,354.45	0	0.00
14	CUSIP # 00724F101 ADOBE SYSTEMS INC	1,341.06	1,354.15	0	0.00
25	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	3,551.00	3,474.29	0	21.50
106	CUSIP # 011659109 ALASKA AIR GROUP INC	6,178.74	8,222.38	0	0.00
20	CUSIP # 01748X102 ALLEGiant TRAVEL	3,030.00	3,856.55	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 02079K107 ALPHABET INC CL C	9,689.40	10,307.72	1	0.00
5	CUSIP # 023135106 AMAZON.COM INC	3,578.10	2,916.40	0	0.00
131	CUSIP # 023436108 AMEDISYS INC	6,612.88	4,864.60	0	0.00
1,350	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	21,505.50	21,635.47	1	0.00
25	CUSIP # 02913V103 AMERICAN PUBLIC EDUCATION INC	702.50	590.03	0	0.00
193	CUSIP # 030506109 AMERICAN WOODMARK CORP	12,811.34	14,215.91	1	0.00
87	CUSIP # 031162100 AMGEN INC	13,237.05	13,790.38	1	0.00
231	CUSIP # 032654105 ANALOG DEVICES INC	13,083.84	13,556.57	1	0.00
128	CUSIP # 037598109 APOGEE ENTERPRISES INC	5,932.80	6,149.73	0	0.00
38	CUSIP # 03765N108 APIGEE CORP	464.36	437.00	0	0.00
97	CUSIP # 037833100 APPLE INC	9,273.20	11,219.42	1	0.00
113	CUSIP # 038222105 APPLIED MATERIALS INC	2,708.61	2,575.26	0	0.00
60	CUSIP # 03823U102 APPLIED OPTOELECTRONICS INC	669.00	1,046.84	0	0.00
65	CUSIP # 038336103 APTARGROUP INC	5,143.45	4,846.05	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 040413106 ARISTA NETWORKS INC	643 .80	744 .78	0	0 .00
13	CUSIP # 045327103 ASPEN TECHNOLOGY INC	523 .12	478 .05	0	0 .00
5	CUSIP # 04685W103 ATHENA HEALTH INC	690 .05	777 .32	0	0 .00
3	CUSIP # 053332102 AUTOZONE INC	2 ,381 .52	2 ,307 .20	0	0 .00
54	CUSIP # 067383109 CR BARD INC	12 ,698 .64	11 ,574 .73	1	0 .00
91	CUSIP # 067774109 BARNES & NOBLE INC	1 ,032 .85	1 ,218 .99	0	0 .00
7	CUSIP # 068323104 BARRACUDA NETWORKS INC	105 .98	125 .71	0	0 .00
29	CUSIP # 071813109 BAXTER INTERNATIONAL INC	1 ,311 .38	1 ,261 .50	0	0 .00
121	CUSIP # 081437105 BEMIS COMPANY	6 ,230 .29	6 ,223 .61	0	0 .00
54	CUSIP # 08180D106 BENEFITFOCUS INC	2 ,058 .48	1 ,876 .96	0	0 .00
13	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	1 ,882 .27	1 ,800 .53	0	0 .00
282	CUSIP # 086516101 BEST BUY INC	8 ,629 .20	9 ,336 .50	1	78 .96
189	CUSIP # 089302103 BIG LOTS INC	9 ,470 .79	8 ,253 .51	1	0 .00
12	CUSIP # 09227Q100 BLACKBAUD INC	814 .80	725 .16	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
116	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	2,710.92	2,592.88	0	0.00
72	CUSIP # 10316T104 BOX INC - CLASS A	744.48	897.76	0	0.00
155	CUSIP # 104674106 BRADY CORP CL A	4,736.80	4,639.53	0	0.00
82	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	5,437.42	5,337.98	0	0.00
265	CUSIP # 10921T101 BRIGHTCOVE INC	2,332.00	1,811.13	0	0.00
171	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	12,577.05	11,336.59	1	64.98
73	CUSIP # 11133B409 BROADSOFT INC	2,995.19	2,757.93	0	0.00
70	CUSIP # 126349109 CSG SYSTEMS INTL	2,821.70	2,579.37	0	0.00
62	CUSIP # 12662P108 CVR ENERGY INC	961.00	2,132.54	0	0.00
65	CUSIP # 126650100 CVS CAREMARK CORPORATION	6,223.10	6,492.17	0	0.00
181	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	4,398.30	4,086.91	0	0.00
168	CUSIP # 129500104 CALERES INC	4,067.28	4,975.18	0	11.76
44	CUSIP # 141337105 CARBONITE INC	428.12	453.94	0	0.00
554	CUSIP # 14149Y108 CARDINAL HEALTH INC	43,217.54	45,712.50	3	248.69

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394	CUSIP # 141633107 CARE.COM INC	4,601.92	3,037.46	0	0.00
25	CUSIP # 149568107 CAVCO INDUSTRIES INC	2,342.50	2,334.36	0	0.00
154	CUSIP # 150870103 CELANESE CORP SERIES A	10,079.30	10,364.52	1	0.00
85	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	7,007.40	6,831.72	0	0.00
42	CUSIP # 16359R103 CHEMED CORP	5,725.02	5,811.72	0	0.00
121	CUSIP # 163893209 CHEMTURA CORP	3,191.98	3,568.35	0	0.00
112	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	8,980.16	8,477.01	1	22.40
260	CUSIP # 172755100 CIRRUS LOGIC INC	10,085.40	8,524.94	1	0.00
139	CUSIP # 172908105 CINTAS CORP	13,640.07	12,363.19	1	0.00
184	CUSIP # 177376100 CITRIX SYSTEMS INC	14,736.56	14,286.41	1	0.00
131	CUSIP # 189754104 COACH INC	5,336.94	5,222.67	0	27.00
55	CUSIP # 192479103 COHERENT INC	5,047.90	5,254.04	0	0.00
181	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	10,414.74	10,511.85	1	0.00
74	CUSIP # 205306103 COMPUTER PROGRAMS & SYSTEMS	2,954.08	3,892.42	0	0.00

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180	CUSIP # 21240D107 CONTROL4 CORP	1,468.80	1,366.20	0	0.00
104	CUSIP # 217204106 COPART INC	5,097.04	4,543.49	0	0.00
201	CUSIP # 230215105 CULP INC	5,553.63	5,510.06	0	56.28
75	CUSIP # 233326107 DST SYSTEMS INC	8,732.25	8,480.54	1	0.00
54	CUSIP # 243537107 DECKERS OUTDOOR CORP	3,106.08	3,018.70	0	0.00
720	CUSIP # 247361702 DELTA AIR LINES INC	26,229.60	34,532.46	2	0.00
37	CUSIP # 248019101 DELUXE CORP	2,455.69	2,292.49	0	0.00
29	CUSIP # 256677105 DOLLAR GENERAL CORP	2,726.00	2,660.75	0	0.00
28	CUSIP # 260003108 DOVER CORPORATION	1,940.96	1,770.21	0	0.00
173	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	16,716.99	14,832.79	1	91.69
36	CUSIP # 26168L205 DREW INDUSTRIES INC	3,054.24	2,183.16	0	0.00
27	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	2,692.71	2,102.99	0	0.00
31	CUSIP # 28849P100 ELLIE MAE INC	2,841.15	2,417.43	0	0.00
27	CUSIP # 29089Q105 EMERGENT BIOSOLUTIONS INC	759.24	994.92	0	0.00

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263	CUSIP # 29358P101 ENSIGN GROUP	5,525.63	6,046.52	0	10.52
380	CUSIP # 294429105 EQUIFAX INC	48,792.00	38,925.33	3	0.00
232	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	7,665.28	7,614.64	0	0.00
92	CUSIP # 298736109 EURONET WORLDWIDE INC	6,365.48	6,246.14	0	0.00
287	CUSIP # 302081104 EXLSERVICE HOLDINGS INC	15,041.67	13,179.27	1	0.00
12	CUSIP # 30212P303 EXPEDIA INC	1,275.60	1,481.07	0	0.00
340	CUSIP # 302130109 EXPEDITORS INTL WASH INC	16,673.60	15,935.15	1	0.00
1,523	CUSIP # 30219E103 EXPRESS INC	22,098.73	27,742.49	1	0.00
332	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	25,165.60	26,160.12	2	0.00
33	CUSIP # 30231G102 EXXON MOBIL CORPORATION	3,093.42	2,681.54	0	0.00
53	CUSIP # 30303M102 FACEBOOK INC	6,056.84	5,735.49	0	0.00
59	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	9,523.78	9,425.49	1	0.00
15	CUSIP # 31428X106 FEDEX CORPORATION	2,276.70	2,461.95	0	6.00
97	CUSIP # 337738108 FISERV INC	10,546.81	9,137.29	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
129	CUSIP # 338307101 FIVE9 INC	1,535.10	1,021.68	0	0.00
423	CUSIP # 343498101 FLOWERS FOODS INC	7,931.25	9,102.13	0	0.00
742	CUSIP # 344849104 FOOT LOCKER INC	40,706.12	42,910.67	2	0.00
57	CUSIP # 34959E109 FORTINET INC	1,800.63	2,187.16	0	0.00
49	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	2,840.53	2,863.07	0	0.00
89	CUSIP # 351793104 FRANCESCAS HOLDINGS CORP	983.45	1,615.41	0	0.00
194	CUSIP # 36237H101 G-III APPAREL GROUP	8,869.68	11,138.41	1	0.00
49	CUSIP # 37518B102 GIGAMON INC	1,832.11	1,329.41	0	0.00
27	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,927.26	2,608.83	0	0.00
92	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	2,192.36	2,277.71	0	0.00
14	CUSIP # 38268T103 GOPRO INC-CLASS A	151.34	571.62	0	0.00
25	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	998.00	1,037.01	0	0.00
29	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	1,791.04	1,615.30	0	0.00
672	CUSIP # 404609109 HACKETT GROUP INC	9,320.64	9,831.04	1	87.36

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
366	CUSIP # 410345102 HANESBRANDS INC	9,197.58	11,311.14	1	0.00
72	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	6,283.44	5,999.45	0	0.00
360	CUSIP # 436106108 HOLLYFRONTIER CORP	8,557.20	15,593.51	1	0.00
236	CUSIP # 437076102 HOME DEPOT INC	30,134.84	26,944.73	2	0.00
36	CUSIP # 438516106 HONEYWELL INTERNATIONAL	4,187.52	4,121.08	0	0.00
32	CUSIP # 440894103 HORTONWORKS INC	342.08	352.64	0	0.00
42	CUSIP # 443320106 HUB GROUP INC CL A	1,611.54	1,530.30	0	0.00
5	CUSIP # 443573100 HUBSPOT INC	217.10	278.58	0	0.00
47	CUSIP # 44930G107 ICU MEDICAL INC	5,299.25	4,926.31	0	0.00
16	CUSIP # 44980X109 IPG PHOTONICS INC	1,280.00	1,459.29	0	0.00
81	CUSIP # 45071R109 IXIA	795.42	1,053.68	0	0.00
79	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	8,228.64	8,277.60	0	43.45
4	CUSIP # 45321L100 IMPERVA INC	172.04	284.36	0	0.00
148	CUSIP # 45329R109 INC RESEARCH HOLDINGS INC-A	5,643.24	6,173.01	0	0.00

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186	CUSIP # 45667G103 INFINERA CORP	2,098.08	3,563.53	0	0.00
11	CUSIP # 45672H104 INFOBLOX INC	206.36	216.24	0	0.00
71	CUSIP # 457187102 INGREDION INC	9,188.11	7,830.27	1	31.95
147	CUSIP # 45778Q107 INSPERITY INC	11,352.81	7,589.22	1	0.00
301	CUSIP # 458118106 INTEGRATED DEVICE TECHNOLOGY INC	6,059.13	6,864.89	0	0.00
60	CUSIP # 45825N107 INTELIQUENT INC	1,193.40	1,065.42	0	0.00
158	CUSIP # 458665304 INTERFACE INC	2,409.50	2,961.65	0	0.00
145	CUSIP # 461202103 INTUIT INC	16,183.45	14,778.51	1	0.00
18	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	1,101.96	874.86	0	0.00
123	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	14,919.90	13,678.52	1	0.00
100	CUSIP # 478366107 JOHNSON CONTROLS INC	4,426.00	4,083.03	0	29.00
44	CUSIP # 48123V102 J2 GLOBAL INC	2,779.48	3,211.24	0	0.00
288	CUSIP # 48203R104 JUNIPER NETWORKS INC	6,477.12	8,135.75	0	0.00
203	CUSIP # 482480100 KLA-TENCOR CORP	14,869.75	14,253.59	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
197	CUSIP # 493732101 KFORCE INC	3,327.33	4,770.42	0	0.00
45	CUSIP # 498904200 KNOLL INC	1,092.60	984.42	0	0.00
87	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	2,312.46	2,334.74	0	0.00
19	CUSIP # 501797104 L BRANDS INC	1,275.47	1,688.13	0	0.00
205	CUSIP # 50187A107 LHC GROUP LLC	8,872.40	8,280.66	1	0.00
281	CUSIP # 501889208 LKQ CORP	8,907.70	8,600.28	1	0.00
104	CUSIP # 521865204 LEAR CORPORATION	10,583.04	11,102.22	1	0.00
114	CUSIP # 524660107 LEGGETT & PLATT	5,826.54	5,469.92	0	38.76
314	CUSIP # 525558201 LEMAITRE VASCULAR INC	4,480.78	4,747.40	0	0.00
29	CUSIP # 526107107 LENNOX INTERNATIONAL INC	4,135.40	3,924.90	0	12.47
35	CUSIP # 532457108 LILLY ELI & COMPANY	2,756.25	2,991.39	0	0.00
183	CUSIP # 535678106 LINEAR TECHNOLOGY CORP	8,514.99	8,363.11	1	0.00
33	CUSIP # 54142L109 LOGMEIN INC	2,093.19	2,120.08	0	0.00
86	CUSIP # 548661107 LOWES COS INC	6,808.62	6,064.98	0	0.00

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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
97	CUSIP # 550819106 LYDALL INC	3,740.32	3,350.24	0	0.00
45	CUSIP # 55405Y100 M/A-COM TECHNOLOGY SOLUTIONS	1,484.10	1,871.90	0	0.00
26	CUSIP # 556269108 STEVEN MADDEN LTD	888.68	1,000.36	0	0.00
31	CUSIP # 562750109 MANHATTAN ASSOCIATES	1,988.03	1,826.52	0	0.00
73	CUSIP # 57063L107 MARKETO INC	2,541.86	1,485.14	0	0.00
82	CUSIP # 574795100 MASIMO CORPORATION	4,306.23	3,441.25	0	0.00
50	CUSIP # 57686G105 MATSON INC	1,614.50	2,028.58	0	0.00
507	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	9,115.86	7,155.56	1	0.00
24	CUSIP # 577933104 MAXIMUS INC	1,328.88	1,416.66	0	0.00
88	CUSIP # 58502B106 MEDNAX INC	6,373.84	6,668.88	0	0.00
221	CUSIP # 587200106 MENTOR GRAPHICS INC	4,698.46	5,013.87	0	0.00
4	CUSIP # 592688105 METTLER-TOLEDO INTERNATIONAL INC	1,459.68	1,402.44	0	0.00
1	CUSIP # 594972408 MICROSTRATEGY INC CL A	175.02	174.53	0	0.00
59	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	2,994.84	2,787.24	0	0.00

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32	CUSIP # 600544100 HERMAN MILLER INC	956 . 48	968 . 90	0	4 . 72
160	CUSIP # 60649T107 MISTRAS GROUP INC	3 , 819 . 20	3 , 801 . 12	0	0 . 00
23	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4 , 364 . 48	4 , 439 . 25	0	0 . 00
107	CUSIP # 626755102 MURPHY USA INC	7 , 935 . 12	6 , 801 . 31	0	0 . 00
6	CUSIP # 62944T105 NVR INC	10 , 682 . 04	9 , 849 . 66	1	0 . 00
18	CUSIP # 639050103 NATUS MEDICAL	680 . 40	720 . 31	0	0 . 00
123	CUSIP # 63935N107 NAVIGANT CONSULTING INC	1 , 986 . 45	1 , 969 . 01	0	0 . 00
70	CUSIP # 64049M209 NEOGENOMICS INC	562 . 80	490 . 52	0	0 . 00
69	CUSIP # 64111Q104 NETGEAR INC	3 , 280 . 26	2 , 920 . 32	0	0 . 00
14	CUSIP # 64829B100 NEW RELIC INC	411 . 32	381 . 64	0	0 . 00
316	CUSIP # 654106103 NIKE INC CLASS B	17 , 443 . 20	18 , 645 . 89	1	48 . 32
66	CUSIP # 65440R101 NIMBLE STORAGE INC	525 . 36	1 , 273 . 85	0	0 . 00
47	CUSIP # 655663102 NORDSON CORP	3 , 929 . 67	4 , 146 . 81	0	0 . 00
95	CUSIP # 67069D108 NUTRISYSTEM INC	2 , 409 . 20	2 , 203 . 05	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120	CUSIP # 670704105 NUVASIVE INC	7,166.40	5,830.74	0	0.00
41	CUSIP # 67072V103 NXSTAGE MEDICAL INC	888.88	773.06	0	0.00
53	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	14,368.30	12,531.62	1	0.00
502	CUSIP # 682189105 ON SEMICONDUCTOR CORP	4,427.64	5,159.29	0	0.00
94	CUSIP # 68572N104 ORCHIDS PAPER PRODUCTS CO	3,343.58	2,798.44	0	0.00
18	CUSIP # 691497309 OXFORD INDUSTRIES INC	1,019.16	1,302.16	0	0.00
29	CUSIP # 697435105 PALO ALTO NETWORKS INC	3,556.56	4,965.59	0	0.00
107	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	6,728.16	6,823.97	0	0.00
36	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	3,889.80	4,189.32	0	0.00
74	CUSIP # 703395103 PATTERSON COS INC	3,543.86	3,305.18	0	0.00
169	CUSIP # 704326107 PAYCHEX INC	10,055.50	8,842.12	1	0.00
53	CUSIP # 71375U101 PERFICIENT INC	1,076.43	1,057.24	0	0.00
130	CUSIP # 718546104 PHILLIPS 66	10,314.20	10,996.51	1	0.00
59	CUSIP # 729132100 PLEXUS CORP	2,548.80	2,598.36	0	0.00

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7	CUSIP # 743424103 PROOFPOINT INC	441 . 63	440 . 16	0	0 . 00
399	CUSIP # 747277101 QLOGIC CORP	5 , 881 . 26	5 , 263 . 81	0	0 . 00
151	CUSIP # 747582104 QUALITY SYSTEMS INC	1 , 798 . 41	2 , 180 . 75	0	0 . 00
93	CUSIP # 74876Y101 QUINTILES TRANSNATIONAL HOLDINGS	6 , 074 . 76	6 , 253 . 41	0	0 . 00
213	CUSIP # 74975N105 RTI SURGICAL INC	764 . 67	1 , 085 . 42	0	0 . 00
81	CUSIP # 750086100 RACKSPACE HOSTING INC	1 , 689 . 66	1 , 788 . 11	0	0 . 00
23	CUSIP # 751212101 RALPH LAUREN CORP	2 , 061 . 26	2 , 563 . 61	0	11 . 50
73	CUSIP # 75606N109 REALPAGE INC	1 , 630 . 09	1 , 539 . 07	0	0 . 00
50	CUSIP # 761283100 RESTORATION HARDWARE HOLDINGS	1 , 434 . 00	4 , 067 . 46	0	0 . 00
123	CUSIP # 76680R206 RINGCENTRAL INC CL A	2 , 425 . 56	2 , 404 . 77	0	0 . 00
283	CUSIP # 778296103 ROSS STORES INC	16 , 043 . 27	14 , 709 . 27	1	0 . 00
8	CUSIP # 78463M107 SPS COMMERCE INC	484 . 80	458 . 08	0	0 . 00
32	CUSIP # 79466L302 SALESFORCE.COM INC	2 , 541 . 12	2 , 445 . 58	0	0 . 00
67	CUSIP # 806407102 HENRY SCHEIN INC	11 , 845 . 60	10 , 059 . 36	1	0 . 00

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241	CUSIP # 811699107 SEACHANGE INTERNATIONAL INC	768 . 79	1 , 491 . 08	0	0 . 00
63	CUSIP # 81616X103 SELECT COMFORT CORP	1 , 346 . 94	1 , 615 . 86	0	0 . 00
9	CUSIP # 81762P102 SERVICENOW INC	597 . 60	738 . 26	0	0 . 00
39	CUSIP # 824889109 SHOE CARNIVAL INC	977 . 34	922 . 47	0	2 . 73
83	CUSIP # 82568P304 SHUTTERFLY INC	3 , 868 . 63	3 , 428 . 26	0	0 . 00
230	CUSIP # 830566105 SKECHERS USA INC	6 , 835 . 60	8 , 116 . 58	0	0 . 00
75	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	4 , 746 . 00	6 , 237 . 67	0	0 . 00
459	CUSIP # 831865209 SMITH (AO) CORP	40 , 442 . 49	33 , 588 . 88	2	0 . 00
52	CUSIP # 835495102 SONOCO PRODUCTS	2 , 582 . 32	2 , 279 . 71	0	0 . 00
260	CUSIP # 835916503 SONUS NETWORKS INC	2 , 259 . 40	1 , 755 . 58	0	0 . 00
634	CUSIP # 844741108 SOUTHWEST AIRLINES	24 , 859 . 14	27 , 321 . 32	2	0 . 00
43	CUSIP # 848577102 SPIRIT AIRLINES INC	1 , 929 . 41	2 , 018 . 82	0	0 . 00
67	CUSIP # 852857200 STAMPS.COM INC	5 , 857 . 14	6 , 191 . 99	0	0 . 00
66	CUSIP # 854502101 STANLEY BLACK & DECKER INC	7 , 340 . 52	6 , 890 . 24	0	0 . 00

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80	CUSIP # 858155203 STEELCASE INC CL A	1,085.60	1,469.17	0	9.60
22	CUSIP # 858586100 STEPAN CO	1,309.66	1,107.91	0	0.00
236	CUSIP # 863667101 STRYKER CORP	28,279.88	23,862.91	2	89.68
197	CUSIP # 868168105 SUPERIOR INDUSTRIES INTL INC	5,275.66	5,256.42	0	35.46
34	CUSIP # 871237103 SYKES ENTERPRISES INC	984.64	1,062.01	0	0.00
76	CUSIP # 87157B103 SYNCHRONOSS TECHNOLOGIES INC	2,421.36	3,112.16	0	0.00
601	CUSIP # 87612E106 TARGET CORPORATION	41,961.82	46,440.48	3	0.00
8	CUSIP # 879369106 TELEFLEX INC	1,418.48	1,322.32	0	0.00
61	CUSIP # 882508104 TEXAS INSTRUMENTS INC	3,821.65	3,262.66	0	0.00
61	CUSIP # 88677Q109 TILE SHOP HLDGS INC	1,212.68	1,098.73	0	0.00
184	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	9,772.24	9,082.58	1	18.40
197	CUSIP # 892356106 TRACTOR SUPPLY	17,962.46	17,295.51	1	0.00
25	CUSIP # 90214J101 2U INC	735.25	706.46	0	0.00
12	CUSIP # 902252105 TYLER TECHNOLOGIES INC	2,000.52	1,676.14	0	0.00

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44	CUSIP # 90328M107 USANA HEALTH SCIENCES	4,902.92	5,649.34	0	0.00
40	CUSIP # 90347A100 UBIQUITI NETWORKS INC	1,546.40	1,507.76	0	0.00
27	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	6,578.28	4,359.78	0	0.00
8	CUSIP # 90385D107 ULTIMATE SOFTWARE GROUP INC	1,682.32	1,604.84	0	0.00
34	CUSIP # 911312106 UNITED PARCEL SERVICE INC	3,662.48	3,431.19	0	0.00
67	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	8,984.70	8,224.79	1	0.00
275	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	14,025.00	18,373.96	1	0.00
17	CUSIP # 922280102 VARONIS SYSTEMS INC	408.34	435.03	0	0.00
69	CUSIP # 92231M109 VASCULAR SOLUTIONS INC	2,874.54	2,335.46	0	0.00
432	CUSIP # 92335C106 VERA BRADLEY INC	6,121.44	6,835.51	0	0.00
160	CUSIP # 92342Y109 VERIFONE SYSTEMS INC	2,966.40	4,463.08	0	0.00
50	CUSIP # 929566107 WABASH NATIONAL CORP	635.00	700.50	0	0.00
101	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	8,410.27	8,864.26	1	0.00
83	CUSIP # 950755108 WERNER ENTERPRISES INC	1,906.51	2,237.93	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
48	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	2,030.40	1,781.69	0	0.00
27	CUSIP # 983919101 XILINX INC	1,245.51	1,260.45	0	0.00
24	CUSIP # 98936J101 ZENDESK INC	633.12	589.98	0	0.00
		1,511,624.29	1,511,177.90	91	1,103.18
FOREIGN STOCK					
44	CUSIP # G037AX101 AMBARELLA INC	2,235.64	2,917.32	0	0.00
95	CUSIP # G1151C101 ACCENTURE PLC	10,762.55	10,970.72	1	0.00
5	CUSIP # G35569105 FLEETMATIC GROUP PLC	216.65	250.82	0	0.00
118	CUSIP # G3922B107 GENPACT LTD	3,167.12	3,235.82	0	0.00
105	CUSIP # G47791101 INGERSOLL-RAND PLC	6,686.40	6,800.18	0	0.00
73	CUSIP # G65773106 NORDIC AMER TANKER SHIPPING LTD	1,013.97	1,083.27	0	0.00
65	CUSIP # G81276100 SIGNET JEWELERS LTD	5,356.65	7,317.54	0	0.00
46	CUSIP # G97822103 PERRIGO COMPANY PLC	4,170.82	6,398.43	0	0.00
45	CUSIP # M98068105 WIX.COM LTD	1,365.75	956.07	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # N20146101 CIMPRESS NV	554 . 88	524 . 22	0	0 . 00
292	CUSIP # Y09827109 BROADCOM LTD	45 , 376 . 80	38 , 825 . 19	3	0 . 00
		80 , 907 . 23	79 , 279 . 58	5	0 . 00



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HB&T METLIFE STABLE VALUE FUND
#29551

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,258,250.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,258,250.17	1,258,250.17	2	0.00
		1,258,250.17	1,258,250.17	2	0.00
INSURANCE POLICIES/ANNUITIES					
4,305,672.301	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	51,401,115.93	49,501,990.80	97	0.00
		51,401,115.93	49,501,990.80	97	0.00



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HBS METLIFE STABLE VALUE FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
732,032.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	732,032.92	732,032.92	4	0.00
		732,032.92	732,032.92	4	0.00
INSURANCE POLICIES/ANNUITIES					
168,363.524	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	17,634,395.50	17,119,141.42	96	0.00
		17,634,395.50	17,119,141.42	96	0.00



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ADVICE PORTFOLIOS-GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
13,811.788	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	306,759.81	292,980.58	2	303.86
		306,759.81	292,980.58	2	303.86
COMMON TRUST FUNDS - FIXED INCOME					
15,308.78	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	153,491.13	143,974.90	1	0.00
193,513.15	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,144,711.27	2,034,880.38	14	0.00
413,798.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	413,798.82	413,798.82	3	0.00
		2,712,001.22	2,592,654.10	18	0.00
COMMON TRUST FUNDS - EQUITY					
44,110.87	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,358,857.41	1,317,107.07	9	0.00
60,446.72	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,284,269.46	2,112,132.71	15	0.00
51,798.89	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	4,152,240.46	3,995,099.40	28	0.00
173,785.38	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,861,051.82	2,908,087.96	19	0.00
51,909.13	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	320,486.97	279,904.41	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108,603.81	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	969,039.22	896,698.24	6	0.00
		11,945,945.34	11,509,029.79	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
32,629.8	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	361,636.92	343,117.42	2	0.00
507,393.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	507,393.23	507,393.23	3	0.00
		869,030.15	850,510.65	5	0.00
COMMON TRUST FUNDS - EQUITY					
67,317.09	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,073,736.62	2,011,500.96	11	0.00
84,080.52	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,177,386.03	2,937,495.78	17	0.00
75,009.34	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	6,012,808.70	5,784,996.99	33	0.00
258,571.07	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	4,256,889.92	4,328,263.17	23	0.00
63,821.8	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	394,035.79	344,139.92	2	0.00
163,263.8	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,456,753.91	1,348,003.86	8	0.00
		17,371,610.97	16,754,400.68	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
19,044.674	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	422,982.21	403,986.04	8	418.98
		422,982.21	403,986.04	8	418.98
COMMON TRUST FUNDS - FIXED INCOME					
31,655.79	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	317,391.90	297,714.07	6	0.00
200,148.57	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,218,251.81	2,104,654.88	43	0.00
212,635.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	212,635.04	212,635.04	4	0.00
		2,748,278.75	2,615,003.99	53	0.00
COMMON TRUST FUNDS - EQUITY					
4,979.67	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	153,401.22	148,798.89	3	0.00
10,860.85	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	410,429.35	379,442.27	8	0.00
10,973.16	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	879,617.28	846,269.71	17	0.00
23,772.84	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	391,375.43	397,967.95	8	0.00
16,959.12	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	104,705.61	91,446.99	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,597.05	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	103,477.00	98,628.62	2	0.00
		2,043,005.89	1,962,554.43	39	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
16,350.19	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	363,137.72	346,825.57	10	359.70
		363,137.72	346,825.57	10	359.70
COMMON TRUST FUNDS - FIXED INCOME					
32,685.39	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	327,715.03	307,397.19	9	0.00
177,071.75	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,962,490.81	1,862,168.01	54	0.00
282,478.74	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	282,478.74	282,478.74	8	0.00
		2,572,684.58	2,452,043.94	71	0.00
COMMON TRUST FUNDS - EQUITY					
1,230.01	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	37,891.07	36,729.59	1	0.00
2,982.11	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	112,693.34	104,208.12	3	0.00
4,111.69	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	329,596.36	317,125.29	9	0.00
8,660.75	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	142,583.08	144,927.89	4	0.00
12,742.02	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	78,669.23	68,707.51	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,160.76	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	37,125.21	34,353.76	1	0.00
		738,558.29	706,052.16	20	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
31,741.31	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	704,974.50	673,307.46	6	698.31
		704,974.50	673,307.46	6	698.31
COMMON TRUST FUNDS - FIXED INCOME					
47,105.53	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	472,296.34	443,123.04	4	0.00
287,107.77	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,182,022.88	3,019,071.13	26	0.00
620,236.76	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	620,236.76	620,236.76	5	0.00
		4,274,555.98	4,082,430.93	35	0.00
COMMON TRUST FUNDS - EQUITY					
27,920.77	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	860,113.28	834,315.71	7	0.00
38,683.42	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,461,838.71	1,351,470.90	12	0.00
31,851.98	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	2,553,280.20	2,456,538.98	21	0.00
91,287.24	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,502,873.97	1,528,085.95	12	0.00
41,596.36	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	256,815.93	224,295.87	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,856.15	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	534,078.47	494,208.32	4	0.00
		7,169,000.56	6,888,915.73	59	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
132,651.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	132,651.40	132,651.40	6	0.00
		132,651.40	132,651.40	6	0.00
INSURANCE POLICIES/ANNUITIES					
173,566.652	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,072,038.69	1,984,434.11	94	0.00
		2,072,038.69	1,984,434.11	94	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,369.46	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	7,369.46	7,369.46	0	0.00
		7,369.46	7,369.46	0	0.00
MUTUAL FUNDS - FIXED INCOME					
16,612	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	830,791.04	832,263.20	13	0.00
		830,791.04	832,263.20	13	0.00
MUTUAL FUNDS - EQUITY					
4,344	CUSIP # 922908363 VANGUARD S&P 500 ETF	834,916.80	821,454.70	13	0.00
		834,916.80	821,454.70	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
4,726,302.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,726,302.84	4,726,302.84	74	0.00
		4,726,302.84	4,726,302.84	74	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
47,450.68	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	47,450.68	47,450.68	0	0.00
		47,450.68	47,450.68	0	0.00
MUTUAL FUNDS - FIXED INCOME					
33,602	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,680,486.42	1,683,462.20	7	0.00
		1,680,486.42	1,683,462.20	7	0.00
MUTUAL FUNDS - EQUITY					
16,695	CUSIP # 922908363 VANGUARD S&P 500 ETF	3,208,779.00	3,159,362.81	14	0.00
380	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	46,979.40	45,685.60	0	0.00
		3,255,758.40	3,205,048.41	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					
18,092,334.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	18,092,334.07	18,092,334.07	78	0.00
		18,092,334.07	18,092,334.07	78	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
93,926.96	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	93,926.96	93,926.96	0	0.00
		93,926.96	93,926.96	0	0.00
MUTUAL FUNDS - FIXED INCOME					
28,244	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,412,524.81	1,415,026.40	6	0.00
		1,412,524.81	1,415,026.40	6	0.00
MUTUAL FUNDS - EQUITY					
28,778	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,017,590.08	1,101,699.59	4	0.00
4,677	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	164,770.71	166,339.87	1	0.00
23,204	CUSIP # 922908363 VANGUARD S&P 500 ETF	4,459,808.80	4,385,702.84	19	0.00
3,108	CUSIP # 922908553 VANGUARD REIT ETF	275,586.36	251,716.77	1	0.00
7,734	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	956,154.42	947,272.03	4	0.00
3,096	CUSIP # 922908751 VANGUARD SMALL CAP ETF	358,145.28	350,433.32	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,232,055.65	7,203,164.42	30	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
15,300,354.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	15,300,354.10	15,300,354.10	64	0.00
		15,300,354.10	15,300,354.10	64	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
79,740.8	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	79,740.80	79,740.80	1	0.00
		79,740.80	79,740.80	1	0.00
MUTUAL FUNDS - FIXED INCOME					
7,295	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	364,833.89	365,481.50	2	0.00
		364,833.89	365,481.50	2	0.00
MUTUAL FUNDS - EQUITY					
43,456	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,536,604.16	1,638,443.77	10	0.00
8,864	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	312,278.72	313,440.07	2	0.00
19,752	CUSIP # 922908363 VANGUARD S&P 500 ETF	3,796,334.40	3,737,333.58	24	0.00
4,465	CUSIP # 922908553 VANGUARD REIT ETF	395,911.55	369,018.75	3	0.00
10,056	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,243,223.28	1,236,612.96	8	0.00
4,996	CUSIP # 922908751 VANGUARD SMALL CAP ETF	577,937.28	570,972.35	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,862,289.39	7,865,821.48	50	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
7,337,399.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,337,399.52	7,337,399.52	47	0.00
		7,337,399.52	7,337,399.52	47	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
173,919.87	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	173,919.87	173,919.87	2	0.00
		173,919.87	173,919.87	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,347	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	167,388.49	167,686.70	2	0.00
		167,388.49	167,686.70	2	0.00
MUTUAL FUNDS - EQUITY					
30,516	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,079,045.76	1,169,510.23	12	0.00
6,213	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	218,883.99	225,877.07	2	0.00
13,461	CUSIP # 922908363 VANGUARD S&P 500 ETF	2,587,204.20	2,538,317.06	29	0.00
2,987	CUSIP # 922908553 VANGUARD REIT ETF	264,857.29	249,554.94	3	0.00
6,492	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	802,605.96	800,613.86	9	0.00
3,898	CUSIP # 922908751 VANGUARD SMALL CAP ETF	450,920.64	449,212.50	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		5,403,517.84	5,433,085.66	60	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
3,394,811.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,394,811.68	3,394,811.68	38	0.00
		3,394,811.68	3,394,811.68	38	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,479.805	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	185,981.89	155,409.27	5	0.00
		185,981.89	155,409.27	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
19,383.06	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	194,341.27	184,479.26	5	0.00
115,651.47	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,281,768.25	1,219,063.67	36	0.00
705,461.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	705,461.86	705,461.86	20	0.00
		2,181,571.38	2,109,004.79	61	0.00
COMMON TRUST FUNDS - EQUITY					
4,070.59	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	125,396.56	122,701.79	4	0.00
6,127.02	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	231,538.86	214,260.35	7	0.00
6,118.06	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	490,428.58	448,948.16	14	0.00
18,397.5	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	302,880.49	311,338.17	9	0.00
4,328.69	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	38,623.60	36,433.30	1	0.00
		1,188,868.09	1,133,681.77	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,897.756	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	364,189.97	303,731.66	5	0.00
		364,189.97	303,731.66	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
22,736.22	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	227,961.21	217,207.80	3	0.00
177,033.61	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,962,068.10	1,871,285.17	28	0.00
1,024,042.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,024,042.12	1,024,042.12	14	0.00
		3,214,071.43	3,112,535.09	45	0.00
COMMON TRUST FUNDS - EQUITY					
11,364.6	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	350,092.19	342,491.25	5	0.00
18,477.94	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	698,277.66	646,796.65	10	0.00
17,984.69	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	1,441,667.14	1,317,994.45	20	0.00
55,120.58	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	907,457.44	931,178.11	13	0.00
12,076.57	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	107,755.61	101,644.87	2	0.00
		3,505,250.04	3,340,105.33	50	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,162.636	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	271,800.09	227,189.06	5	0.00
		271,800.09	227,189.06	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,554.49	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	65,717.58	62,851.25	1	0.00
92,940.16	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,030,058.21	982,347.60	19	0.00
560,397.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	560,397.16	560,397.16	10	0.00
		1,656,172.95	1,605,596.01	31	0.00
COMMON TRUST FUNDS - EQUITY					
11,294.55	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	347,934.26	338,463.01	6	0.00
18,658.89	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	705,115.72	652,702.83	13	0.00
17,959.98	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	1,439,686.36	1,317,078.89	27	0.00
54,808.74	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	902,323.58	924,566.25	17	0.00
12,363.57	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	110,316.43	104,261.44	2	0.00
		3,505,376.35	3,337,072.42	65	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
815.194	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	102,453.58	87,112.57	5	0.00
		102,453.58	87,112.57	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
23,476.23	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	260,187.67	248,613.81	13	0.00
142,472.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	142,472.32	142,472.32	7	0.00
		402,659.99	391,086.13	20	0.00
COMMON TRUST FUNDS - EQUITY					
4,965.96	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	152,978.88	149,697.77	7	0.00
8,159.51	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	308,346.25	286,759.74	15	0.00
7,877.18	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	631,441.05	580,835.89	31	0.00
23,972.07	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	394,655.38	405,324.92	19	0.00
6,999.14	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	62,451.23	59,244.60	3	0.00
		1,549,872.79	1,481,862.92	76	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
330.824	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	41,577.96	37,768.09	5	0.00
		41,577.96	37,768.09	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,129.51	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	56,850.49	55,308.53	7	0.00
39,894.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,894.99	39,894.99	5	0.00
		96,745.48	95,203.52	12	0.00
COMMON TRUST FUNDS - EQUITY					
2,186.97	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	67,370.70	64,888.14	8	0.00
3,701.81	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	139,890.66	132,388.00	17	0.00
3,565.54	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	285,816.54	271,982.58	34	0.00
10,843.35	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	178,515.51	181,884.81	21	0.00
2,868.89	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	25,598.24	24,362.38	3	0.00
		697,191.65	675,505.91	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,829.305	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	481,267.05	405,829.41	5	0.00
		481,267.05	405,829.41	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
78,886.6	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	874,302.24	833,395.21	9	0.00
530,693.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	530,693.14	530,693.14	6	0.00
		1,404,995.38	1,364,088.35	15	0.00
COMMON TRUST FUNDS - EQUITY					
24,755.76	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	762,613.56	744,103.38	8	0.00
41,038.99	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,550,855.22	1,435,950.27	16	0.00
39,679.71	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	3,180,757.30	2,910,427.45	33	0.00
120,232.11	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,979,397.22	2,034,289.58	21	0.00
32,610.19	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	290,970.94	275,455.79	3	0.00
		7,764,594.24	7,400,226.47	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
5,450.464	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	685,014.32	571,179.45	5	0.00
		685,014.32	571,179.45	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
34,725.26	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	348,167.47	330,196.00	3	0.00
291,959.77	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,235,797.72	3,078,484.38	24	0.00
1,677,467.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,677,467.77	1,677,467.77	12	0.00
		5,261,432.96	5,086,148.15	39	0.00
COMMON TRUST FUNDS - EQUITY					
25,087.74	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	772,840.37	747,409.75	6	0.00
40,049.92	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,513,478.47	1,391,292.02	11	0.00
38,808.79	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	3,110,943.65	2,839,899.61	23	0.00
116,867.38	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,924,003.22	1,974,584.04	14	0.00
30,944.53	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	276,108.76	260,450.79	2	0.00
		7,597,374.47	7,213,636.21	56	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,635.403	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	331,217.45	279,481.43	5	0.00
		331,217.45	279,481.43	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
35,588.77	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	356,825.32	341,259.64	5	0.00
213,385.5	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,364,957.04	2,270,180.46	36	0.00
1,330,261.83	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,330,261.83	1,330,261.83	20	0.00
		4,052,044.19	3,941,701.93	62	0.00
COMMON TRUST FUNDS - EQUITY					
7,639.27	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	235,331.53	210,768.49	4	0.00
11,629.77	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	439,486.68	378,985.29	7	0.00
11,272.21	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	903,589.37	813,975.81	14	0.00
33,892.79	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	557,981.51	538,960.18	8	0.00
7,478.97	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	66,732.61	56,977.28	1	0.00
		2,203,121.70	1,999,667.05	34	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
73,592.26	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	73,592.26	73,592.26	1	0.00
		73,592.26	73,592.26	1	0.00
MUTUAL FUNDS - EQUITY					
25,225	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	1,136,386.25	1,105,114.75	10	0.00
10,645	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,240,994.10	1,214,430.36	11	0.00
25,692	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	2,386,786.80	2,302,515.34	21	0.00
5,369	CUSIP # 464287515 ISHARES NORTH AMERICAN TECH SOFTWARE	564,657.73	552,573.19	5	0.00
56,442	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	2,198,980.32	2,259,168.50	19	0.00
4,554	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	568,931.22	562,319.72	5	0.00
4,319	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	585,440.45	559,739.81	5	0.00
5,404	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	1,132,002.90	1,100,564.07	10	11,655.80
8,247	CUSIP # 78467X109 SPDR DOW JONES INDUSTRIAL AVG ETF	1,476,213.00	1,449,562.89	13	2,929.33

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		11,290,392.77	11,105,988.63	97	14,585.13
	COMMON TRUST FUNDS - FIXED INCOME				
207,233.05	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	207,233.05	207,233.05	2	0.00
		207,233.05	207,233.05	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
86,576.01	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	86,576.01	86,576.01	1	0.00
		86,576.01	86,576.01	1	0.00
MUTUAL FUNDS - FIXED INCOME					
13,802	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,554,312.23	1,513,109.14	16	0.00
5,655	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	694,066.43	675,028.29	7	0.00
6,028	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	514,308.96	510,871.47	5	0.00
6,888	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	343,848.96	340,016.41	3	0.00
12,698	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	342,719.02	337,384.59	3	0.00
		3,449,255.60	3,376,409.90	34	0.00
MUTUAL FUNDS - EQUITY					
13,912	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	626,735.60	613,036.81	6	0.00
5,896	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	687,355.68	679,792.46	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,211	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	1,320,201.90	1,281,253.57	13	0.00
2,965	CUSIP # 464287515 ISHARES NORTH AMERICAN TECH SOFTWARE	311,829.05	305,155.42	3	0.00
31,189	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	1,215,123.44	1,252,676.87	12	0.00
2,490	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	311,075.70	307,460.72	3	0.00
2,344	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	317,729.20	303,781.00	3	0.00
2,991	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	626,539.73	612,485.29	6	6,451.24
4,584	CUSIP # 78467X109 SPDR DOW JONES INDUSTRIAL AVG ETF	820,536.00	806,843.41	8	1,628.24
		6,237,126.30	6,162,485.55	62	8,079.48
COMMON TRUST FUNDS - FIXED INCOME					
230,348.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	230,348.65	230,348.65	2	0.00
		230,348.65	230,348.65	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12,243.3	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	12,243.30	12,243.30	0	0.00
		12,243.30	12,243.30	0	0.00
MUTUAL FUNDS - FIXED INCOME					
7,344	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	827,044.56	800,238.99	26	0.00
3,034	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	372,377.99	361,664.54	12	0.00
3,189	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	272,085.48	270,705.84	9	0.00
3,658	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	182,607.36	181,098.76	6	0.00
6,804	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	183,639.96	180,781.60	6	0.00
		1,837,755.35	1,794,489.73	59	0.00
MUTUAL FUNDS - EQUITY					
2,749	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	123,842.45	120,240.15	4	0.00
1,159	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	135,116.22	133,408.05	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,797	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	259,841.30	250,981.39	8	0.00
591	CUSIP # 464287515 ISHARES NORTH AMERICAN TECH SOFTWARE	62,155.47	60,825.25	2	0.00
6,169	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	240,344.24	247,314.22	8	0.00
492	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	61,465.56	60,751.27	2	0.00
469	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	63,572.95	60,782.12	2	0.00
588	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	123,171.30	120,523.75	4	1,268.25
894	CUSIP # 78467X109 SPDR DOW JONES INDUSTRIAL AVG ETF	160,026.00	156,782.16	5	317.55
		1,229,535.49	1,211,608.36	39	1,585.80
COMMON TRUST FUNDS - FIXED INCOME					
59,544.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,544.85	59,544.85	2	0.00
		59,544.85	59,544.85	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,789.47	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	7,789.47	7,789.47	0	0.00
		7,789.47	7,789.47	0	0.00
MUTUAL FUNDS - FIXED INCOME					
7,663	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	862,968.75	834,227.13	36	0.00
3,140	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	385,387.90	374,626.32	16	0.00
3,347	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	285,566.04	284,107.04	12	0.00
3,824	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	190,894.08	189,765.47	8	0.00
7,050	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	190,279.50	187,317.80	8	0.00
		1,915,096.27	1,870,043.76	79	0.00
MUTUAL FUNDS - EQUITY					
1,039	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	46,806.95	45,200.75	2	0.00
440	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	51,295.20	50,922.89	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,062	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	98,659.80	95,337.40	4	0.00
221	CUSIP # 464287515 ISHARES NORTH AMERICAN TECH SOFTWARE	23,242.57	22,745.14	1	0.00
2,331	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	90,815.76	93,952.49	4	0.00
186	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	23,236.98	22,966.94	1	0.00
175	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	23,721.25	22,679.90	1	0.00
223	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	46,712.93	46,360.80	2	480.99
342	CUSIP # 78467X109 SPDR DOW JONES INDUSTRIAL AVG ETF	61,218.00	59,961.55	3	121.48
		465,709.44	460,127.86	19	602.47
COMMON TRUST FUNDS - FIXED INCOME					
39,137.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,137.12	39,137.12	2	0.00
		39,137.12	39,137.12	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
291,009.18	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	291,009.18	291,009.18	3	0.00
		291,009.18	291,009.18	3	0.00
MUTUAL FUNDS - FIXED INCOME					
5,493	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	618,594.20	602,938.13	6	0.00
2,254	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	276,644.69	269,122.46	3	0.00
2,412	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	205,791.84	205,003.53	2	0.00
9,198	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,015,919.10	1,016,014.58	9	0.00
2,744	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	136,980.48	135,131.41	1	0.00
5,192	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	140,132.08	137,950.92	1	0.00
		2,394,062.39	2,366,161.03	22	0.00
MUTUAL FUNDS - EQUITY					
18,212	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	820,450.60	801,007.01	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,679	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	895,217.82	877,517.52	8	0.00
18,488	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	1,717,535.20	1,661,229.86	16	0.00
3,910	CUSIP # 464287515 ISHARES NORTH AMERICAN TECH SOFTWARE	411,214.70	402,414.07	4	0.00
42,246	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	1,645,904.16	1,691,564.91	15	0.00
3,265	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	407,896.45	403,156.33	4	0.00
3,015	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	408,683.25	390,742.19	4	0.00
3,893	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	815,486.18	791,552.22	8	9,050.28
5,901	CUSIP # 78467X109 SPDR DOW JONES INDUSTRIAL AVG ETF	1,056,279.00	1,040,004.84	10	2,264.76
		8,178,667.36	8,059,188.95	75	11,315.04
COMMON TRUST FUNDS - FIXED INCOME					
258,107.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	258,107.91	258,107.91	2	0.00
		258,107.91	258,107.91	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4.71	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.71	4.71	0	0.00
		4.71	4.71	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,394	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	332,781.70	308,678.90	12	0.00
4,517	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	397,812.19	383,139.28	14	0.00
9,188	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	744,779.28	737,041.76	27	0.00
14,357	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	799,684.90	757,585.70	29	0.00
7,198	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	387,612.30	382,293.76	14	0.00
		2,662,670.37	2,568,739.40	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
110,428.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	110,428.25	110,428.25	4	0.00
		110,428.25	110,428.25	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2.71	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	2.71	2.71	0	0.00
		2.71	2.71	0	0.00
MUTUAL FUNDS - FIXED INCOME					
14,492	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,420,940.60	1,328,283.88	10	0.00
19,362	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,705,211.34	1,649,876.04	12	0.00
39,300	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,185,658.00	3,155,516.72	22	0.00
61,463	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,423,489.10	3,245,070.79	24	0.00
30,775	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,657,233.75	1,624,667.68	12	0.00
		11,392,532.79	11,003,415.11	80	0.00
MUTUAL FUNDS - EQUITY					
24,462	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	864,976.32	907,448.56	6	0.00
5,612	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	197,710.76	210,872.74	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,482	CUSIP # 922908736 VANGUARD GROWTH ETF	694,870.40	655,605.71	5	0.00
9,020	CUSIP # 922908744 VANGUARD VALUE ETF	766,609.80	721,225.00	5	0.00
1,823	CUSIP # 922908751 VANGUARD SMALL CAP ETF	210,884.64	208,113.16	1	0.00
		2,735,051.92	2,703,265.17	19	0.00
COMMON TRUST FUNDS - FIXED INCOME					
137,550.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	137,550.07	137,550.07	1	0.00
		137,550.07	137,550.07	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10.9	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	10.90	10.90	0	0.00
		10.90	10.90	0	0.00
MUTUAL FUNDS - FIXED INCOME					
19,320	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,894,326.00	1,767,094.51	8	0.00
25,888	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,279,956.16	2,187,262.14	9	0.00
52,492	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,255,001.52	4,213,277.85	17	0.00
81,851	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,559,100.70	4,272,864.48	18	0.00
40,924	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,203,757.40	2,139,477.87	9	0.00
		15,192,141.78	14,579,976.85	60	0.00
MUTUAL FUNDS - EQUITY					
86,991	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,076,001.76	3,234,024.65	12	0.00
20,665	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	728,027.95	750,364.75	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,810	CUSIP # 922908736 VANGUARD GROWTH ETF	2,445,232.00	2,225,591.65	10	0.00
32,101	CUSIP # 922908744 VANGUARD VALUE ETF	2,728,263.99	2,537,835.84	11	0.00
6,506	CUSIP # 922908751 VANGUARD SMALL CAP ETF	752,614.08	712,456.98	3	0.00
		9,730,139.78	9,460,273.87	39	0.00
COMMON TRUST FUNDS - FIXED INCOME					
343,213.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	343,213.63	343,213.63	1	0.00
		343,213.63	343,213.63	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7.06	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	7.06	7.06	0	0.00
		7.06	7.06	0	0.00
MUTUAL FUNDS - FIXED INCOME					
43,553	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	4,270,371.65	3,985,731.15	5	0.00
58,797	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	5,178,251.79	4,961,735.58	6	0.00
120,983	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	9,806,881.98	9,706,369.29	11	0.00
189,142	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	10,535,209.40	9,885,843.63	12	0.00
93,265	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	5,022,320.25	4,866,060.84	6	0.00
		34,813,035.07	33,405,740.49	40	0.00
MUTUAL FUNDS - EQUITY					
450,412	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	15,926,568.32	17,030,114.92	18	0.00
108,538	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,823,793.74	4,158,314.19	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
118,663	CUSIP # 922908736 VANGUARD GROWTH ETF	12,720,673.60	11,263,844.18	15	0.00
165,319	CUSIP # 922908744 VANGUARD VALUE ETF	14,050,461.81	12,679,647.46	16	0.00
34,880	CUSIP # 922908751 VANGUARD SMALL CAP ETF	4,034,918.40	3,801,309.36	5	0.00
		50,556,415.87	48,933,230.11	58	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,166,805.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,166,805.35	2,166,805.35	2	0.00
		2,166,805.35	2,166,805.35	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4.4	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.40	4.40	0	0.00
		4.40	4.40	0	0.00
MUTUAL FUNDS - FIXED INCOME					
15,530	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,522,716.50	1,409,707.16	4	0.00
20,804	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,832,208.28	1,750,905.92	5	0.00
42,191	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,420,002.46	3,383,533.06	8	0.00
65,789	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,664,447.30	3,437,975.52	9	0.00
32,894	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,771,341.90	1,716,848.03	4	0.00
		12,210,716.44	11,698,969.69	30	0.00
MUTUAL FUNDS - EQUITY					
243,925	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,625,188.00	9,248,602.98	21	0.00
58,405	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,057,608.15	2,152,850.91	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
64,295	CUSIP # 922908736 VANGUARD GROWTH ETF	6,892,424.00	6,067,190.31	17	0.00
89,836	CUSIP # 922908744 VANGUARD VALUE ETF	7,635,161.64	6,857,107.20	19	0.00
18,827	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,177,907.36	2,036,083.85	5	0.00
		27,388,289.15	26,361,835.25	67	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,135,582.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,135,582.33	1,135,582.33	3	0.00
		1,135,582.33	1,135,582.33	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5.26	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.26	5.26	0	0.00
		5.26	5.26	0	0.00
MUTUAL FUNDS - FIXED INCOME					
16,750	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,642,337.50	1,533,631.17	3	0.00
22,190	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,954,273.30	1,871,922.87	3	0.00
45,247	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,667,721.82	3,633,698.38	6	0.00
71,382	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,975,977.40	3,730,450.00	6	0.00
35,904	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,933,430.40	1,878,878.35	3	0.00
		13,173,740.42	12,648,580.77	20	0.00
MUTUAL FUNDS - EQUITY					
452,537	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	16,001,708.32	17,283,234.75	24	0.00
109,736	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,865,999.28	4,136,009.37	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
119,462	CUSIP # 922908736 VANGUARD GROWTH ETF	12,806,326.40	11,030,803.47	20	0.00
166,442	CUSIP # 922908744 VANGUARD VALUE ETF	14,145,905.58	12,729,076.71	22	0.00
33,882	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,919,469.76	3,702,907.50	6	0.00
		50,739,409.34	48,882,031.80	77	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,573,940	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,573,940.00	1,573,940.00	2	0.00
		1,573,940.00	1,573,940.00	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2.2	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	2.20	2.20	0	0.00
		2.20	2.20	0	0.00
MUTUAL FUNDS - EQUITY					
67,727	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,394,826.72	2,563,271.47	31	0.00
16,239	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	572,099.97	606,964.79	7	0.00
17,329	CUSIP # 922908736 VANGUARD GROWTH ETF	1,857,668.80	1,647,052.98	24	0.00
24,418	CUSIP # 922908744 VANGUARD VALUE ETF	2,075,285.82	1,891,780.87	27	0.00
5,026	CUSIP # 922908751 VANGUARD SMALL CAP ETF	581,407.68	549,264.15	8	0.00
		7,481,288.99	7,258,334.26	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
165,677.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	165,677.86	165,677.86	2	0.00
		165,677.86	165,677.86	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3828
CLEAR SAILING INVESTMENT GROUP
CONSERVATIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - BALANCED					
11,875.487	CUSIP # 024071847 AMERICAN FUNDS BALANCED FUND R4	292,255.74	296,850.11	6	0.00
26,895.081	CUSIP # 921938205 VANGUARD WELLESLEY INC-ADM	1,695,734.86	1,632,065.11	34	0.00
		1,987,990.60	1,928,915.22	40	0.00
MUTUAL FUNDS - FIXED INCOME					
62,755.622	CUSIP # 258620202 DOUBLELINE TOTAL RETURN BOND FUND N	685,918.95	686,872.57	14	0.00
104,839.948	CUSIP # 47804M811 JOHN HANCOCK II STRATEGIC INC OPPORTUNITIES R2	1,112,351.85	1,124,129.76	22	1,898.40
93,975.75	CUSIP # 72201F482 PIMCO INCOME FUND ADM	1,117,371.67	1,141,139.32	22	4,990.14
		2,915,642.47	2,952,141.65	59	6,888.54
COMMON TRUST FUNDS - FIXED INCOME					
66,495.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	66,495.73	66,495.73	1	0.00
		66,495.73	66,495.73	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3917
CLEAR SAILING INVESTMENT GROUP
GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - BALANCED					
6,183.924	CUSIP # 024071847 AMERICAN FUNDS BALANCED FUND R4	152,186.37	144,758.42	4	0.00
12,566.047	CUSIP # 47103C704 JANUS BALANCED FND-I	359,137.62	380,846.51	9	0.00
2,575.904	CUSIP # 74149P622 T ROWE PRICE RETIREMENT 2045 FUND ADV	39,334.05	43,360.87	1	0.00
6,775.88	CUSIP # 921938205 VANGUARD WELLESLEY INC-ADM	427,219.23	409,144.07	10	0.00
		977,877.27	978,109.87	24	0.00
MUTUAL FUNDS - FIXED INCOME					
3,001.346	CUSIP # 543487250 NATIXIS LOOMIS SAYLES STRATEGIC INCOME FUND Y	42,979.27	45,108.53	1	0.00
12,031.422	CUSIP # 72201F482 PIMCO INCOME FUND ADM	143,053.61	149,552.05	3	638.87
		186,032.88	194,660.58	5	638.87
MUTUAL FUNDS - EQUITY					
9,975.163	CUSIP # 00141L814 INVESCO EUROPEAN SMALL COMPANY FUND Y	124,390.28	128,021.79	3	0.00
18,498.387	CUSIP # 02630R625 AMERICAN FDS GROWTH-R6	272,481.24	285,640.74	7	0.00
2,539.862	CUSIP # 471023283 JANUS RESEARCH FUND I	103,905.75	114,644.65	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX3917
CLEAR SAILING INVESTMENT GROUP
GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,201.73	CUSIP # 471023465 JANUS GLOBAL LIFE SCIENCES-I	344,602.78	454,770.77	8	0.00
13,426.117	CUSIP # 47803W406 JOHN HANCOCK III DISCIPLINED VALUE MID CAP FUND	265,434.33	267,089.49	6	0.00
15,742.952	CUSIP # 741494108 T ROWE PRICE GLOBAL TECHNOLOGY FUND	209,538.69	194,219.70	5	0.00
7,847.294	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	73,764.56	86,215.48	2	0.00
9,700.045	CUSIP # 885215236 THORNBURG INVESTMENT INCOME BUILDER R5	188,956.88	213,694.68	5	84.79
2,110.78	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	322,970.45	336,036.54	8	0.00
3,247.214	CUSIP # 922908686 VANGUARD SML CAP INDX-ADM	179,928.13	187,743.92	4	0.00
		2,085,973.09	2,268,077.76	51	84.79
COMMON TRUST FUNDS - FIXED INCOME					
871,187.8	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	871,187.80	871,187.80	21	0.00
		871,187.80	871,187.80	21	0.00



ACCOUNT STATEMENT

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Account Number

04/01/2016 through 06/30/2016
XXXXXX3882
CLEAR SAILING INVESTMENT GROUP
BALANCED FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - BALANCED					
17,221.234	CUSIP # 024071847 AMERICAN FUNDS BALANCED FUND R4	423,814.57	406,633.22	4	0.00
27,533.179	CUSIP # 47103C704 JANUS BALANCED FND-I	786,898.26	832,949.08	8	0.00
17,613.902	CUSIP # 921938205 VANGUARD WELLESLEY INC-ADM	1,110,556.52	1,063,188.84	12	0.00
		2,321,269.35	2,302,771.14	25	0.00
MUTUAL FUNDS - FIXED INCOME					
30,044.838	CUSIP # 258620202 DOUBLELINE TOTAL RETURN BOND FUND N	328,390.08	327,542.94	3	0.00
100,913.885	CUSIP # 47804M811 JOHN HANCOCK II STRATEGIC INC OPPORTUNITIES R2	1,070,696.32	1,097,900.62	11	1,827.31
4,745.205	CUSIP # 543487250 NATIXIS LOOMIS SAYLES STRATEGIC INCOME FUND Y	67,951.34	71,242.32	1	0.00
83,835.546	CUSIP # 72201F482 PIMCO INCOME FUND ADM	996,804.64	1,040,470.10	11	4,451.69
		2,463,842.38	2,537,155.98	26	6,279.00
MUTUAL FUNDS - EQUITY					
25,967.335	CUSIP # 00141L814 INVESCO EUROPEAN SMALL COMPANY FUND Y	323,812.67	347,996.49	3	0.00

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Account Number

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XXXXXX3882
CLEAR SAILING INVESTMENT GROUP
BALANCED FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39,882.943	CUSIP # 02630R625 AMERICAN FDS GROWTH-R6	587,475.75	631,199.89	6	0.00
4,087.629	CUSIP # 471023283 JANUS RESEARCH FUND I	167,224.90	187,628.69	2	0.00
10,519.114	CUSIP # 471023465 JANUS GLOBAL LIFE SCIENCES-I	503,339.60	672,592.09	5	0.00
21,828.332	CUSIP # 47803W406 JOHN HANCOCK III DISCIPLINED VALUE MID CAP FUND	431,546.12	453,277.54	5	0.00
46,624.028	CUSIP # 741494108 T ROWE PRICE GLOBAL TECHNOLOGY FUND	620,565.81	575,771.58	7	0.00
19,235.205	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	180,810.93	221,671.01	2	0.00
17,447.667	CUSIP # 885215236 THORNBURG INVESTMENT INCOME BUILDER R5	339,880.55	384,354.78	4	152.51
2,767.262	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	423,418.76	437,533.44	4	0.00
		3,578,075.09	3,912,025.51	38	152.51
COMMON TRUST FUNDS - FIXED INCOME					
1,067,972.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,067,972.68	1,067,972.68	11	0.00
		1,067,972.68	1,067,972.68	11	0.00



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XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
102,826.19	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	102,826.19	102,826.19	1	0.00
		102,826.19	102,826.19	1	0.00
COMMON STOCK					
840	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	119,313.60	119,779.88	1	722.40
2,031	CUSIP # 02209S103 ALTRIA GROUP INC	140,057.76	76,925.80	1	1,147.52
1,245	CUSIP # 025537101 AMERICAN ELECTRIC POWER	87,262.05	76,466.66	1	0.00
720	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	57,110.40	71,513.78	0	0.00
1,655	CUSIP # 037833100 APPLE INC	158,218.00	132,368.58	1	0.00
1,585	CUSIP # 053015103 AUTO DATA PROCESSING INC.	145,613.95	111,771.44	1	840.05
1,505	CUSIP # 071813109 BAXTER INTERNATIONAL INC	68,056.10	56,493.03	1	195.65
810	CUSIP # 075887109 BECTON DICKINSON AND CO	137,367.90	95,247.79	1	0.00
523	CUSIP # 09247X101 BLACKROCK INC	179,143.19	162,499.38	1	0.00
1,076	CUSIP # 126650100 CVS CAREMARK CORPORATION	103,016.24	73,988.28	1	0.00

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XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,310	CUSIP # 166764100 CHEVRON CORP	137,327.30	156,391.29	1	0.00
2,835	CUSIP # 191216100 COCA-COLA CO	128,510.55	112,600.60	1	992.25
3,400	CUSIP # 20030N101 COMCAST CORP	221,646.00	185,847.73	2	0.00
1,947	CUSIP # 254687106 DISNEY WALT	190,455.54	146,120.97	2	0.00
2,187	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	141,717.60	137,221.90	1	0.00
1,205	CUSIP # 30231G102 EXXON MOBIL CORPORATION	112,956.70	115,871.62	1	0.00
6,025	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	189,667.00	159,720.93	2	1,385.75
1,230	CUSIP # 372460105 GENUINE PARTS CO	124,537.50	102,068.76	1	808.73
870	CUSIP # 375558103 GILEAD SCIENCES, INC	72,575.40	73,524.71	1	0.00
604	CUSIP # 384802104 VWV GRAINGER INC	137,259.00	148,316.37	1	0.00
2,010	CUSIP # 458140100 INTEL CORPORATION	65,928.00	51,732.81	1	0.00
2,936	CUSIP # 46625H100 JP MORGAN CHASE & CO	182,443.04	165,386.11	1	0.00
1,592	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	193,109.60	150,190.88	2	0.00
988	CUSIP # 494368103 KIMBERLY-CLARK CORP	135,830.24	104,977.41	1	908.96

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HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,761	CUSIP # 500754106 THE KRAFT HEINZ CO	155,813.28	95,043.05	1	1,012.58
1,455	CUSIP # 57636Q104 MASTERCARD INC	128,127.30	117,923.36	1	0.00
2,896	CUSIP # 58933Y105 MERCK & CO INC	166,838.56	150,312.59	1	1,332.16
4,475	CUSIP # 594918104 MICROSOFT CORPORATION	228,985.75	173,577.89	2	0.00
900	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	40,959.00	37,520.55	0	153.00
3,545	CUSIP # 68389X105 ORACLE CORP	145,096.85	139,453.74	1	0.00
1,695	CUSIP # 713448108 PEPSICO INC	179,568.30	139,539.34	1	0.00
2,635	CUSIP # 717081103 PFIZER INC	92,778.35	75,998.04	1	0.00
1,925	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	195,811.00	165,232.29	2	1,963.50
1,828	CUSIP # 742718109 PROCTER & GAMBLE CO	154,776.76	146,787.18	1	0.00
2,245	CUSIP # 872540109 TJX COMPANIES INC	173,381.35	133,330.54	1	0.00
1,375	CUSIP # 87612E106 TARGET CORPORATION	96,002.50	92,216.11	1	0.00
5,145	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	140,201.25	171,335.78	1	0.00
1,355	CUSIP # 911312106 UNITED PARCEL SERVICE INC	145,960.60	135,745.79	1	0.00

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XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,185	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	121,521.75	127,869.46	1	0.00
1,443	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	203,751.60	104,622.44	2	0.00
3,232	CUSIP # 92343V104 VERIZON COMMUNICATIONS	180,474.88	154,264.80	1	0.00
2,230	CUSIP # 94106L109 WASTE MANAGEMENT INC	147,782.10	96,677.05	1	0.00
3,630	CUSIP # 949746101 WELLS FARGO & COMPANY	171,807.90	164,983.91	1	0.00
		6,098,761.74	5,209,460.62	48	11,462.55
	FOREIGN STOCK				
1,379	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	181,586.72	144,220.54	1	0.00
1,942	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	84,166.28	104,296.26	1	1,066.60
1,845	CUSIP # 806857108 SCHLUMBERGER LTD	145,902.60	168,690.92	1	922.50
2,019	CUSIP # G1151C101 ACCENTURE PLC	228,732.51	161,290.04	2	0.00
2,390	CUSIP # G29183103 EATON CORP PLC	142,754.70	168,254.97	1	0.00
2,290	CUSIP # G5960L103 MEDTRONIC PLC	198,703.30	163,738.24	2	0.00
		981,846.11	910,490.97	8	1,989.10
	MUTUAL FUNDS - EQUITY				

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Account Number

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XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,975	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	566,200.25	539,927.54	4	0.00
2,165	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	323,429.35	289,688.27	3	0.00
2,827	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	328,525.67	302,845.44	3	0.00
15,975	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	828,942.75	812,730.41	7	0.00
21,434	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	896,798.56	1,012,580.98	7	0.00
15,335	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	487,806.35	617,312.39	4	0.00
8,680	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	697,438.00	640,101.20	6	0.00
2,981	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	277,501.29	311,038.28	2	0.00
4,260	CUSIP # 922042866 VANGUARD PACIFIC ETF	237,409.80	231,266.03	2	0.00
9,699	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	452,555.34	536,327.13	4	0.00
		5,096,607.36	5,293,817.67	40	0.00
COMMON TRUST FUNDS - FIXED INCOME					
323,973.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	323,973.12	323,973.12	3	0.00
		323,973.12	323,973.12	3	0.00



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XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
107,515	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	107,515.00	107,515.00	1	0.00
		107,515.00	107,515.00	1	0.00
COMMON STOCK					
685	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	97,297.40	97,677.64	1	589.10
2,770	CUSIP # 02209S103 ALTRIA GROUP INC	191,019.20	102,523.58	1	1,565.05
1,405	CUSIP # 025537101 AMERICAN ELECTRIC POWER	98,476.45	86,386.31	1	0.00
750	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	59,490.00	74,493.53	0	0.00
1,880	CUSIP # 037833100 APPLE INC	179,728.00	155,701.98	1	0.00
1,720	CUSIP # 053015103 AUTO DATA PROCESSING INC.	158,016.40	122,548.18	1	911.60
1,550	CUSIP # 071813109 BAXTER INTERNATIONAL INC	70,091.00	58,182.20	0	201.50
1,055	CUSIP # 075887109 BECTON DICKINSON AND CO	178,917.45	123,721.52	1	0.00
540	CUSIP # 09247X101 BLACKROCK INC	184,966.20	173,057.65	1	0.00
1,397	CUSIP # 126650100 CVS CAREMARK CORPORATION	133,748.78	95,801.97	1	0.00

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HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
980	CUSIP # 166764100 CHEVRON CORP	102,733.40	111,725.31	1	0.00
3,250	CUSIP # 191216100 COCA-COLA CO	147,322.50	127,193.70	1	1,137.50
3,400	CUSIP # 20030N101 COMCAST CORP	221,646.00	188,625.65	1	0.00
1,840	CUSIP # 254687106 DISNEY WALT	179,988.80	137,653.33	1	0.00
1,125	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	72,900.00	70,044.56	0	0.00
1,410	CUSIP # 30231G102 EXXON MOBIL CORPORATION	132,173.40	136,525.28	1	0.00
6,850	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	215,638.00	183,336.75	1	1,575.50
1,391	CUSIP # 372460105 GENUINE PARTS CO	140,838.75	117,062.94	1	914.58
625	CUSIP # 375558103 GILEAD SCIENCES, INC	52,137.50	51,703.63	0	0.00
625	CUSIP # 384802104 VW GRAINGER INC	142,031.25	150,931.38	1	0.00
3,970	CUSIP # 458140100 INTEL CORPORATION	130,216.00	98,551.03	1	0.00
3,235	CUSIP # 46625H100 JP MORGAN CHASE & CO	201,022.90	180,380.86	1	0.00
1,595	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	193,473.50	150,569.58	1	0.00
1,095	CUSIP # 494368103 KIMBERLY-CLARK CORP	150,540.60	117,344.46	1	1,007.40

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HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,020	CUSIP # 500754106 THE KRAFT HEINZ CO	178,729.60	112,128.46	1	1,161.50
975	CUSIP # 57636Q104 MASTERCARD INC	85,858.50	69,784.46	1	0.00
2,900	CUSIP # 58933Y105 MERCK & CO INC	167,069.00	146,180.19	1	1,334.00
3,925	CUSIP # 594918104 MICROSOFT CORPORATION	200,842.25	146,833.82	1	0.00
900	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	40,959.00	37,520.55	0	153.00
4,245	CUSIP # 68389X105 ORACLE CORP	173,747.85	163,595.46	1	0.00
2,045	CUSIP # 713448108 PEPSICO INC	216,647.30	171,049.50	1	0.00
2,415	CUSIP # 717081103 PFIZER INC	85,032.15	68,720.52	1	0.00
1,515	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	154,105.80	130,768.86	1	1,545.30
1,980	CUSIP # 742718109 PROCTER & GAMBLE CO	167,646.60	159,194.06	1	0.00
2,905	CUSIP # 872540109 TJX COMPANIES INC	224,353.15	171,836.01	1	0.00
1,325	CUSIP # 87612E106 TARGET CORPORATION	92,511.50	78,637.96	1	0.00
4,200	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	114,450.00	144,414.08	1	0.00
1,475	CUSIP # 911312106 UNITED PARCEL SERVICE INC	158,887.00	147,054.18	1	0.00

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HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,465	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	150,235.75	160,123.31	1	0.00
1,585	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	223,802.00	120,068.02	1	0.00
3,235	CUSIP # 92343V104 VERIZON COMMUNICATIONS	180,642.40	157,091.35	1	0.00
1,470	CUSIP # 94106L109 WASTE MANAGEMENT INC	97,416.90	63,765.45	1	0.00
3,475	CUSIP # 949746101 WELLS FARGO & COMPANY	164,471.75	157,441.66	1	0.00
		6,311,821.98	5,317,950.92	40	12,096.03
	FOREIGN STOCK				
1,410	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	185,668.80	147,008.97	1	0.00
2,240	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	97,081.60	120,703.70	1	1,230.28
1,870	CUSIP # 806857108 SCHLUMBERGER LTD	147,879.60	168,957.94	1	935.00
2,260	CUSIP # G1151C101 ACCENTURE PLC	256,035.40	179,832.22	2	0.00
3,255	CUSIP # G29183103 EATON CORP PLC	194,421.15	217,607.91	1	0.00
2,230	CUSIP # G5960L103 MEDTRONIC PLC	193,497.10	158,704.14	1	0.00
		1,074,583.65	992,814.88	7	2,165.28
	MUTUAL FUNDS - FIXED INCOME				

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HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,548.299	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	209,449.47	215,437.92	1	3.63
14,578.087	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	159,338.49	160,006.11	1	0.00
2,686	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	295,379.42	285,546.27	2	0.00
5	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	566.75	552.30	0	0.00
10,325	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,148,759.50	1,122,816.35	7	0.00
4,606	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	488,650.54	485,982.64	3	0.00
11,316	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	356,340.84	320,984.61	2	0.00
24,844.311	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	281,237.60	322,260.01	2	0.00
		2,939,722.61	2,913,586.21	19	3.63
MUTUAL FUNDS - EQUITY					
8,000	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	412,720.00	391,548.80	3	0.00
2,340	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	349,572.60	314,100.99	2	0.00

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HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,515	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	292,268.15	268,568.24	2	0.00
15,370	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	797,549.30	824,141.55	5	0.00
22,775	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	952,906.00	1,092,111.35	6	0.00
17,405	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	553,653.05	672,423.31	4	0.00
8,260	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	663,691.00	635,097.90	4	0.00
3,265	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	303,938.85	339,714.65	2	0.00
4,295	CUSIP # 922042866 VANGUARD PACIFIC ETF	239,360.35	233,166.10	2	0.00
8,075	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	376,779.50	456,311.83	2	0.00
		4,942,438.80	5,227,184.72	31	0.00
COMMON TRUST FUNDS - FIXED INCOME					
345,849.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	345,849.57	345,849.57	2	0.00
		345,849.57	345,849.57	2	0.00



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XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
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Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
56,176.27	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	56,176.27	56,176.27	1	0.00
		56,176.27	56,176.27	1	0.00
COMMON STOCK					
180	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	25,567.20	25,667.12	0	154.80
855	CUSIP # 02209S103 ALTRIA GROUP INC	58,960.80	32,422.70	1	483.08
425	CUSIP # 025537101 AMERICAN ELECTRIC POWER	29,788.25	26,184.51	0	0.00
315	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	24,985.80	26,258.37	0	0.00
700	CUSIP # 037833100 APPLE INC	66,920.00	56,910.03	1	0.00
580	CUSIP # 053015103 AUTO DATA PROCESSING INC.	53,284.60	41,567.90	1	307.40
560	CUSIP # 071813109 BAXTER INTERNATIONAL INC	25,323.20	21,020.66	0	72.80
317	CUSIP # 075887109 BECTON DICKINSON AND CO	53,760.03	37,734.27	1	0.00
206	CUSIP # 09247X101 BLACKROCK INC	70,561.18	65,870.40	1	0.00
390	CUSIP # 126650100 CVS CAREMARK CORPORATION	37,338.60	26,718.30	0	0.00

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HAVERFORD BALANCED COLLECTIVE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
535	CUSIP # 166764100 CHEVRON CORP	56,084.05	64,063.24	1	0.00
1,135	CUSIP # 191216100 COCA-COLA CO	51,449.55	45,061.40	1	397.25
1,190	CUSIP # 20030N101 COMCAST CORP	77,576.10	68,613.86	1	0.00
670	CUSIP # 254687106 DISNEY WALT	65,539.40	48,972.54	1	0.00
835	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	54,108.00	52,088.00	1	0.00
485	CUSIP # 30231G102 EXXON MOBIL CORPORATION	45,463.90	46,530.79	1	0.00
2,329	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	73,316.92	63,332.00	1	535.67
504	CUSIP # 372460105 GENUINE PARTS CO	51,030.00	41,593.07	1	331.38
225	CUSIP # 375558103 GILEAD SCIENCES, INC	18,769.50	18,613.31	0	0.00
240	CUSIP # 384802104 VWV GRAINGER INC	54,540.00	57,521.73	1	0.00
785	CUSIP # 458140100 INTEL CORPORATION	25,748.00	20,073.53	0	0.00
1,160	CUSIP # 46625H100 JP MORGAN CHASE & CO	72,082.40	64,958.91	1	0.00
637	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	77,268.10	58,903.74	1	0.00
385	CUSIP # 494368103 KIMBERLY-CLARK CORP	52,929.80	40,324.11	1	354.20

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HAVERFORD BALANCED COLLECTIVE
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Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
670	CUSIP # 500754106 THE KRAFT HEINZ CO	59,281.60	36,200.01	1	385.25
565	CUSIP # 57636Q104 MASTERCARD INC	49,753.90	48,194.10	1	0.00
1,130	CUSIP # 58933Y105 MERCK & CO INC	65,099.30	55,324.91	1	519.80
1,572	CUSIP # 594918104 MICROSOFT CORPORATION	80,439.24	60,633.30	1	0.00
690	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	31,401.90	29,180.10	0	117.30
1,295	CUSIP # 68389X105 ORACLE CORP	53,004.35	49,843.88	1	0.00
707	CUSIP # 713448108 PEPSICO INC	74,899.58	59,054.96	1	0.00
920	CUSIP # 717081103 PFIZER INC	32,393.20	26,179.24	0	0.00
750	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	76,290.00	64,958.39	1	765.00
615	CUSIP # 742718109 PROCTER & GAMBLE CO	52,072.05	49,282.35	1	0.00
862	CUSIP # 872540109 TJX COMPANIES INC	66,572.26	51,894.61	1	0.00
525	CUSIP # 87612E106 TARGET CORPORATION	36,655.50	33,615.70	0	0.00
1,670	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	45,507.50	57,397.91	1	0.00
540	CUSIP # 911312106 UNITED PARCEL SERVICE INC	58,168.80	55,409.99	1	0.00

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HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
460	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	47,173.00	48,631.09	1	0.00
560	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	79,072.00	41,314.61	1	0.00
1,175	CUSIP # 92343V104 VERIZON COMMUNICATIONS	65,612.00	56,724.86	1	0.00
825	CUSIP # 94106L109 WASTE MANAGEMENT INC	54,672.75	35,951.75	1	0.00
1,476	CUSIP # 949746101 WELLS FARGO & COMPANY	69,859.08	66,106.46	1	0.00
		2,320,323.39	1,976,902.71	30	4,423.93
	FOREIGN STOCK				
571	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	75,189.28	59,882.26	1	0.00
810	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	35,105.40	43,183.46	0	444.88
729	CUSIP # 806857108 SCHLUMBERGER LTD	57,649.32	64,825.83	1	364.50
831	CUSIP # G1151C101 ACCENTURE PLC	94,143.99	66,840.48	1	0.00
876	CUSIP # G29183103 EATON CORP PLC	52,323.48	52,356.84	1	0.00
849	CUSIP # G5960L103 MEDTRONIC PLC	73,667.73	59,872.33	1	0.00
		388,079.20	346,961.20	5	809.38
	MUTUAL FUNDS - FIXED INCOME				

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HAVERFORD BALANCED COLLECTIVE
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Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,022.305	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	204,336.80	205,054.71	3	3.56
17,150.691	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	187,457.05	188,242.49	2	0.00
2,741	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	301,427.77	289,571.57	4	0.00
10,333	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,149,649.58	1,119,656.32	15	0.00
4,671	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	495,546.39	493,005.13	6	0.00
11,355	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	357,568.95	322,543.54	5	0.00
26,028.727	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	294,645.19	334,470.66	4	0.00
		2,990,631.73	2,952,544.42	39	3.56
MUTUAL FUNDS - EQUITY					
3,560	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	183,660.40	174,239.22	2	0.00
940	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	140,426.60	124,340.63	2	0.00
990	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	115,047.90	106,428.49	1	0.00
4,050	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	210,154.50	217,233.69	3	0.00

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HAVERFORD BALANCED COLLECTIVE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,705	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	364,217.20	412,040.24	5	0.00
5,390	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	171,455.90	204,082.72	2	0.00
2,770	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	222,569.50	198,342.66	3	0.00
940	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	87,504.60	96,690.01	1	0.00
1,295	CUSIP # 922042866 VANGUARD PACIFIC ETF	72,170.35	70,302.70	1	0.00
3,815	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	178,007.90	180,818.47	2	0.00
		1,745,214.85	1,784,518.83	23	0.00
COMMON TRUST FUNDS - FIXED INCOME					
194,704.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	194,704.17	194,704.17	3	0.00
		194,704.17	194,704.17	3	0.00



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HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,600.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	8,600.28	8,600.28	0	0.00
		8,600.28	8,600.28	0	0.00
COMMON STOCK					
50	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	7,102.00	7,129.76	0	43.00
245	CUSIP # 02209S103 ALTRIA GROUP INC	16,895.20	9,163.29	1	138.43
115	CUSIP # 025537101 AMERICAN ELECTRIC POWER	8,060.35	7,085.22	0	0.00
65	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	5,155.80	6,456.11	0	0.00
234	CUSIP # 037833100 APPLE INC	22,370.40	19,187.61	1	0.00
61	CUSIP # 053015103 AUTO DATA PROCESSING INC.	5,604.07	4,375.86	0	32.33
140	CUSIP # 071813109 BAXTER INTERNATIONAL INC	6,330.80	5,255.17	0	18.20
104	CUSIP # 075887109 BECTON DICKINSON AND CO	17,637.36	11,413.47	1	0.00
45	CUSIP # 09247X101 BLACKROCK INC	15,413.85	14,104.67	1	0.00
130	CUSIP # 126650100 CVS CAREMARK CORPORATION	12,446.20	8,623.81	0	0.00

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HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
90	CUSIP # 166764100 CHEVRON CORP	9,434.70	10,806.83	0	0.00
305	CUSIP # 191216100 COCA-COLA CO	13,825.65	12,110.02	1	106.75
265	CUSIP # 20030N101 COMCAST CORP	17,275.35	14,975.91	1	0.00
220	CUSIP # 254687106 DISNEY WALT	21,520.40	16,911.62	1	0.00
180	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	11,664.00	11,150.55	0	0.00
95	CUSIP # 30231G102 EXXON MOBIL CORPORATION	8,905.30	9,295.39	0	0.00
525	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	16,527.00	13,989.06	1	120.75
110	CUSIP # 372460105 GENUINE PARTS CO	11,137.50	9,207.64	0	72.33
55	CUSIP # 375558103 GILEAD SCIENCES, INC	4,588.10	4,549.92	0	0.00
50	CUSIP # 384802104 VW GRAINGER INC	11,362.50	11,938.23	0	0.00
350	CUSIP # 458140100 INTEL CORPORATION	11,480.00	8,687.30	0	0.00
355	CUSIP # 46625H100 JP MORGAN CHASE & CO	22,059.70	19,679.89	1	0.00
120	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	14,556.00	11,256.05	1	0.00
85	CUSIP # 494368103 KIMBERLY-CLARK CORP	11,685.80	8,962.04	0	78.20

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HAVERFORD MODERATELY
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Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
170	CUSIP # 500754106 THE KRAFT HEINZ CO	15,041.60	9,255.31	1	97.75
85	CUSIP # 57636Q104 MASTERCARD INC	7,485.10	6,042.63	0	0.00
175	CUSIP # 58933Y105 MERCK & CO INC	10,081.75	8,557.90	0	80.50
315	CUSIP # 594918104 MICROSOFT CORPORATION	16,118.55	11,528.65	1	0.00
300	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	13,653.00	12,506.85	1	51.00
240	CUSIP # 68389X105 ORACLE CORP	9,823.20	9,076.62	0	0.00
160	CUSIP # 713448108 PEPSICO INC	16,950.40	13,419.47	1	0.00
250	CUSIP # 717081103 PFIZER INC	8,802.50	7,113.93	0	0.00
140	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	14,240.80	11,841.39	1	142.80
115	CUSIP # 742718109 PROCTER & GAMBLE CO	9,737.05	9,452.58	0	0.00
259	CUSIP # 872540109 TJX COMPANIES INC	20,002.57	13,806.16	1	0.00
170	CUSIP # 87612E106 TARGET CORPORATION	11,869.40	10,174.48	0	0.00
300	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	8,175.00	10,372.23	0	0.00
115	CUSIP # 911312106 UNITED PARCEL SERVICE INC	12,387.80	11,474.40	0	0.00

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HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	12,306.00	13,406.47	0	0.00
120	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	16,944.00	8,737.47	1	0.00
238	CUSIP # 92343V104 VERIZON COMMUNICATIONS	13,289.92	11,658.29	1	0.00
160	CUSIP # 94106L109 WASTE MANAGEMENT INC	10,603.20	6,892.49	0	0.00
300	CUSIP # 949746101 WELLS FARGO & COMPANY	14,199.00	13,600.28	1	0.00
		544,748.87	455,233.02	22	982.04
	FOREIGN STOCK				
90	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	11,851.20	9,381.30	0	0.00
165	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	7,151.10	9,027.58	0	90.62
145	CUSIP # 806857108 SCHLUMBERGER LTD	11,466.60	13,155.40	0	72.50
180	CUSIP # G1151C101 ACCENTURE PLC	20,392.20	14,678.79	1	0.00
150	CUSIP # G29183103 EATON CORP PLC	8,959.50	11,136.38	0	0.00
230	CUSIP # G5960L103 MEDTRONIC PLC	19,957.10	16,969.05	1	0.00
		79,777.70	74,348.50	3	163.12
	MUTUAL FUNDS - FIXED INCOME				

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HAVERFORD MODERATELY
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Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,604.226	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	132,233.08	136,013.75	5	2.28
4,859.363	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	53,112.84	53,335.37	2	0.00
1,250	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	137,462.50	132,527.37	5	0.00
5,650	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	628,619.00	613,931.33	25	0.00
1,588	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	168,470.92	167,440.47	7	0.00
5,285	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	166,424.65	148,933.34	7	0.00
11,976.44	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	135,573.30	155,036.25	5	0.00
		1,421,896.29	1,407,217.88	57	2.28
MUTUAL FUNDS - EQUITY					
945	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	48,752.55	46,232.86	2	0.00
255	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	38,094.45	33,605.27	2	0.00
250	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	29,052.50	26,869.18	1	0.00
985	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	51,111.65	50,716.76	2	0.00

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HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,075	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	86,818.00	98,624.65	3	0.00
1,235	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	39,285.35	48,327.49	2	0.00
740	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	59,459.00	52,872.46	2	0.00
265	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	24,668.85	27,384.04	1	0.00
370	CUSIP # 922042866 VANGUARD PACIFIC ETF	20,620.10	20,086.49	1	0.00
895	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	41,760.70	50,012.13	2	0.00
		439,623.15	454,731.33	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,874.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,874.92	5,874.92	0	0.00
		5,874.92	5,874.92	0	0.00



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XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
13,906.97	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	13,906.97	13,906.97	2	0.00
		13,906.97	13,906.97	2	0.00
MUTUAL FUNDS - EQUITY					
560	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	65,284.80	64,831.62	10	0.00
1,645	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	91,823.90	104,252.18	14	0.00
1,925	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	127,800.75	125,422.56	20	0.00
5,615	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	259,469.15	234,628.38	40	0.00
920	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	32,411.60	30,719.46	5	0.00
1,300	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	60,658.00	65,523.32	9	0.00
		637,448.20	625,377.52	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
472.18	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	472.18	472.18	0	0.00
		472.18	472.18	0	0.00



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SAGE GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6,615.4	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	6,615.40	6,615.40	3	0.00
		6,615.40	6,615.40	3	0.00
MUTUAL FUNDS - FIXED INCOME					
25	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,823.81	2,706.84	1	0.00
143	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	15,725.71	15,638.81	8	0.00
50	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	5,563.00	5,467.72	3	0.00
47	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	5,985.45	5,916.13	3	0.00
78	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	4,886.70	4,599.41	2	0.00
		34,984.67	34,328.91	17	0.00
MUTUAL FUNDS - EQUITY					
141	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	16,437.78	16,260.75	8	0.00
422	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	23,556.04	24,668.80	11	0.00
74	CUSIP # 46429B366 ISHARES CMBS ETF	3,936.06	3,869.73	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
485	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	32,199.15	32,218.23	16	0.00
1,383	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	63,908.43	59,934.24	31	0.00
237	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	8,349.51	7,989.11	4	0.00
341	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	15,911.06	16,782.17	8	0.00
		164,298.03	161,723.03	79	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,762.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,762.65	1,762.65	1	0.00
		1,762.65	1,762.65	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,767.8	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	3,767.80	3,767.80	3	0.00
		3,767.80	3,767.80	3	0.00
MUTUAL FUNDS - FIXED INCOME					
29	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,275.62	3,117.70	3	0.00
167	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	18,364.99	18,219.61	15	0.00
59	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	6,564.34	6,423.15	6	0.00
55	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	7,004.25	6,958.72	6	0.00
92	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	5,763.80	5,573.42	5	0.00
		40,973.00	40,292.60	35	0.00
MUTUAL FUNDS - EQUITY					
60	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	6,994.80	6,957.08	6	0.00
184	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	10,270.88	11,614.56	9	0.00
87	CUSIP # 46429B366 ISHARES CMBS ETF	4,627.53	4,531.00	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
204	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	13,543.56	13,308.61	11	0.00
594	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	27,448.74	24,838.57	23	0.00
98	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,452.54	3,268.04	3	0.00
149	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	6,952.34	7,513.07	6	0.00
		73,290.39	72,030.93	62	0.00
COMMON TRUST FUNDS - FIXED INCOME					
761.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	761.71	761.71	1	0.00
		761.71	761.71	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,305.3	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	4,305.30	4,305.30	2	0.00
		4,305.30	4,305.30	2	0.00
MUTUAL FUNDS - FIXED INCOME					
68	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	7,680.76	7,325.25	4	0.00
387	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	42,558.39	42,237.01	23	0.00
135	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	15,020.10	14,705.08	8	0.00
127	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	16,173.45	16,034.65	9	0.00
212	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	13,281.80	12,639.53	7	0.00
		94,714.50	92,941.52	52	0.00
MUTUAL FUNDS - EQUITY					
61	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	7,111.38	7,055.06	4	0.00
190	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	10,605.80	11,898.66	6	0.00
201	CUSIP # 46429B366 ISHARES CMBS ETF	10,691.19	10,466.80	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
209	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	13,875.51	13,632.89	8	0.00
598	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	27,633.58	25,031.38	15	0.00
100	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,523.00	3,361.50	2	0.00
154	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	7,185.64	7,688.33	4	0.00
		80,626.10	79,134.62	45	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,509.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,509.69	1,509.69	1	0.00
		1,509.69	1,509.69	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,911.5	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,911.50	1,911.50	3	0.00
		1,911.50	1,911.50	3	0.00
MUTUAL FUNDS - FIXED INCOME					
36	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,066.28	3,864.31	6	0.00
204	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	22,433.88	22,221.65	31	0.00
73	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	8,121.98	7,950.66	11	0.00
68	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	8,659.80	8,611.52	12	0.00
109	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,828.85	6,572.83	10	0.00
		50,110.79	49,220.97	70	0.00
MUTUAL FUNDS - EQUITY					
11	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,282.38	1,275.01	2	0.00
36	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	2,009.52	2,124.96	3	0.00
106	CUSIP # 46429B366 ISHARES CMBS ETF	5,638.14	5,514.01	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	2,721.99	2,658.85	4	0.00
120	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	5,545.20	4,960.21	8	0.00
20	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	704.60	663.97	1	0.00
30	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	1,399.80	1,505.05	2	0.00
		19,301.63	18,702.06	27	0.00
COMMON TRUST FUNDS - FIXED INCOME					
431.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	431.58	431.58	1	0.00
		431.58	431.58	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,121.82	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,121.82	1,121.82	2	0.00
		1,121.82	1,121.82	2	0.00
MUTUAL FUNDS - FIXED INCOME					
41	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,631.04	4,415.14	7	0.00
237	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	26,062.89	25,852.33	40	0.00
82	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	9,123.32	8,936.60	14	0.00
77	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	9,805.95	9,743.84	15	0.00
128	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	8,019.20	7,849.47	12	0.00
		57,642.40	56,797.38	88	0.00
MUTUAL FUNDS - EQUITY					
123	CUSIP # 46429B366 ISHARES CMBS ETF	6,542.37	6,404.34	10	0.00
		6,542.37	6,404.34	10	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
546 . 15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	546 . 15	546 . 15	1	0 . 00
		546 . 15	546 . 15	1	0 . 00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1 . 49	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1 . 49	1 . 49	0	0 . 00
		1 . 49	1 . 49	0	0 . 00
MUTUAL FUNDS - FIXED INCOME					
36 , 953	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4 , 173 , 926 . 34	3 , 962 , 008 . 88	3	0 . 00
206 , 190	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	22 , 674 , 714 . 30	22 , 496 , 485 . 58	19	0 . 00
73 , 320	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	8 , 157 , 583 . 20	7 , 977 , 159 . 20	7	0 . 00
67 , 570	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	8 , 605 , 039 . 50	8 , 562 , 470 . 40	7	0 . 00
115 , 327	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	7 , 225 , 236 . 55	7 , 067 , 583 . 86	6	0 . 00
189 , 543	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	15 , 364 , 355 . 58	15 , 287 , 988 . 91	13	0 . 00
		66 , 200 , 855 . 47	65 , 353 , 696 . 83	55	0 . 00
MUTUAL FUNDS - EQUITY					
43 , 870	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	5 , 114 , 364 . 60	5 , 084 , 971 . 70	4	0 . 00
128 , 960	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	7 , 198 , 547 . 20	8 , 094 , 424 . 17	6	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
110,075	CUSIP # 46429B366 ISHARES CMBS ETF	5,854,889.25	5,724,419.88	5	0.00
148,930	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	9,887,462.70	9,658,095.61	8	0.00
399,055	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	18,440,331.55	16,494,962.37	15	0.00
76,650	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,700,379.50	2,544,681.12	2	0.00
100,875	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	4,706,827.50	5,130,864.10	4	0.00
		53,902,802.30	52,732,418.95	45	0.00
COMMON TRUST FUNDS - FIXED INCOME					
167,184.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	167,184.30	167,184.30	0	0.00
		167,184.30	167,184.30	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,128,073.44	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	5,128,073.44	5,128,073.44	2	0.00
		5,128,073.44	5,128,073.44	2	0.00
MUTUAL FUNDS - FIXED INCOME					
63,441	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	7,165,806.86	6,788,377.50	3	0.00
397,380	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	43,699,878.60	43,359,183.72	16	0.00
137,960	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	15,349,429.60	15,024,049.47	6	0.00
129,260	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	16,461,261.00	16,376,437.78	6	0.00
212,757	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	13,329,226.05	12,925,478.24	5	0.00
		96,005,602.11	94,473,526.71	36	0.00
MUTUAL FUNDS - EQUITY					
139,750	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	16,292,055.00	16,136,458.12	6	0.00
413,980	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	23,108,363.60	25,786,102.15	9	0.00
202,857	CUSIP # 46429B366 ISHARES CMBS ETF	10,789,963.83	10,559,200.29	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
473,530	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	31,437,656.70	30,639,688.40	12	0.00
1,323,655	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	61,166,097.55	54,792,607.80	23	0.00
226,860	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	7,992,277.80	7,414,646.64	3	0.00
331,715	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	15,477,821.90	16,714,441.96	6	0.00
		166,264,236.38	162,043,145.36	62	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,523,317.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,523,317.77	1,523,317.77	1	0.00
		1,523,317.77	1,523,317.77	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,228,302.34	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	5,228,302.34	5,228,302.34	3	0.00
		5,228,302.34	5,228,302.34	3	0.00
MUTUAL FUNDS - FIXED INCOME					
21,170	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,391,200.19	2,258,560.13	1	0.00
130,405	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	14,340,637.85	14,222,932.35	9	0.00
43,105	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	4,795,862.30	4,685,041.18	3	0.00
41,005	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	5,221,986.75	5,196,153.60	3	0.00
70,261	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	4,401,851.65	4,202,654.44	3	0.00
		31,151,538.74	30,565,341.70	19	0.00
MUTUAL FUNDS - EQUITY					
104,495	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	12,182,027.10	12,072,880.05	8	0.00
321,450	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	17,943,339.00	20,024,878.91	11	0.00
67,706	CUSIP # 46429B366 ISHARES CMBS ETF	3,601,282.14	3,524,274.54	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
362,235	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	24,048,781.65	23,452,043.33	15	0.00
1,036,180	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	47,881,877.80	42,950,957.11	30	0.00
173,540	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	6,113,814.20	5,679,790.38	4	0.00
259,915	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	12,127,633.90	13,062,734.37	8	0.00
		123,898,755.79	120,767,558.69	77	0.00
COMMON TRUST FUNDS - FIXED INCOME					
796,613.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	796,613.36	796,613.36	0	0.00
		796,613.36	796,613.36	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,161,895.22	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,161,895.22	2,161,895.22	3	0.00
		2,161,895.22	2,161,895.22	3	0.00
MUTUAL FUNDS - FIXED INCOME					
4,747	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	536,184.57	503,566.98	1	0.00
31,995	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	3,518,490.15	3,488,089.18	6	0.00
11,150	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,240,549.00	1,213,782.34	2	0.00
9,300	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,184,355.00	1,178,496.00	2	0.00
15,527	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	972,766.55	908,715.56	2	0.00
		7,452,345.27	7,292,650.06	12	0.00
MUTUAL FUNDS - EQUITY					
45,920	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	5,353,353.60	5,306,064.34	8	0.00
139,305	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	7,776,005.10	8,678,457.80	12	0.00
15,990	CUSIP # 46429B366 ISHARES CMBS ETF	850,508.10	832,845.39	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
159,995	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	10,622,068.05	10,369,910.14	17	0.00
456,660	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	21,102,258.60	18,991,229.00	33	0.00
75,305	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,652,995.15	2,465,218.01	4	0.00
112,635	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	5,255,549.10	5,645,640.37	8	0.00
		53,612,737.70	52,289,365.05	84	0.00
COMMON TRUST FUNDS - FIXED INCOME					
306,550.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	306,550.47	306,550.47	0	0.00
		306,550.47	306,550.47	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
229,809.81	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	229,809.81	229,809.81	4	0.00
		229,809.81	229,809.81	4	0.00
MUTUAL FUNDS - FIXED INCOME					
303	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	34,224.55	32,142.57	1	0.00
1,950	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	214,441.50	212,762.57	4	0.00
690	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	76,769.40	75,066.26	1	0.00
615	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	78,320.25	77,932.80	1	0.00
905	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	56,698.25	52,431.42	1	0.00
		460,453.95	450,335.62	8	0.00
MUTUAL FUNDS - EQUITY					
4,495	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	524,027.10	517,854.67	9	0.00
13,405	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	748,267.10	823,528.30	13	0.00
1,012	CUSIP # 46429B366 ISHARES CMBS ETF	53,828.28	52,701.73	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,450	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	1,025,725.50	1,001,956.88	17	0.00
44,090	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	2,037,398.90	1,845,730.43	35	0.00
7,535	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	265,458.05	246,602.76	4	0.00
10,440	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	487,130.40	519,921.57	8	0.00
		5,141,835.33	5,008,296.34	87	0.00
COMMON TRUST FUNDS - FIXED INCOME					
65,168.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	65,168.28	65,168.28	1	0.00
		65,168.28	65,168.28	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
446,061.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	446,061.21	446,061.21	1	0.00
		446,061.21	446,061.21	1	0.00
MUTUAL FUNDS - FIXED INCOME					
13,011	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,469,622.38	1,394,503.23	4	0.00
74,110	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	8,149,876.70	8,080,381.96	20	0.00
25,920	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	2,883,859.20	2,820,079.85	7	0.00
24,595	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	3,132,173.25	3,116,678.40	8	0.00
40,579	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,542,274.35	2,499,186.79	6	0.00
77,272	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	6,263,668.32	6,243,910.89	15	0.00
		24,441,474.20	24,154,741.12	59	0.00
MUTUAL FUNDS - EQUITY					
12,245	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,427,522.10	1,419,317.95	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38,200	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	2,132,324.00	2,371,856.64	5	0.00
38,476	CUSIP # 46429B366 ISHARES CMBS ETF	2,046,538.44	2,000,740.80	5	0.00
43,885	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	2,913,525.15	2,845,937.86	7	0.00
120,815	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	5,582,861.15	4,993,895.28	14	0.00
21,400	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	753,922.00	710,452.39	2	0.00
30,885	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	1,441,094.10	1,558,773.90	3	0.00
		16,297,786.94	15,900,974.82	40	0.00
COMMON TRUST FUNDS - FIXED INCOME					
52,673.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	52,673.39	52,673.39	0	0.00
		52,673.39	52,673.39	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
33,841.23	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	33,841.23	33,841.23	3	0.00
		33,841.23	33,841.23	3	0.00
MUTUAL FUNDS - FIXED INCOME					
2,622	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	93,579.18	94,499.09	7	0.00
1,644	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	91,570.80	88,086.76	7	0.00
		185,149.98	182,585.85	14	0.00
MUTUAL FUNDS - EQUITY					
1,125	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	39,633.75	39,116.79	3	0.00
716	CUSIP # 922908553 VANGUARD REIT ETF	63,487.72	55,626.04	5	0.00
519	CUSIP # 922908751 VANGUARD SMALL CAP ETF	60,037.92	58,743.05	5	0.00
		163,159.39	153,485.88	12	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,448.321	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	64,653.10	61,595.42	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23,695.972	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	262,623.07	249,621.05	20	0.00
7,957.793	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	93,504.07	88,089.97	7	0.00
16,450.97	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	264,367.09	247,343.89	20	0.00
		685,147.33	646,650.33	52	0.00
	COMMON TRUST FUNDS - EQUITY				
9,457.643	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	155,702.43	163,837.04	12	0.00
2,780.739	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	45,298.24	44,147.60	3	0.00
3,718.5191	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	40,271.56	38,689.01	3	0.00
488.2256	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	5,023.84	4,724.70	0	0.00
		246,296.07	251,398.35	19	0.00
	SUNDRY ASSETS				
1,000	CUSIP # ROADMP571 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
347,257.05	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	347,257.05	347,257.05	10	0.00
		347,257.05	347,257.05	10	0.00
MUTUAL FUNDS - FIXED INCOME					
2,950	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	105,285.50	100,336.17	3	0.00
3,963	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	220,739.10	215,285.22	6	0.00
		326,024.60	315,621.39	9	0.00
MUTUAL FUNDS - EQUITY					
3,598	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	126,757.54	119,320.71	4	0.00
1,727	CUSIP # 922908553 VANGUARD REIT ETF	153,133.09	139,232.51	4	0.00
1,333	CUSIP # 922908751 VANGUARD SMALL CAP ETF	154,201.44	144,351.21	4	0.00
		434,092.07	402,904.43	12	0.00
COMMON TRUST FUNDS - FIXED INCOME					
16,791.38	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	168,356.19	164,027.47	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
42,126.332	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	466,887.23	455,441.50	13	0.00
20,411.356	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	239,833.43	233,040.06	7	0.00
29,060.92	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	467,008.98	448,642.07	13	0.00
		1,342,085.83	1,301,151.10	38	0.00
	COMMON TRUST FUNDS - EQUITY				
39,464.623	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	649,711.34	651,762.59	18	0.00
17,098.604	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	278,536.26	267,951.17	8	0.00
22,544.6772	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	244,158.85	236,398.95	7	0.00
3,335.3704	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	34,320.96	32,647.18	1	0.00
		1,206,727.41	1,188,759.89	34	0.00
	SUNDRY ASSETS				
1,000	CUSIP # ROADMP019 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2015 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,142,055.73	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,142,055.73	1,142,055.73	19	0.00
		1,142,055.73	1,142,055.73	19	0.00
MUTUAL FUNDS - FIXED INCOME					
2,752	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	98,218.88	95,798.90	2	0.00
6,234	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	347,233.80	340,466.46	6	0.00
		445,452.68	436,265.36	7	0.00
MUTUAL FUNDS - EQUITY					
5,811	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	204,721.53	198,478.26	3	0.00
2,648	CUSIP # 922908553 VANGUARD REIT ETF	234,798.16	220,886.20	4	0.00
2,048	CUSIP # 922908751 VANGUARD SMALL CAP ETF	236,912.64	229,410.20	4	0.00
		676,432.33	648,774.66	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
24,457.13	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	245,215.65	240,412.68	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51,865.172	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	574,823.05	564,176.40	9	0.00
29,695.925	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	348,927.12	345,174.02	6	0.00
35,934.454	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	577,466.68	562,325.84	9	0.00
		1,746,432.50	1,712,088.94	28	0.00
	COMMON TRUST FUNDS - EQUITY				
64,743.99	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,065,888.92	1,084,733.99	17	0.00
30,289.375	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	493,413.92	489,460.12	8	0.00
34,888.0771	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	377,837.87	375,769.47	6	0.00
11,054.6469	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	113,752.32	110,487.35	2	0.00
		2,050,893.03	2,060,450.93	33	0.00
	SUNDRY ASSETS				
1,000	CUSIP # ROADMP084 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2020 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
94,081.54	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	94,081.54	94,081.54	1	0.00
		94,081.54	94,081.54	1	0.00
MUTUAL FUNDS - FIXED INCOME					
73	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	8,405.95	7,831.19	0	0.00
1,931	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	68,917.39	70,128.46	1	0.00
12,527	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	697,753.90	670,717.43	7	0.00
		775,077.24	748,677.08	8	0.00
MUTUAL FUNDS - EQUITY					
13,585	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	478,599.55	489,491.08	5	0.00
5,884	CUSIP # 922908553 VANGUARD REIT ETF	521,734.28	460,632.52	5	0.00
4,398	CUSIP # 922908751 VANGUARD SMALL CAP ETF	508,760.64	503,012.52	5	0.00
		1,509,094.47	1,453,136.12	15	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
49,108.19	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	492,375.70	468,901.98	5	0.00
85,842.25	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	951,391.89	903,137.40	9	0.00
60,432.084	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	710,076.99	667,480.27	7	0.00
60,115.431	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	966,054.98	904,072.82	9	0.00
		3,119,899.56	2,943,592.47	30	0.00
	COMMON TRUST FUNDS - EQUITY				
146,377.24	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,409,827.97	2,575,147.06	23	0.00
73,746.401	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,201,328.87	1,203,513.82	12	0.00
83,538.4813	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	904,721.75	884,344.39	9	0.00
26,432.4819	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	271,990.24	259,757.26	3	0.00
		4,787,868.83	4,922,762.53	47	0.00
	SUNDRY ASSETS				
1,000	CUSIP # ROADMP159 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2025 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
143,565.59	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	143,565.59	143,565.59	1	0.00
		143,565.59	143,565.59	1	0.00
MUTUAL FUNDS - FIXED INCOME					
1,597	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	183,894.55	173,618.87	2	0.00
1,328	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	47,396.32	49,036.38	0	0.00
13,025	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	725,492.50	698,279.67	7	0.00
		956,783.37	920,934.92	9	0.00
MUTUAL FUNDS - EQUITY					
10,577	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	372,627.71	383,564.42	4	0.00
5,826	CUSIP # 922908553 VANGUARD REIT ETF	516,591.42	455,662.98	5	0.00
4,381	CUSIP # 922908751 VANGUARD SMALL CAP ETF	506,794.08	502,074.05	5	0.00
		1,396,013.21	1,341,301.45	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,321.33	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	504,539.07	481,452.62	5	0.00
56,689.337	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	628,289.40	597,711.67	6	0.00
60,590.417	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	711,937.40	673,161.14	7	0.00
39,518.26	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	635,058.44	595,097.24	6	0.00
		2,479,824.31	2,347,422.67	24	0.00
	COMMON TRUST FUNDS - EQUITY				
147,142.957	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,422,434.07	2,582,556.33	24	0.00
88,186.739	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,436,561.98	1,437,560.77	14	0.00
98,930.4406	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,071,416.67	1,052,093.21	10	0.00
31,096.4882	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	319,982.86	308,927.94	3	0.00
		5,250,395.58	5,381,138.25	51	0.00
	SUNDRY ASSETS				
1,000	CUSIP # ROADMP225 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2030 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
162,849.11	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	162,849.11	162,849.11	2	0.00
		162,849.11	162,849.11	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,683	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	424,097.45	404,418.30	4	0.00
3,024	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	107,926.56	111,080.04	1	0.00
8,064	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	449,164.80	432,622.16	5	0.00
		981,188.81	948,120.50	10	0.00
MUTUAL FUNDS - EQUITY					
6,915	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	243,615.45	257,234.94	3	0.00
5,734	CUSIP # 922908553 VANGUARD REIT ETF	508,433.78	451,914.11	5	0.00
4,124	CUSIP # 922908751 VANGUARD SMALL CAP ETF	477,064.32	475,429.29	5	0.00
		1,229,113.55	1,184,578.34	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38,041.902	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	421,619.39	401,778.89	4	0.00
39,037.063	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	458,685.49	436,994.60	5	0.00
26,328.428	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	423,097.84	397,355.89	4	0.00
		1,303,402.72	1,236,129.38	13	0.00
	COMMON TRUST FUNDS - EQUITY				
153,925.437	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,534,094.94	2,719,658.74	26	0.00
106,735.966	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,738,728.89	1,754,671.36	18	0.00
130,810.9145	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,416,682.20	1,383,412.23	15	0.00
31,064.2229	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	319,650.85	307,448.29	3	0.00
		6,009,156.88	6,165,190.62	62	0.00
	SUNDRY ASSETS				
1,000	CUSIP # ROADMP290 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2035 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
196,842.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	196,842.21	196,842.21	2	0.00
		196,842.21	196,842.21	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,591	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	413,503.65	391,317.81	5	0.00
5,913	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	211,034.97	213,854.05	3	0.00
1,007	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	56,089.90	54,006.77	1	0.00
		680,628.52	659,178.63	8	0.00
MUTUAL FUNDS - EQUITY					
3,922	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	138,172.06	141,421.33	2	0.00
4,845	CUSIP # 922908553 VANGUARD REIT ETF	429,606.15	379,984.75	5	0.00
3,562	CUSIP # 922908751 VANGUARD SMALL CAP ETF	412,052.16	410,998.50	5	0.00
		979,830.37	932,404.58	12	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,531.756	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	227,553.99	217,162.69	3	0.00
4,981.165	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	58,528.69	55,000.00	1	0.00
14,250.437	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	229,004.52	215,176.35	3	0.00
		515,087.20	487,339.04	6	0.00
	COMMON TRUST FUNDS - EQUITY				
136,179.225	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,241,936.69	2,382,235.95	27	0.00
113,879.647	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,855,099.45	1,857,080.10	22	0.00
140,590.2329	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,522,592.22	1,488,372.21	18	0.00
32,135.7152	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	330,676.51	317,331.61	4	0.00
		5,950,304.87	6,045,019.87	71	0.00
	SUNDRY ASSETS				
1,000	CUSIP # ROADMP365 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2040 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
83,464.29	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	83,464.29	83,464.29	2	0.00
		83,464.29	83,464.29	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,043	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	235,251.45	220,560.55	5	0.00
		235,251.45	220,560.55	5	0.00
MUTUAL FUNDS - EQUITY					
4,050	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	142,681.50	138,170.42	3	0.00
2,723	CUSIP # 922908553 VANGUARD REIT ETF	241,448.41	213,261.16	5	0.00
2,504	CUSIP # 922908751 VANGUARD SMALL CAP ETF	289,662.72	284,548.00	6	0.00
		673,792.63	635,979.58	15	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,262.602	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	69,408.58	66,152.19	2	0.00
4,318.696	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	69,401.44	65,165.07	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		138,810.02	131,317.26	3	0.00
	COMMON TRUST FUNDS - EQUITY				
71,564.91	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,178,182.63	1,237,500.01	26	0.00
70,027.744	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,140,751.95	1,127,573.36	25	0.00
86,282.569	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	934,440.22	907,487.73	20	0.00
19,945.5053	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	205,239.25	194,792.54	4	0.00
		3,458,614.05	3,467,353.64	75	0.00
	SUNDRY ASSETS				
1,000	CUSIP # ROADMP431 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2045 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
136,100.78	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	136,100.78	136,100.78	3	0.00
		136,100.78	136,100.78	3	0.00
MUTUAL FUNDS - FIXED INCOME					
1,253	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	144,282.95	136,829.41	3	0.00
		144,282.95	136,829.41	3	0.00
MUTUAL FUNDS - EQUITY					
5,055	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	178,087.65	178,702.53	4	0.00
2,486	CUSIP # 922908553 VANGUARD REIT ETF	220,433.62	195,210.27	5	0.00
2,714	CUSIP # 922908751 VANGUARD SMALL CAP ETF	313,955.52	303,385.41	8	0.00
		712,476.79	677,298.21	17	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,594.534	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	62,004.37	59,368.51	1	0.00
3,854.732	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	61,945.54	58,417.01	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		123,949.91	117,785.52	3	0.00
	COMMON TRUST FUNDS - EQUITY				
60,804.506	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,001,032.67	1,036,367.95	24	0.00
62,749.336	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,022,186.68	996,574.23	24	0.00
75,928.5896	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	822,306.63	789,490.32	20	0.00
21,575.1938	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	222,008.74	210,194.31	5	0.00
		3,067,534.72	3,032,626.81	73	0.00
	SUNDRY ASSETS				
1,000	CUSIP # ROADMP506 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2050 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
78.36	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	78.36	78.36	8	0.00
		78.36	78.36	8	0.00
MUTUAL FUNDS - FIXED INCOME					
2	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	225.23	216.52	22	0.00
1	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	109.97	107.92	11	0.00
1	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	113.35	109.69	11	0.00
1	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	81.06	79.64	8	0.00
		529.61	513.77	51	0.00
MUTUAL FUNDS - EQUITY					
2	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	421.00	401.26	41	0.00
		421.00	401.26	41	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,008.73	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,008.73	1,008.73	17	0.01
		1,008.73	1,008.73	17	0.01
MUTUAL FUNDS - FIXED INCOME					
7	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	788.31	768.84	14	0.00
4	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	439.88	435.58	8	0.00
1	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	113.35	109.69	2	0.00
1	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	81.06	79.64	1	0.00
		1,422.60	1,393.75	24	0.00
MUTUAL FUNDS - EQUITY					
14	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	2,947.00	2,858.28	51	0.00
1	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	116.21	107.48	2	0.00
4	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	224.92	221.81	4	0.00
1	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	93.09	91.55	2	0.00
		3,381.22	3,279.12	58	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
70 . 86	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	70 . 86	70 . 86	7	0 . 00
		70 . 86	70 . 86	7	0 . 00
MUTUAL FUNDS - FIXED INCOME					
1	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	112 . 62	108 . 26	11	0 . 00
1	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	109 . 97	107 . 92	11	0 . 00
1	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	113 . 35	109 . 69	11	0 . 00
1	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	81 . 06	79 . 64	8	0 . 00
		417 . 00	405 . 51	41	0 . 00
MUTUAL FUNDS - EQUITY					
1	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	210 . 50	200 . 63	21	0 . 00
1	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	116 . 21	107 . 48	11	0 . 00
2	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	112 . 46	109 . 12	11	0 . 00
1	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	93 . 09	91 . 55	9	0 . 00
		532 . 26	508 . 78	52	0 . 00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,845.75	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,845.75	1,845.75	9	0.00
		1,845.75	1,845.75	9	0.00
MUTUAL FUNDS - FIXED INCOME					
13	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,464.00	1,407.40	8	0.00
6	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	659.82	647.52	3	0.00
4	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	453.40	438.75	2	0.00
1	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	81.06	79.64	0	0.00
		2,658.28	2,573.31	14	0.00
MUTUAL FUNDS - EQUITY					
47	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	9,893.50	9,429.46	51	0.00
11	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,278.31	1,182.27	7	0.00
46	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	2,586.58	2,509.76	13	0.00
13	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,210.17	1,190.15	6	0.00
		14,968.56	14,311.64	77	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
742.32	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	742.32	742.32	13	0.00
		742.32	742.32	13	0.00
MUTUAL FUNDS - FIXED INCOME					
2	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	225.23	216.52	4	0.00
		225.23	216.52	4	0.00
MUTUAL FUNDS - EQUITY					
12	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	2,526.00	2,445.57	43	0.00
5	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	581.05	556.04	10	0.00
21	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	1,180.83	1,164.10	20	0.00
6	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	558.54	554.81	10	0.00
		4,846.42	4,720.52	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,472.71	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	10,472.71	10,472.71	5	0.00
		10,472.71	10,472.71	5	0.00
MUTUAL FUNDS - EQUITY					
1,005	CUSIP # 464286301 ISHARES MSCI BELGIUM CAPPED ETF	17,798.55	17,961.61	9	0.00
182	CUSIP # 464287325 ISHARES S&P GLOBAL HEALTHCARE SECTOR IDX	18,380.18	18,512.71	9	0.00
207	CUSIP # 464287523 ISHARES PHLX SOX SEMICOND SECTOR INDEX	19,383.48	18,918.57	10	0.00
124	CUSIP # 464287580 ISHARES US CONSUMER SERVICES ETF	17,785.32	17,640.15	9	0.00
180	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	18,064.80	17,820.21	9	0.00
156	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	18,234.84	18,175.64	9	0.00
146	CUSIP # 464287697 ISHARES DJ US UTILITIES SECT IDX FD	19,165.42	17,275.89	10	0.00
167	CUSIP # 464287754 ISHARES US INDUSTRIALS ETF	18,356.64	18,250.03	9	0.00
125	CUSIP # 464287762 ISHARES US HEALTHCARE ETF	18,538.75	18,068.04	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,071	CUSIP # 46428Q109 ISHARES SILVER TRUST	19,133.42	17,267.96	10	0.00
		184,841.40	179,890.81	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,710.1	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2,710.10	2,710.10	4	0.00
		2,710.10	2,710.10	4	0.00
MUTUAL FUNDS - EQUITY					
228	CUSIP # 81369Y100 SPDR SELECT SECTOR MATERIALS FUND	10,565.52	10,702.95	14	0.00
147	CUSIP # 81369Y209 SPDR SELECT SECTOR HEALTH CARE	10,540.64	10,488.94	14	0.00
194	CUSIP # 81369Y308 SPDR SELECT SECTOR CONSUMER STAPLES ETF	10,699.10	10,205.44	14	0.00
154	CUSIP # 81369Y506 SPDR SELECT SECTOR ENERGY	10,508.96	10,387.42	14	0.00
190	CUSIP # 81369Y704 SPDR SELECT SECTOR INDUSTRIAL SPDR FUND	10,641.90	10,501.33	14	0.00
243	CUSIP # 81369Y803 SPDR SELECT SECTOR TECHNOLOGY ETF	10,538.91	10,555.64	14	0.00
203	CUSIP # 81369Y886 SPDR SELECT SECTOR UTILITIES ETF	10,651.41	9,816.35	14	0.00
		74,146.44	72,658.07	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2016 through 06/30/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
87,130.35	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	87,130.35	87,130.35	1	0.00
		87,130.35	87,130.35	1	0.00
COMMON STOCK					
6,275	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	350,960.75	478,594.25	3	0.00
3,475	CUSIP # 016255101 ALIGN TECHNOLOGY INC	279,911.25	210,828.25	2	0.00
8,075	CUSIP # 052769106 AUTODESK INC	437,180.50	437,261.25	3	0.00
4,425	CUSIP # 125134106 CEB INC	272,934.00	374,310.75	2	0.00
6,300	CUSIP # 126804301 CABELAS INC	315,378.00	321,300.00	2	0.00
4,175	CUSIP # 163072101 CHEESECAKE FACTORY	200,984.50	215,304.75	1	0.00
3,900	CUSIP # 192422103 COGNEX CORPORATION	168,090.00	141,873.56	1	0.00
4,100	CUSIP # 25659T107 DOLBY LABORATORIES INC	196,185.00	160,515.00	1	0.00
7,000	CUSIP # 269246401 E*TRADE FINANCIAL CORP	164,430.00	206,220.00	1	0.00
6,400	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	638,272.00	418,304.00	5	0.00

ACCOUNT STATEMENT

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,450	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	279,188.00	212,095.00	2	0.00
2,625	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	423,727.50	433,571.25	3	0.00
21,900	CUSIP # 371901109 GENTEX CORP	338,355.00	376,242.00	2	0.00
2,475	CUSIP # 384109104 GRACO INC	195,500.25	179,660.25	1	0.00
1,225	CUSIP # 451734107 IHS INC A	141,622.25	151,165.00	1	0.00
3,975	CUSIP # 461202103 INTUIT INC	443,649.75	413,996.25	3	0.00
700	CUSIP # 46120E602 INTUITIVE SURGICAL INC	462,987.00	341,425.00	3	0.00
16,900	CUSIP # 477143101 JETBLUE AIRWAYS CORP	279,864.00	340,704.00	2	0.00
4,100	CUSIP # 501797104 L BRANDS INC	275,233.00	354,732.00	2	0.00
4,175	CUSIP # 515098101 LANDSTAR SYSTEMS INC	286,655.50	273,045.00	2	0.00
250	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	11,717.50	8,394.40	0	0.00
5,575	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	282,987.00	273,899.75	2	0.00
4,225	CUSIP # 596278101 MIDDLEBY CORP	486,931.25	459,257.50	4	0.00
6,225	CUSIP # 62855J104 MYRIAD GENETICS INC	190,485.00	211,338.75	1	0.00

ACCOUNT STATEMENT

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Account Number

04/01/2016 through 06/30/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,150	CUSIP # 704326107 PAYCHEX INC	246,925.00	205,051.50	2	0.00
7,950	CUSIP # 727493108 PLANTRONICS INC	349,800.00	413,996.78	3	0.00
10,975	CUSIP # 729132100 PLEXUS CORP	474,120.00	499,143.00	3	0.00
4,950	CUSIP # 739276103 POWER INTEGRATIONS INC	247,846.50	237,366.14	2	0.00
6,625	CUSIP # 74733T105 QLIK TECHNOLOGIES INC	195,967.50	239,626.25	1	0.00
2,000	CUSIP # 751212101 RALPH LAUREN CORP	179,240.00	260,800.00	1	1,000.00
8,300	CUSIP # 75606N109 REALPAGE INC	185,339.00	151,558.00	1	0.00
11,925	CUSIP # 81616X103 SELECT COMFORT CORP	254,956.50	371,463.75	2	0.00
18,000	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	226,440.00	207,104.92	2	0.00
7,800	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	193,830.00	239,464.68	1	0.00
2,675	CUSIP # 87157D109 SYNAPTICS INC	143,781.25	266,537.00	1	0.00
11,300	CUSIP # 872275102 TCF FINANCIAL CORP	142,945.00	177,862.00	1	0.00
7,100	CUSIP # 872540109 TJX COMPANIES INC	548,333.00	457,098.00	4	0.00
2,000	CUSIP # 896945201 TRIPADVISOR INC	128,600.00	137,914.07	1	0.00

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,550	CUSIP # 89969Q104 TUMI HOLDINGS INC	282,107.00	204,179.52	2	0.00
5,500	CUSIP # 90347A100 UBIQUITI NETWORKS INC	212,630.00	174,900.00	2	0.00
4,300	CUSIP # 917047102 URBAN OUTFITTERS INC	118,250.00	147,834.00	1	0.00
3,425	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	281,637.75	296,605.00	2	0.00
2,475	CUSIP # 92552V100 VIASAT INC	176,715.00	155,900.25	1	0.00
9,075	CUSIP # 984332106 YAHOO INC	340,857.00	389,635.13	2	0.00
4,200	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	282,030.00	319,116.00	2	0.00
		12,335,579.50	12,547,193.95	89	1,000.00
FOREIGN STOCK					
2,775	CUSIP # 042068106 ARM HOLDINGS PLC SPONS ADR	126,290.25	147,824.25	1	0.00
8,250	CUSIP # 683715106 OPEN TEXT CORP	488,070.00	350,130.00	4	0.00
39,800	CUSIP # 903914109 ULTRA PETROLUEM CORP	70,048.00	287,429.28	1	0.00
8,725	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	212,541.00	485,459.00	2	0.00
6,425	CUSIP # H2906T109 GARMIN LTD	272,548.50	292,209.00	2	0.00
1,575	CUSIP # N22717107 CORE LABORATORIES NV	195,126.75	185,031.00	1	0.00

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,364,624.50	1,748,082.53	10	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
5,089.05	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,089.05	5,089.05	0	0.00
		5,089.05	5,089.05	0	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
CASH		-22,072.11	0.00	-22,072.11		0.00
		-22,072.11	0.00	-22,072.11	-1.77	0.00
REBATE RECEIVABLE		-540.85	0.00	-540.85		0.00
		-540.85	0.00	-540.85	-0.04	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-76.05	0.00	-76.05		0.00
		-76.05	0.00	-76.05	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-439.44	0.00	-439.44		0.00
		-439.44	0.00	-439.44	-0.04	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,493.40	0.00	-2,493.40		0.00
		-2,493.40	0.00	-2,493.40	-0.20	0.00
PAYABLE FOR TRUSTEE FEES		-82.87	0.00	-82.87		0.00
		-82.87	0.00	-82.87	-0.01	0.00
103,491.420 BNY MELLON CASH RESERVE	100.0000	103,491.42	0.95	103,491.42		0.00
999495856	100.0000	103,491.42	0.95	103,491.42	8.29	0.00
SUBTOTAL UNITED STATES		77,786.70	0.95	77,786.70		0.00
		77,786.70	0.95	77,786.70	6.22	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		77,786.70	0.95	77,786.70		0.00
		77,786.70	0.95	77,786.70	6.22	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
TOTAL CASH & CASH EQUIVALENTS						
		77,786.70	0.95	77,786.70	6.22	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
10,000.000 BROOKFIELD ASSET MANAGEMENT IN	101.5813	10,000.00	185.27	10,158.13		158.13
112585AH7 4.000% 01/15/2025 DD 01/15/15	101.5813	10,000.00	185.27	10,158.13	0.81	158.13
9,000.000 HUSKY ENERGY INC	103.6739	9,185.00	165.40	9,330.65		145.65
448055AC7 6.200% 09/15/2017 DD 09/11/07	103.6739	9,185.00	165.40	9,330.65	0.75	145.65
SUBTOTAL CANADA						
		19,185.00	350.67	19,488.78		303.78
		19,185.00	350.67	19,488.78	1.56	303.78
UNITED KINGDOM						
25,000.000 BP CAPITAL MARKETS PLC	99.6301	24,715.54	6.15	24,907.53		191.99
05565QCH9 VAR RT 09/26/2018 DD 09/26/13	99.6301	24,715.54	6.15	24,907.53	2.00	191.99
UNITED STATES						
5,000.000 AT&T INC	102.2907	4,985.20	21.92	5,114.54		129.34
00206RCN0 3.400% 05/15/2025 DD 05/04/15	102.2907	4,985.20	21.92	5,114.54	0.41	129.34
10,000.000 ABBVIE INC	101.9620	10,052.42	44.41	10,196.20		143.78
00287YAL3 2.900% 11/06/2022 DD 05/06/13	101.9620	10,052.42	44.41	10,196.20	0.82	143.78
5,000.000 AMERICREDIT AUTOMOBILE REC 1 C	102.1572	4,999.91	12.00	5,107.86		107.95
03065VAF4 2.890% 01/10/2022 DD 01/21/16	102.1572	4,999.91	12.00	5,107.86	0.41	107.95

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I	117.1842	9,976.50	213.57	11,718.42		1,741.92
035242AN6 4.900% 02/01/2046 DD 01/25/16	117.1842	9,976.50	213.57	11,718.42	0.94	1,741.92
5,000.000 APPLE INC	102.8878	5,104.70	39.96	5,144.39		39.69
037833BS8 2.250% 02/23/2021 DD 02/23/16	102.8878	5,104.70	39.96	5,144.39	0.41	39.69
10,000.000 AUTOZONE INC	107.6069	10,661.04	51.08	10,760.69		99.65
053332AL6 4.000% 11/15/2020 DD 11/15/10	107.6069	10,661.04	51.08	10,760.69	0.86	99.65
15,000.000 BANK OF AMERICA CORP	102.9147	15,234.89	234.37	15,437.21		202.32
06051GEU9 3.300% 01/11/2023 DD 01/11/13	102.9147	15,234.89	234.37	15,437.21	1.24	202.32
25,000.000 BEAR STEARNS COMMERCIA PW15 AM	93.9985	24,687.94	111.63	23,499.61		-1,188.33
07388RAG2 5.363% 02/11/2044 DD 03/01/07	93.9985	24,687.94	111.63	23,499.61	1.88	-1,188.33
10,000.000 BURLINGTON NORTHERN SANTA FE L	121.4167	12,089.70	171.54	12,141.67		51.97
12189TAQ7 8.125% 04/15/2020 DD 04/14/00	121.4167	12,089.70	171.54	12,141.67	0.97	51.97
25,000.000 CNH EQUIPMENT TRUST 2013-A A B	99.9826	25,000.00	15.04	24,995.65		-4.35
12591FAE6 1.360% 08/17/2020 DD 02/21/13	99.9826	25,000.00	15.04	24,995.65	2.00	-4.35
10,000.000 COMM 2014-LC15 MORTGAG LC15 AM	110.4416	10,789.50	35.10	11,044.16		254.66
12591TAG1 4.198% 04/10/2047 DD 03/01/14	110.4416	10,789.50	35.10	11,044.16	0.89	254.66
10,000.000 CNH EQUIPMENT TRUST 2015-A A B	100.9717	9,996.54	9.44	10,097.17		100.63
12592WAE8 2.140% 08/15/2022 DD 03/04/15	100.9717	9,996.54	9.44	10,097.17	0.81	100.63

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 COMM 2014-CCRE18 MORT CR18 ASB 12632QAU7 3.452% 07/15/2047 DD 06/01/14	107.4197 107.4197	26,595.03 26,595.03	72.00 72.00	26,854.93 26,854.93	2.15	259.90 259.90
30,000.000 CAPITAL ONE FINANCIAL CORP 14040HAN5 6.150% 09/01/2016 DD 08/29/06	100.7778 100.7778	30,242.62 30,242.62	614.72 614.72	30,233.34 30,233.34	2.42	-9.28 -9.28
10,000.000 CARMAX AUTO OWNER TRUST 20 1 D 14313LAG1 1.990% 08/15/2019 DD 02/14/13	99.9470 99.9470	10,009.60 10,009.60	16.50 16.50	9,994.70 9,994.70	0.80	-14.90 -14.90
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	100.8818 100.8818	9,998.47 9,998.47	11.84 11.84	10,088.18 10,088.18	0.81	89.71 89.71
7,000.000 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	110.6448 110.6448	7,351.71 7,351.71	112.15 112.15	7,745.14 7,745.14	0.62	393.43 393.43
20,000.000 CHEVRON CORP 166764AH3 3.191% 06/24/2023 DD 06/24/13	106.2427 106.2427	20,441.93 20,441.93	13.89 13.89	21,248.54 21,248.54	1.70	806.61 806.61
15,000.000 CITIGROUP INC 172967KB6 2.650% 10/26/2020 DD 10/26/15	101.7623 101.7623	15,074.36 15,074.36	72.72 72.72	15,264.35 15,264.35	1.22	189.99 189.99
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	107.8145 107.8145	15,504.68 15,504.68	190.86 190.86	16,172.18 16,172.18	1.30	667.50 667.50
5,000.000 DELPHI CORP 247126AH8 5.000% 02/15/2023 DD 02/14/13	106.0000 106.0000	5,284.51 5,284.51	93.74 93.74	5,300.00 5,300.00	0.42	15.49 15.49

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 ESSEX PORTFOLIO LP	102.3494	4,973.86	27.14	5,117.47		143.61
29717PAE7 3.250% 05/01/2023 DD 04/15/13	102.3494	4,973.86	27.14	5,117.47	0.41	143.61
6,921.000 FNMA GTD REMIC P/T 12-93 CY	94.2563	6,171.57	8.70	6,523.48		351.91
3136A8FC9 1.500% 09/25/2027 DD 08/01/12	94.2563	6,171.57	8.70	6,523.48	0.52	351.91
19,334.830 FNMA GTD REMIC P/T 16-24 TA	104.1404	19,997.75	49.64	20,135.36		137.61
3136ASJA5 3.000% 04/25/2042 DD 04/01/16	104.1404	19,997.75	49.64	20,135.36	1.61	137.61
4,790.200 FHLMC MULTICLASS MTG 3936 CJ	103.5842	4,905.01	12.00	4,961.89		56.88
3137AH3H9 3.000% 07/15/2040 DD 10/01/11	103.5842	4,905.01	12.00	4,961.89	0.40	56.88
21,394.690 FNMA POOL #0AS5137	107.7072	22,922.29	72.82	23,043.62		121.33
3138WEV71 4.000% 06/01/2045 DD 05/01/15	107.7072	22,922.29	72.82	23,043.62	1.85	121.33
6,121.010 FNMA GTD REMIC P/T 06-W1 1A4	122.0752	7,484.42	40.80	7,472.23		-12.19
31395B5K5 8.000% 12/25/2045 DD 03/01/06	122.0752	7,484.42	40.80	7,472.23	0.60	-12.19
15,407.630 GNMA II POOL #0AH1154	115.0488	17,048.37	59.58	17,726.29		677.92
36182HH74 4.637% 10/20/2065 DD 11/01/15	115.0488	17,048.37	59.58	17,726.29	1.42	677.92
9,642.230 GNMA POOL #0AK7613	108.2858	10,017.24	33.00	10,441.17		423.93
36183RN66 4.100% 09/15/2037 DD 02/01/15	108.2858	10,017.24	33.00	10,441.17	0.84	423.93
7,157.540 GNMA II POOL #0002233	120.9725	7,768.53	44.70	8,658.65		890.12
36202CPS6 7.500% 06/20/2026 DD 06/01/96	120.9725	7,768.53	44.70	8,658.65	0.69	890.12

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,831.530 GNMA II POOL #0002471	120.4619	11,555.27	63.23	13,047.86		1,492.59
36202CW82 7.000% 08/20/2027 DD 08/01/97	120.4619	11,555.27	63.23	13,047.86	1.05	1,492.59
4,960.240 GNMA II POOL #0002755	122.7642	5,342.77	28.80	6,089.40		746.63
36202DBY6 7.000% 05/20/2029 DD 05/01/99	122.7642	5,342.77	28.80	6,089.40	0.49	746.63
7,440.070 GNMA II POOL #0004261	110.0410	8,025.50	40.27	8,187.13		161.63
36202EWW5 6.500% 10/20/2038 DD 10/01/08	110.0410	8,025.50	40.27	8,187.13	0.66	161.63
10,000.000 GENERAL MOTORS FINANCIAL CO IN	102.7409	10,197.98	38.82	10,274.09		76.11
37045XBD7 3.700% 11/24/2020 DD 11/24/15	102.7409	10,197.98	38.82	10,274.09	0.82	76.11
5,000.000 GILEAD SCIENCES INC	103.9089	4,991.00	42.08	5,195.45		204.45
375558BB8 2.550% 09/01/2020 DD 09/14/15	103.9089	4,991.00	42.08	5,195.45	0.42	204.45
10,000.000 GOLDMAN SACHS GROUP INC/THE	102.0745	9,982.50	81.12	10,207.45		224.95
38141GVP6 2.750% 09/15/2020 DD 09/15/15	102.0745	9,982.50	81.12	10,207.45	0.82	224.95
22,016.000 GNMA GTD REMIC P/T 16-H13 GA	100.0938	22,036.64	36.69	22,036.64		0.00
38376RVJ2 2.000% 12/20/2064 DD 06/01/16	100.0938	22,036.64	36.69	22,036.64	1.77	0.00
15,000.000 HCP INC	107.4031	16,090.10	423.00	16,110.47		20.37
40414LAA7 6.700% 01/30/2018 DD 10/15/07	107.4031	16,090.10	423.00	16,110.47	1.29	20.37
10,000.000 HCP INC	100.9550	10,078.47	33.30	10,095.50		17.03
40414LAN9 4.000% 06/01/2025 DD 05/20/15	100.9550	10,078.47	33.30	10,095.50	0.81	17.03

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 WELLTOWER INC	110.7682	10,900.60	229.05	11,076.82		176.22
42217KAU0 4.950% 01/15/2021 DD 11/16/10	110.7682	10,900.60	229.05	11,076.82	0.89	176.22
30,000.000 INTEL CORP	113.5744	30,213.59	359.97	34,072.32		3,858.73
458140AK6 4.800% 10/01/2041 DD 09/19/11	113.5744	30,213.59	359.97	34,072.32	2.73	3,858.73
10,000.000 JPMORGAN CHASE & CO	112.4115	11,153.01	118.89	11,241.15		88.14
46625HHL7 6.300% 04/23/2019 DD 04/23/09	112.4115	11,153.01	118.89	11,241.15	0.90	88.14
5,000.000 KROGER CO/THE	106.9713	5,010.95	35.88	5,348.57		337.62
501044CQ2 3.400% 04/15/2022 DD 04/16/12	106.9713	5,010.95	35.88	5,348.57	0.43	337.62
15,000.000 TALEN ENERGY SUPPLY LLC	73.5000	14,874.48	30.72	11,025.00		-3,849.48
69352JAN7 4.600% 12/15/2021 DD 12/16/11	73.5000	14,874.48	30.72	11,025.00	0.88	-3,849.48
20,000.000 PROGRESSIVE CORP/THE	110.0151	21,246.35	266.75	22,003.02		756.67
743315AN3 3.750% 08/23/2021 DD 08/22/11	110.0151	21,246.35	266.75	22,003.02	1.76	756.67
25,000.000 PRUDENTIAL FINANCIAL INC	110.3589	26,569.01	145.24	27,589.73		1,020.72
74432QBP9 4.500% 11/15/2020 DD 11/18/10	110.3589	26,569.01	145.24	27,589.73	2.21	1,020.72
5,000.000 CHARLES SCHWAB CORP/THE	104.4134	4,981.95	46.40	5,220.67		238.72
808513AL9 3.000% 03/10/2025 DD 03/10/15	104.4134	4,981.95	46.40	5,220.67	0.42	238.72
5,000.000 SEMPRA ENERGY	102.0807	4,995.80	35.16	5,104.04		108.24
816851AW9 2.400% 03/15/2020 DD 03/13/15	102.0807	4,995.80	35.16	5,104.04	0.41	108.24

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,829.760 SBA GTD PARTN CTFS 2007-20E 1	112.0308	19,531.81	157.95	19,974.82		443.01
83162CRA3 5.310% 05/01/2027 DD 05/16/07	112.0308	19,531.81	157.95	19,974.82	1.60	443.01
8,358.790 SBA GTD PARTN CTFS 2008-20A 1	111.8040	8,642.60	216.12	9,345.46		702.86
83162CRN5 5.170% 01/01/2028 DD 01/16/08	111.8040	8,642.60	216.12	9,345.46	0.75	702.86
0.010 SBA GTD PARTN CTFS 2013-20C 1	101.9598	0.01	-0.16	0.01		0.00
83162CVK6 2.220% 03/01/2033 DD 03/13/13	101.9598	0.01	-0.16	0.01	0.00	0.00
8,782.540 SOUTHAVEN COMBINED CYCLE GENER	110.3064	9,111.46	127.37	9,687.70		576.24
841215AA4 3.846% 08/15/2033 DD 08/09/13	110.3064	9,111.46	127.37	9,687.70	0.78	576.24
15,000.000 STEELCASE INC	114.0580	17,001.28	361.82	17,108.70		107.42
858155AD6 6.375% 02/15/2021 DD 02/03/11	114.0580	17,001.28	361.82	17,108.70	1.37	107.42
57,000.000 U S TREASURY BOND	114.9844	62,139.76	218.40	65,541.11		3,401.35
912810RP5 3.000% 11/15/2045 DD 11/15/15	114.9844	62,139.76	218.40	65,541.11	5.25	3,401.35
15,000.000 U S TREASURY NOTE	101.1250	15,060.31	91.74	15,168.75		108.44
912828P46 1.625% 02/15/2026 DD 02/15/16	101.1250	15,060.31	91.74	15,168.75	1.22	108.44
10,000.000 VENTAS REALTY LP	102.5075	10,131.00	145.77	10,250.75		119.75
92277GAE7 3.500% 02/01/2025 DD 01/14/15	102.5075	10,131.00	145.77	10,250.75	0.82	119.75
25,000.000 VERIZON COMMUNICATIONS INC	112.1089	26,384.02	287.19	28,027.23		1,643.21
92343VAX2 4.600% 04/01/2021 DD 03/28/11	112.1089	26,384.02	287.19	28,027.23	2.25	1,643.21

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10,000.000 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	108.9658 108.9658	10,775.62 10,775.62	230.47 230.47	10,896.58 10,896.58	0.87	120.96 120.96
15,000.000 WFRBS COMMERCIAL MORTG C12 ASB 92937FAE1 2.838% 03/15/2048 DD 03/01/13	104.3293 104.3293	15,570.59 15,570.59	35.40 35.40	15,649.40 15,649.40	1.25	78.81 78.81
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	106.1815 106.1815	5,303.85 5,303.85	103.16 103.16	5,309.08 5,309.08	0.43	5.23 5.23
10,000.000 WELLS FARGO & CO 94974BGR5 2.550% 12/07/2020 DD 12/07/15	102.9140 102.9140	10,079.40 10,079.40	17.04 17.04	10,291.40 10,291.40	0.82	212.00 212.00
25,000.000 WORLD FINANCIAL NETWORK CR C M 981464DL1 3.320% 08/15/2022 DD 07/19/12	102.8139 102.8139	25,432.46 25,432.46	36.96 36.96	25,703.47 25,703.47	2.06	271.01 271.01
10,000.000 BANC OF AMERICA COMMERCIA 4 AJ 05950WAJ7 VAR RT 07/10/2046 DD 08/01/06	97.5440 97.5440	9,993.75 9,993.75	47.45 47.45	9,754.40 9,754.40	0.78	-239.35 -239.35
10,000.000 BANC OF AMERICA COMMERCIA 4 AM 059513AG6 VAR RT 02/10/2051 DD 11/01/07	104.1981 104.1981	10,888.62 10,888.62	49.32 49.32	10,419.81 10,419.81	0.84	-468.81 -468.81
10,000.000 BEAR STEARNS ASSET BACK BO1 M4 073879JP4 VAR RT 10/25/2034 DD 10/26/04	99.4448 99.4448	9,940.40 9,940.40	2.75 2.75	9,944.48 9,944.48	0.80	4.08 4.08
10,000.000 CATERPILLAR FINANCIAL SERVICES 14912L6Q9 VAR RT 02/23/2018 DD 02/25/16	100.6683 100.6683	10,061.00 10,061.00	14.67 14.67	10,066.83 10,066.83	0.81	5.83 5.83

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,405.550 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	102.2075 102.2075	6,639.01 6,639.01	22.33 22.33	6,546.95 6,546.95	0.52	-92.06 -92.06
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	111.6709 111.6709	10,845.16 10,845.16	59.23 59.23	11,167.09 11,167.09	0.90	321.93 321.93
10,000.000 JP MORGAN CHASE COMMERC LDP2 E 46625YNM1 VAR RT 07/15/2042 DD 06/01/05	99.5991 99.5991	9,959.38 9,959.38	41.42 41.42	9,959.91 9,959.91	0.80	0.53 0.53
10,000.000 JP MORGAN CHASE COMMERC LDP8 AJ 46629MAM7 VAR RT 05/15/2045 DD 09/01/06	100.1445 100.1445	10,050.00 10,050.00	45.64 45.64	10,014.45 10,014.45	0.80	-35.55 -35.55
10,000.000 JP MORGAN CHASE COMMERC LDPX AM 46630JAE9 VAR RT 01/15/2049 DD 03/01/07	98.3799 98.3799	9,875.00 9,875.00	45.60 45.60	9,837.99 9,837.99	0.79	-37.01 -37.01
10,000.000 JP MORGAN CHASE COMMERC CB19 AJ 46630VAL6 VAR RT 02/12/2049 DD 06/01/07	85.2500 85.2500	8,402.93 8,402.93	47.38 47.38	8,525.00 8,525.00	0.68	122.07 122.07
10,000.000 LB-UBS COMMERCIAL MORTGAG C1 B 52108HYL2 VAR RT 01/15/2036 DD 01/11/04	100.1017 100.1017	10,031.25 10,031.25	26.80 26.80	10,010.17 10,010.17	0.80	-21.08 -21.08
12,500.000 LB-UBS COMMERCIAL MORTGAG C1 E 52108HYP3 VAR RT 01/15/2036 DD 01/11/04	99.8565 99.8565	12,500.00 12,500.00	34.60 34.60	12,482.07 12,482.07	1.00	-17.93 -17.93
20,000.000 METLIFE INC 59156RBK3 VAR RT 12/15/2017 DD 09/15/14	100.9056 100.9056	20,137.65 20,137.65	16.96 16.96	20,181.12 20,181.12	1.62	43.47 43.47

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 MORGAN STANLEY	101.6489	15,008.25	170.75	15,247.34		239.09
61747YDW2 2.650% 01/27/2020 DD 01/27/15	101.6489	15,008.25	170.75	15,247.34	1.22	239.09
9,627.930 MORGAN STANLEY CAPITAL T27 A4	103.3417	10,014.35	46.10	9,949.66		-64.69
61754JAF5 VAR RT 06/11/2042 DD 07/01/07	103.3417	10,014.35	46.10	9,949.66	0.80	-64.69
8,226.220 NORTH CAROLINA STATE EDUC 2 A2	98.3410	8,093.60	22.02	8,089.75		-3.85
658262GC8 VAR RT 07/25/2025 DD 06/02/11	98.3410	8,093.60	22.02	8,089.75	0.65	-3.85
15,021.180 SEQUOIA MORTGAGE TRUST 20 8 A1	94.7493	14,485.44	4.95	14,232.46		-252.98
81743PDX1 VAR RT 01/20/2034 DD 12/23/03	94.7493	14,485.44	4.95	14,232.46	1.14	-252.98
5,000.000 U S TREASURY NOTE	100.0667	5,004.85	3.86	5,003.34		-1.51
912828M23 VAR RT 10/31/2017 DD 10/31/15	100.0667	5,004.85	3.86	5,003.34	0.40	-1.51
20,000.000 WFRBS COMMERCIAL MORTGA C16 AS	113.7429	21,225.08	77.70	22,748.58		1,523.50
92938EAW3 VAR RT 09/15/2046 DD 09/01/13	113.7429	21,225.08	77.70	22,748.58	1.82	1,523.50
20,289.030 WACHOVIA BANK COMMERCIAL C22 D	99.7405	20,289.53	97.05	20,236.38		-53.15
92976BBU5 VAR RT 12/15/2044 DD 12/01/05	99.7405	20,289.53	97.05	20,236.38	1.62	-53.15
2,565.490 CHASE FUNDING TRUST SERI 1 1A7	102.4689	2,640.55	10.37	2,628.83		-11.72
161546HU3 VAR RT 11/25/2033 DD 02/01/04	102.4689	2,640.55	10.37	2,628.83	0.21	-11.72
19,793.900 EQUITY ONE MORTGAGE PASS- 2 M1	97.4523	18,877.14	128.35	19,289.62		412.48
294751EK4 VAR RT 07/25/2034 DD 04/01/04	97.4523	18,877.14	128.35	19,289.62	1.55	412.48



MERGANSER CORE BD - HB3F20000002

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES		1,103,743.37	7,606.76	1,125,455.09		21,711.72
		1,103,743.37	7,606.76	1,125,455.09	90.20	21,711.72
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,147,643.91	7,963.58	1,169,851.40		22,207.49
		1,147,643.91	7,963.58	1,169,851.40	93.76	22,207.49
TOTAL FIXED INCOME SECURITIES						
		1,147,643.91	7,963.58	1,169,851.40	93.76	22,207.49
TOTAL ASSETS - BASE:		1,225,430.61	7,964.53	1,247,638.10	99.98	22,207.49
NET ASSETS - BASE:				1,255,602.63		

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
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
6,654.690 WACHOVIA BANK COMMERCIA C32 A2	100.2020	6,745.43	31.90	6,668.13		-77.30
92978YAB6 VAR RT 06/15/2049 DD 06/01/07	100.2020	6,745.43	31.90	6,668.13	0.52	-77.30
10,603.200 SEQUOIA MORTGAGE TRUST 20 8 A1	94.7493	10,224.41	3.52	10,046.46		-177.95
81743PDX1 VAR RT 01/20/2034 DD 12/23/03	94.7493	10,224.41	3.52	10,046.46	0.78	-177.95
16,452.450 NORTH CAROLINA STATE EDUC 2 A2	98.3410	16,187.38	44.03	16,179.50		-7.88
658262GC8 VAR RT 07/25/2025 DD 06/02/11	98.3410	16,187.38	44.03	16,179.50	1.25	-7.88
1,563.120 JP MORGAN CHASE COMMER LD11 A3	101.1944	1,579.09	7.64	1,581.79		2.70
46631BAD7 VAR RT 06/15/2049 DD 07/01/07	101.1944	1,579.09	7.64	1,581.79	0.12	2.70
15,000.000 GOLDMAN SACHS GROUP INC/THE	99.8041	14,914.75	12.35	14,970.62		55.87
38141GVQ4 VAR RT 09/15/2020 DD 09/15/15	99.8041	14,914.75	12.35	14,970.62	1.16	55.87
9,997.800 FRESB 2016-SB16 MORTG SB16 A5H	102.3284	10,042.18	15.95	10,230.58		188.40
302617AN5 VAR RT 05/25/2036 DD 05/01/16	102.3284	10,042.18	15.95	10,230.58	0.79	188.40
15,000.000 DEVON ENERGY CORP	99.3791	14,931.46	7.95	14,906.87		-24.59
25179MAR4 VAR RT 12/15/2016 DD 12/19/13	99.3791	14,931.46	7.95	14,906.87	1.15	-24.59
25,000.000 CREDIT SUISSE COMMERCIAL C2 AMFL	97.6835	23,370.51	7.51	24,420.86		1,050.35
22545YBU4 VAR RT 01/15/2049 DD 05/09/07	97.6835	23,370.51	7.51	24,420.86	1.89	1,050.35

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10,000.000 CISCO SYSTEMS INC	100.6191	10,000.00	13.58	10,061.91		61.91
17275RAZ5 VAR RT 02/21/2018 DD 02/29/16	100.6191	10,000.00	13.58	10,061.91	0.78	61.91
10,000.000 CHEVRON CORP	99.1145	9,789.47	12.95	9,911.45		121.98
166764AM2 VAR RT 11/15/2019 DD 11/18/14	99.1145	9,789.47	12.95	9,911.45	0.77	121.98
20,000.000 CHASE ISSUANCE TRUST B1 B1	99.7391	19,939.06	6.15	19,947.82		8.76
161571BR4 VAR RT 04/15/2019 DD 02/21/07	99.7391	19,939.06	6.15	19,947.82	1.54	8.76
12,000.000 BB&T CORP	100.2337	11,911.92	26.36	12,028.04		116.12
05531FAR4 VAR RT 02/01/2019 DD 02/04/14	100.2337	11,911.92	26.36	12,028.04	0.93	116.12
15,000.000 WORLD OMNI AUTO RECEIVABL A A3	101.4259	15,187.48	22.20	15,213.89		26.41
98162FAC8 1.770% 09/15/2021 DD 03/23/16	101.4259	15,187.48	22.20	15,213.89	1.18	26.41
10,000.000 WORLD FINANCIAL NETWORK CR C A	102.2414	10,180.67	9.92	10,224.14		43.47
981464DG2 2.230% 08/15/2022 DD 07/19/12	102.2414	10,180.67	9.92	10,224.14	0.79	43.47
13,309.070 WELLS FARGO COMMERCIAL LC22 A1	100.6651	13,311.14	18.14	13,397.58		86.44
94989TAW4 1.639% 09/15/2058 DD 09/01/15	100.6651	13,311.14	18.14	13,397.58	1.04	86.44
15,000.000 WELLS FARGO & CO	102.9140	15,233.94	25.44	15,437.10		203.16
94974BGR5 2.550% 12/07/2020 DD 12/07/15	102.9140	15,233.94	25.44	15,437.10	1.19	203.16
14,418.980 WACHOVIA BANK COMMERCIA C30 A3	100.6482	14,436.97	63.00	14,512.45		75.48
92978QAC1 5.246% 12/15/2043 DD 03/01/07	100.6482	14,436.97	63.00	14,512.45	1.12	75.48

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6,639.450 WACHOVIA BANK COMMERCIA C29 A4 92978PAE9 5.308% 11/15/2048 DD 12/01/06	100.4285 100.4285	6,984.05 6,984.05	29.40 29.40	6,667.90 6,667.90	0.52	-316.15 -316.15
10,000.000 WFRBS COMMERCIAL MORTGA C24 A2 92939KAB4 2.863% 11/15/2047 DD 11/01/14	104.2721 104.2721	10,318.12 10,318.12	24.00 24.00	10,427.21 10,427.21	0.81	109.09 109.09
10,000.000 VISA INC 92826CAB8 2.200% 12/14/2020 DD 12/14/15	103.1081 103.1081	9,992.70 9,992.70	10.37 10.37	10,310.81 10,310.81	0.80	318.11 318.11
15,000.000 U S TREASURY NOTE 912828XK1 0.875% 07/15/2018 DD 07/15/15	100.5391 100.5391	14,950.47 14,950.47	60.58 60.58	15,080.87 15,080.87	1.17	130.40 130.40
30,000.000 U S TREASURY NOTE 912828XE5 1.500% 05/31/2020 DD 05/31/15	102.3281 102.3281	29,834.55 29,834.55	39.13 39.13	30,698.43 30,698.43	2.37	863.88 863.88
53,000.000 U S TREASURY NOTE 912828Q45 0.875% 03/31/2018 DD 03/31/16	100.4883 100.4883	53,162.66 53,162.66	116.57 116.57	53,258.80 53,258.80	4.12	96.14 96.14
25,000.000 U S TREASURY NOTE 912828N22 1.250% 12/15/2018 DD 12/15/15	101.4453 101.4453	25,069.97 25,069.97	13.66 13.66	25,361.33 25,361.33	1.96	291.36 291.36
15,000.000 U S TREASURY NOTE 912828L40 1.000% 09/15/2018 DD 09/15/15	100.8125 100.8125	15,032.37 15,032.37	44.02 44.02	15,121.88 15,121.88	1.17	89.51 89.51
10,000.000 TRAVELERS COS INC/THE 89417EAE9 5.800% 05/15/2018 DD 05/13/08	108.4678 108.4678	10,777.47 10,777.47	74.82 74.82	10,846.78 10,846.78	0.84	69.31 69.31

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5,000.000 TOYOTA MOTOR CREDIT CORP 89236TCU7 1.700% 02/19/2019 DD 02/19/16	101.2782 101.2782	4,999.40 4,999.40	31.30 31.30	5,063.91 5,063.91	0.39	64.51 64.51
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	100.6563 100.6563	14,996.58 14,996.58	10.08 10.08	15,098.45 15,098.45	1.17	101.87 101.87
6,000.000 SUNOCO INC 86764PAD1 5.750% 01/15/2017 DD 12/14/06	101.8788 101.8788	6,126.55 6,126.55	159.78 159.78	6,112.73 6,112.73	0.47	-13.82 -13.82
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	102.1987 102.1987	10,122.06 10,122.06	91.45 91.45	10,219.87 10,219.87	0.79	97.81 97.81
20,000.000 SEMPRA ENERGY 816851AJ8 6.150% 06/15/2018 DD 06/12/08	108.7627 108.7627	21,565.38 21,565.38	54.72 54.72	21,752.54 21,752.54	1.68	187.16 187.16
15,000.000 PEPSICO INC 713448DB1 1.000% 10/13/2017 DD 10/14/15	100.1231 100.1231	14,978.79 14,978.79	32.56 32.56	15,018.47 15,018.47	1.16	39.68 39.68
5,000.000 PACCAR FINANCIAL CORP 69371RM60 1.750% 08/14/2018 DD 08/14/15	101.5328 101.5328	4,996.20 4,996.20	33.28 33.28	5,076.64 5,076.64	0.39	80.44 80.44
9,413.480 MORGAN STANLEY BANK OF C15 A1 61763KAW4 1.313% 04/15/2047 DD 04/01/14	100.2838 100.2838	9,384.05 9,384.05	10.20 10.20	9,440.20 9,440.20	0.73	56.15 56.15
10,000.000 BANK OF AMERICA CORP 59018YN64 6.875% 04/25/2018 DD 04/25/08	109.1747 109.1747	10,883.13 10,883.13	126.11 126.11	10,917.47 10,917.47	0.84	34.34 34.34

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 MERCEDES-BENZ AUTO RECEIV 1 A4 58772PAE8 1.750% 12/15/2021 DD 07/22/15	101.4555 101.4555	15,195.70 15,195.70	11.68 11.68	15,218.32 15,218.32	1.18	22.62 22.62
3,192.520 LB-UBS COMMERCIAL MORTGA C6 A4 50179MAE1 5.372% 09/15/2039 DD 09/11/06	100.0757 100.0757	3,337.95 3,337.95	9.60 9.60	3,194.94 3,194.94	0.25	-143.01 -143.01
10,000.000 KROGER CO/THE 501044BM2 6.800% 12/15/2018 DD 12/11/98	112.5290 112.5290	11,047.70 11,047.70	30.24 30.24	11,252.90 11,252.90	0.87	205.20 205.20
15,000.000 JOHN DEERE OWNER TRUST 20 A A4 47787UAE3 1.650% 12/15/2021 DD 03/11/15	100.6540 100.6540	15,046.36 15,046.36	11.04 11.04	15,098.09 15,098.09	1.17	51.73 51.73
1,328.310 JOHN DEERE OWNER TRUST 20 B A3 477879AC4 0.870% 08/15/2017 DD 09/04/13	99.9867 99.9867	1,329.38 1,329.38	0.48 0.48	1,328.13 1,328.13	0.10	-1.25 -1.25
9,081.740 JP MORGAN CHASE COMMERCIAL C8 A2 46638UAB2 1.797% 10/15/2045 DD 10/01/12	100.6005 100.6005	9,106.21 9,106.21	13.66 13.66	9,136.28 9,136.28	0.71	30.07 30.07
10,000.000 JPMORGAN CHASE & CO 46625HKA7 2.250% 01/23/2020 DD 01/23/15	101.3753 101.3753	10,024.76 10,024.76	99.50 99.50	10,137.53 10,137.53	0.78	112.77 112.77
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	102.5812 102.5812	10,143.40 10,143.40	98.10 98.10	10,258.12 10,258.12	0.79	114.72 114.72
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	102.7409 102.7409	10,197.98 10,197.98	38.82 38.82	10,274.09 10,274.09	0.79	76.11 76.11

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	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 GENERAL MOTORS FINANCIAL CO IN 37045XAY2 3.200% 07/13/2020 DD 07/13/15	101.3071 101.3071	4,950.62 4,950.62	74.73 74.73	5,065.36 5,065.36	0.39	114.74 114.74
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAR7 3.150% 01/15/2020 DD 01/12/15	101.2306 101.2306	10,140.40 10,140.40	145.36 145.36	10,123.06 10,123.06	0.78	-17.34 -17.34
11,242.350 GNMA II POOL #0757319 36230SDY7 4.346% 03/20/2061 DD 03/01/11	104.2236 104.2236	11,958.18 11,958.18	40.73 40.73	11,717.18 11,717.18	0.91	-241.00 -241.00
5,970.560 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	107.3758 107.3758	6,392.03 6,392.03	22.43 22.43	6,410.94 6,410.94	0.50	18.91 18.91
8,792.800 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	110.0410 110.0410	9,485.04 9,485.04	47.70 47.70	9,675.69 9,675.69	0.75	190.65 190.65
5,935.870 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	122.7642 122.7642	6,393.01 6,393.01	34.50 34.50	7,287.12 7,287.12	0.56	894.11 894.11
12,976.290 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	120.4619 120.4619	13,843.87 13,843.87	75.67 75.67	15,631.48 15,631.48	1.21	1,787.61 1,787.61
8,566.710 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	120.9725 120.9725	9,297.68 9,297.68	53.47 53.47	10,363.36 10,363.36	0.80	1,065.68 1,065.68
7,661.000 GNMA II POOL #0777424 36176VPH0 4.753% 10/20/2062 DD 11/01/12	106.1542 106.1542	8,319.91 8,319.91	30.30 30.30	8,132.47 8,132.47	0.63	-187.44 -187.44

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,000.000 FORD CREDIT AUTO OWNER TRU B C 34530EAF4 1.320% 01/15/2019 DD 05/21/13	99.9176 99.9176	10,927.13 10,927.13	6.40 6.40	10,990.93 10,990.93	0.85	63.80 63.80
10,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QEN0 1.760% 02/15/2021 DD 02/17/16	100.2949 100.2949	9,997.24 9,997.24	14.70 14.70	10,029.49 10,029.49	0.78	32.25 32.25
15,000.000 FORD CREDIT FLOORPLAN MAST 2 D 34528QBS2 3.500% 01/15/2019 DD 02/15/12	100.9297 100.9297	15,369.94 15,369.94	23.36 23.36	15,139.45 15,139.45	1.17	-230.49 -230.49
13,486.260 FNMA POOL #0464111 31381LR82 4.180% 12/01/2019 DD 12/01/09	108.7895 108.7895	14,573.72 14,573.72	46.98 46.98	14,671.64 14,671.64	1.13	97.92 97.92
15,000.000 EXXON MOBIL CORP 30231GAP7 1.708% 03/01/2019 DD 03/03/16	101.6247 101.6247	15,091.38 15,091.38	84.47 84.47	15,243.71 15,243.71	1.18	152.33 152.33
13,573.080 CITIGROUP COMMERCIAL M GC33 A1 29425AAA1 1.643% 09/10/2058 DD 09/01/15	100.8825 100.8825	13,572.84 13,572.84	18.60 18.60	13,692.87 13,692.87	1.06	120.03 120.03
10,000.000 KINDER MORGAN INC/DE 28336LBQ1 7.000% 06/15/2017 DD 06/18/07	104.1428 104.1428	10,368.14 10,368.14	31.04 31.04	10,414.28 10,414.28	0.81	46.14 46.14
10,000.000 ECOLAB INC 278865AQ3 1.550% 01/12/2018 DD 01/15/15	100.4860 100.4860	9,940.01 9,940.01	73.29 73.29	10,048.60 10,048.60	0.78	108.59 108.59
10,000.000 DISCOVER CARD EXECUTION A3 A3 254683BJ3 1.220% 10/15/2019 DD 05/05/14	100.2644 100.2644	10,030.41 10,030.41	5.44 5.44	10,026.44 10,026.44	0.78	-3.97 -3.97

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
12,513.680 COMMERCIAL MORTGAGE TRU GG9 A4 20173QAE1 5.444% 03/10/2039 DD 03/01/07	100.9191 100.9191	12,798.55 12,798.55	56.70 56.70	12,628.69 12,628.69	0.98	-169.86 -169.86
8,028.350 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	100.3359 100.3359	8,004.53 8,004.53	9.42 9.42	8,055.32 8,055.32	0.62	50.79 50.79
4,000.000 COMCAST CABLE COMMUNICATIONS L 20029PAG4 8.875% 05/01/2017 DD 05/01/97	106.5070 106.5070	4,239.73 4,239.73	59.15 59.15	4,260.28 4,260.28	0.33	20.55 20.55
10,000.000 CITIGROUP INC 172967JW2 2.150% 07/30/2018 DD 07/30/15	101.2189 101.2189	9,997.40 9,997.40	91.10 91.10	10,121.89 10,121.89	0.78	124.49 124.49
3,356.240 CD 2006-CD3 MORTGAGE TR CD3 A5 14986DAF7 5.617% 10/15/2048 DD 10/01/06	100.0462 100.0462	3,640.10 3,640.10	15.60 15.60	3,357.79 3,357.79	0.26	-282.31 -282.31
25,000.000 CATERPILLAR FINANCIAL SERVICES 14912L3U3 5.450% 04/15/2018 DD 03/27/08	107.4955 107.4955	26,773.00 26,773.00	287.34 287.34	26,873.88 26,873.88	2.08	100.88 100.88
10,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975NAE3 2.670% 12/21/2020 DD 03/16/16	100.8271 100.8271	9,997.19 9,997.19	22.20 22.20	10,082.71 10,082.71	0.78	85.52 85.52
15,082.530 CAPITAL AUTO RECEIVABLES A 1 B 13975EAE3 1.290% 04/20/2018 DD 01/24/13	100.0071 100.0071	15,008.02 15,008.02	5.94 5.94	15,083.60 15,083.60	1.17	75.58 75.58
10,000.000 CABELA'S CREDIT CARD MAS 1A A1 126802DC8 2.260% 03/15/2023 DD 03/16/15	102.5004 102.5004	9,973.36 9,973.36	10.08 10.08	10,250.04 10,250.04	0.79	276.68 276.68

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CVS HEALTH CORP	104.1270	10,334.84	125.21	10,412.70		77.86
126650CJ7 2.800% 07/20/2020 DD 07/20/15	104.1270	10,334.84	125.21	10,412.70	0.81	77.86
6,994.000 COMM 2013-CCRE8 MORTGAG CR8 A1	99.9641	6,966.41	6.00	6,991.49		25.08
12625KAA3 1.024% 06/10/2046 DD 06/01/13	99.9641	6,966.41	6.00	6,991.49	0.54	25.08
30,000.000 CNH EQUIPMENT TRUST 2013- B A4	99.9249	29,943.71	13.28	29,977.47		33.76
12625HAD4 0.990% 11/15/2018 DD 05/30/13	99.9249	29,943.71	13.28	29,977.47	2.32	33.76
27,068.000 CNH EQUIPMENT TRUST 2014- B A4	100.6925	26,984.61	19.36	27,255.44		270.83
12623PAD8 1.610% 05/17/2021 DD 06/11/14	100.6925	26,984.61	19.36	27,255.44	2.11	270.83
15,241.280 CD 2007-CD4 COMMERCIAL CD4 A4	101.0512	15,658.38	67.50	15,401.49		-256.89
12513YAF7 5.322% 12/11/2049 DD 03/01/07	101.0512	15,658.38	67.50	15,401.49	1.19	-256.89
24,312.240 BEAR STEARNS COMMERCIA PW18 A4	103.3137	25,323.90	115.50	25,117.87		-206.03
07401DBC4 5.700% 06/11/2050 DD 12/01/07	103.3137	25,323.90	115.50	25,117.87	1.94	-206.03
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A	102.8685	15,083.07	14.72	15,430.27		347.20
06742LAH6 2.200% 12/15/2022 DD 03/12/15	102.8685	15,083.07	14.72	15,430.27	1.19	347.20
10,000.000 BANK OF NEW YORK MELLON CORP/T	102.0391	9,998.10	70.64	10,203.91		205.81
06406HCW7 2.300% 09/11/2019 DD 09/11/14	102.0391	9,998.10	70.64	10,203.91	0.79	205.81
15,000.000 BA CREDIT CARD TRUST A2 A	100.6015	15,082.46	9.12	15,090.23		7.77
05522RCU0 1.360% 09/15/2020 DD 04/29/15	100.6015	15,082.46	9.12	15,090.23	1.17	7.77

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
20,000.000 BA CREDIT CARD TRUST A1 A1 05522RAS7 5.170% 06/15/2019 DD 01/18/07	102.3179 102.3179	21,323.22 21,323.22	45.92 45.92	20,463.57 20,463.57	 1.58	-859.65 -859.65
10,000.000 APPLE INC 037833BQ2 1.700% 02/22/2019 DD 02/23/16	101.6929 101.6929	9,998.30 9,998.30	60.15 60.15	10,169.29 10,169.29	 0.79	170.99 170.99
5,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AJ5 2.650% 02/01/2021 DD 01/25/16	103.7015 103.7015	4,993.65 4,993.65	58.06 58.06	5,185.08 5,185.08	 0.40	191.43 191.43
22,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	102.1801 102.1801	21,915.76 21,915.76	40.48 40.48	22,479.62 22,479.62	 1.74	563.86 563.86
13,000.000 AMERICREDIT AUTOMOBILE REC 3 C 03065BAE1 2.380% 06/10/2019 DD 06/20/13	100.6085 100.6085	13,005.59 13,005.59	19.78 19.78	13,079.11 13,079.11	 1.01	73.52 73.52
15,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03064YAE2 1.570% 01/08/2019 DD 01/24/13	100.0462 100.0462	14,981.78 14,981.78	14.95 14.95	15,006.93 15,006.93	 1.16	25.15 25.15
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DZ9 1.875% 11/05/2018 DD 11/05/15	101.0639 101.0639	9,999.10 9,999.10	29.10 29.10	10,106.39 10,106.39	 0.78	107.29 107.29
10,000.000 ALTERA CORP 021441AE0 2.500% 11/15/2018 DD 11/01/13	103.4338 103.4338	10,050.64 10,050.64	32.09 32.09	10,343.38 10,343.38	 0.80	292.74 292.74
10,000.000 ABBVIE INC 00287YAN9 1.800% 05/14/2018 DD 05/14/15	100.7019 100.7019	9,993.94 9,993.94	23.64 23.64	10,070.19 10,070.19	 0.78	76.25 76.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES		1,140,310.69	3,755.94	1,150,274.58		9,963.89
		1,140,310.69	3,755.94	1,150,274.58	88.98	9,963.89
SOUTH KOREA						
10,000.000 EXPORT-IMPORT BANK OF KOREA	101.4900	10,141.04	189.59	10,149.00		7.96
302154BD0 4.000% 01/11/2017 DD 01/11/12	101.4900	10,141.04	189.59	10,149.00	0.78	7.96
NETHERLANDS						
15,000.000 SHELL INTERNATIONAL FINANCE BV	100.0390	15,000.00	26.21	15,005.85		5.85
822582BN1 VAR RT 11/10/2018 DD 11/10/15	100.0390	15,000.00	26.21	15,005.85	1.16	5.85
MEXICO						
10,000.000 PETROLEOS MEXICANOS	104.5660	10,538.25	192.10	10,456.60		-81.65
706451BS9 5.750% 03/01/2018 DD 09/01/08	104.5660	10,538.25	192.10	10,456.60	0.81	-81.65
LUXEMBOURG						
5,000.000 ACTAVIS FUNDING SCS	101.3629	4,997.55	36.12	5,068.15		70.60
00507UAM3 2.350% 03/12/2018 DD 03/12/15	101.3629	4,997.55	36.12	5,068.15	0.39	70.60
AUSTRALIA						
20,466.650 SMART ABS SERIES 2012- 4US A4A	99.9281	20,480.84	12.07	20,451.94		-28.90
83172LAD3 1.250% 08/14/2018 DD 10/11/12	99.9281	20,480.84	12.07	20,451.94	1.58	-28.90
14,403.010 SMART ABS SERIES 2013- 1US A4A	99.8637	14,363.48	7.14	14,383.38		19.90
78447NAF3 1.050% 10/14/2018 DD 01/23/13	99.8637	14,363.48	7.14	14,383.38	1.11	19.90
SUBTOTAL AUSTRALIA		34,844.32	19.21	34,835.32		-9.00
		34,844.32	19.21	34,835.32	2.69	-9.00
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,215,831.85	4,219.17	1,225,789.50		9,957.65
		1,215,831.85	4,219.17	1,225,789.50	94.81	9,957.65



MERGANSER ST BOND IT - HB3F10000002

Asset and Accrual Detail - By Asset type

6/30/2016

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TOTAL FIXED INCOME SECURITIES						
		1,215,831.85	4,219.17	1,225,789.50	94.81	9,957.65
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
70,908.450 BNY MELLON CASH RESERVE	100.0000	70,908.45	0.65	70,908.45		0.00
999495856	100.0000	70,908.45	0.65	70,908.45	5.48	0.00
PAYABLE FOR TRUSTEE FEES		-84.59	0.00	-84.59		0.00
		-84.59	0.00	-84.59	-0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,493.40	0.00	-2,493.40		0.00
		-2,493.40	0.00	-2,493.40	-0.19	0.00
PAYABLE FOR CUSTODIAN FEES		-219.52	0.00	-219.52		0.00
		-219.52	0.00	-219.52	-0.02	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-159.13	0.00	-159.13		0.00
		-159.13	0.00	-159.13	-0.01	0.00
REBATE RECEIVABLE		-536.24	0.00	-536.24		0.00
		-536.24	0.00	-536.24	-0.04	0.00
CASH		-14.46	0.00	-14.46		0.00
		-14.46	0.00	-14.46	0.00	0.00
SUBTOTAL U.S. DOLLAR		67,401.11	0.65	67,401.11		0.00
		67,401.11	0.65	67,401.11	5.21	0.00



MERGANSER ST BOND IT - HB3F10000002

Asset and Accrual Detail - By Asset type

6/30/2016

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TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		67,401.11	0.65	67,401.11		0.00
		67,401.11	0.65	67,401.11	5.21	0.00
TOTAL CASH & CASH EQUIVALENTS		67,401.11	0.65	67,401.11	5.21	0.00
TOTAL ASSETS - BASE:		1,283,232.96	4,219.82	1,293,190.61	100.02	9,957.65
NET ASSETS - BASE:				1,297,410.43		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
140,000.000 WILLIAMS PARTNERS LP	91.7225	139,595.56	1,656.00	128,411.50		-11,184.06
96949LAB1 4.000% 09/15/2025 DD 03/03/15	91.7225	139,595.56	1,656.00	128,411.50	0.10	-11,184.06
HB5F20000302: P-SOLVE LNG CR SMA#1						
420,000.000 WELLS FARGO & CO	107.9731	421,971.48	8,010.90	453,487.02		31,515.54
94974BGL8 4.300% 07/22/2027 DD 07/22/15	107.9731	421,971.48	8,010.90	453,487.02	0.37	31,515.54
HB5F20000302: P-SOLVE LNG CR SMA#1						
65,000.000 WELLS FARGO & CO	104.9621	59,959.67	422.31	68,225.37		8,265.70
94974BGK0 3.900% 05/01/2045 DD 04/30/15	104.9621	59,959.67	422.31	68,225.37	0.06	8,265.70
HB5F20000302: P-SOLVE LNG CR SMA#1						
35,000.000 WALGREENS BOOTS ALLIANCE INC	106.6522	34,725.90	135.60	37,328.27		2,602.37
931427AR9 4.650% 06/01/2046 DD 06/01/16	106.6522	34,725.90	135.60	37,328.27	0.03	2,602.37
HB5F20000302: P-SOLVE LNG CR SMA#1						
265,000.000 WAL-MART STORES INC	116.6908	289,201.33	2,186.02	309,230.62		20,029.29
931142DQ3 4.300% 04/22/2044 DD 04/22/14	116.6908	289,201.33	2,186.02	309,230.62	0.25	20,029.29
HB5F20000302: P-SOLVE LNG CR SMA#1						
130,000.000 VISA INC	113.0966	136,484.08	254.83	147,025.58		10,541.50
92826CAE2 4.150% 12/14/2035 DD 12/14/15	113.0966	136,484.08	254.83	147,025.58	0.12	10,541.50
HB5F20000302: P-SOLVE LNG CR SMA#1						
250,000.000 VIRGINIA ELECTRIC & POWER CO	138.6070	326,112.42	1,408.34	346,517.50		20,405.08
927804FE9 6.350% 11/30/2037 DD 12/04/07	138.6070	326,112.42	1,408.34	346,517.50	0.28	20,405.08
HB5F20000302: P-SOLVE LNG CR SMA#1						
230,000.000 VIACOM INC	93.7084	241,563.24	3,018.66	215,529.32		-26,033.92
92553PAW2 5.250% 04/01/2044 DD 03/11/14	93.7084	241,563.24	3,018.66	215,529.32	0.18	-26,033.92
HB5F20000302: P-SOLVE LNG CR SMA#1						

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
430,000.000 VERIZON COMMUNICATIONS INC	103.1147	428,872.89	3,153.35	443,393.21		14,520.32
92343VCQ5 4.400% 11/01/2034 DD 10/29/14	103.1147	428,872.89	3,153.35	443,393.21	0.36	14,520.32
HB5F20000302: P-SOLVE LNG CR SMA#1						
310,000.000 UNIV OF CALIFORNIA CA REVENUES	111.5330	323,058.61	1,652.24	345,752.30		22,693.69
91412GXY6 4.131% 05/15/2045 DD 03/25/15	111.5330	323,058.61	1,652.24	345,752.30	0.28	22,693.69
HB5F20000302: P-SOLVE LNG CR SMA#1						
425,000.000 UNITEDHEALTH GROUP INC	120.4704	443,604.57	9,334.42	511,999.20		68,394.63
91324PCR1 4.750% 07/15/2045 DD 07/23/15	120.4704	443,604.57	9,334.42	511,999.20	0.42	68,394.63
HB5F20000302: P-SOLVE LNG CR SMA#1						
35,000.000 UNITED TECHNOLOGIES CORP	114.5311	37,712.88	131.40	40,085.89		2,373.01
913017BT5 4.500% 06/01/2042 DD 06/01/12	114.5311	37,712.88	131.40	40,085.89	0.03	2,373.01
HB5F20000302: P-SOLVE LNG CR SMA#1						
175,000.000 UNITED TECHNOLOGIES CORP	133.4751	217,128.24	882.30	233,581.43		16,453.19
913017BK4 6.050% 06/01/2036 DD 05/26/06	133.4751	217,128.24	882.30	233,581.43	0.19	16,453.19
HB5F20000302: P-SOLVE LNG CR SMA#1						
135,000.000 U S TREASURY NOTE	101.2227	134,418.35	280.18	136,650.65		2,232.30
912828R36 1.625% 05/15/2026 DD 05/15/16	101.2227	134,418.35	280.18	136,650.65	0.11	2,232.30
HB5F20000302: P-SOLVE LNG CR SMA#1						
740,000.000 U S TREASURY NOTE	101.1250	728,591.98	4,525.89	748,325.00		19,733.02
912828P46 1.625% 02/15/2026 DD 02/15/16	101.1250	728,591.98	4,525.89	748,325.00	0.61	19,733.02
HB5F20000302: P-SOLVE LNG CR SMA#1						
695,000.000 U S TREASURY BOND	104.1289	716,563.49	6,656.25	723,695.86		7,132.37
912810RQ3 2.500% 02/15/2046 DD 02/15/16	104.1289	716,563.49	6,656.25	723,695.86	0.59	7,132.37
HB5F20000302: P-SOLVE LNG CR SMA#1						
0.000 U S TREASURY BOND	0.0000	0.00	-166.30	0.00		0.00
912810RP5 3.000% 11/15/2045 DD 11/15/15	0.0000	0.00	-166.30	0.00	0.00	0.00
HB5F20000302: P-SOLVE LNG CR SMA#1						

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385,000.000 21ST CENTURY FOX AMERICA INC	125.3826	442,282.32	1,060.95	482,723.01		40,440.69
90131HBF1 6.200% 12/15/2034 DD 12/03/04	125.3826	442,282.32	1,060.95	482,723.01	0.39	40,440.69
HB5F20000302: P-SOLVE LNG CR SMA#1						
120,000.000 TIME WARNER CABLE INC	116.5214	145,984.91	1,309.93	139,825.68		-6,159.23
88732JAJ7 6.550% 05/01/2037 DD 04/09/07	116.5214	145,984.91	1,309.93	139,825.68	0.11	-6,159.23
HB5F20000302: P-SOLVE LNG CR SMA#1						
430,000.000 TEACHERS INSURANCE & ANNU 144A	112.2403	462,542.34	6,226.82	482,633.29		20,090.95
878091BD8 4.900% 09/15/2044 DD 09/18/14	112.2403	462,542.34	6,226.82	482,633.29	0.39	20,090.95
HB5F20000302: P-SOLVE LNG CR SMA#1						
250,000.000 STRYKER CORP	112.3536	253,782.75	3,578.28	280,884.00		27,101.25
863667AJ0 4.625% 03/15/2046 DD 03/10/16	112.3536	253,782.75	3,578.28	280,884.00	0.23	27,101.25
HB5F20000302: P-SOLVE LNG CR SMA#1						
330,000.000 SOUTHWESTERN PUBLIC SERVICE CO	114.4860	355,075.93	5,618.69	377,803.80		22,727.87
845743BN2 4.500% 08/15/2041 DD 08/10/11	114.4860	355,075.93	5,618.69	377,803.80	0.31	22,727.87
HB5F20000302: P-SOLVE LNG CR SMA#1						
240,000.000 SOUTHERN COPPER CORP	94.2073	231,096.03	2,663.35	226,097.52		-4,998.51
84265VAJ4 5.875% 04/23/2045 DD 04/23/15	94.2073	231,096.03	2,663.35	226,097.52	0.18	-4,998.51
HB5F20000302: P-SOLVE LNG CR SMA#1						
65,000.000 SOUTHERN CO/THE	107.4923	64,664.44	299.72	69,870.00		5,205.56
842587CX3 4.400% 07/01/2046 DD 05/24/16	107.4923	64,664.44	299.72	69,870.00	0.06	5,205.56
HB5F20000302: P-SOLVE LNG CR SMA#1						
95,000.000 SOUTHERN CALIFORNIA EDISON CO	121.1273	109,059.65	1,114.67	115,070.94		6,011.29
842400FZ1 4.650% 10/01/2043 DD 10/02/13	121.1273	109,059.65	1,114.67	115,070.94	0.09	6,011.29
HB5F20000302: P-SOLVE LNG CR SMA#1						
250,000.000 SAN DIEGO CNTY CA WTR AUTH FIN	143.6750	346,025.39	2,557.65	359,187.50		13,162.11
79741TAR5 6.138% 05/01/2049 DD 02/04/10	143.6750	346,025.39	2,557.65	359,187.50	0.29	13,162.11
HB5F20000302: P-SOLVE LNG CR SMA#1						

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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	110.5278 110.5278	104,866.19 104,866.19	1,166.64 1,166.64	116,054.19 116,054.19	0.09	11,188.00 11,188.00
230,000.000 ROCHE HOLDINGS INC 144A 771196BK7 2.625% 05/15/2026 DD 03/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	103.4330 103.4330	227,169.12 227,169.12	2,014.93 2,014.93	237,895.90 237,895.90	0.19	10,726.78 10,726.78
230,000.000 PROTECTIVE LIFE CORP 743674AY9 8.450% 10/15/2039 DD 10/09/09 HB5F20000302: P-SOLVE LNG CR SMA#1	139.9205 139.9205	328,600.40 328,600.40	4,102.77 4,102.77	321,817.15 321,817.15	0.26	-6,783.25 -6,783.25
250,000.000 PORT AUTH OF NEW YORK & NEW JE 73358WEK6 4.926% 10/01/2051 DD 10/06/11 HB5F20000302: P-SOLVE LNG CR SMA#1	127.2970 127.2970	303,508.85 303,508.85	3,078.79 3,078.79	318,242.50 318,242.50	0.26	14,733.65 14,733.65
125,000.000 PFIZER INC 717081DK6 4.400% 05/15/2044 DD 05/15/14 HB5F20000302: P-SOLVE LNG CR SMA#1	113.9860 113.9860	140,576.60 140,576.60	702.79 702.79	142,482.50 142,482.50	0.12	1,905.90 1,905.90
280,000.000 PEPSICO INC 713448DD7 4.450% 04/14/2046 DD 10/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	116.6980 116.6980	297,571.33 297,571.33	2,664.86 2,664.86	326,754.40 326,754.40	0.27	29,183.07 29,183.07
205,000.000 PACIFICORP 695114CG1 6.250% 10/15/2037 DD 10/03/07 HB5F20000302: P-SOLVE LNG CR SMA#1	138.1049 138.1049	262,591.47 262,591.47	2,704.78 2,704.78	283,115.05 283,115.05	0.23	20,523.58 20,523.58
275,000.000 PACIFIC LIFECORP 144A 694476AD4 5.125% 01/30/2043 DD 01/22/13 HB5F20000302: P-SOLVE LNG CR SMA#1	109.4874 109.4874	287,970.00 287,970.00	5,948.46 5,948.46	301,090.35 301,090.35	0.24	13,120.35 13,120.35
65,000.000 ORACLE CORP 68389XBH7 3.850% 07/15/2036 DD 07/07/16 HB5F20000302: P-SOLVE LNG CR SMA#1	100.2596 100.2596	64,990.25 64,990.25	0.00 0.00	65,168.74 65,168.74	0.05	178.49 178.49

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225,000.000 ORACLE CORP	136.1646	289,502.71	3,087.59	306,370.35		16,867.64
68389XAE5 6.500% 04/15/2038 DD 04/09/08	136.1646	289,502.71	3,087.59	306,370.35	0.25	16,867.64
HB5F20000302: P-SOLVE LNG CR SMA#1						
225,000.000 NOVARTIS CAPITAL CORP	113.9892	228,054.29	1,043.79	256,475.70		28,421.41
66989HAK4 4.000% 11/20/2045 DD 11/20/15	113.9892	228,054.29	1,043.79	256,475.70	0.21	28,421.41
HB5F20000302: P-SOLVE LNG CR SMA#1						
285,000.000 NEWELL BRANDS INC	118.9727	312,284.06	3,978.97	339,072.20		26,788.14
651229AY2 5.500% 04/01/2046 DD 03/30/16	118.9727	312,284.06	3,978.97	339,072.20	0.28	26,788.14
HB5F20000302: P-SOLVE LNG CR SMA#1						
275,000.000 NEW YORK CITY NY MUNI WTR FIN	141.0800	369,832.78	702.72	387,970.00		18,137.22
64972FH25 5.750% 06/15/2041 DD 11/05/09	141.0800	369,832.78	702.72	387,970.00	0.32	18,137.22
HB5F20000302: P-SOLVE LNG CR SMA#1						
200,000.000 NEW JERSEY ST TRANSPRTN TRUST	118.2930	252,541.29	583.20	236,586.00		-15,955.29
646136XR7 6.561% 12/15/2040 DD 01/14/10	118.2930	252,541.29	583.20	236,586.00	0.19	-15,955.29
HB5F20000302: P-SOLVE LNG CR SMA#1						
280,000.000 NATIONWIDE FINANCIAL SERV 144A	109.3957	300,694.30	1,783.85	306,307.96		5,613.66
638612AL5 5.300% 11/18/2044 DD 11/20/14	109.3957	300,694.30	1,783.85	306,307.96	0.25	5,613.66
HB5F20000302: P-SOLVE LNG CR SMA#1						
160,000.000 MOTOROLA SOLUTIONS INC	90.0434	168,263.36	2,933.32	144,069.44		-24,193.92
620076BE8 5.500% 09/01/2044 DD 08/19/14	90.0434	168,263.36	2,933.32	144,069.44	0.12	-24,193.92
HB5F20000302: P-SOLVE LNG CR SMA#1						
270,000.000 MOSAIC CO/THE	110.9124	281,060.01	1,961.07	299,463.48		18,403.47
61945CAE3 5.625% 11/15/2043 DD 11/13/13	110.9124	281,060.01	1,961.07	299,463.48	0.24	18,403.47
HB5F20000302: P-SOLVE LNG CR SMA#1						
275,000.000 METLIFE INC	110.5381	287,803.51	1,801.96	303,979.78		16,176.27
59156RBG2 4.875% 11/13/2043 DD 11/13/13	110.5381	287,803.51	1,801.96	303,979.78	0.25	16,176.27
HB5F20000302: P-SOLVE LNG CR SMA#1						

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190,000.000 MERCK & CO INC	105.9666	181,075.12	2,746.08	201,336.54		20,261.42
58933YAT2 3.700% 02/10/2045 DD 02/10/15	105.9666	181,075.12	2,746.08	201,336.54	0.16	20,261.42
HB5F20000302: P-SOLVE LNG CR SMA#1						
250,000.000 MEDTRONIC INC	117.5891	263,183.72	3,419.04	293,972.75		30,789.03
585055BU9 4.625% 03/15/2045 DD 03/15/15	117.5891	263,183.72	3,419.04	293,972.75	0.24	30,789.03
HB5F20000302: P-SOLVE LNG CR SMA#1						
130,000.000 MACY'S RETAIL HOLDINGS INC	115.6061	153,530.16	3,994.15	150,287.93		-3,242.23
577778CB7 6.650% 07/15/2024 DD 07/20/04	115.6061	153,530.16	3,994.15	150,287.93	0.12	-3,242.23
HB5F20000302: P-SOLVE LNG CR SMA#1						
245,000.000 MARATHON PETROLEUM CORP	97.1531	244,384.15	636.96	238,025.10		-6,359.05
56585AAM4 5.850% 12/15/2045 DD 12/14/15	97.1531	244,384.15	636.96	238,025.10	0.19	-6,359.05
HB5F20000302: P-SOLVE LNG CR SMA#1						
245,000.000 LOWE'S COS INC	141.2069	334,892.69	4,809.08	345,956.91		11,064.22
548661CP0 6.650% 09/15/2037 DD 09/11/07	141.2069	334,892.69	4,809.08	345,956.91	0.28	11,064.22
HB5F20000302: P-SOLVE LNG CR SMA#1						
245,000.000 LINCOLN NATIONAL CORP	128.7782	327,979.90	762.24	315,506.59		-12,473.31
534187BA6 7.000% 06/15/2040 DD 06/18/10	128.7782	327,979.90	762.24	315,506.59	0.26	-12,473.31
HB5F20000302: P-SOLVE LNG CR SMA#1						
150,000.000 LAM RESEARCH CORP	103.3780	151,315.84	1,685.16	155,067.00		3,751.16
512807AN8 3.800% 03/15/2025 DD 03/12/15	103.3780	151,315.84	1,685.16	155,067.00	0.13	3,751.16
HB5F20000302: P-SOLVE LNG CR SMA#1						
185,000.000 KINDER MORGAN ENERGY PARTNERS	104.5868	209,427.64	4,008.55	193,485.58		-15,942.06
494550BD7 6.500% 09/01/2039 DD 09/16/09	104.5868	209,427.64	4,008.55	193,485.58	0.16	-15,942.06
HB5F20000302: P-SOLVE LNG CR SMA#1						
210,000.000 KLA-TENCOR CORP	107.2399	211,415.17	1,977.70	225,203.79		13,788.62
482480AF7 5.650% 11/01/2034 DD 11/06/14	107.2399	211,415.17	1,977.70	225,203.79	0.18	13,788.62
HB5F20000302: P-SOLVE LNG CR SMA#1						

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225,000.000 SC JOHNSON & SON INC 144A	115.5922	247,040.78	3,599.86	260,082.45		13,041.67
478165AG8 4.800% 09/01/2040 DD 08/30/10	115.5922	247,040.78	3,599.86	260,082.45	0.21	13,041.67
HB5F20000302: P-SOLVE LNG CR SMA#1						
215,000.000 JPMORGAN CHASE & CO	107.8559	228,102.74	3,866.39	231,890.19		3,787.45
46625HMN7 3.900% 07/15/2025 DD 07/21/15	107.8559	228,102.74	3,866.39	231,890.19	0.19	3,787.45
HB5F20000302: P-SOLVE LNG CR SMA#1						
130,000.000 INTERNATIONAL BUSINESS MACHINE	130.1029	161,233.91	698.61	169,133.77		7,899.86
459200BB6 5.875% 11/29/2032 DD 11/27/02	130.1029	161,233.91	698.61	169,133.77	0.14	7,899.86
HB5F20000302: P-SOLVE LNG CR SMA#1						
180,000.000 INTEL CORP	103.9707	180,254.70	864.92	187,147.26		6,892.56
458140AV2 4.100% 05/19/2046 DD 05/19/16	103.9707	180,254.70	864.92	187,147.26	0.15	6,892.56
HB5F20000302: P-SOLVE LNG CR SMA#1						
60,000.000 INTEL CORP	116.4869	63,201.71	1,264.56	69,892.14		6,690.43
458140AT7 4.900% 07/29/2045 DD 07/29/15	116.4869	63,201.71	1,264.56	69,892.14	0.06	6,690.43
HB5F20000302: P-SOLVE LNG CR SMA#1						
155,000.000 ILLINOIS ST	96.2070	155,117.94	658.80	149,120.85		-5,997.09
452151LF8 5.100% 06/01/2033 DD 06/12/03	96.2070	155,117.94	658.80	149,120.85	0.12	-5,997.09
HB5F20000302: P-SOLVE LNG CR SMA#1						
315,000.000 HOST HOTELS & RESORTS LP	101.6830	316,312.09	559.98	320,301.45		3,989.36
44107TAV8 4.000% 06/15/2025 DD 05/15/15	101.6830	316,312.09	559.98	320,301.45	0.26	3,989.36
HB5F20000302: P-SOLVE LNG CR SMA#1						
135,000.000 HOSPITALITY PROPERTIES TRUST	100.5302	136,225.12	1,796.64	135,715.77		-509.35
44106MAT9 4.500% 03/15/2025 DD 09/12/14	100.5302	136,225.12	1,796.64	135,715.77	0.11	-509.35
HB5F20000302: P-SOLVE LNG CR SMA#1						
235,000.000 HOSPITALITY PROPERTIES TRUST	101.8269	238,063.24	3,231.24	239,293.22		1,229.98
44106MAS1 4.650% 03/15/2024 DD 03/12/14	101.8269	238,063.24	3,231.24	239,293.22	0.19	1,229.98
HB5F20000302: P-SOLVE LNG CR SMA#1						

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310,000.000 HOME DEPOT INC/THE	114.6441	313,016.65	3,294.02	355,396.71		42,380.06
437076BH4 4.250% 04/01/2046 DD 06/02/15	114.6441	313,016.65	3,294.02	355,396.71	0.29	42,380.06
HB5F20000302: P-SOLVE LNG CR SMA#1						
145,000.000 HEWLETT PACKARD ENTERPRIS 144A	99.5636	144,956.97	1,943.93	144,367.22		-589.75
42824CAR0 6.350% 10/15/2045 DD 10/09/15	99.5636	144,956.97	1,943.93	144,367.22	0.12	-589.75
HB5F20000302: P-SOLVE LNG CR SMA#1						
260,000.000 WELLTOWER INC	105.1009	263,769.76	866.63	273,262.34		9,492.58
42217KBF2 4.000% 06/01/2025 DD 05/26/15	105.1009	263,769.76	866.63	273,262.34	0.22	9,492.58
HB5F20000302: P-SOLVE LNG CR SMA#1						
145,000.000 HASBRO INC	121.6552	171,918.19	2,722.80	176,400.04		4,481.85
418056AS6 6.350% 03/15/2040 DD 03/11/10	121.6552	171,918.19	2,722.80	176,400.04	0.14	4,481.85
HB5F20000302: P-SOLVE LNG CR SMA#1						
260,000.000 HSBC BANK USA NA/NEW YORK NY	119.0179	313,392.05	2,545.93	309,446.54		-3,945.51
4042Q1AA5 5.875% 11/01/2034 DD 10/25/04	119.0179	313,392.05	2,545.93	309,446.54	0.25	-3,945.51
HB5F20000302: P-SOLVE LNG CR SMA#1						
170,000.000 GOLDMAN SACHS GROUP INC/THE	103.3689	169,093.93	1,404.82	175,727.13		6,633.20
38141GVR2 4.250% 10/21/2025 DD 10/21/15	103.3689	169,093.93	1,404.82	175,727.13	0.14	6,633.20
HB5F20000302: P-SOLVE LNG CR SMA#1						
310,000.000 GOLDMAN SACHS GROUP INC/THE	110.6986	317,972.50	7,159.84	343,165.66		25,193.16
38141EC31 4.800% 07/08/2044 DD 07/08/14	110.6986	317,972.50	7,159.84	343,165.66	0.28	25,193.16
HB5F20000302: P-SOLVE LNG CR SMA#1						
65,000.000 GILEAD SCIENCES INC	113.7103	70,689.19	1,031.77	73,911.70		3,222.51
375558BD4 4.750% 03/01/2046 DD 09/14/15	113.7103	70,689.19	1,031.77	73,911.70	0.06	3,222.51
HB5F20000302: P-SOLVE LNG CR SMA#1						
90,000.000 GENERAL ELECTRIC CO	115.3979	101,630.46	1,237.50	103,858.11		2,227.65
369604BH5 4.500% 03/11/2044 DD 03/11/14	115.3979	101,630.46	1,237.50	103,858.11	0.08	2,227.65
HB5F20000302: P-SOLVE LNG CR SMA#1						

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	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 FORD MOTOR CO	105.8483	141,469.58	3,398.37	164,064.87		22,595.29
345370CQ1 4.750% 01/15/2043 DD 01/08/13	105.8483	141,469.58	3,398.37	164,064.87	0.13	22,595.29
HB5F20000302: P-SOLVE LNG CR SMA#1						
224,000.000 FLORIDA POWER & LIGHT CO	131.7046	290,331.71	3,331.97	295,018.30		4,686.59
341081ER4 5.950% 10/01/2033 DD 10/15/03	131.7046	290,331.71	3,331.97	295,018.30	0.24	4,686.59
HB5F20000302: P-SOLVE LNG CR SMA#1						
255,000.000 FMR LLC 144A	131.6683	320,952.75	782.68	335,754.17		14,801.42
30251BAC2 6.500% 12/14/2040 DD 07/06/10	131.6683	320,952.75	782.68	335,754.17	0.27	14,801.42
HB5F20000302: P-SOLVE LNG CR SMA#1						
300,000.000 EXXON MOBIL CORP	112.7819	301,885.29	4,048.70	338,345.70		36,460.41
30231GAW2 4.114% 03/01/2046 DD 03/03/16	112.7819	301,885.29	4,048.70	338,345.70	0.27	36,460.41
HB5F20000302: P-SOLVE LNG CR SMA#1						
180,000.000 EXELON GENERATION CO LLC	104.5570	196,583.93	447.93	188,202.60		-8,381.33
30161MAN3 5.600% 06/15/2042 DD 12/15/12	104.5570	196,583.93	447.93	188,202.60	0.15	-8,381.33
HB5F20000302: P-SOLVE LNG CR SMA#1						
125,000.000 ENTERPRISE PRODUCTS OPERATING	109.4414	120,062.82	2,391.42	136,801.75		16,738.93
29379VBC6 5.100% 02/15/2045 DD 02/12/14	109.4414	120,062.82	2,391.42	136,801.75	0.11	16,738.93
HB5F20000302: P-SOLVE LNG CR SMA#1						
320,000.000 ENERGY TRANSFER PARTNERS LP	96.6344	351,449.73	4,759.98	309,230.08		-42,219.65
29273RAZ2 5.950% 10/01/2043 DD 09/19/13	96.6344	351,449.73	4,759.98	309,230.08	0.25	-42,219.65
HB5F20000302: P-SOLVE LNG CR SMA#1						
40,000.000 ENERGY TRANSFER PARTNERS LP	105.0061	36,644.23	1,083.21	42,002.44		5,358.21
29273RAR0 6.500% 02/01/2042 DD 01/17/12	105.0061	36,644.23	1,083.21	42,002.44	0.03	5,358.21
HB5F20000302: P-SOLVE LNG CR SMA#1						
370,000.000 DUKE ENERGY PROGRESS LLC	114.4578	386,333.14	4,134.03	423,493.86		37,160.72
26442RAB7 4.375% 03/30/2044 DD 03/06/14	114.4578	386,333.14	4,134.03	423,493.86	0.34	37,160.72
HB5F20000302: P-SOLVE LNG CR SMA#1						

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250,000.000 DTE ELECTRIC CO	105.5738	251,118.30	1,144.56	263,934.50		12,816.20
23338VAF3 3.700% 06/01/2046 DD 05/17/16	105.5738	251,118.30	1,144.56	263,934.50	0.21	12,816.20
HB5F20000302: P-SOLVE LNG CR SMA#1						
155,000.000 CONSOLIDATED EDISON CO OF NEW	103.6197	155,526.38	232.10	160,610.54		5,084.16
209111FH1 3.850% 06/15/2046 DD 06/17/16	103.6197	155,526.38	232.10	160,610.54	0.13	5,084.16
HB5F20000302: P-SOLVE LNG CR SMA#1						
275,000.000 CONSOLIDATED EDISON CO OF NEW	113.6601	284,307.09	1,031.40	312,565.28		28,258.19
209111FG3 4.500% 12/01/2045 DD 11/17/15	113.6601	284,307.09	1,031.40	312,565.28	0.25	28,258.19
HB5F20000302: P-SOLVE LNG CR SMA#1						
130,000.000 COMMONWEALTH EDISON CO	102.1689	129,156.42	52.72	132,819.57		3,663.15
202795JJ0 3.650% 06/15/2046 DD 06/27/16	102.1689	129,156.42	52.72	132,819.57	0.11	3,663.15
HB5F20000302: P-SOLVE LNG CR SMA#1						
495,000.000 COMCAST CORP	110.3365	506,868.13	9,715.19	546,165.68		39,297.55
20030NBH3 4.250% 01/15/2033 DD 01/14/13	110.3365	506,868.13	9,715.19	546,165.68	0.44	39,297.55
HB5F20000302: P-SOLVE LNG CR SMA#1						
310,000.000 CITIGROUP INC	103.0111	310,688.08	3,559.65	319,334.41		8,646.33
172967KA8 4.450% 09/29/2027 DD 09/29/15	103.0111	310,688.08	3,559.65	319,334.41	0.26	8,646.33
HB5F20000302: P-SOLVE LNG CR SMA#1						
225,000.000 CELGENE CORP	110.1339	246,113.28	4,249.94	247,801.28		1,688.00
151020AU8 5.000% 08/15/2045 DD 08/12/15	110.1339	246,113.28	4,249.94	247,801.28	0.20	1,688.00
HB5F20000302: P-SOLVE LNG CR SMA#1						
294,000.000 CALIFORNIA ST	158.1770	447,286.98	5,549.37	465,040.38		17,753.40
13063A5G5 7.550% 04/01/2039 DD 04/28/09	158.1770	447,286.98	5,549.37	465,040.38	0.38	17,753.40
HB5F20000302: P-SOLVE LNG CR SMA#1						
65,000.000 BURLINGTON NORTHERN SANTA FE L	105.5529	64,481.65	320.16	68,609.39		4,127.74
12189LAZ4 3.900% 08/01/2046 DD 05/16/16	105.5529	64,481.65	320.16	68,609.39	0.06	4,127.74
HB5F20000302: P-SOLVE LNG CR SMA#1						

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
340,000.000 BUCKEYE PARTNERS LP	94.9062	321,015.56	4,019.49	322,681.08		1,665.52
118230AP6 5.600% 10/15/2044 DD 09/12/14	94.9062	321,015.56	4,019.49	322,681.08	0.26	1,665.52
HB5F20000302: P-SOLVE LNG CR SMA#1						
180,000.000 BIOGEN INC	112.4543	182,889.36	2,768.15	202,417.74		19,528.38
09062XAD5 5.200% 09/15/2045 DD 09/15/15	112.4543	182,889.36	2,768.15	202,417.74	0.16	19,528.38
HB5F20000302: P-SOLVE LNG CR SMA#1						
215,000.000 BAY AREA CA TOLL AUTH TOLL BRI	155.9160	302,873.69	3,366.20	335,219.40		32,345.71
072024ND0 6.263% 04/01/2049 DD 11/05/09	155.9160	302,873.69	3,366.20	335,219.40	0.27	32,345.71
HB5F20000302: P-SOLVE LNG CR SMA#1						
220,000.000 BAXALTA INC	104.3494	220,535.98	213.13	229,568.68		9,032.70
07177MAB9 4.000% 06/23/2025 DD 12/23/15	104.3494	220,535.98	213.13	229,568.68	0.19	9,032.70
HB5F20000302: P-SOLVE LNG CR SMA#1						
135,000.000 APPLE INC	112.5499	135,349.43	2,147.48	151,942.37		16,592.94
037833BW9 4.500% 02/23/2036 DD 02/23/16	112.5499	135,349.43	2,147.48	151,942.37	0.12	16,592.94
HB5F20000302: P-SOLVE LNG CR SMA#1						
270,000.000 APPLE INC	108.9484	272,780.06	1,587.55	294,160.68		21,380.62
037833BH2 4.375% 05/13/2045 DD 05/13/15	108.9484	272,780.06	1,587.55	294,160.68	0.24	21,380.62
HB5F20000302: P-SOLVE LNG CR SMA#1						
205,000.000 APPLE INC	93.9652	201,903.46	2,784.34	192,628.66		-9,274.80
037833BA7 3.450% 02/09/2045 DD 02/09/15	93.9652	201,903.46	2,784.34	192,628.66	0.16	-9,274.80
HB5F20000302: P-SOLVE LNG CR SMA#1						
440,000.000 ANHEUSER-BUSCH INBEV FINANCE I	117.1842	450,637.34	9,384.72	515,610.48		64,973.14
035242AN6 4.900% 02/01/2046 DD 01/25/16	117.1842	450,637.34	9,384.72	515,610.48	0.42	64,973.14
HB5F20000302: P-SOLVE LNG CR SMA#1						
305,000.000 ALLEGHANY CORP	104.2305	305,820.86	4,421.39	317,903.03		12,082.17
017175AD2 4.900% 09/15/2044 DD 09/09/14	104.2305	305,820.86	4,421.39	317,903.03	0.26	12,082.17
HB5F20000302: P-SOLVE LNG CR SMA#1						



HBT PSOLVE LNG CR - HB5G20000000

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
260,000.000 AETNA INC	103.8498	263,446.42	695.19	270,009.48		6,563.06
00817YAX6 4.375% 06/15/2046 DD 06/09/16	103.8498	263,446.42	695.19	270,009.48	0.22	6,563.06
HB5F20000302: P-SOLVE LNG CR SMA#1						
320,000.000 ABBVIE INC	101.9946	319,910.64	1,890.42	326,382.72		6,472.08
00287YAV1 4.300% 05/14/2036 DD 05/12/16	101.9946	319,910.64	1,890.42	326,382.72	0.27	6,472.08
HB5F20000302: P-SOLVE LNG CR SMA#1						
250,000.000 AT&T INC	102.2993	249,308.39	1,451.58	255,748.25		6,439.86
00206RCP5 4.500% 05/15/2035 DD 05/04/15	102.2993	249,308.39	1,451.58	255,748.25	0.21	6,439.86
HB5F20000302: P-SOLVE LNG CR SMA#1						
310,000.000 AT&T INC	96.8966	278,784.55	599.36	300,379.46		21,594.91
00206RBK7 4.350% 06/15/2045 DD 06/15/13	96.8966	278,784.55	599.36	300,379.46	0.24	21,594.91
HB5F20000302: P-SOLVE LNG CR SMA#1						
285,000.000 AT&T INC	112.0366	318,447.90	5,949.82	319,304.31		856.41
00206RBA9 5.550% 08/15/2041 DD 08/18/11	112.0366	318,447.90	5,949.82	319,304.31	0.26	856.41
HB5F20000302: P-SOLVE LNG CR SMA#1						
235,000.000 TIME WARNER INC	139.6127	307,748.66	3,021.84	328,089.85		20,341.19
00184AAG0 7.700% 05/01/2032 DD 04/08/02	139.6127	307,748.66	3,021.84	328,089.85	0.27	20,341.19
HB5F20000302: P-SOLVE LNG CR SMA#1						
SUBTOTAL UNITED STATES		25,939,867.08	265,554.18	27,065,045.88		1,125,178.80
		25,939,867.08	265,554.18	27,065,045.88	21.96	1,125,178.80
TURKEY						
255,000.000 TURKEY GOVERNMENT INTERNATIONA	101.5150	248,422.67	2,316.95	258,863.25		10,440.58
900123CJ7 4.250% 04/14/2026 DD 04/14/15	101.5150	248,422.67	2,316.95	258,863.25	0.21	10,440.58
HB5F20000302: P-SOLVE LNG CR SMA#1						
SPAIN						
130,000.000 SANTANDER ISSUANCES SAU	99.9033	129,622.57	796.30	129,874.29		251.72
80281TAE8 5.179% 11/19/2025 DD 11/19/15	99.9033	129,622.57	796.30	129,874.29	0.11	251.72
HB5F20000302: P-SOLVE LNG CR SMA#1						

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PERU						
185,000.000 PERUVIAN GOVERNMENT INTERNATIO	134.7500	234,242.36	3,609.46	249,287.50		15,045.14
715638AU6 6.550% 03/14/2037 DD 03/14/07	134.7500	234,242.36	3,609.46	249,287.50	0.20	15,045.14
HB5F20000302: P-SOLVE LNG CR SMA#1						
NORWAY						
40,000.000 STATOIL ASA	103.3600	35,627.54	203.95	41,344.00		5,716.46
85771PAL6 3.950% 05/15/2043 DD 05/15/13	103.3600	35,627.54	203.95	41,344.00	0.03	5,716.46
HB5F20000302: P-SOLVE LNG CR SMA#1						
NETHERLANDS						
200,000.000 SIEMENS FINANCIERINGSMAAT 144A	115.9386	209,721.61	851.50	231,877.20		22,155.59
82620KAF0 4.400% 05/27/2045 DD 05/27/15	115.9386	209,721.61	851.50	231,877.20	0.19	22,155.59
HB5F20000302: P-SOLVE LNG CR SMA#1						
200,000.000 SHELL INTERNATIONAL FINANCE BV	108.5633	193,957.90	1,223.22	217,126.60		23,168.70
822582BF8 4.375% 05/11/2045 DD 05/11/15	108.5633	193,957.90	1,223.22	217,126.60	0.18	23,168.70
HB5F20000302: P-SOLVE LNG CR SMA#1						
285,000.000 KONINKLIJKE PHILIPS NV	110.7035	309,270.27	4,213.68	315,504.98		6,234.71
500472AE5 5.000% 03/15/2042 DD 03/09/12	110.7035	309,270.27	4,213.68	315,504.98	0.26	6,234.71
HB5F20000302: P-SOLVE LNG CR SMA#1						
SUBTOTAL NETHERLANDS		712,949.78	6,288.40	764,508.78		51,559.00
		712,949.78	6,288.40	764,508.78	0.63	51,559.00
MEXICO						
535,000.000 MEXICO GOVERNMENT INTERNATIONA	107.7500	541,001.85	7,990.17	576,462.50		35,460.65
91086QBB3 4.750% 03/08/2044 DD 03/08/12	107.7500	541,001.85	7,990.17	576,462.50	0.47	35,460.65
HB5F20000302: P-SOLVE LNG CR SMA#1						
230,000.000 PETROLEOS MEXICANOS	90.3550	222,540.37	170.53	207,816.50		-14,723.87
71654QBE1 5.500% 06/27/2044 DD 06/26/12	90.3550	222,540.37	170.53	207,816.50	0.17	-14,723.87
HB5F20000302: P-SOLVE LNG CR SMA#1						



HBT PSOLVE LNG CR - HB5G20000000

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SUBTOTAL MEXICO		763,542.22	8,160.70	784,279.00		20,736.78
		763,542.22	8,160.70	784,279.00	0.64	20,736.78
IRELAND						
609,000.000 GE CAPITAL INTERNATIONAL 144A	112.1586	584,381.61	3,471.81	683,045.87		98,664.26
36164NFH3 4.418% 11/15/2035 DD 10/26/15	112.1586	584,381.61	3,471.81	683,045.87	0.55	98,664.26
HB5F20000302: P-SOLVE LNG CR SMA#1						
FRANCE						
175,000.000 SOCIETE GENERALE SA 144A	102.1748	174,370.23	871.50	178,805.90		4,435.67
83367TBR9 4.750% 11/24/2025 DD 11/24/15	102.1748	174,370.23	871.50	178,805.90	0.15	4,435.67
HB5F20000302: P-SOLVE LNG CR SMA#1						
125,000.000 SOCIETE GENERALE SA 144A	98.9129	123,242.93	1,136.40	123,641.13		398.20
83367TBJ7 4.250% 04/14/2025 DD 04/14/15	98.9129	123,242.93	1,136.40	123,641.13	0.10	398.20
HB5F20000302: P-SOLVE LNG CR SMA#1						
435,000.000 ELECTRICITE DE FRANCE SA 144A	110.5095	434,287.53	4,665.16	480,716.33		46,428.80
268317AQ7 4.950% 10/13/2045 DD 10/13/15	110.5095	434,287.53	4,665.16	480,716.33	0.39	46,428.80
HB5F20000302: P-SOLVE LNG CR SMA#1						
SUBTOTAL FRANCE		731,900.69	6,673.06	783,163.36		51,262.67
		731,900.69	6,673.06	783,163.36	0.64	51,262.67
COLOMBIA						
170,000.000 COLOMBIA GOVERNMENT INTERNATIO	103.7500	156,285.78	377.76	176,375.00		20,089.22
195325CU7 5.000% 06/15/2045 DD 01/28/15	103.7500	156,285.78	377.76	176,375.00	0.14	20,089.22
HB5F20000302: P-SOLVE LNG CR SMA#1						
45,000.000 COLOMBIA GOVERNMENT INTERNATIO	110.7500	50,600.03	872.48	49,837.50		-762.53
195325BR5 5.625% 02/26/2044 DD 01/28/14	110.7500	50,600.03	872.48	49,837.50	0.04	-762.53
HB5F20000302: P-SOLVE LNG CR SMA#1						
SUBTOTAL COLOMBIA		206,885.81	1,250.24	226,212.50		19,326.69
		206,885.81	1,250.24	226,212.50	0.18	19,326.69
CANADA						

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200,000.000 CONOCO FUNDING CO	127.3626	216,383.18	3,061.26	254,725.20		38,342.02
20825UAC8 7.250% 10/15/2031 DD 10/11/01	127.3626	216,383.18	3,061.26	254,725.20	0.21	38,342.02
HB5F20000302: P-SOLVE LNG CR SMA#1						
55,000.000 BURLINGTON RESOURCES FINANCE C	124.6941	69,083.99	1,474.30	68,581.76		-502.23
12201PAB2 7.200% 08/15/2031 DD 08/24/01	124.6941	69,083.99	1,474.30	68,581.76	0.06	-502.23
HB5F20000302: P-SOLVE LNG CR SMA#1						
SUBTOTAL CANADA		285,467.17	4,535.56	323,306.96		37,839.79
		285,467.17	4,535.56	323,306.96	0.27	37,839.79
AUSTRALIA						
280,000.000 BHP BILLITON FINANCE USA LTD	116.1972	302,105.78	3,572.09	325,352.16		23,246.38
055451AV0 5.000% 09/30/2043 DD 09/30/13	116.1972	302,105.78	3,572.09	325,352.16	0.26	23,246.38
HB5F20000302: P-SOLVE LNG CR SMA#1						
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		30,175,015.28	306,432.70	31,634,283.55		1,459,268.27
		30,175,015.28	306,432.70	31,634,283.55	25.68	1,459,268.27
TOTAL FIXED INCOME SECURITIES		30,175,015.28	306,432.70	31,634,283.55	25.68	1,459,268.27
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
265,783.940 GOLDMAN FIN SQ MON MRKT 474	100.0000	265,783.94	120.31	265,783.94		0.00
996128815 VAR RT 12/31/2049 DD 09/05/03	100.0000	265,783.94	120.31	265,783.94	0.22	0.00
HB5F20000302: P-SOLVE LNG CR SMA#1						
PAYABLE FOR INVESTMENT ADVISORY FEES		-13,314.73	0.00	-13,314.73		0.00
HB5F20000302: P-SOLVE LNG CR SMA#1		-13,314.73	0.00	-13,314.73	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-579,834.04	0.00	-579,834.04		0.00
HB5F20000302: P-SOLVE LNG CR SMA#1		-579,834.04	0.00	-579,834.04	-0.47	0.00

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RECEIVABLE FOR INVESTMENTS SOLD		611,110.16	0.00	611,110.16		0.00
HB5F20000302: P-SOLVE LNG CR SMA#1		611,110.16	0.00	611,110.16	0.50	0.00
PAYABLE FOR CUSTODIAN FEES		1,387.73	0.00	1,387.73		0.00
HB5F20000302: P-SOLVE LNG CR SMA#1		1,387.73	0.00	1,387.73	0.00	0.00
CASH		45,787.50	0.00	45,787.50		0.00
HB5F20000302: P-SOLVE LNG CR SMA#1		45,787.50	0.00	45,787.50	0.04	0.00
SUBTOTAL U.S. DOLLAR		330,920.56	120.31	330,920.56		0.00
		330,920.56	120.31	330,920.56	0.28	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		330,920.56	120.31	330,920.56		0.00
		330,920.56	120.31	330,920.56	0.28	0.00
TOTAL CASH & CASH EQUIVALENTS		330,920.56	120.31	330,920.56	0.28	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
66,374.000 VANGUARD LONG-TERM CORP BOND	94.5400	6,024,487.11	0.00	6,274,997.96		250,510.85
92206C813 HB5F20000002: P-SOLVE LONG CREDIT	94.5400	6,024,487.11	0.00	6,274,997.96	5.10	250,510.85
2,274,983.756 VANGUARD L/T INVEST GR-ADM	10.9500	23,191,294.77	84,872.71	24,911,072.13		1,719,777.36
922031778 HB5F20000002: P-SOLVE LONG CREDIT	10.9500	23,191,294.77	84,872.71	24,911,072.13	20.23	1,719,777.36
2,101,628.167 PIMCO LONG-TERM CREDIT-INST	12.0800	26,005,593.11	117,891.21	25,387,668.26		-617,924.85
72201P647 HB5F20000002: P-SOLVE LONG CREDIT	12.0800	26,005,593.11	117,891.21	25,387,668.26	20.62	-617,924.85



HBT PSOLVE LNG CR - HB5G20000000

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,606.000 ISHARES 10+ YEAR CREDIT BOND	62.6500	3,707,804.60	0.00	4,110,215.90		402,411.30
464289511 HB5F20000002: P-SOLVE LONG CREDIT	62.6500	3,707,804.60	0.00	4,110,215.90	3.34	402,411.30
4,480,052.293 DELAWARE EXTND DURATION BD-I	6.5800	29,038,912.71	23,142.61	29,478,744.09		439,831.38
245908793 HB5F20000002: P-SOLVE LONG CREDIT	6.5800	29,038,912.71	23,142.61	29,478,744.09	23.94	439,831.38
SUBTOTAL UNITED STATES		87,968,092.30	225,906.53	90,162,698.34		2,194,606.04
		87,968,092.30	225,906.53	90,162,698.34	73.23	2,194,606.04
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		87,968,092.30	225,906.53	90,162,698.34		2,194,606.04
		87,968,092.30	225,906.53	90,162,698.34	73.23	2,194,606.04
TOTAL FIXED INCOME SECURITIES		87,968,092.30	225,906.53	90,162,698.34	73.23	2,194,606.04
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
1,001,315.070 GOLDMAN FIN SQ MON MRKT 474	100.0000	1,001,315.07	333.74	1,001,315.07		0.00
996128815 VAR RT 12/31/2049 DD 09/05/03	100.0000	1,001,315.07	333.74	1,001,315.07	0.81	0.00
HB5F20000002: P-SOLVE LONG CREDIT						
PAYABLE FOR CUSTODIAN FEES		448.93	0.00	448.93		0.00
HB5F20000002: P-SOLVE LONG CREDIT		448.93	0.00	448.93	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-6,991.18	0.00	-6,991.18		0.00
HB5F20000002: P-SOLVE LONG CREDIT		-6,991.18	0.00	-6,991.18	-0.01	0.00
SUBTOTAL U.S. DOLLAR		994,772.82	333.74	994,772.82		0.00
		994,772.82	333.74	994,772.82	0.80	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		994,772.82	333.74	994,772.82		0.00
		994,772.82	333.74	994,772.82	0.80	0.00
TOTAL CASH & CASH EQUIVALENTS		994,772.82	333.74	994,772.82	0.80	0.00

Asset and Accrual Detail - By Asset type

6/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		119,468,800.96	532,793.28	123,122,675.27	99.99	3,653,874.31
NET ASSETS - BASE:				123,655,468.55		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-6,063.00	0.00	-6,063.00		0.00
		-6,063.00	0.00	-6,063.00	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-2,304.34	0.00	-2,304.34		0.00
		-2,304.34	0.00	-2,304.34	0.00	0.00
SERVICE FEE PAYABLE - CLASS A		-10,574.20	0.00	-10,574.20		0.00
		-10,574.20	0.00	-10,574.20	-0.01	0.00
12,197,050.530 GOLDMAN FIN SQ MON MRKT 474	100.0000	12,197,050.53	5,258.21	12,197,050.53		0.00
996128815 VAR RT 12/31/2049 DD 09/05/03	100.0000	12,197,050.53	5,258.21	12,197,050.53	11.53	0.00
SUBTOTAL UNITED STATES		12,178,108.99	5,258.21	12,178,108.99		0.00
		12,178,108.99	5,258.21	12,178,108.99	11.51	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		12,178,108.99	5,258.21	12,178,108.99		0.00
		12,178,108.99	5,258.21	12,178,108.99	11.51	0.00
TOTAL CASH & CASH EQUIVALENTS		12,178,108.99	5,258.21	12,178,108.99	11.51	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
359,290.625 EATON VANCE FLOATING RATE-I	8.6500	3,239,026.30	11,019.76	3,107,863.91		-131,162.39
277911491	8.6500	3,239,026.30	11,019.76	3,107,863.91	2.94	-131,162.39



P-SOLVE RETURN FND - HB5F10000002

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
263,632.296 FIDELITY TOTAL BOND FUND-TB 31617K881	10.7400 10.7400	2,821,596.93 2,821,596.93	6,399.51 6,399.51	2,831,410.86 2,831,410.86	2.68	9,813.93 9,813.93
247,501.297 PIMCO HIGH YIELD FUND-INSTL 693390841	8.5100 8.5100	2,069,495.24 2,069,495.24	9,891.85 9,891.85	2,106,236.04 2,106,236.04	1.99	36,740.80 36,740.80
246,648.710 TCW CORE FXD INCM-I 87234N401	11.3600 11.3600	2,767,626.97 2,767,626.97	4,439.68 4,439.68	2,801,929.35 2,801,929.35	2.65	34,302.38 34,302.38
18,030.000 VANGUARD TOTAL BOND MARKET 921937835	84.3000 84.3000	1,498,554.41 1,498,554.41	0.00 0.00	1,519,929.00 1,519,929.00	1.44	21,374.59 21,374.59
SUBTOTAL UNITED STATES		12,396,299.85	31,750.80	12,367,369.16		-28,930.69
		12,396,299.85	31,750.80	12,367,369.16	11.70	-28,930.69
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		12,396,299.85	31,750.80	12,367,369.16		-28,930.69
		12,396,299.85	31,750.80	12,367,369.16	11.70	-28,930.69
TOTAL FIXED INCOME SECURITIES		12,396,299.85	31,750.80	12,367,369.16	11.70	-28,930.69
EQUITY						
U.S. DOLLAR						
EMERGING MARKET GEOGRAPHIC FOCUS						
208,738.197 HARDING LOEVNER INST EMG M-I 412295701	16.3900 16.3900	3,758,061.94 3,758,061.94	0.00 0.00	3,421,219.05 3,421,219.05	3.23	-336,842.89 -336,842.89
EUROPE ALL INC UK GEOGRAPHIC FOCUS						
29,231.000 ISHARES MSCI EUROZONE ETF 464286608	32.2700 32.2700	1,130,070.46 1,130,070.46	0.00 0.00	943,284.37 943,284.37	0.89	-186,786.09 -186,786.09

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
82,187.000 ISHARES CURRENCY HEDGED MSCI 46434V639	24.0700 24.0700	2,143,028.25 2,143,028.25	0.00 0.00	1,978,241.09 1,978,241.09	1.87	-164,787.16 -164,787.16
SUBTOTAL EUROPE ALL INC UK GEOGRAPHIC FOCUS		3,273,098.71	0.00	2,921,525.46		-351,573.25
		3,273,098.71	0.00	2,921,525.46	2.76	-351,573.25
GLOBAL FUNDS GEOGRAPHIC FOCUS						
175,371.639 DODGE & COX INTL STOCK FUND 256206103	34.6900 34.6900	7,448,116.23 7,448,116.23	0.00 0.00	6,083,642.16 6,083,642.16	5.75	-1,364,474.07 -1,364,474.07
211,441.000 ISHARES CORE INTL STOCK ETF 46432F834	48.9600 48.9600	11,280,509.30 11,280,509.30	0.00 0.00	10,352,151.36 10,352,151.36	9.78	-928,357.94 -928,357.94
448,925.243 LAZARD INTER STRAT EQ-INST 52106N590	13.1200 13.1200	6,567,801.48 6,567,801.48	0.00 0.00	5,889,899.19 5,889,899.19	5.57	-677,902.29 -677,902.29
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS		25,296,427.01	0.00	22,325,692.71		-2,970,734.30
		25,296,427.01	0.00	22,325,692.71	21.10	-2,970,734.30
JAPAN						
83,181.000 ISHARES MSCI JAPAN ETF 464286848	11.5000 11.5000	1,017,303.63 1,017,303.63	0.00 0.00	956,581.50 956,581.50	0.90	-60,722.13 -60,722.13
68,938.000 WISDOMTREE JAPAN HEDGED EQ 97717W851	38.7800 38.7800	3,247,228.47 3,247,228.47	0.00 0.00	2,673,415.64 2,673,415.64	2.53	-573,812.83 -573,812.83
SUBTOTAL JAPAN		4,264,532.10	0.00	3,629,997.14		-634,534.96
		4,264,532.10	0.00	3,629,997.14	3.43	-634,534.96
UNITED KINGDOM						



P-SOLVE RETURN FND - HB5F10000002

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
66,941.000 ISHARES MSCI UNITED KINGDOM 46434V548	15.3700 15.3700	986,719.29 986,719.29	0.00 0.00	1,028,883.17 1,028,883.17	0.97	42,163.88 42,163.88
UNITED STATES						
340,794.612 PIONEER-DYNAMIC CREDIT-Y 72388E308	9.2100 9.2100	3,314,386.53 3,314,386.53	17,050.69 17,050.69	3,138,718.38 3,138,718.38	2.97	-175,668.15 -175,668.15
78,703.994 PYRAMIS GROUP TR FOR EMPLOYEE 74725D324 BENEFIT PLANS	56.3200 56.3200	3,991,907.05 3,991,907.05	0.00 0.00	4,432,608.94 4,432,608.94	4.19	440,701.89 440,701.89
502,509.987 BOSTON P A/CAP VALUE-IS 749255139	21.6800 21.6800	11,013,072.79 11,013,072.79	0.00 0.00	10,894,416.52 10,894,416.52	10.30	-118,656.27 -118,656.27
340,451.000 SCHWAB US BROAD MARKET ETF 808524102	50.3200 50.3200	16,491,337.72 16,491,337.72	0.00 0.00	17,131,494.32 17,131,494.32	16.19	640,156.60 640,156.60
71,250.896 VANGUARD TOT STK MKT-INST 922908801	52.1700 52.1700	3,209,994.34 3,209,994.34	0.00 0.00	3,717,159.24 3,717,159.24	3.51	507,164.90 507,164.90
225,674.316 INVESCO BALANCED RISK 99VVA3K01 ALLOCATION FUND COLLECTIVE	19.3800 19.3800	4,069,126.18 4,069,126.18	0.00 0.00	4,373,568.24 4,373,568.24	4.13	304,442.06 304,442.06
SUBTOTAL UNITED STATES		42,089,824.61	17,050.69	43,687,965.64		1,598,141.03
		42,089,824.61	17,050.69	43,687,965.64	41.29	1,598,141.03
TOTAL EQUITY U.S. DOLLAR		79,668,663.66	17,050.69	77,015,283.17		-2,653,380.49
		79,668,663.66	17,050.69	77,015,283.17	72.78	-2,653,380.49
TOTAL EQUITY		79,668,663.66	17,050.69	77,015,283.17	72.78	-2,653,380.49



P-SOLVE RETURN FND - HB5F10000002

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

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

OTHER

U.S. DOLLAR

UNITED STATES

288,293.288	WESTWOOD INCOME OPPORTUN - I	14.7200	4,279,152.85	0.00	4,243,677.20		-35,475.65
0075W0775		14.7200	4,279,152.85	0.00	4,243,677.20	4.01	-35,475.65

TOTAL ASSETS - BASE:	108,522,225.35	54,059.70	105,804,438.52	100.00	-2,717,786.83
NET ASSETS - BASE:			105,858,498.22		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
CANADIAN DOLLAR						
CANADA						
NON-BASE CURRENCY		52,736.00	0.00	52,736.00		0.00
		40,913.97	0.00	40,606.76	0.05	-307.21
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
DIVIDENDS RECEIVABLE RECLAIM		0.00	16,140.00	0.00		0.00
		0.00	17,930.73	0.00	0.00	0.00
NORWEGIAN KRONE						
NORWAY						
DIVIDENDS RECEIVABLE RECLAIM		0.00	52,918.30	0.00		0.00
		0.00	6,323.93	0.00	0.00	0.00
NON-BASE CURRENCY		25,922.25	0.00	25,922.25		0.00
		3,116.27	0.00	3,097.80	0.00	-18.47
SUBTOTAL NORWEGIAN KRONE		25,922.25	52,918.30	25,922.25		0.00
		3,116.27	6,323.93	3,097.80	0.00	-18.47
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE		25,922.25	52,918.30	25,922.25		0.00
		3,116.27	6,323.93	3,097.80	0.00	-18.47
POUND STERLING						
UNITED KINGDOM						
NON-BASE CURRENCY		10,039.99	0.00	10,039.99		0.00
		14,575.56	0.00	13,421.46	0.02	-1,154.10
U.S. DOLLAR						



ROYCE PREMIER CTF - HB4F20000002

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-4,450.75	0.00	-4,450.75		0.00
		-4,450.75	0.00	-4,450.75	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-4,105.29	0.00	-4,105.29		0.00
		-4,105.29	0.00	-4,105.29	0.00	0.00
REBATE RECEIVABLE		4,177.55	0.00	4,177.55		0.00
		4,177.55	0.00	4,177.55	0.01	0.00
RECEIVABLE FOR INVESTMENTS SOLD		1,046,562.35	0.00	1,046,562.35		0.00
		1,046,562.35	0.00	1,046,562.35	1.27	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-48,419.32	0.00	-48,419.32		0.00
		-48,419.32	0.00	-48,419.32	-0.06	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-401,295.09	0.00	-401,295.09		0.00
		-401,295.09	0.00	-401,295.09	-0.49	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,493.40	0.00	-2,493.40		0.00
		-2,493.40	0.00	-2,493.40	0.00	0.00
2,302,968.530 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	2,302,968.53	508.46	2,302,968.53		0.00
	100.0000	2,302,968.53	508.46	2,302,968.53	2.80	0.00
SUBTOTAL UNITED STATES		2,892,944.58	508.46	2,892,944.58		0.00
		2,892,944.58	508.46	2,892,944.58	3.52	0.00

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		2,892,944.58	508.46	2,892,944.58		0.00
		2,892,944.58	508.46	2,892,944.58	3.52	0.00
TOTAL CASH & CASH EQUIVALENTS						
		2,951,550.38	24,763.12	2,950,070.60	3.59	-1,479.78
EQUITY						
CANADIAN DOLLAR						
CANADA						
124,000.000 PASON SYSTEMS INC	17.8600	1,806,743.74	0.00	2,214,640.00		407,896.26
NC2569563	13.7522	1,417,304.09	0.00	1,705,274.51	2.07	287,970.42
37,200.000 STELLA-JONES INC	48.1100	1,438,117.76	0.00	1,789,692.00		351,574.24
NC2809779	37.0447	1,174,558.08	0.00	1,378,064.22	1.68	203,506.14
62,800.000 GENWORTH MI CANADA INC	33.1400	1,864,724.69	0.00	2,081,192.00		216,467.31
NCB3NWXJQ9	25.5178	1,415,880.00	0.00	1,602,519.44	1.95	186,639.44
19,100.000 TMX GROUP LTD	53.7500	870,733.11	0.00	1,026,625.00		155,891.89
NCB8KH5G1	41.3875	662,607.83	0.00	790,502.04	0.96	127,894.21
SUBTOTAL CANADA						
		5,980,319.30	0.00	7,112,149.00		1,131,829.70
		4,670,350.00	0.00	5,476,360.21	6.66	806,010.21
TOTAL EQUITY CANADIAN DOLLAR						
		5,980,319.30	0.00	7,112,149.00		1,131,829.70
		4,670,350.00	0.00	5,476,360.21	6.66	806,010.21
NORWEGIAN KRONE						
NORWAY						
14,700.000 TGS NOPEC GEOPHYSICAL CO ASA	136.2000	2,140,506.82	0.00	2,002,140.00		-138,366.82
SNB15SLC1	16.2764	248,983.73	0.00	239,262.90	0.29	-9,720.83
POUND STERLING						

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
UNITED KINGDOM						
25,100.000 CLARKSON PLC	22.0700	514,945.84	0.00	553,957.00		39,011.16
EX0201833	29.5032	740,517.91	0.00	740,529.72	0.90	11.81
220,500.000 ASHMORE GROUP PLC	2.9720	564,449.48	0.00	655,326.00		90,876.52
EXB132NW7	3.9730	848,836.39	0.00	876,039.80	1.07	27,203.41
SUBTOTAL UNITED KINGDOM		1,079,395.32	0.00	1,209,283.00		129,887.68
		1,589,354.30	0.00	1,616,569.52	1.97	27,215.22
TOTAL EQUITY POUND STERLING		1,079,395.32	0.00	1,209,283.00		129,887.68
		1,589,354.30	0.00	1,616,569.52	1.97	27,215.22
U.S. DOLLAR						
BERMUDA						
24,900.000 LAZARD LTD	29.7800	849,783.17	0.00	741,522.00		-108,261.17
G54050102	29.7800	849,783.17	0.00	741,522.00	0.90	-108,261.17
CANADA						
70,800.000 RITCHIE BROS AUCTIONEERS INC	33.7800	981,761.27	0.00	2,391,624.00		1,409,862.73
767744105	33.7800	981,761.27	0.00	2,391,624.00	2.91	1,409,862.73
UNITED STATES						
14,000.000 ADVISORY BOARD CO/THE	35.3900	666,608.74	0.00	495,460.00		-171,148.74
00762W107	35.3900	666,608.74	0.00	495,460.00	0.60	-171,148.74
57,700.000 AIR LEASE CORP	26.7800	1,445,451.98	2,885.00	1,545,206.00		99,754.02
00912X302	26.7800	1,445,451.98	2,885.00	1,545,206.00	1.88	99,754.02

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3,795.000 ALLEGHANY CORP 017175100	549.5800 549.5800	1,017,765.27 1,017,765.27	0.00 0.00	2,085,656.10 2,085,656.10	2.54	1,067,890.83 1,067,890.83
20,300.000 ANIXTER INTERNATIONAL INC 035290105	53.2800 53.2800	1,356,955.44 1,356,955.44	0.00 0.00	1,081,584.00 1,081,584.00	1.32	-275,371.44 -275,371.44
96,141.000 ARES MANAGEMENT LP 04014Y101	14.0900 14.0900	1,242,903.78 1,242,903.78	0.00 0.00	1,354,626.69 1,354,626.69	1.65	111,722.91 111,722.91
12,700.000 BIO-TECHNE CORP 09073M104	112.7700 112.7700	1,178,595.52 1,178,595.52	0.00 0.00	1,432,179.00 1,432,179.00	1.74	253,583.48 253,583.48
38,700.000 BUCKLE INC/THE 118440106	25.9900 25.9900	1,148,295.03 1,148,295.03	0.00 0.00	1,005,813.00 1,005,813.00	1.22	-142,482.03 -142,482.03
20,200.000 CABOT MICROELECTRONICS CORP 12709P103	42.3400 42.3400	644,629.45 644,629.45	3,636.00 3,636.00	855,268.00 855,268.00	1.04	210,638.55 210,638.55
9,020.000 CAL-MAINE FOODS INC 128030202	44.3200 44.3200	427,737.02 427,737.02	0.00 0.00	399,766.40 399,766.40	0.49	-27,970.62 -27,970.62
24,456.000 CIRCOR INTERNATIONAL INC 17273K109	56.9900 56.9900	1,168,217.47 1,168,217.47	0.00 0.00	1,393,747.44 1,393,747.44	1.69	225,529.97 225,529.97
53,000.000 COGNEX CORP 192422103	43.1000 43.1000	1,531,371.48 1,531,371.48	0.00 0.00	2,284,300.00 2,284,300.00	2.78	752,928.52 752,928.52

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23,554.000 COLUMBIA SPORTSWEAR CO 198516106	57.5400 57.5400	509,288.47 509,288.47	0.00 0.00	1,355,297.16 1,355,297.16	 1.65	846,008.69 846,008.69
49,600.000 COPART INC 217204106	49.0100 49.0100	990,012.26 990,012.26	0.00 0.00	2,430,896.00 2,430,896.00	 2.96	1,440,883.74 1,440,883.74
8,800.000 CORE-MARK HOLDING CO INC 218681104	46.8600 46.8600	330,140.22 330,140.22	0.00 0.00	412,368.00 412,368.00	 0.50	82,227.78 82,227.78
3,100.000 DIEBOLD INC 253651103	24.8300 24.8300	90,468.00 90,468.00	0.00 0.00	76,973.00 76,973.00	 0.09	-13,495.00 -13,495.00
29,400.000 DORMAN PRODUCTS INC 258278100	57.2000 57.2000	1,405,522.45 1,405,522.45	0.00 0.00	1,681,680.00 1,681,680.00	 2.04	276,157.55 276,157.55
18,500.000 EMCOR GROUP INC 29084Q100	49.2600 49.2600	418,049.94 418,049.94	0.00 0.00	911,310.00 911,310.00	 1.11	493,260.06 493,260.06
14,300.000 FAIR ISAAC CORP 303250104	113.0100 113.0100	564,473.78 564,473.78	0.00 0.00	1,616,043.00 1,616,043.00	 1.97	1,051,569.22 1,051,569.22
68,000.000 FEDERATED INVESTORS INC 314211103	28.7800 28.7800	1,367,682.47 1,367,682.47	0.00 0.00	1,957,040.00 1,957,040.00	 2.38	589,357.53 589,357.53
40,500.000 FORWARD AIR CORP 349853101	44.5300 44.5300	1,478,681.99 1,478,681.99	0.00 0.00	1,803,465.00 1,803,465.00	 2.19	324,783.01 324,783.01

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16,500.000 GARTNER INC 366651107	97.4100 97.4100	436,165.74 436,165.74	0.00 0.00	1,607,265.00 1,607,265.00	1.95	1,171,099.26 1,171,099.26
20,500.000 JACK HENRY & ASSOCIATES INC 426281101	87.2700 87.2700	830,424.91 830,424.91	0.00 0.00	1,789,035.00 1,789,035.00	2.18	958,610.09 958,610.09
15,400.000 IPG PHOTONICS CORP 44980X109	80.0000 80.0000	1,267,683.56 1,267,683.56	0.00 0.00	1,232,000.00 1,232,000.00	1.50	-35,683.56 -35,683.56
17,600.000 IDEXX LABORATORIES INC 45168D104	92.8600 92.8600	809,733.59 809,733.59	0.00 0.00	1,634,336.00 1,634,336.00	1.99	824,602.41 824,602.41
6,600.000 JONES LANG LASALLE INC 48020Q107	97.4500 97.4500	244,370.40 244,370.40	0.00 0.00	643,170.00 643,170.00	0.78	398,799.60 398,799.60
36,100.000 KENNEDY-WILSON HOLDINGS INC 489398107	18.9600 18.9600	857,385.12 857,385.12	6,160.00 6,160.00	684,456.00 684,456.00	0.83	-172,929.12 -172,929.12
28,000.000 KIRBY CORP 497266106	62.3900 62.3900	1,460,358.36 1,460,358.36	0.00 0.00	1,746,920.00 1,746,920.00	2.12	286,561.64 286,561.64
30,200.000 LANDSTAR SYSTEM INC 515098101	68.6600 68.6600	1,404,777.87 1,404,777.87	0.00 0.00	2,073,532.00 2,073,532.00	2.52	668,754.13 668,754.13
34,320.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	59.0800 59.0800	1,610,293.63 1,610,293.63	10,982.40 10,982.40	2,027,625.60 2,027,625.60	2.47	417,331.97 417,331.97

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17,225.000 LINDSAY CORP 535555106	67.8600 67.8600	1,295,932.24 1,295,932.24	0.00 0.00	1,168,888.50 1,168,888.50	1.42	-127,043.74 -127,043.74
51,100.000 MKS INSTRUMENTS INC 55306N104	43.0600 43.0600	1,323,014.77 1,323,014.77	0.00 0.00	2,200,366.00 2,200,366.00	2.68	877,351.23 877,351.23
22,600.000 MSC INDUSTRIAL DIRECT CO INC 553530106	70.5600 70.5600	1,039,245.22 1,039,245.22	0.00 0.00	1,594,656.00 1,594,656.00	1.94	555,410.78 555,410.78
22,400.000 MINERALS TECHNOLOGIES INC 603158106	56.8000 56.8000	1,412,396.64 1,412,396.64	0.00 0.00	1,272,320.00 1,272,320.00	1.55	-140,076.64 -140,076.64
20,700.000 MORNINGSTAR INC 617700109	81.7800 81.7800	788,199.42 788,199.42	0.00 0.00	1,692,846.00 1,692,846.00	2.06	904,646.58 904,646.58
26,615.000 MYRIAD GENETICS INC 62855J104	30.6000 30.6000	524,539.95 524,539.95	0.00 0.00	814,419.00 814,419.00	0.99	289,879.05 289,879.05
68,700.000 NATIONAL INSTRUMENTS CORP 636518102	27.4000 27.4000	977,278.71 977,278.71	0.00 0.00	1,882,380.00 1,882,380.00	2.29	905,101.29 905,101.29
47,200.000 PTC INC 69370C100	37.5800 37.5800	1,547,754.74 1,547,754.74	0.00 0.00	1,773,776.00 1,773,776.00	2.16	226,021.26 226,021.26
12,000.000 POOL CORP 73278L105	94.0300 94.0300	661,214.09 661,214.09	0.00 0.00	1,128,360.00 1,128,360.00	1.37	467,145.91 467,145.91

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14,800.000 RBC BEARINGS INC 75524B104	72.5000 72.5000	1,019,767.01 1,019,767.01	0.00 0.00	1,073,000.00 1,073,000.00	1.30	53,232.99 53,232.99
24,000.000 RELIANCE STEEL & ALUMINUM CO 759509102	76.9000 76.9000	851,128.29 851,128.29	0.00 0.00	1,845,600.00 1,845,600.00	2.24	994,471.71 994,471.71
13,223.000 SANDERSON FARMS INC 800013104	86.6400 86.6400	733,366.96 733,366.96	0.00 0.00	1,145,640.72 1,145,640.72	1.39	412,273.76 412,273.76
12,200.000 SEACOR HOLDINGS INC 811904101	57.9500 57.9500	780,394.87 780,394.87	0.00 0.00	706,990.00 706,990.00	0.86	-73,404.87 -73,404.87
27,400.000 SIMPSON MANUFACTURING CO INC 829073105	39.9700 39.9700	472,303.98 472,303.98	0.00 0.00	1,095,178.00 1,095,178.00	1.33	622,874.02 622,874.02
27,400.000 SOTHEBY'S 835898107	27.4000 27.4000	708,286.08 708,286.08	0.00 0.00	750,760.00 750,760.00	0.91	42,473.92 42,473.92
30,780.000 SUN HYDRAULICS CORP 866942105	29.6900 29.6900	990,821.20 990,821.20	2,770.20 2,770.20	913,858.20 913,858.20	1.11	-76,963.00 -76,963.00
20,100.000 THOR INDUSTRIES INC 885160101	64.7400 64.7400	564,491.48 564,491.48	0.00 0.00	1,301,274.00 1,301,274.00	1.58	736,782.52 736,782.52
15,400.000 VALMONT INDUSTRIES INC 920253101	135.2700 135.2700	1,383,158.94 1,383,158.94	5,775.00 5,775.00	2,083,158.00 2,083,158.00	2.53	699,999.06 699,999.06

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26,000.000 WESTLAKE CHEMICAL CORP 960413102	42.9200 42.9200	542,133.92 542,133.92	0.00 0.00	1,115,920.00 1,115,920.00	1.36	573,786.08 573,786.08
48,300.000 WOLVERINE WORLD WIDE INC 978097103	20.3200 20.3200	883,049.45 883,049.45	2,898.00 2,898.00	981,456.00 981,456.00	1.19	98,406.55 98,406.55
36,400.000 WOODWARD INC 980745103	57.6400 57.6400	558,350.20 558,350.20	0.00 0.00	2,098,096.00 2,098,096.00	2.55	1,539,745.80 1,539,745.80
11,300.000 ZEBRA TECHNOLOGIES CORP 989207105	50.1000 50.1000	269,751.62 269,751.62	0.00 0.00	566,130.00 566,130.00	0.69	296,378.38 296,378.38
SUBTOTAL UNITED STATES		47,230,623.72	35,106.60	68,822,090.81		21,591,467.09
		47,230,623.72	35,106.60	68,822,090.81	83.68	21,591,467.09
TOTAL EQUITY U.S. DOLLAR		49,062,168.16	35,106.60	71,955,236.81		22,893,068.65
		49,062,168.16	35,106.60	71,955,236.81	87.49	22,893,068.65
TOTAL EQUITY		55,570,856.19	35,106.60	79,287,429.44	96.41	23,716,573.25
TOTAL ASSETS - BASE:		58,522,406.57	59,869.72	82,237,500.04	100.00	23,715,093.47
NET ASSETS - BASE:				82,297,369.76		

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CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
REBATE RECEIVABLE		540.37	0.00	540.37		0.00
		540.37	0.00	540.37	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-3,267.08	0.00	-3,267.08		0.00
		-3,267.08	0.00	-3,267.08	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		1,869.54	0.00	1,869.54		0.00
		1,869.54	0.00	1,869.54	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,638.32	0.00	-3,638.32		0.00
		-3,638.32	0.00	-3,638.32	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-9,801.22	0.00	-9,801.22		0.00
		-9,801.22	0.00	-9,801.22	-0.02	0.00
815,000.890 BLACKROCK LIQ TREAS TR INSTL	100.0000	815,000.89	167.66	815,000.89		0.00
996229704 FD 62	100.0000	815,000.89	167.66	815,000.89	2.04	0.00
SUBTOTAL UNITED STATES		800,704.18	167.66	800,704.18		0.00
		800,704.18	167.66	800,704.18	2.00	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		800,704.18	167.66	800,704.18		0.00
		800,704.18	167.66	800,704.18	2.00	0.00
TOTAL CASH & CASH EQUIVALENTS		800,704.18	167.66	800,704.18	2.00	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						

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AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A	104.5988	199,604.45	550.00	209,197.60		9,593.15
2027A0HR3 4.500% 12/09/2025 DD 12/09/15	104.5988	199,604.45	550.00	209,197.60	0.52	9,593.15
20,000.000 TRANSURBAN FINANCE CO PTY 144A	106.2341	19,833.36	341.40	21,246.82		1,413.46
89400PAE3 4.125% 02/02/2026 DD 11/02/15	106.2341	19,833.36	341.40	21,246.82	0.05	1,413.46
55,000.000 WOODSIDE FINANCE LTD 144A	97.6814	54,972.94	648.00	53,724.77		-1,248.17
980236AM5 3.650% 03/05/2025 DD 03/05/15	97.6814	54,972.94	648.00	53,724.77	0.13	-1,248.17
SUBTOTAL AUSTRALIA		274,410.75	1,539.40	284,169.19	0.70	9,758.44
		274,410.75	1,539.40	284,169.19	0.70	9,758.44
BERMUDA						
90,000.000 AIRCASTLE LTD	104.0000	90,989.73	1,863.52	93,600.00		2,610.27
00928QAN1 5.500% 02/15/2022 DD 01/15/15	104.0000	90,989.73	1,863.52	93,600.00	0.23	2,610.27
CANADA						
22,019.100 AIR CANADA 2013-1 CLASS A 144A	103.0000	22,019.10	117.08	22,679.67		660.57
009089AA1 4.125% 11/15/2026 DD 05/09/13	103.0000	22,019.10	117.08	22,679.67	0.06	660.57
29,531.040 AIR CANADA 2015-1 CLASS A 144A	101.6250	29,531.04	314.28	30,010.92		479.88
009090AA9 3.600% 09/15/2028 DD 03/25/15	101.6250	29,531.04	314.28	30,010.92	0.08	479.88
50,000.000 BOMBARDIER INC 144A	85.0000	50,000.00	850.44	42,500.00		-7,500.00
097751AY7 5.750% 03/15/2022 DD 03/08/12	85.0000	50,000.00	850.44	42,500.00	0.11	-7,500.00

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30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	114.1181 114.1181	29,865.24 29,865.24	425.76 425.76	34,235.43 34,235.43	0.09	4,370.19 4,370.19
75,000.000 CENOVUS ENERGY INC 15135UAJ8 3.800% 09/15/2023 DD 08/15/13	94.1113 94.1113	75,201.58 75,201.58	842.88 842.88	70,583.48 70,583.48	0.18	-4,618.10 -4,618.10
85,000.000 KINROSS GOLD CORP 496902AN7 5.950% 03/15/2024 DD 09/15/14	98.7500 98.7500	80,929.54 80,929.54	1,495.80 1,495.80	83,937.50 83,937.50	0.21	3,007.96 3,007.96
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	106.9949 106.9949	104,783.10 104,783.10	2,100.18 2,100.18	112,344.65 112,344.65	0.28	7,561.55 7,561.55
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	91.1157 91.1157	75,045.51 75,045.51	435.59 435.59	68,336.78 68,336.78	0.17	-6,708.73 -6,708.73
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	100.0000 100.0000	49,947.43 49,947.43	319.45 319.45	50,000.00 50,000.00	0.13	52.57 52.57
SUBTOTAL CANADA		517,322.54	6,901.46	514,628.43		-2,694.11
		517,322.54	6,901.46	514,628.43	1.31	-2,694.11
CAYMAN ISLANDS						
10,000.000 SEAGATE HDD CAYMAN 81180WAP6 3.750% 11/15/2018 DD 11/05/13	100.0630 100.0630	10,000.00 10,000.00	48.37 48.37	10,006.30 10,006.30	0.03	6.30 6.30
75,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	72.6250 72.6250	74,806.92 74,806.92	304.80 304.80	54,468.75 54,468.75	0.14	-20,338.17 -20,338.17

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90,000.000 VALE OVERSEAS LTD	93.7200	90,307.84	1,862.53	84,348.00		-5,959.84
91911TAM5 4.375% 01/11/2022 DD 01/11/12	93.7200	90,307.84	1,862.53	84,348.00	0.21	-5,959.84
45,000.000 NOBLE HOLDING INTERNATIONAL LT	98.5000	44,937.00	659.35	44,325.00		-612.00
65504LAM9 VAR RT 03/16/2018 DD 03/16/15	98.5000	44,937.00	659.35	44,325.00	0.11	-612.00
SUBTOTAL CAYMAN ISLANDS		220,051.76	2,875.05	193,148.05		-26,903.71
		220,051.76	2,875.05	193,148.05	0.49	-26,903.71
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV	105.9726	49,842.84	260.12	52,986.30		3,143.46
88166JAA1 3.650% 11/10/2021 DD 11/10/11	105.9726	49,842.84	260.12	52,986.30	0.13	3,143.46
FRANCE						
50,000.000 ORANGE SA	110.3209	50,001.70	615.26	55,160.45		5,158.75
35177PAW7 4.125% 09/14/2021 DD 09/14/11	110.3209	50,001.70	615.26	55,160.45	0.14	5,158.75
GERMANY						
190,000.000 DEUTSCHE BANK AG	99.3112	189,719.30	3,643.85	188,691.28		-1,028.02
25152R2Y8 4.100% 01/13/2026 DD 01/13/16	99.3112	189,719.30	3,643.85	188,691.28	0.47	-1,028.02
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A	112.1791	109,832.40	726.46	112,179.10		2,346.70
44927JAC0 5.750% 11/16/2020 DD 11/16/10	112.1791	109,832.40	726.46	112,179.10	0.28	2,346.70
IRELAND						
35,000.000 WILLIS TOWERS WATSON PLC	111.8197	37,049.96	595.08	39,136.90		2,086.94
97063PAB0 5.750% 03/15/2021 DD 03/17/11	111.8197	37,049.96	595.08	39,136.90	0.10	2,086.94

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LIBERIA						
30,000.000 ROYAL CARIBBEAN CRUISES LTD	105.2500	30,669.30	203.01	31,575.00		905.70
780153AU6 5.250% 11/15/2022 DD 11/07/12	105.2500	30,669.30	203.01	31,575.00	0.08	905.70
LUXEMBOURG						
25,000.000 ACTAVIS FUNDING SCS	104.1828	24,919.29	280.80	26,045.70		1,126.41
00507UAS0 3.800% 03/15/2025 DD 03/12/15	104.1828	24,919.29	280.80	26,045.70	0.07	1,126.41
120,000.000 PENTAIR FINANCE SA	104.1474	119,643.92	1,635.00	124,976.88		5,332.96
709629AP4 4.650% 09/15/2025 DD 09/16/15	104.1474	119,643.92	1,635.00	124,976.88	0.31	5,332.96
25,000.000 TYCO INTERNATIONAL FINANCE SA	107.6941	24,831.11	369.84	26,923.53		2,092.42
902118BS6 3.900% 02/14/2026 DD 09/14/15	107.6941	24,831.11	369.84	26,923.53	0.07	2,092.42
SUBTOTAL LUXEMBOURG		169,394.32	2,285.64	177,946.11		8,551.79
		169,394.32	2,285.64	177,946.11	0.45	8,551.79
NETHERLANDS						
40,000.000 PETROBRAS GLOBAL FINANCE BV	91.5950	41,412.10	924.68	36,638.00		-4,774.10
71645WAR2 5.375% 01/27/2021 DD 01/27/11	91.5950	41,412.10	924.68	36,638.00	0.09	-4,774.10
50,000.000 PETROBRAS GLOBAL FINANCE BV	81.2200	49,478.72	252.96	40,610.00		-8,868.72
71647NAF6 4.375% 05/20/2023 DD 05/20/13	81.2200	49,478.72	252.96	40,610.00	0.10	-8,868.72
95,000.000 SENSATA TECHNOLOGIES BV 144A	103.8120	96,179.86	890.36	98,621.40		2,441.54
81725WAH6 5.625% 11/01/2024 DD 10/14/14	103.8120	96,179.86	890.36	98,621.40	0.25	2,441.54
SUBTOTAL NETHERLANDS		187,070.68	2,068.00	175,869.40		-11,201.28
		187,070.68	2,068.00	175,869.40	0.44	-11,201.28

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PERU						
50,000.000 PERUVIAN GOVERNMENT INTERNATIO	109.7500	49,889.22	716.93	54,875.00		4,985.78
715638BU5 4.125% 08/25/2027 DD 08/25/15	109.7500	49,889.22	716.93	54,875.00	0.14	4,985.78
SPAIN						
70,000.000 TELEFONICA EMISIONES SAU	114.0895	67,571.27	1,428.42	79,862.65		12,291.38
87938WAP8 5.462% 02/16/2021 DD 02/16/11	114.0895	67,571.27	1,428.42	79,862.65	0.20	12,291.38
SWITZERLAND						
45,000.000 CREDIT SUISSE AG/NEW YORK NY	105.6479	45,986.52	1,016.52	47,541.56		1,555.04
22541HCC4 6.000% 02/15/2018 DD 02/19/08	105.6479	45,986.52	1,016.52	47,541.56	0.12	1,555.04
UNITED KINGDOM						
55,000.000 HSBC HOLDINGS PLC	110.3404	61,519.13	669.98	60,687.22		-831.91
404280AK5 5.100% 04/05/2021 DD 04/05/11	110.3404	61,519.13	669.98	60,687.22	0.15	-831.91
25,000.000 VODAFONE GROUP PLC	116.0140	30,098.33	525.52	29,003.50		-1,094.83
92857WAQ3 6.150% 02/27/2037 DD 02/27/07	116.0140	30,098.33	525.52	29,003.50	0.07	-1,094.83
SUBTOTAL UNITED KINGDOM		91,617.46	1,195.50	89,690.72		-1,926.74
		91,617.46	1,195.50	89,690.72	0.22	-1,926.74
UNITED STATES						
95,000.000 AT&T INC	114.5210	94,779.13	2,113.08	108,794.95		14,015.82
00206RCU4 5.650% 02/15/2047 DD 02/09/16	114.5210	94,779.13	2,113.08	108,794.95	0.27	14,015.82
85,000.000 AT&T INC	106.2323	90,370.47	1,076.36	90,297.46		-73.01
00206RDB5 3.800% 03/15/2022 DD 03/15/16	106.2323	90,370.47	1,076.36	90,297.46	0.23	-73.01

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25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	106.5899 106.5899	24,928.07 24,928.07	135.15 135.15	26,647.48 26,647.48	0.07	1,719.41 1,719.41
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	101.8036 101.8036	44,893.16 44,893.16	292.68 292.68	45,811.62 45,811.62	0.11	918.46 918.46
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	105.5007 105.5007	34,867.19 34,867.19	157.93 157.93	36,925.25 36,925.25	0.09	2,058.06 2,058.06
20,000.000 ALCOA INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	99.7500 99.7500	20,000.00 20,000.00	256.56 256.56	19,950.00 19,950.00	0.05	-50.00 -50.00
55,000.000 ALLY FINANCIAL INC 02005NAR1 4.750% 09/10/2018 DD 09/09/13	102.0000 102.0000	54,657.40 54,657.40	807.66 807.66	56,100.00 56,100.00	0.14	1,442.60 1,442.60
70,000.000 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	105.2500 105.2500	70,000.00 70,000.00	1,296.45 1,296.45	73,675.00 73,675.00	0.18	3,675.00 3,675.00
12,968.680 AMERICAN AIRLINES 2014-1 CLASS 02376XAA7 4.375% 04/01/2024 DD 09/16/14	101.0000 101.0000	12,968.68 12,968.68	142.23 142.23	13,098.37 13,098.37	0.03	129.69 129.69
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	117.2246 117.2246	36,568.44 36,568.44	281.70 281.70	35,167.38 35,167.38	0.09	-1,401.06 -1,401.06
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	116.3577 116.3577	77,798.20 77,798.20	737.60 737.60	87,268.28 87,268.28	0.22	9,470.08 9,470.08

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50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	107.2394 107.2394	49,941.72 49,941.72	225.70 225.70	53,619.70 53,619.70	0.13	3,677.98 3,677.98
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	108.2427 108.2427	69,698.81 69,698.81	591.31 591.31	75,769.89 75,769.89	0.19	6,071.08 6,071.08
130,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	105.5620 105.5620	136,309.28 136,309.28	1,051.92 1,051.92	137,230.60 137,230.60	0.34	921.32 921.32
150,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AP1 3.650% 02/01/2026 DD 01/25/16	107.1246 107.1246	149,758.98 149,758.98	2,384.45 2,384.45	160,686.90 160,686.90	0.40	10,927.92 10,927.92
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	97.0000 97.0000	15,000.00 15,000.00	70.20 70.20	14,550.00 14,550.00	0.04	-450.00 -450.00
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	102.3037 102.3037	84,477.48 84,477.48	849.74 849.74	86,958.15 86,958.15	0.22	2,480.67 2,480.67
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	108.6199 108.6199	87,286.92 87,286.92	2,124.75 2,124.75	92,326.92 92,326.92	0.23	5,040.00 5,040.00
185,000.000 ATHENE GLOBAL FUNDING 144A 04685A2A8 2.875% 10/23/2018 DD 10/23/15	99.2261 99.2261	184,901.92 184,901.92	1,004.56 1,004.56	183,568.29 183,568.29	0.46	-1,333.63 -1,333.63
25,000.000 AUTOMATIC DATA PROCESSING INC 053015AE3 3.375% 09/15/2025 DD 09/15/15	108.7419 108.7419	24,975.65 24,975.65	249.36 249.36	27,185.48 27,185.48	0.07	2,209.83 2,209.83

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100,000.000 BANK OF AMERICA CORP	101.9311	99,447.17	1,773.81	101,931.10		2,483.93
06051GFM6 4.000% 01/22/2025 DD 01/22/15	101.9311	99,447.17	1,773.81	101,931.10	0.26	2,483.93
75,000.000 BANK OF AMERICA CORP	100.5880	74,996.64	200.40	75,441.00		444.36
06051GFR5 1.950% 05/12/2018 DD 05/12/15	100.5880	74,996.64	200.40	75,441.00	0.19	444.36
95,000.000 BANK OF AMERICA CORP	104.5936	94,895.48	1,386.80	99,363.92		4,468.44
06051GFU8 4.450% 03/03/2026 DD 03/03/16	104.5936	94,895.48	1,386.80	99,363.92	0.25	4,468.44
50,000.000 BANC OF AMERICA COMMER UBS7 A4	109.7475	51,477.60	154.50	54,873.73		3,396.13
06054AAX7 3.705% 09/15/2048 DD 09/01/15	109.7475	51,477.60	154.50	54,873.73	0.14	3,396.13
75,000.000 BANK OF NEW YORK MELLON CORP/T	109.3739	75,714.74	1,116.94	82,030.43		6,315.69
06406HCS6 3.650% 02/04/2024 DD 02/04/14	109.3739	75,714.74	1,116.94	82,030.43	0.21	6,315.69
84,063.950 BEAR STEARNS COMMERCIA PW14 A4	100.5865	91,509.27	364.20	84,556.99		-6,952.28
07388PAE1 5.201% 12/11/2038 DD 12/01/06	100.5865	91,509.27	364.20	84,556.99	0.21	-6,952.28
50,000.000 BEMIS CO INC	109.2702	51,866.36	475.05	54,635.10		2,768.74
081437AH8 4.500% 10/15/2021 DD 10/04/11	109.2702	51,866.36	475.05	54,635.10	0.14	2,768.74
60,000.000 BIO-RAD LABORATORIES INC	110.6422	62,245.56	130.08	66,385.32		4,139.76
090572AP3 4.875% 12/15/2020 DD 12/09/10	110.6422	62,245.56	130.08	66,385.32	0.17	4,139.76
50,000.000 BLACK HILLS CORP	106.1149	49,853.60	924.23	53,057.45		3,203.85
092113AL3 3.950% 01/15/2026 DD 01/13/16	106.1149	49,853.60	924.23	53,057.45	0.13	3,203.85

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50,000.000 BLACKSTONE HOLDINGS FINAN 144A 09256BAA5 6.625% 08/15/2019 DD 08/20/09	114.5631 114.5631	54,483.32 54,483.32	1,246.60 1,246.60	57,281.55 57,281.55	0.14	2,798.23 2,798.23
90,000.000 BLUE CUBE SPINCO INC 144A 095370AA0 9.750% 10/15/2023 DD 10/01/15	115.7500 115.7500	90,000.00 90,000.00	1,852.31 1,852.31	104,175.00 104,175.00	0.26	14,175.00 14,175.00
100,000.000 BOARDWALK PIPELINES LP 096630AC2 3.375% 02/01/2023 DD 11/08/12	91.6822 91.6822	94,602.37 94,602.37	1,406.44 1,406.44	91,682.20 91,682.20	0.23	-2,920.17 -2,920.17
91,315.650 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	105.5500 105.5500	91,315.65 91,315.65	129.03 129.03	96,383.67 96,383.67	0.24	5,068.02 5,068.02
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	102.6339 102.6339	39,725.06 39,725.06	583.89 583.89	41,053.56 41,053.56	0.10	1,328.50 1,328.50
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	106.7143 106.7143	24,975.09 24,975.09	328.70 328.70	26,678.58 26,678.58	0.07	1,703.49 1,703.49
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	104.8218 104.8218	99,922.80 99,922.80	366.88 366.88	104,821.80 104,821.80	0.26	4,899.00 4,899.00
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	111.2695 111.2695	59,816.00 59,816.00	770.22 770.22	66,761.70 66,761.70	0.17	6,945.70 6,945.70
70,000.000 CF INDUSTRIES INC 12527GAB9 7.125% 05/01/2020 DD 04/23/10	115.3796 115.3796	81,895.74 81,895.74	831.21 831.21	80,765.72 80,765.72	0.20	-1,130.02 -1,130.02

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175,000.000 CFCRE COMMERCIAL MORTGAG C3 A3 12531WBB7 3.865% 01/10/2048 DD 01/01/16	110.4498 110.4498	180,207.82 180,207.82	563.70 563.70	193,287.12 193,287.12	0.48	13,079.30 13,079.30
175,000.000 CGGS COMMERCIAL RNDA AFX 144A 12532LAA3 2.757% 02/10/2033 DD 03/01/16	102.3107 102.3107	174,998.73 174,998.73	402.00 402.00	179,043.74 179,043.74	0.45	4,045.01 4,045.01
13,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAR1 5.125% 08/15/2018 DD 08/17/12	101.4380 101.4380	13,274.97 13,274.97	244.48 244.48	13,186.94 13,186.94	0.03	-88.03 -88.03
90,000.000 CNH EQUIPMENT TRUST 2015- AA4 12592WAD0 1.850% 04/15/2021 DD 03/04/15	101.2436 101.2436	89,990.74 89,990.74	74.08 74.08	91,119.23 91,119.23	0.23	1,128.49 1,128.49
60,000.000 CNH EQUIPMENT TRUST 2015- B A4 12592YAE4 1.890% 04/15/2022 DD 05/13/15	101.3812 101.3812	59,998.81 59,998.81	50.40 50.40	60,828.70 60,828.70	0.15	829.89 829.89
260,000.000 COMM 2015-CCRE24 MORTG CR24 A5 12593JBF2 3.696% 08/10/2055 DD 08/01/15	109.4969 109.4969	267,699.14 267,699.14	800.70 800.70	284,692.04 284,692.04	0.71	16,992.90 16,992.90
150,000.000 COMM 2016-CCRE28 MORTG CR28 A4 12593YBE2 3.762% 02/10/2049 DD 02/01/16	109.4891 109.4891	154,465.49 154,465.49	470.40 470.40	164,233.65 164,233.65	0.41	9,768.16 9,768.16
120,000.000 CVS HEALTH CORP 126650CL2 3.875% 07/20/2025 DD 07/20/15	109.9977 109.9977	118,887.85 118,887.85	2,087.64 2,087.64	131,997.24 131,997.24	0.33	13,109.39 13,109.39
125,000.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	102.8070 102.8070	125,000.00 125,000.00	1,753.71 1,753.71	128,508.75 128,508.75	0.32	3,508.75 3,508.75

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190,000.000 CALIFORNIA ST 13063A7D0 7.300% 10/01/2039 DD 10/15/09	151.5520 151.5520	267,791.85 267,791.85	3,467.48 3,467.48	287,948.80 287,948.80	0.72	20,156.95 20,156.95
58,000.000 CALPINE CORP 144A 131347BY1 7.875% 01/15/2023 DD 01/14/11	105.5000 105.5000	63,464.84 63,464.84	2,112.00 2,112.00	61,190.00 61,190.00	0.15	-2,274.84 -2,274.84
35,000.000 CAPITAL ONE FINANCIAL CORP 14040HAL9 5.250% 02/21/2017 DD 02/18/05	102.3458 102.3458	35,966.31 35,966.31	659.80 659.80	35,821.03 35,821.03	0.09	-145.28 -145.28
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	111.3137 111.3137	54,515.80 54,515.80	1,097.80 1,097.80	55,656.85 55,656.85	0.14	1,141.05 1,141.05
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	102.5629 102.5629	174,992.09 174,992.09	161.76 161.76	179,485.06 179,485.06	0.45	4,492.97 4,492.97
50,000.000 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	101.0454 101.0454	49,986.80 49,986.80	40.00 40.00	50,522.70 50,522.70	0.13	535.90 535.90
150,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14313WAD4 1.830% 07/15/2020 DD 02/26/15	100.8951 100.8951	149,974.45 149,974.45	121.92 121.92	151,342.67 151,342.67	0.38	1,368.22 1,368.22
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	99.9514 99.9514	51,022.92 51,022.92	1,202.04 1,202.04	49,975.70 49,975.70	0.13	-1,047.22 -1,047.22
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	108.9034 108.9034	34,926.05 34,926.05	612.08 612.08	38,116.19 38,116.19	0.10	3,190.14 3,190.14

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70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	106.6666 106.6666	70,238.90 70,238.90	568.52 568.52	74,666.62 74,666.62	0.19	4,427.72 4,427.72
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	97.0940 97.0940	60,569.80 60,569.80	1,029.00 1,029.00	58,256.40 58,256.40	0.15	-2,313.40 -2,313.40
70,000.000 CITIGROUP INC 172967DY4 5.500% 02/15/2017 DD 02/12/07	102.5737 102.5737	70,547.03 70,547.03	1,449.00 1,449.00	71,801.59 71,801.59	0.18	1,254.56 1,254.56
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	112.0941 112.0941	63,562.46 63,562.46	993.70 993.70	67,256.46 67,256.46	0.17	3,694.00 3,694.00
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	102.3391 102.3391	49,941.88 49,941.88	293.95 293.95	51,169.55 51,169.55	0.13	1,227.67 1,227.67
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	105.2551 105.2551	184,814.19 184,814.19	618.80 618.80	194,721.94 194,721.94	0.49	9,907.75 9,907.75
70,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	102.3750 102.3750	71,986.48 71,986.48	1,531.40 1,531.40	71,662.50 71,662.50	0.18	-323.98 -323.98
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	107.3999 107.3999	50,000.00 50,000.00	352.79 352.79	53,699.95 53,699.95	0.13	3,699.95 3,699.95
50,000.000 CONOCOPHILLIPS CO 20826FAQ9 4.950% 03/15/2026 DD 03/08/16	113.3922 113.3922	49,981.15 49,981.15	778.55 778.55	56,696.10 56,696.10	0.14	6,714.95 6,714.95

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43,037.025 CONTINENTAL AIRLINES 1998-1 CL 210805CB1 6.648% 03/15/2019 DD 02/20/98	102.3800 102.3800	43,695.55 43,695.55	846.12 846.12	44,061.31 44,061.31	0.11	365.76 365.76
35,000.000 COX COMMUNICATIONS INC 144A 224044BS5 6.250% 06/01/2018 DD 06/05/08	107.3831 107.3831	39,524.63 39,524.63	182.40 182.40	37,584.09 37,584.09	0.09	-1,940.54 -1,940.54
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	96.3730 96.3730	62,353.60 62,353.60	10.09 10.09	62,642.45 62,642.45	0.16	288.85 288.85
125,000.000 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	111.2051 111.2051	141,107.09 141,107.09	472.50 472.50	139,006.35 139,006.35	0.35	-2,100.74 -2,100.74
25,000.000 DCP MIDSTREAM OPERATING LP 23311VAC1 2.500% 12/01/2017 DD 11/27/12	97.7500 97.7500	24,907.03 24,907.03	52.20 52.20	24,437.50 24,437.50	0.06	-469.53 -469.53
27,890.680 DELTA AIR LINES 2011-1 CLASS A 24736WAA8 5.300% 10/15/2020 DD 04/05/11	106.5000 106.5000	27,307.72 27,307.72	312.13 312.13	29,703.57 29,703.57	0.07	2,395.85 2,395.85
85,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAG8 5.450% 06/15/2023 DD 06/01/16	103.7573 103.7573	84,964.05 84,964.05	386.10 386.10	88,193.71 88,193.71	0.22	3,229.66 3,229.66
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	106.7602 106.7602	75,000.00 75,000.00	476.59 476.59	80,070.15 80,070.15	0.20	5,070.15 5,070.15
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	93.0000 93.0000	75,000.00 75,000.00	568.48 568.48	69,750.00 69,750.00	0.17	-5,250.00 -5,250.00

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55,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	96.5000 96.5000	55,110.46 55,110.46	676.00 676.00	53,075.00 53,075.00	0.13	-2,035.46 -2,035.46
95,000.000 EQT MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	96.0473 96.0473	93,783.92 93,783.92	1,583.92 1,583.92	91,244.94 91,244.94	0.23	-2,538.98 -2,538.98
200,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	106.3400 106.3400	200,000.00 200,000.00	2,813.82 2,813.82	212,680.00 212,680.00	0.53	12,680.00 12,680.00
70,000.000 ENERGY TRANSFER PARTNERS LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	102.2374 102.2374	74,203.78 74,203.78	1,429.38 1,429.38	71,566.18 71,566.18	0.18	-2,637.60 -2,637.60
95,000.000 ENERGY TRANSFER EQUITY LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	106.0000 106.0000	103,546.65 103,546.65	1,503.99 1,503.99	100,700.00 100,700.00	0.25	-2,846.65 -2,846.65
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	122.1585 122.1585	45,033.82 45,033.82	360.11 360.11	48,863.40 48,863.40	0.12	3,829.58 3,829.58
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	107.9079 107.9079	50,913.19 50,913.19	762.38 762.38	53,953.95 53,953.95	0.13	3,040.76 3,040.76
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	104.2984 104.2984	44,867.83 44,867.83	635.63 635.63	46,934.28 46,934.28	0.12	2,066.45 2,066.45
190,000.000 CITIGROUP COMMERCIAL M GC33 A4 29425AAD5 3.778% 09/10/2058 DD 09/01/15	110.1148 110.1148	195,644.85 195,644.85	598.20 598.20	209,218.10 209,218.10	0.52	13,573.25 13,573.25

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65,000.000 EQUIFAX INC 294429AJ4 3.300% 12/15/2022 DD 12/17/12	105.5790 105.5790	65,145.21 65,145.21	95.36 95.36	68,626.35 68,626.35	0.17	3,481.14 3,481.14
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	103.2500 103.2500	40,000.00 40,000.00	1,074.96 1,074.96	41,300.00 41,300.00	0.10	1,300.00 1,300.00
51,032.560 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	104.5905 104.5905	51,032.56 51,032.56	185.10 185.10	53,375.21 53,375.21	0.13	2,342.65 2,342.65
7,639.770 FHLMC POOL #E9-8660 3128H6TR5 5.500% 08/01/2018 DD 08/01/03	102.7256 102.7256	8,116.24 8,116.24	35.10 35.10	7,848.00 7,848.00	0.02	-268.24 -268.24
10,469.760 FHLMC POOL #E9-9936 3128H8BD1 4.500% 10/01/2018 DD 10/01/03	102.3306 102.3306	11,024.32 11,024.32	39.30 39.30	10,713.77 10,713.77	0.03	-310.55 -310.55
230,823.760 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	103.9401 103.9401	236,739.46 236,739.46	577.20 577.20	239,918.35 239,918.35	0.60	3,178.89 3,178.89
91,434.480 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	109.4881 109.4881	97,720.12 97,720.12	342.90 342.90	100,109.84 100,109.84	0.25	2,389.72 2,389.72
94,899.146 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	103.9199 103.9199	98,635.10 98,635.10	237.30 237.30	98,619.05 98,619.05	0.25	-16.05 -16.05
174,330.930 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	107.0095 107.0095	185,291.95 185,291.95	581.10 581.10	186,550.72 186,550.72	0.47	1,258.77 1,258.77

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488,975.010 FHLMC POOL #G0-8641	105.5416	507,413.87	1,426.20	516,072.08		8,658.21
3128MJWB2 3.500% 05/01/2045 DD 05/01/15	105.5416	507,413.87	1,426.20	516,072.08	1.29	8,658.21
116,633.739 FHLMC POOL #C0-3814	107.5410	125,298.44	388.80	125,429.14		130.70
31292LGX7 4.000% 03/01/2042 DD 03/01/12	107.5410	125,298.44	388.80	125,429.14	0.31	130.70
230,528.322 FHLMC POOL #C0-9029	103.9036	232,570.59	576.37	239,527.27		6,956.68
31292SA67 3.000% 03/01/2043 DD 02/01/13	103.9036	232,570.59	576.37	239,527.27	0.60	6,956.68
159,775.580 FHLMC POOL #Q0-5991	105.6426	165,143.82	465.97	168,791.01		3,647.19
3132GMKC5 3.500% 02/01/2042 DD 01/01/12	105.6426	165,143.82	465.97	168,791.01	0.42	3,647.19
196,343.480 FHLMC POOL #Q0-8998	105.6058	203,662.32	572.70	207,350.09		3,687.77
3132GUKK9 3.500% 06/01/2042 DD 06/01/12	105.6058	203,662.32	572.70	207,350.09	0.52	3,687.77
7,301.130 FNMA POOL #0190315	115.6311	8,105.65	36.60	8,442.38		336.73
31368HK44 6.000% 11/01/2031 DD 10/01/01	115.6311	8,105.65	36.60	8,442.38	0.02	336.73
11,572.480 FNMA POOL #0252438	115.4355	12,833.27	57.90	13,358.75		525.48
31371HLT3 6.000% 05/01/2029 DD 04/01/99	115.4355	12,833.27	57.90	13,358.75	0.03	525.48
5,626.440 FNMA POOL #0254549	115.6788	6,248.70	28.20	6,508.60		259.90
31371KWJ6 6.000% 12/01/2032 DD 11/01/02	115.6788	6,248.70	28.20	6,508.60	0.02	259.90
10,239.400 FNMA POOL #0256799	112.5048	11,170.67	46.80	11,519.82		349.15
31371NGG4 5.500% 07/01/2037 DD 06/01/07	112.5048	11,170.67	46.80	11,519.82	0.03	349.15

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2,791.330 FNMA POOL #0257123	112.7571	3,041.93	12.90	3,147.42		105.49
31371NSLO 5.500% 03/01/2038 DD 02/01/08	112.7571	3,041.93	12.90	3,147.42	0.01	105.49
109,679.170 FNMA POOL #0AH1566	111.3551	118,462.75	456.97	122,133.37		3,670.62
3138A2W47 5.000% 12/01/2040 DD 12/01/10	111.3551	118,462.75	456.97	122,133.37	0.31	3,670.62
16,806.350 FNMA POOL #0AH6893	109.6481	17,873.11	63.00	18,427.85		554.74
3138A8UT1 4.500% 03/01/2041 DD 03/01/11	109.6481	17,873.11	63.00	18,427.85	0.05	554.74
26,391.295 FNMA POOL #0AI4891	109.3728	28,114.96	99.00	28,864.91		749.95
3138AJNH1 4.500% 06/01/2041 DD 06/01/11	109.3728	28,114.96	99.00	28,864.91	0.07	749.95
63,070.560 FNMA POOL #0AJ4576	105.8775	64,524.94	183.90	66,777.53		2,252.59
3138AWCN1 3.500% 11/01/2041 DD 10/01/11	105.8775	64,524.94	183.90	66,777.53	0.17	2,252.59
175,734.620 FNMA POOL #0AJ7547	107.5113	186,641.52	585.83	188,934.66		2,293.14
3138E0L56 4.000% 01/01/2042 DD 12/01/11	107.5113	186,641.52	585.83	188,934.66	0.47	2,293.14
197,928.110 FNMA POOL #0AK9393	105.8983	205,878.60	577.20	209,602.51		3,723.91
3138EENK1 3.500% 04/01/2042 DD 03/01/12	105.8983	205,878.60	577.20	209,602.51	0.52	3,723.91
219,011.960 FNMA POOL #0AL1895	106.9528	232,891.22	638.70	234,239.32		1,348.10
3138EJC97 3.500% 06/01/2042 DD 06/01/12	106.9528	232,891.22	638.70	234,239.32	0.59	1,348.10
129,100.090 FNMA POOL #0AL2901	107.4723	133,092.74	430.27	138,746.85		5,654.11
3138EKGK5 4.000% 09/01/2042 DD 12/01/12	107.4723	133,092.74	430.27	138,746.85	0.35	5,654.11

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82,057.850 FNMA POOL #0AL3319	105.8062	86,385.78	239.40	86,822.27		436.49
3138EKVM4 3.500% 03/01/2043 DD 03/01/13	105.8062	86,385.78	239.40	86,822.27	0.22	436.49
162,084.490 FNMA POOL #0AL3423	110.9538	179,103.67	675.30	179,838.87		735.20
3138EKYV1 5.000% 05/01/2040 DD 03/01/13	110.9538	179,103.67	675.30	179,838.87	0.45	735.20
481,675.810 FNMA POOL #0AL4905	104.0012	495,732.50	1,204.20	500,948.43		5,215.93
3138EMNX5 3.000% 02/01/2043 DD 02/01/14	104.0012	495,732.50	1,204.20	500,948.43	1.25	5,215.93
214,616.990 FNMA POOL #0AL5779	103.9962	216,978.48	536.40	223,193.55		6,215.07
3138ENM55 3.000% 09/01/2043 DD 09/01/14	103.9962	216,978.48	536.40	223,193.55	0.56	6,215.07
160,407.980 FNMA POOL #0AL7769	103.9887	164,355.97	401.03	166,806.16		2,450.19
3138EQT36 3.000% 12/01/2043 DD 11/01/15	103.9887	164,355.97	401.03	166,806.16	0.42	2,450.19
142,404.520 FNMA POOL #0AR1183	104.7819	146,882.36	356.10	149,214.21		2,331.85
3138NXJ57 3.000% 01/01/2043 DD 12/01/12	104.7819	146,882.36	356.10	149,214.21	0.37	2,331.85
203,169.600 FNMA POOL #0AR6379	104.8880	210,241.11	507.97	213,100.44		2,859.33
3138W4CR0 3.000% 02/01/2043 DD 02/01/13	104.8880	210,241.11	507.97	213,100.44	0.53	2,859.33
685,691.980 FNMA POOL #0AS0024	105.7500	713,364.09	1,999.80	725,119.01		11,754.92
3138W9A26 3.500% 07/01/2043 DD 06/01/13	105.7500	713,364.09	1,999.80	725,119.01	1.81	11,754.92
181,807.320 FNMA POOL #0AT0175	106.9537	184,783.23	530.40	194,449.62		9,666.39
3138WMFR7 3.500% 03/01/2043 DD 03/01/13	106.9537	184,783.23	530.40	194,449.62	0.49	9,666.39

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176,015.560 FNMA POOL #0AT0942	104.7507	182,599.55	440.10	184,377.47		1,777.92
3138WNBL2 3.000% 04/01/2043 DD 04/01/13	104.7507	182,599.55	440.10	184,377.47	0.46	1,777.92
214,613.090 FNMA POOL #0AT3868	105.7501	221,736.87	626.10	226,953.46		5,216.59
3138WRJN1 3.500% 06/01/2043 DD 06/01/13	105.7501	221,736.87	626.10	226,953.46	0.57	5,216.59
510,175.360 FNMA POOL #0AY5580	105.9926	530,770.53	1,488.00	540,747.91		9,977.38
3138YKFW8 3.500% 06/01/2045 DD 06/01/15	105.9926	530,770.53	1,488.00	540,747.91	1.35	9,977.38
720,712.040 FNMA POOL #0AZ0846	107.2736	767,401.55	2,402.40	773,133.80		5,732.25
3138YR5G9 4.000% 07/01/2045 DD 07/01/15	107.2736	767,401.55	2,402.40	773,133.80	1.93	5,732.25
20,072.760 FNMA POOL #0694448	113.4142	21,975.60	92.03	22,765.35		789.75
31400QP98 5.500% 04/01/2033 DD 03/01/03	113.4142	21,975.60	92.03	22,765.35	0.06	789.75
27,489.950 FNMA POOL #0694655	113.3816	30,096.08	126.00	31,168.54		1,072.46
31400QWQ2 5.500% 04/01/2033 DD 03/01/03	113.3816	30,096.08	126.00	31,168.54	0.08	1,072.46
10,884.450 FNMA POOL #0702690	111.6272	11,777.84	45.37	12,150.01		372.17
31401AUP0 5.000% 07/01/2033 DD 07/01/03	111.6272	11,777.84	45.37	12,150.01	0.03	372.17
34,780.290 FNMA POOL #0725236	109.9944	37,040.91	130.43	38,256.36		1,215.45
31402CV58 4.500% 03/01/2034 DD 02/01/04	109.9944	37,040.91	130.43	38,256.36	0.10	1,215.45
13,123.990 FNMA POOL #0744313	102.6779	13,823.69	49.20	13,475.43		-348.26
31403B3W1 4.500% 09/01/2018 DD 09/01/03	102.6779	13,823.69	49.20	13,475.43	0.03	-348.26

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96,264.470 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	111.2694 111.2694	103,462.16 103,462.16	401.10 401.10	107,112.89 107,112.89	0.27	3,650.73 3,650.73
5,887.860 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	112.3084 112.3084	6,445.27 6,445.27	27.00 27.00	6,612.56 6,612.56	0.02	167.29 167.29
16,992.680 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	111.1904 111.1904	18,381.31 18,381.31	70.80 70.80	18,894.22 18,894.22	0.05	512.91 512.91
25,543.410 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	106.5980 106.5980	27,400.94 27,400.94	106.43 106.43	27,228.76 27,228.76	0.07	-172.18 -172.18
9,006.880 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	112.3076 112.3076	9,855.97 9,855.97	41.40 41.40	10,115.41 10,115.41	0.03	259.44 259.44
9,736.100 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	105.0628 105.0628	10,563.26 10,563.26	44.70 44.70	10,229.02 10,229.02	0.03	-334.24 -334.24
6,894.020 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	120.5816 120.5816	7,706.66 7,706.66	37.27 37.27	8,312.92 8,312.92	0.02	606.26 606.26
6,998.610 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	112.3415 112.3415	7,635.85 7,635.85	32.10 32.10	7,862.34 7,862.34	0.02	226.49 226.49
11,280.810 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	112.6273 112.6273	12,305.70 12,305.70	51.60 51.60	12,705.27 12,705.27	0.03	399.57 399.57

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17,002.840 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	112.2238 112.2238	18,531.08 18,531.08	78.00 78.00	19,081.23 19,081.23	0.05	550.15 550.15
9,629.540 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	114.4575 114.4575	10,598.49 10,598.49	48.07 48.07	11,021.73 11,021.73	0.03	423.24 423.24
1,970.210 FNMA POOL #0933544 31412SS97 6.000% 02/01/2038 DD 02/01/08	114.1918 114.1918	2,165.14 2,165.14	9.90 9.90	2,249.82 2,249.82	0.01	84.68 84.68
21,475.730 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	114.4226 114.4226	23,635.55 23,635.55	107.40 107.40	24,573.08 24,573.08	0.06	937.53 937.53
3,188.300 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	115.0786 115.0786	3,553.53 3,553.53	17.40 17.40	3,669.05 3,669.05	0.01	115.52 115.52
3,860.610 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	114.3411 114.3411	4,248.93 4,248.93	19.20 19.20	4,414.26 4,414.26	0.01	165.33 165.33
8,313.670 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	114.1918 114.1918	9,149.83 9,149.83	41.70 41.70	9,493.53 9,493.53	0.02	343.70 343.70
20,260.090 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	110.9538 110.9538	21,878.61 21,878.61	84.30 84.30	22,479.34 22,479.34	0.06	600.73 600.73
8,199.150 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	114.2134 114.2134	9,020.15 9,020.15	41.10 41.10	9,364.53 9,364.53	0.02	344.38 344.38

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,153.410 FNMA POOL #0992032	112.2746	6,705.27	28.20	6,908.72		203.45
31415XA92 5.500% 10/01/2038 DD 10/01/08	112.2746	6,705.27	28.20	6,908.72	0.02	203.45
10,391.360 FNMA POOL #0992293	110.9538	11,214.76	43.20	11,529.61		314.85
31415XKE0 5.000% 01/01/2039 DD 01/01/09	110.9538	11,214.76	43.20	11,529.61	0.03	314.85
163,704.800 FNMA POOL #0AB3026	107.4963	172,407.46	545.70	175,976.67		3,569.21
31416YLG1 4.000% 05/01/2041 DD 04/01/11	107.4963	172,407.46	545.70	175,976.67	0.44	3,569.21
155,202.660 FNMA POOL #0AB5388	107.5430	165,836.26	517.20	166,909.55		1,073.29
31417B7A9 4.000% 06/01/2042 DD 05/01/12	107.5430	165,836.26	517.20	166,909.55	0.42	1,073.29
179,274.230 FNMA POOL #0AB6633	105.8818	188,669.79	522.90	189,818.72		1,148.93
31417DLP6 3.500% 10/01/2042 DD 10/01/12	105.8818	188,669.79	522.90	189,818.72	0.47	1,148.93
69,168.532 FNMA POOL #0AB6835	105.9314	73,596.36	201.60	73,271.18		-325.18
31417DSZ7 3.500% 11/01/2042 DD 11/01/12	105.9314	73,596.36	201.60	73,271.18	0.18	-325.18
89,031.630 FNMA POOL #0AB9549	103.9961	89,223.01	222.53	92,589.46		3,366.45
31417GTF3 3.000% 06/01/2043 DD 05/01/13	103.9961	89,223.01	222.53	92,589.46	0.23	3,366.45
191,377.870 FNMA POOL #0AB9659	105.0283	192,255.43	478.43	201,000.91		8,745.48
31417GWV4 3.000% 06/01/2043 DD 05/01/13	105.0283	192,255.43	478.43	201,000.91	0.50	8,745.48
11,613.880 FNMA POOL #0AC3299	109.2833	12,350.26	43.50	12,692.03		341.77
31417MUZ4 4.500% 10/01/2039 DD 09/01/09	109.2833	12,350.26	43.50	12,692.03	0.03	341.77

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104,922.440 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	111.2524 111.2524	113,245.76 113,245.76	437.10 437.10	116,728.70 116,728.70	0.29	3,482.94 3,482.94
117,570.950 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	107.5012 107.5012	124,525.32 124,525.32	391.80 391.80	126,390.13 126,390.13	0.32	1,864.81 1,864.81
365,605.400 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	109.4967 109.4967	395,960.01 395,960.01	1,371.00 1,371.00	400,325.99 400,325.99	1.00	4,365.98 4,365.98
65,657.770 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	109.3770 109.3770	69,821.53 69,821.53	246.30 246.30	71,814.49 71,814.49	0.18	1,992.96 1,992.96
165,296.960 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	109.3797 109.3797	175,785.54 175,785.54	619.87 619.87	180,801.27 180,801.27	0.45	5,015.73 5,015.73
70,089.170 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	107.1751 107.1751	73,340.57 73,340.57	233.70 233.70	75,118.16 75,118.16	0.19	1,777.59 1,777.59
144,070.170 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	107.6051 107.6051	150,751.87 150,751.87	480.30 480.30	155,026.87 155,026.87	0.39	4,275.00 4,275.00
75,953.290 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	107.5528 107.5528	79,475.21 79,475.21	253.20 253.20	81,689.86 81,689.86	0.20	2,214.65 2,214.65
40,000.000 FIFTH THIRD BANCORP 316773AD2 4.500% 06/01/2018 DD 05/23/03	105.2539 105.2539	40,354.17 40,354.17	150.00 150.00	42,101.56 42,101.56	0.11	1,747.39 1,747.39

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20,000.000 FLAT ROCK MI TAX INCR FIN AUTH 338654CD6 6.750% 10/01/2016 DD 08/03/06	101.1610 101.1610	20,330.41 20,330.41	337.53 337.53	20,232.20 20,232.20	0.05	-98.21 -98.21
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	105.0890 105.0890	135,000.00 135,000.00	2,021.69 2,021.69	141,870.15 141,870.15	0.35	6,870.15 6,870.15
55,000.000 FREEPORT-MCMORAN INC 35671DBH7 4.000% 11/14/2021 DD 11/14/14	90.3437 90.3437	54,820.45 54,820.45	289.68 289.68	49,689.04 49,689.04	0.12	-5,131.41 -5,131.41
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	102.7500 102.7500	15,000.00 15,000.00	130.58 130.58	15,412.50 15,412.50	0.04	412.50 412.50
60,000.000 FRONTIER COMMUNICATIONS CORP 35906AAH1 8.500% 04/15/2020 DD 04/12/10	106.1250 106.1250	65,428.78 65,428.78	1,076.83 1,076.83	63,675.00 63,675.00	0.16	-1,753.78 -1,753.78
25,000.000 FRONTIER COMMUNICATIONS CORP 35906AAT5 8.875% 09/15/2020 DD 03/15/16	106.7500 106.7500	25,000.00 25,000.00	655.68 655.68	26,687.50 26,687.50	0.07	1,687.50 1,687.50
97,735.576 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	104.5552 104.5552	96,600.72 96,600.72	244.20 244.20	102,187.66 102,187.66	0.26	5,586.94 5,586.94
89,579.862 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	107.4924 107.4924	94,257.15 94,257.15	298.50 298.50	96,291.56 96,291.56	0.24	2,034.41 2,034.41
92,726.260 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	107.7085 107.7085	96,617.84 96,617.84	309.07 309.07	99,874.05 99,874.05	0.25	3,256.21 3,256.21

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81,759.987 GNMA II POOL #0MA1092	109.2402	87,001.73	306.60	89,314.81		2,313.08
36179NF94 4.500% 06/20/2043 DD 06/01/13	109.2402	87,001.73	306.60	89,314.81	0.22	2,313.08
73,833.760 GNMA II POOL #0MA1226	107.2592	79,608.36	276.90	79,193.50		-414.86
36179NLF3 4.500% 08/20/2043 DD 08/01/13	107.2592	79,608.36	276.90	79,193.50	0.20	-414.86
32,939.110 GNMA II POOL #0MA1523	107.4390	35,240.20	123.60	35,389.46		149.26
36179NVQ8 4.500% 12/20/2043 DD 12/01/13	107.4390	35,240.20	123.60	35,389.46	0.09	149.26
129,178.410 GNMA II POOL #0MA2075	107.4647	141,173.38	484.50	138,821.14		-2,352.24
36179QJU6 4.500% 07/20/2044 DD 07/01/14	107.4647	141,173.38	484.50	138,821.14	0.35	-2,352.24
104,799.423 GNMA II POOL #0MA2147	104.9056	105,424.14	261.90	109,940.49		4,516.35
36179QL41 3.000% 08/20/2044 DD 08/01/14	104.9056	105,424.14	261.90	109,940.49	0.28	4,516.35
201,936.450 GNMA POOL #0AE7016	106.7940	209,165.36	588.90	215,656.00		6,490.64
36181AYM8 3.500% 06/15/2043 DD 06/01/13	106.7940	209,165.36	588.90	215,656.00	0.54	6,490.64
110,765.932 GNMA POOL #0AE7500	106.7714	114,663.35	323.10	118,266.31		3,602.96
36181BKM1 3.500% 06/15/2043 DD 06/01/13	106.7714	114,663.35	323.10	118,266.31	0.30	3,602.96
4,826.640 GNMA POOL #0481609	101.1821	5,596.39	28.20	4,883.70		-712.69
36209UAJ5 7.000% 08/15/2029 DD 08/01/99	101.1821	5,596.39	28.20	4,883.70	0.01	-712.69
21,418.380 GNMA POOL #0568857	114.0854	24,644.11	116.10	24,435.25		-208.86
36213Y5S7 6.500% 12/15/2031 DD 12/01/01	114.0854	24,644.11	116.10	24,435.25	0.06	-208.86

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145,726.030 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	107.6196 107.6196	156,394.86 156,394.86	485.70 485.70	156,829.72 156,829.72	0.39	434.86 434.86
240,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	101.0380 101.0380	240,000.00 240,000.00	371.36 371.36	242,491.20 242,491.20	0.61	2,491.20 2,491.20
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	107.9246 107.9246	283,141.65 283,141.65	803.40 803.40	296,792.62 296,792.62	0.74	13,650.97 13,650.97
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	110.5378 110.5378	309,818.60 309,818.60	933.60 933.60	331,613.52 331,613.52	0.83	21,794.92 21,794.92
80,000.000 GAP INC/THE 364760AK4 5.950% 04/12/2021 DD 04/12/11	104.2970 104.2970	88,790.92 88,790.92	1,044.58 1,044.58	83,437.60 83,437.60	0.21	-5,353.32 -5,353.32
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	107.3186 107.3186	137,129.79 137,129.79	1,449.08 1,449.08	155,611.97 155,611.97	0.39	18,482.18 18,482.18
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	114.6708 114.6708	49,963.87 49,963.87	1,166.50 1,166.50	57,335.40 57,335.40	0.14	7,371.53 7,371.53
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	100.5195 100.5195	39,899.32 39,899.32	214.84 214.84	40,207.80 40,207.80	0.10	308.48 308.48
90,000.000 GENWORTH HOLDINGS INC 37247DAK2 6.515% 05/22/2018 DD 05/22/08	98.0000 98.0000	87,376.10 87,376.10	646.30 646.30	88,200.00 88,200.00	0.22	823.90 823.90

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115,000.000 GILEAD SCIENCES INC 375558BF9 3.650% 03/01/2026 DD 09/14/15	108.8178 108.8178	114,562.81 114,562.81	1,398.96 1,398.96	125,140.47 125,140.47	0.31	10,577.66 10,577.66
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	93.5000 93.5000	59,784.82 59,784.82	477.98 477.98	56,100.00 56,100.00	0.14	-3,684.82 -3,684.82
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	105.2501 105.2501	115,113.09 115,113.09	1,499.06 1,499.06	121,037.62 121,037.62	0.30	5,924.53 5,924.53
80,000.000 HCP INC 40414LAD1 5.375% 02/01/2021 DD 01/24/11	111.1672 111.1672	88,376.20 88,376.20	1,791.56 1,791.56	88,933.76 88,933.76	0.22	557.56 557.56
110,000.000 HARLEY-DAVIDSON MOTORCYCL 1 A4 41284BAE6 1.670% 08/15/2022 DD 01/28/15	100.7696 100.7696	109,983.35 109,983.35	81.60 81.60	110,846.57 110,846.57	0.28	863.22 863.22
45,000.000 HARRIS CORP 413875AR6 3.832% 04/27/2025 DD 04/27/15	106.0276 106.0276	45,000.00 45,000.00	306.70 306.70	47,712.42 47,712.42	0.12	2,712.42 2,712.42
35,000.000 HASBRO INC 418056AP2 6.300% 09/15/2017 DD 09/17/07	105.7849 105.7849	38,117.31 38,117.31	652.44 652.44	37,024.72 37,024.72	0.09	-1,092.59 -1,092.59
100,000.000 WELLTOWER INC 42217KBA3 3.750% 03/15/2023 DD 12/06/12	103.6427 103.6427	100,362.94 100,362.94	1,109.04 1,109.04	103,642.70 103,642.70	0.26	3,279.76 3,279.76
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	102.7645 102.7645	24,828.93 24,828.93	389.91 389.91	25,691.13 25,691.13	0.06	862.20 862.20

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60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	106.1981 106.1981	61,410.59 61,410.59	215.10 215.10	63,718.86 63,718.86	0.16	2,308.27 2,308.27
65,000.000 HEWLETT PACKARD ENTERPRIS 144A 42824CAL3 4.400% 10/15/2022 DD 10/09/15	107.0166 107.0166	64,883.83 64,883.83	603.63 603.63	69,560.79 69,560.79	0.17	4,676.96 4,676.96
85,000.000 HILTON USA TRUST HLT AFX 144A 43289UAN5 2.662% 11/05/2030 DD 12/01/13	100.4270 100.4270	84,999.92 84,999.92	188.70 188.70	85,362.93 85,362.93	0.21	363.01 363.01
90,000.000 HONDA AUTO RECEIVABLES 20 1 A4 43814KAD3 1.320% 11/16/2020 DD 01/28/15	100.3923 100.3923	89,979.19 89,979.19	52.80 52.80	90,353.05 90,353.05	0.23	373.86 373.86
70,000.000 HORNBECK OFFSHORE SERVICES INC 440543AL0 5.875% 04/01/2020 DD 03/16/12	63.2500 63.2500	70,578.99 70,578.99	1,028.06 1,028.06	44,275.00 44,275.00	0.11	-26,303.99 -26,303.99
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	105.3839 105.3839	73,267.87 73,267.87	1,617.73 1,617.73	79,037.93 79,037.93	0.20	5,770.06 5,770.06
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	113.3367 113.3367	50,309.15 50,309.15	749.66 749.66	56,668.35 56,668.35	0.14	6,359.20 6,359.20
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	106.8111 106.8111	37,596.49 37,596.49	554.34 554.34	37,383.89 37,383.89	0.09	-212.60 -212.60
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	106.7340 106.7340	75,000.00 75,000.00	282.83 282.83	80,050.50 80,050.50	0.20	5,050.50 5,050.50

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35,000.000 HOWARD HUGHES MEDICAL INSTITUT 44266RAC1 3.500% 09/01/2023 DD 07/22/13	110.3548 110.3548	34,935.31 34,935.31	407.98 407.98	38,624.18 38,624.18	0.10	3,688.87 3,688.87
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	117.3404 117.3404	44,959.11 44,959.11	124.48 124.48	46,936.16 46,936.16	0.12	1,977.05 1,977.05
40,000.000 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	100.7588 100.7588	39,992.69 39,992.69	25.92 25.92	40,303.50 40,303.50	0.10	310.81 310.81
75,000.000 HYUNDAI CAPITAL AMERICA 144A 44923QAG9 2.875% 08/09/2018 DD 08/09/13	102.4723 102.4723	76,057.82 76,057.82	849.20 849.20	76,854.23 76,854.23	0.19	796.41 796.41
85,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BA4 3.500% 03/15/2017 DD 01/21/14	100.4300 100.4300	85,000.00 85,000.00	879.60 879.60	85,365.50 85,365.50	0.21	365.50 365.50
95,000.000 IHS INC 451734AC1 5.000% 11/01/2022 DD 05/01/15	103.2500 103.2500	96,233.79 96,233.79	791.57 791.57	98,087.50 98,087.50	0.25	1,853.71 1,853.71
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	134.8800 134.8800	250,019.77 250,019.77	5,427.61 5,427.61	263,016.00 263,016.00	0.66	12,996.23 12,996.23
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	108.3300 108.3300	24,825.27 24,825.27	211.27 211.27	27,082.50 27,082.50	0.07	2,257.23 2,257.23
60,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11	107.1250 107.1250	62,402.57 62,402.57	483.96 483.96	64,275.00 64,275.00	0.16	1,872.43 1,872.43

Asset and Accrual Detail - By Asset type

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Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	108.4472 108.4472	283,156.67 283,156.67	824.70 824.70	298,229.77 298,229.77	0.75	15,073.10 15,073.10
250,000.000 JP MORGAN CHASE COMMERC JP1 A5 46590KAE4 3.914% 01/15/2049 DD 12/01/15	111.5711 111.5711	257,440.33 257,440.33	815.40 815.40	278,927.78 278,927.78	0.70	21,487.45 21,487.45
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	101.9529 101.9529	203,135.89 203,135.89	1,153.20 1,153.20	209,003.45 209,003.45	0.52	5,867.56 5,867.56
15,000.000 JABIL CIRCUIT INC 466313AG8 4.700% 09/15/2022 DD 08/03/12	100.5000 100.5000	14,999.92 14,999.92	208.80 208.80	15,075.00 15,075.00	0.04	75.08 75.08
110,000.000 JP MORGAN CHASE COMMERC LC9 A5 46639EAE1 2.840% 12/15/2047 DD 12/01/12	104.4248 104.4248	101,584.64 101,584.64	260.40 260.40	114,867.32 114,867.32	0.29	13,282.68 13,282.68
100,000.000 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	105.9951 105.9951	104,504.80 104,504.80	261.90 261.90	105,995.07 105,995.07	0.27	1,490.27 1,490.27
60,000.000 JEFFERIES GROUP LLC 472319AK8 5.125% 04/13/2018 DD 04/13/11	104.5950 104.5950	63,388.85 63,388.85	666.29 666.29	62,757.00 62,757.00	0.16	-631.85 -631.85
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	114.5640 114.5640	110,000.00 110,000.00	2,191.74 2,191.74	126,020.40 126,020.40	0.32	16,020.40 16,020.40
34,233.920 KENTUCKY ST ASSET/LIABILITY CO 491189FC5 3.165% 04/01/2018 DD 08/26/10	102.3090 102.3090	34,665.19 34,665.19	270.81 270.81	35,024.38 35,024.38	0.09	359.19 359.19

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45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	112.4923 112.4923	46,298.25 46,298.25	623.43 623.43	50,621.54 50,621.54	0.13	4,323.29 4,323.29
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	103.4287 103.4287	24,995.50 24,995.50	214.20 214.20	25,857.18 25,857.18	0.06	861.68 861.68
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	107.9661 107.9661	39,792.05 39,792.05	437.30 437.30	43,186.44 43,186.44	0.11	3,394.39 3,394.39
65,000.000 KRAFT HEINZ FOODS CO 144A 50077LAC0 3.000% 06/01/2026 DD 05/24/16	100.8178 100.8178	64,717.96 64,717.96	204.52 204.52	65,531.57 65,531.57	0.16	813.61 813.61
39,906.380 LB-UBS COMMERCIAL MORTGA C6 A4 50179MAE1 5.372% 09/15/2039 DD 09/11/06	100.0757 100.0757	43,453.74 43,453.74	119.00 119.00	39,936.57 39,936.57	0.10	-3,517.17 -3,517.17
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	107.0815 107.0815	14,829.66 14,829.66	100.01 100.01	16,062.23 16,062.23	0.04	1,232.57 1,232.57
75,000.000 LAM RESEARCH CORP 512807AP3 3.900% 06/15/2026 DD 06/07/16	105.2780 105.2780	74,809.20 74,809.20	194.88 194.88	78,958.50 78,958.50	0.20	4,149.30 4,149.30
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	102.2866 102.2866	90,739.01 90,739.01	176.00 176.00	92,057.94 92,057.94	0.23	1,318.93 1,318.93
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	103.9635 103.9635	76,581.22 76,581.22	999.52 999.52	77,972.63 77,972.63	0.20	1,391.41 1,391.41

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	135.6990 135.6990	68,390.95 68,390.95	1,571.55 1,571.55	74,634.45 74,634.45	0.19	6,243.50 6,243.50
115,000.000 MACY'S RETAIL HOLDINGS INC 55616XAN7 3.450% 01/15/2021 DD 12/10/15	103.0329 103.0329	114,898.13 114,898.13	2,218.85 2,218.85	118,487.84 118,487.84	0.30	3,589.71 3,589.71
110,000.000 MARATHON OIL CORP 565849AL0 3.850% 06/01/2025 DD 06/10/15	91.8730 91.8730	109,771.52 109,771.52	352.80 352.80	101,060.30 101,060.30	0.25	-8,711.22 -8,711.22
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	110.8900 110.8900	47,317.05 47,317.05	999.08 999.08	49,900.50 49,900.50	0.12	2,583.45 2,583.45
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	106.3750 106.3750	93,488.33 93,488.33	2,202.41 2,202.41	95,737.50 95,737.50	0.24	2,249.17 2,249.17
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	109.0125 109.0125	49,561.02 49,561.02	517.20 517.20	54,506.25 54,506.25	0.14	4,945.23 4,945.23
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	106.6335 106.6335	175,000.00 175,000.00	986.41 986.41	186,608.63 186,608.63	0.47	11,608.63 11,608.63
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	146.4700 146.4700	113,892.32 113,892.32	731.28 731.28	124,499.50 124,499.50	0.31	10,607.18 10,607.18
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	112.1500 112.1500	149,813.95 149,813.95	1,000.74 1,000.74	162,617.50 162,617.50	0.41	12,803.55 12,803.55

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	104.6117 104.6117	100,418.76 100,418.76	1,367.75 1,367.75	104,611.70 104,611.70	0.26	4,192.94 4,192.94
80,000.000 MOSAIC CO/THE 61945CAC7 4.250% 11/15/2023 DD 11/13/13	107.7057 107.7057	81,496.07 81,496.07	438.58 438.58	86,164.56 86,164.56	0.22	4,668.49 4,668.49
70,000.000 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	91.0000 91.0000	70,234.26 70,234.26	1,658.75 1,658.75	63,700.00 63,700.00	0.16	-6,534.26 -6,534.26
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	89.0668 89.0668	49,836.86 49,836.86	753.60 753.60	44,533.40 44,533.40	0.11	-5,303.46 -5,303.46
70,000.000 NATIONAL SEMICONDUCTOR CORP 637640AE3 6.600% 06/15/2017 DD 06/18/07	105.2873 105.2873	76,952.12 76,952.12	205.28 205.28	73,701.11 73,701.11	0.18	-3,251.01 -3,251.01
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	85.5000 85.5000	44,620.36 44,620.36	484.65 484.65	38,475.00 38,475.00	0.10	-6,145.36 -6,145.36
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	135.9220 135.9220	243,299.45 243,299.45	972.60 972.60	265,047.90 265,047.90	0.66	21,748.45 21,748.45
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	101.0000 101.0000	55,000.00 55,000.00	1,546.79 1,546.79	55,550.00 55,550.00	0.14	550.00 550.00
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	109.2910 109.2910	49,298.12 49,298.12	96.64 96.64	54,645.50 54,645.50	0.14	5,347.38 5,347.38

Asset and Accrual Detail - By Asset type

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80,000.000 OMEGA HEALTHCARE INVESTORS INC	104.0366	80,703.10	990.15	83,229.28		2,526.18
681936BB5 4.950% 04/01/2024 DD 10/01/14	104.0366	80,703.10	990.15	83,229.28	0.21	2,526.18
45,000.000 OWENS CORNING	106.6335	44,473.82	84.00	47,985.08		3,511.26
690742AD3 4.200% 12/15/2022 DD 10/22/12	106.6335	44,473.82	84.00	47,985.08	0.12	3,511.26
60,000.000 TALEN ENERGY SUPPLY LLC	73.5000	59,270.36	122.72	44,100.00		-15,170.36
69352JAN7 4.600% 12/15/2021 DD 12/16/11	73.5000	59,270.36	122.72	44,100.00	0.11	-15,170.36
45,000.000 PHILIP MORRIS INTERNATIONAL IN	107.1164	44,496.51	208.26	48,202.38		3,705.87
718172BM0 3.250% 11/10/2024 DD 11/10/14	107.1164	44,496.51	208.26	48,202.38	0.12	3,705.87
15,000.000 PHILLIPS 66 PARTNERS LP	98.2665	14,995.30	203.15	14,739.98		-255.32
718549AB4 3.605% 02/15/2025 DD 02/23/15	98.2665	14,995.30	203.15	14,739.98	0.04	-255.32
10,000.000 PIONEER NATURAL RESOURCES CO	104.6269	9,950.92	182.80	10,462.69		511.77
723787AK3 3.950% 07/15/2022 DD 06/26/12	104.6269	9,950.92	182.80	10,462.69	0.03	511.77
39,000.000 FREEPORT-MCMORAN OIL & GAS LLC	98.0313	39,000.00	1,096.80	38,232.21		-767.79
726505AL4 6.750% 02/01/2022 DD 11/21/11	98.0313	39,000.00	1,096.80	38,232.21	0.10	-767.79
180,000.000 PORT OF MORROW OR TRANSMISSION	110.2590	180,000.00	2,113.08	198,466.20		18,466.20
73474TAD2 3.521% 09/01/2027 DD 12/18/14	110.2590	180,000.00	2,113.08	198,466.20	0.50	18,466.20
15,000.000 PRIMERICA INC	110.0776	14,979.91	329.93	16,511.64		1,531.73
74164MAA6 4.750% 07/15/2022 DD 07/16/12	110.0776	14,979.91	329.93	16,511.64	0.04	1,531.73

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75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	112.3535 112.3535	75,000.00 75,000.00	820.93 820.93	84,265.13 84,265.13	0.21	9,265.13 9,265.13
85,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12	93.2500 93.2500	85,762.87 85,762.87	1,142.08 1,142.08	79,262.50 79,262.50	0.20	-6,500.37 -6,500.37
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	102.5604 102.5604	19,988.24 19,988.24	134.95 134.95	20,512.08 20,512.08	0.05	523.84 523.84
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	108.4218 108.4218	61,654.75 61,654.75	637.15 637.15	65,053.08 65,053.08	0.16	3,398.33 3,398.33
80,000.000 REALTY INCOME CORP 756109AQ7 3.875% 07/15/2024 DD 06/25/14	105.0289 105.0289	80,397.56 80,397.56	1,433.06 1,433.06	84,023.12 84,023.12	0.21	3,625.56 3,625.56
40,000.000 REGIONS FINANCIAL CORP 7591EPAJ9 2.000% 05/15/2018 DD 04/30/13	100.1748 100.1748	39,911.38 39,911.38	103.15 103.15	40,069.92 40,069.92	0.10	158.54 158.54
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	96.7013 96.7013	49,786.00 49,786.00	591.84 591.84	48,350.65 48,350.65	0.12	-1,435.35 -1,435.35
65,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	111.9938 111.9938	64,819.77 64,819.77	152.57 152.57	72,795.97 72,795.97	0.18	7,976.20 7,976.20
75,000.000 ROCKIES EXPRESS PIPELINE 144A 77340RAK3 5.625% 04/15/2020 DD 03/22/10	100.2500 100.2500	73,463.86 73,463.86	890.66 890.66	75,187.50 75,187.50	0.19	1,723.64 1,723.64

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15,000.000 ROCKIES EXPRESS PIPELINE 144A 77340RAP2 6.000% 01/15/2019 DD 01/17/13	101.7500 101.7500	15,000.00 15,000.00	416.29 416.29	15,262.50 15,262.50	0.04	262.50 262.50
60,000.000 ROWAN COS INC 779382AN0 5.000% 09/01/2017 DD 08/30/10	101.2500 101.2500	62,182.35 62,182.35	999.52 999.52	60,750.00 60,750.00	0.15	-1,432.35 -1,432.35
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	101.6897 101.6897	29,946.46 29,946.46	245.16 245.16	30,506.91 30,506.91	0.08	560.45 560.45
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	104.5674 104.5674	49,962.84 49,962.84	604.84 604.84	52,283.70 52,283.70	0.13	2,320.86 2,320.86
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/15/2044 DD 10/15/14	101.3885 101.3885	80,000.00 80,000.00	103.04 103.04	81,110.80 81,110.80	0.20	1,110.80 1,110.80
85,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	93.0000 93.0000	88,804.76 88,804.76	2,762.57 2,762.57	79,050.00 79,050.00	0.20	-9,754.76 -9,754.76
15,000.000 SABINE PASS LIQUEFACTION LLC 785592AM8 5.625% 03/01/2025 DD 09/01/15	99.6250 99.6250	15,000.00 15,000.00	281.14 281.14	14,943.75 14,943.75	0.04	-56.25 -56.25
125,000.000 SALVATION ARMY/UNITED STATES 795830AT5 5.480% 09/01/2017 DD 09/20/06	104.4330 104.4330	134,599.15 134,599.15	2,283.22 2,283.22	130,541.25 130,541.25	0.33	-4,057.90 -4,057.90
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	107.2630 107.2630	64,885.14 64,885.14	548.30 548.30	69,720.95 69,720.95	0.17	4,835.81 4,835.81

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40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	109.9043 109.9043	39,918.06 39,918.06	562.08 562.08	43,961.72 43,961.72	0.11	4,043.66 4,043.66
120,000.000 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	101.5000 101.5000	120,000.00 120,000.00	1,230.33 1,230.33	121,800.00 121,800.00	0.30	1,800.00 1,800.00
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	104.6990 104.6990	64,150.24 64,150.24	1,388.89 1,388.89	62,819.40 62,819.40	0.16	-1,330.84 -1,330.84
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	98.2500 98.2500	35,234.38 35,234.38	665.41 665.41	34,387.50 34,387.50	0.09	-846.88 -846.88
90,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAN9 4.250% 04/01/2024 DD 04/03/14	101.0132 101.0132	91,178.13 91,178.13	956.48 956.48	90,911.88 90,911.88	0.23	-266.25 -266.25
50,000.000 SUNTRUST BANKS INC 867914AZ6 6.000% 09/11/2017 DD 09/10/07	105.3673 105.3673	53,285.07 53,285.07	918.92 918.92	52,683.65 52,683.65	0.13	-601.42 -601.42
50,000.000 TIAA ASSET MANAGEMENT FIN 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	105.0495 105.0495	49,951.98 49,951.98	343.64 343.64	52,524.75 52,524.75	0.13	2,572.77 2,572.77
10,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13	104.8750 104.8750	10,000.00 10,000.00	283.39 283.39	10,487.50 10,487.50	0.03	487.50 487.50
70,000.000 TESORO CORP 881609AZ4 5.375% 10/01/2022 DD 09/27/12	102.0000 102.0000	71,276.75 71,276.75	940.41 940.41	71,400.00 71,400.00	0.18	123.25 123.25

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25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	103.7493 103.7493	24,998.00 24,998.00	310.59 310.59	25,937.33 25,937.33	0.06	939.33 939.33
35,000.000 TIME WARNER CABLE INC 88732JAL2 6.750% 07/01/2018 DD 06/19/08	109.6539 109.6539	39,264.74 39,264.74	1,181.06 1,181.06	38,378.87 38,378.87	0.10	-885.87 -885.87
50,000.000 TOYS R US PROPERTY CO II LLC 89236MAB6 8.500% 12/01/2017 DD 06/01/10	99.0000 99.0000	50,666.02 50,666.02	354.30 354.30	49,500.00 49,500.00	0.12	-1,166.02 -1,166.02
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	105.1735 105.1735	79,827.42 79,827.42	1,047.58 1,047.58	84,138.80 84,138.80	0.21	4,311.38 4,311.38
170,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89237CAE1 1.740% 09/15/2020 DD 06/17/15	101.1352 101.1352	169,988.96 169,988.96	131.52 131.52	171,929.87 171,929.87	0.43	1,940.91 1,940.91
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	106.0000 106.0000	25,000.00 25,000.00	637.14 637.14	26,500.00 26,500.00	0.07	1,500.00 1,500.00
70,000.000 TRIMBLE NAVIGATION LTD 896239AA8 4.750% 12/01/2024 DD 11/24/14	104.2457 104.2457	69,492.77 69,492.77	277.20 277.20	72,971.99 72,971.99	0.18	3,479.22 3,479.22
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	107.5631 107.5631	50,381.68 50,381.68	198.00 198.00	53,781.55 53,781.55	0.13	3,399.87 3,399.87
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	107.9445 107.9445	70,952.56 70,952.56	1,040.71 1,040.71	75,561.15 75,561.15	0.19	4,608.59 4,608.59

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Base Currency: USD
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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 UDR INC	110.7147	42,054.73	880.16	44,285.88		2,231.15
90265EAG5 4.625% 01/10/2022 DD 01/10/12	110.7147	42,054.73	880.16	44,285.88	0.11	2,231.15
25,372.140 US AIRWAYS 2011-1 CLASS A PASS	118.5000	24,194.10	346.44	30,065.99		5,871.89
903436AA1 7.125% 04/22/2025 DD 06/28/11	118.5000	24,194.10	346.44	30,065.99	0.08	5,871.89
39,813.160 US AIRWAYS 2012-2 CLASS A PASS	106.5110	39,960.34	143.08	42,405.39		2,445.05
90345WAD6 4.625% 12/03/2026 DD 12/13/12	106.5110	39,960.34	143.08	42,405.39	0.11	2,445.05
85,000.000 UNITED RENTALS NORTH AMERICA I	98.5000	85,000.00	2,161.90	83,725.00		-1,275.00
911365BD5 5.500% 07/15/2025 DD 03/26/15	98.5000	85,000.00	2,161.90	83,725.00	0.21	-1,275.00
454,000.000 U S TREASURY BOND	150.0430	587,923.50	8,116.50	681,195.22		93,271.72
912810QN1 4.750% 02/15/2041 DD 02/15/11	150.0430	587,923.50	8,116.50	681,195.22	1.70	93,271.72
70,000.000 U S TREASURY BOND	131.9375	67,708.70	335.26	92,356.25		24,647.55
912810RD2 3.750% 11/15/2043 DD 11/15/13	131.9375	67,708.70	335.26	92,356.25	0.23	24,647.55
40,000.000 U S TREASURY BOND	128.9375	39,944.50	545.74	51,575.00		11,630.50
912810RE0 3.625% 02/15/2044 DD 02/15/14	128.9375	39,944.50	545.74	51,575.00	0.13	11,630.50
85,000.000 U S TREASURY BOND	117.7109	84,218.10	999.74	100,054.27		15,836.17
912810RH3 3.125% 08/15/2044 DD 08/15/14	117.7109	84,218.10	999.74	100,054.27	0.25	15,836.17
75,000.000 U S TREASURY BOND	104.1133	75,520.39	705.70	78,084.98		2,564.59
912810RK6 2.500% 02/15/2045 DD 02/15/15	104.1133	75,520.39	705.70	78,084.98	0.20	2,564.59

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200,000.000 U S TREASURY BOND	104.2070	196,840.74	638.59	208,414.00		11,573.26
912810RS9 2.500% 05/15/2046 DD 05/15/16	104.2070	196,840.74	638.59	208,414.00	0.52	11,573.26
70,000.000 U S TREASURY NOTE	104.6250	70,755.63	526.92	73,237.50		2,481.87
912828J27 2.000% 02/15/2025 DD 02/15/15	104.6250	70,755.63	526.92	73,237.50	0.18	2,481.87
925,000.000 U S TREASURY NOTE	101.1250	907,350.39	5,657.37	935,406.25		28,055.86
912828P46 1.625% 02/15/2026 DD 02/15/16	101.1250	907,350.39	5,657.37	935,406.25	2.34	28,055.86
240,000.000 U S TREASURY NOTE	101.2227	243,692.81	498.10	242,934.48		-758.33
912828R36 1.625% 05/15/2026 DD 05/15/16	101.2227	243,692.81	498.10	242,934.48	0.61	-758.33
50,000.000 U S TREASURY NOTE	104.8242	50,280.85	127.72	52,412.10		2,131.25
912828RR3 2.000% 11/15/2021 DD 11/15/11	104.8242	50,280.85	127.72	52,412.10	0.13	2,131.25
180,000.000 U S TREASURY NOTE	110.2344	180,189.87	632.20	198,421.92		18,232.05
912828WE6 2.750% 11/15/2023 DD 11/15/13	110.2344	180,189.87	632.20	198,421.92	0.50	18,232.05
1,551,534.600 US TREAS-CPI INFLAT	101.0052	1,507,333.42	895.12	1,567,130.63		59,797.21
912828WU0 0.125% 07/15/2024 DD 07/15/14	101.0052	1,507,333.42	895.12	1,567,130.63	3.92	59,797.21
70,000.000 UNITED TECHNOLOGIES CORP	106.5936	70,737.47	180.90	74,615.52		3,878.05
913017BV0 3.100% 06/01/2022 DD 06/01/12	106.5936	70,737.47	180.90	74,615.52	0.19	3,878.05
0.000 UNIVERSAL HEALTH SERVICES INC	0.0000	0.00	2.42	0.00		0.00
913903AN0 7.125% 06/30/2016 DD 06/30/06	0.0000	0.00	2.42	0.00	0.00	0.00

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35,000.000 UNUM GROUP	112.2728	37,764.46	582.12	39,295.48		1,531.02
91529YAH9 5.625% 09/15/2020 DD 09/15/10	112.2728	37,764.46	582.12	39,295.48	0.10	1,531.02
40,000.000 UNUM GROUP	102.2734	39,914.92	174.19	40,909.36		994.44
91529YAM8 3.000% 05/15/2021 DD 05/09/16	102.2734	39,914.92	174.19	40,909.36	0.10	994.44
25,000.000 VENTAS REALTY LP / VENTAS CAPI	105.3778	24,902.57	169.57	26,344.45		1,441.88
92276MAY1 4.000% 04/30/2019 DD 04/17/12	105.3778	24,902.57	169.57	26,344.45	0.07	1,441.88
25,000.000 VENTAS REALTY LP	107.4634	24,818.34	476.27	26,865.85		2,047.51
92277GAG2 4.125% 01/15/2026 DD 07/16/15	107.4634	24,818.34	476.27	26,865.85	0.07	2,047.51
75,000.000 VERISK ANALYTICS INC	105.2248	74,634.27	133.28	78,918.60		4,284.33
92345YAD8 4.000% 06/15/2025 DD 05/15/15	105.2248	74,634.27	133.28	78,918.60	0.20	4,284.33
185,000.000 VISA INC	113.0966	184,754.25	362.61	209,228.71		24,474.46
92826CAE2 4.150% 12/14/2035 DD 12/14/15	113.0966	184,754.25	362.61	209,228.71	0.52	24,474.46
60,000.000 VORNADO REALTY LP	108.9658	59,762.20	1,386.52	65,379.48		5,617.28
929043AG2 5.000% 01/15/2022 DD 12/07/11	108.9658	59,762.20	1,386.52	65,379.48	0.16	5,617.28
135,000.000 WACHOVIA BANK COMMERCIA C30 A5	101.5919	140,766.85	600.90	137,149.02		-3,617.83
92978QCB1 5.342% 12/15/2043 DD 03/01/07	101.5919	140,766.85	600.90	137,149.02	0.34	-3,617.83
50,000.000 WASTE MANAGEMENT INC	104.5596	49,808.18	520.80	52,279.80		2,471.62
94106LBA6 3.125% 03/01/2025 DD 02/26/15	104.5596	49,808.18	520.80	52,279.80	0.13	2,471.62

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
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	107.6599 107.6599	94,487.33 94,487.33	1,475.16 1,475.16	102,276.91 102,276.91	0.26	7,789.58 7,789.58
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	109.3939 109.3939	143,983.00 143,983.00	475.80 475.80	142,212.07 142,212.07	0.36	-1,770.93 -1,770.93
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	109.1095 109.1095	154,426.17 154,426.17	458.10 458.10	163,664.24 163,664.24	0.41	9,238.07 9,238.07
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	110.4710 110.4710	180,201.08 180,201.08	559.80 559.80	193,324.30 193,324.30	0.48	13,123.22 13,123.22
120,000.000 WELLS FARGO COMMERCIAL NXS3 A4 94989VAD1 3.617% 09/15/2057 DD 10/01/15	108.6028 108.6028	123,561.81 123,561.81	361.80 361.80	130,323.34 130,323.34	0.33	6,761.53 6,761.53
225,000.000 WELLS FARGO COMMERCIAL NXS4 A4 94989XBC8 3.718% 12/15/2048 DD 12/01/15	109.3848 109.3848	231,684.43 231,684.43	697.20 697.20	246,115.85 246,115.85	0.62	14,431.42 14,431.42
150,000.000 WELLS FARGO COMMERCIAL M P2 A4 95000AAU1 3.809% 12/15/2048 DD 12/01/15	110.3471 110.3471	154,458.29 154,458.29	476.10 476.10	165,520.68 165,520.68	0.41	11,062.39 11,062.39
175,000.000 WHOLE FOODS MARKET INC 144A 966837AD8 5.200% 12/03/2025 DD 12/03/15	107.8185 107.8185	174,767.30 174,767.30	707.84 707.84	188,682.38 188,682.38	0.47	13,915.08 13,915.08
85,000.000 WILLIAMS PARTNERS LP 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	90.8947 90.8947	83,349.90 83,349.90	1,532.86 1,532.86	77,260.50 77,260.50	0.19	-6,089.40 -6,089.40

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45,000.000 WINDSTREAM SERVICES LLC 97381WAN4 7.750% 10/15/2020 DD 10/06/10	98.0000 98.0000	45,959.06 45,959.06	736.52 736.52	44,100.00 44,100.00	0.11	-1,859.06 -1,859.06
125,000.000 WORLD OMNI AUTOMOBILE LEA A A3 98160VAD3 1.540% 10/15/2018 DD 07/29/15	100.6162 100.6162	124,981.61 124,981.61	85.60 85.60	125,770.30 125,770.30	0.31	788.69 788.69
35,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	93.0000 93.0000	35,000.00 35,000.00	971.02 971.02	32,550.00 32,550.00	0.08	-2,450.00 -2,450.00
25,000.000 WYNDHAM WORLDWIDE CORP 98310WAM0 5.100% 10/01/2025 DD 09/15/15	108.6588 108.6588	24,993.49 24,993.49	318.73 318.73	27,164.70 27,164.70	0.07	2,171.21 2,171.21
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	99.5603 99.5603	24,985.67 24,985.67	203.40 203.40	24,890.08 24,890.08	0.06	-95.59 -95.59
20,000.000 ZEBRA TECHNOLOGIES CORP 989207AC9 7.250% 10/15/2022 DD 10/15/14	106.0000 106.0000	20,000.00 20,000.00	306.28 306.28	21,200.00 21,200.00	0.05	1,200.00 1,200.00
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	113.2518 113.2518	72,062.83 72,062.83	251.66 251.66	79,276.25 79,276.25	0.20	7,213.42 7,213.42
155,000.000 FREMF 2015-K49 MORT K49 B 144A 30287TAN7 VAR RT 10/25/2048 DD 10/01/15	93.9490 93.9490	141,694.59 141,694.59	478.95 478.95	145,620.95 145,620.95	0.36	3,926.36 3,926.36
150,000.000 FREMF 2015-K47 MORT K47 B 144A 30293AAN0 VAR RT 06/25/2048 DD 07/01/15	95.5746 95.5746	138,023.96 138,023.96	465.60 465.60	143,361.92 143,361.92	0.36	5,337.96 5,337.96

Asset and Accrual Detail - By Asset type

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190,000.000 FREMF 2015-K48 MORT K48 B 144A 30293HAE5 VAR RT 08/25/2048 DD 09/01/15	95.0251 95.0251	171,408.03 171,408.03	573.94 573.94	180,547.71 180,547.71	0.45	9,139.68 9,139.68
175,000.000 FREMF 2015-K50 MORT K50 B 144A 30293WAE2 VAR RT 10/25/2048 DD 11/01/15	95.2341 95.2341	152,129.75 152,129.75	552.36 552.36	166,659.61 166,659.61	0.42	14,529.86 14,529.86
75,000.000 FREMF 2016-K52 MORT K52 B 144A 30294DAN3 VAR RT 01/25/2049 DD 02/01/16	97.3289 97.3289	63,328.61 63,328.61	244.16 244.16	72,996.70 72,996.70	0.18	9,668.09 9,668.09
110,000.000 JP MORGAN CHASE COMMER LD12 A4 46632HAD3 VAR RT 02/15/2051 DD 08/01/07	103.2604 103.2604	117,903.71 117,903.71	539.10 539.10	113,586.44 113,586.44	0.28	-4,317.27 -4,317.27
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	111.2470 111.2470	50,493.03 50,493.03	166.50 166.50	55,623.52 55,623.52	0.14	5,130.49 5,130.49
158,422.470 LB COMMERCIAL MORTGAGE T C3 A4 50177AAE9 VAR RT 07/15/2044 DD 07/11/07	103.8160 103.8160	171,832.90 171,832.90	529.90 529.90	164,467.87 164,467.87	0.41	-7,365.03 -7,365.03
110,000.000 MORGAN STANLEY CAPITAL IQ14 A4 61754KAF2 VAR RT 04/15/2049 DD 05/01/07	101.8779 101.8779	115,335.27 115,335.27	521.70 521.70	112,065.65 112,065.65	0.28	-3,269.62 -3,269.62
140,000.000 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	112.3542 112.3542	158,203.72 158,203.72	568.20 568.20	157,295.81 157,295.81	0.39	-907.91 -907.91
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	113.3306 113.3306	119,152.97 119,152.97	449.40 449.40	124,663.62 124,663.62	0.31	5,510.65 5,510.65



GOODWIN CORE PLUS BD - HB7F10000002

Asset and Accrual Detail - By Asset type

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79,366.720 WACHOVIA BANK COMMERCIA C33 A4	102.0697	84,114.02	397.70	81,009.34		-3,104.68
92978NAE4 VAR RT 02/15/2051 DD 08/01/07	102.0697	84,114.02	397.70	81,009.34	0.20	-3,104.68
105,000.000 WELLS FARGO COMMERCIAL LC12 A4	112.8290	108,093.51	369.00	118,470.44		10,376.93
94988QAG6 VAR RT 07/15/2046 DD 07/01/13	112.8290	108,093.51	369.00	118,470.44	0.30	10,376.93
2,000.000 OWENS CORNING	101.4105	2,051.52	10.80	2,028.21		-23.31
690742AA9 VAR RT 12/01/2016 DD 06/01/07	101.4105	2,051.52	10.80	2,028.21	0.01	-23.31
SUBTOTAL UNITED STATES		35,589,627.94	237,062.26	36,800,360.19		1,210,732.25
		35,589,627.94	237,062.26	36,800,360.19	92.12	1,210,732.25
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		37,771,047.69	264,996.48	38,991,420.33		1,220,372.64
		37,771,047.69	264,996.48	38,991,420.33	97.62	1,220,372.64
TOTAL FIXED INCOME SECURITIES		37,771,047.69	264,996.48	38,991,420.33	97.62	1,220,372.64
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC	72.4276	199,581.37	806.14	177,447.62		-22,133.75
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	72.4276	199,581.37	806.14	177,447.62	0.44	-22,133.75
TOTAL ASSETS - BASE:		38,771,333.24	265,970.28	39,969,572.13	100.06	1,198,238.89
NET ASSETS - BASE:				40,235,542.41		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
ARGENTINA PESO						
ARGENTINA						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-30,000.00	0.00	-30,000.00		0.00
		-2,001.33	0.00	-2,008.54	0.00	-7.21
NON-BASE CURRENCY		43,261.35	0.00	43,261.35		0.00
		3,089.61	0.00	2,896.40	0.00	-193.21
SUBTOTAL ARGENTINA PESO		13,261.35	0.00	13,261.35		0.00
		1,088.28	0.00	887.86	0.00	-200.42
TOTAL CASH & CASH EQUIVALENTS ARGENTINA PESO		13,261.35	0.00	13,261.35		0.00
		1,088.28	0.00	887.86	0.00	-200.42
BRAZIL REAL						
BRAZIL						
NON-BASE CURRENCY		91,755.70	0.00	91,755.70		0.00
		27,678.24	0.00	28,640.09	0.05	961.85
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-91,755.34	0.00	-91,755.34		0.00
		-28,785.99	0.00	-28,631.56	-0.05	154.43
SUBTOTAL BRAZIL REAL		0.36	0.00	0.36		0.00
		-1,107.75	0.00	8.53	0.00	1,116.28
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL		0.36	0.00	0.36		0.00
		-1,107.75	0.00	8.53	0.00	1,116.28
CHILEAN PESO						
CHILE						

Shares/Par Security ID Description Link Ref	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 FORWARD FOREIGN EXCHANGE CONTRACTS		-210,458.00	0.00	-210,458.00		0.00
		-317.01	0.00	-317.88	0.00	-0.87
NON-BASE CURRENCY		323,781.00	0.00	323,781.00		0.00
		489.05	0.00	489.05	0.00	0.00
SUBTOTAL CHILEAN PESO		113,323.00	0.00	113,323.00		0.00
		172.04	0.00	171.17	0.00	-0.87
TOTAL CASH & CASH EQUIVALENTS CHILEAN PESO		113,323.00	0.00	113,323.00		0.00
		172.04	0.00	171.17	0.00	-0.87
CZECH KORUNA						
CZECH REPUBLIC						
DIVIDENDS RECEIVABLE RECLAIM		0.00	15,438.00	0.00		0.00
		0.00	633.28	0.00	0.00	0.00
EGYPTIAN POUND						
EGYPT						
NON-BASE CURRENCY		1,098,542.25	0.00	1,098,542.25		0.00
		129,955.48	0.00	123,710.41	0.20	-6,245.07
HONG KONG DOLLAR						
HONG KONG						
NON-BASE CURRENCY		63,294.35	0.00	63,294.35		0.00
		8,158.65	0.00	8,158.64	0.01	-0.01
MALAYSIAN RINGGIT						
MALAYSIA						

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
 Base Currency: USD
 Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	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		1,992.00	0.00	1,992.00		0.00
		489.31	0.00	494.11	0.00	4.80
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,992.00	0.00	-1,992.00		0.00
		-493.58	0.00	-494.11	0.00	-0.53
SUBTOTAL MALAYSIAN RINGGIT		0.00	0.00	0.00		0.00
		-4.27	0.00	0.00	0.00	4.27
TOTAL CASH & CASH EQUIVALENTS MALAYSIAN RINGGIT		0.00	0.00	0.00		0.00
		-4.27	0.00	0.00	0.00	4.27
NEW TAIWAN DOLLAR						
TAIWAN						
MISCELLANEOUS RECEIVABLES		-34,000.00	0.00	-34,000.00		0.00
		0.00	0.00	0.00	0.00	0.00
PHILIPPINES PESO						
PHILIPPINES						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-21,513.66	0.00	-21,513.66		0.00
		-456.41	0.00	-457.28	0.00	-0.87
NON-BASE CURRENCY		21,513.66	0.00	21,513.66		0.00
		457.11	0.00	457.28	0.00	0.17
SUBTOTAL PHILIPPINES PESO		0.00	0.00	0.00		0.00
		0.70	0.00	0.00	0.00	-0.70
TOTAL CASH & CASH EQUIVALENTS PHILIPPINES PESO		0.00	0.00	0.00		0.00
		0.70	0.00	0.00	0.00	-0.70

U.S. DOLLAR



AMUNDI GLOBAL EM EQ - HB2F10000002

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-24,714.56	0.00	-24,714.56		0.00
		-24,714.56	0.00	-24,714.56	-0.04	0.00
PAYABLE FOR TRUSTEE FEES		-2,982.58	0.00	-2,982.58		0.00
		-2,982.58	0.00	-2,982.58	0.00	0.00
FFX CONTRACTS RECEIVABLE		29,735.98	0.00	29,735.98		0.00
		29,735.98	0.00	29,735.98	0.05	0.00
MSC PAYABLE - CLASS C1		-28,975.91	0.00	-28,975.91		0.00
		-28,975.91	0.00	-28,975.91	-0.05	0.00
MISCELLANEOUS PAYABLES		-3,500.00	0.00	-3,500.00		0.00
		-3,500.00	0.00	-3,500.00	-0.01	0.00
MISCELLANEOUS RECEIVABLES		5,000.00	0.00	5,000.00		0.00
		5,000.00	0.00	5,000.00	0.01	0.00
207,091.090 BNY MELLON CASH RESERVE 999495856	100.0000	207,091.09	109.47	61,092,691.85		0.00
	100.0000	207,091.09	109.47	61,092,691.85	99.82	0.00
SUBTOTAL UNITED STATES		181,654.02	109.47	61,067,254.78		0.00
		181,654.02	109.47	61,067,254.78	99.78	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		181,654.02	109.47	61,067,254.78		0.00
		181,654.02	109.47	61,067,254.78	99.78	0.00
TOTAL CASH & CASH EQUIVALENTS		319,917.15	742.75	61,200,191.39	99.99	-5,326.52



Asset and Accrual Detail - By Asset type

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

AMUNDI GLOBAL EM EQ - HB2F10000002

6/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
0.000 ITAUSA - INVESTIMENTOS ITAU SA	0.0000	0.00	3,216.77	0.00		0.00
LB2458779	0.0000	0.00	1,004.06	0.00	0.00	0.00
0.000 BANCO BRADESCO SA	0.0000	0.00	120.08	0.00		0.00
LBB00FM53	0.0000	0.00	37.49	0.00	0.00	0.00
0.000 ITAU UNIBANCO HOLDING SA	0.0000	0.00	74.55	0.00		0.00
LBB037HR6	0.0000	0.00	23.27	0.00	0.00	0.00
0.000 BANCO DO ESTADO DO RIO GRANDE	0.0000	0.00	3,560.56	0.00		0.00
LBB23F8S2	0.0000	0.00	1,111.37	0.00	0.00	0.00
SUBTOTAL BRAZIL		0.00	6,971.96	0.00		0.00
		0.00	2,176.19	0.00	0.00	0.00
TOTAL PREFERRED SECURITIES BRAZIL REAL		0.00	6,971.96	0.00		0.00
		0.00	2,176.19	0.00	0.00	0.00
TOTAL PREFERRED SECURITIES		0.00	2,176.19	0.00	0.00	0.00
EQUITY						
BRAZIL REAL						
BRAZIL						
0.000 BANCO DO BRASIL SA	0.0000	0.00	3,957.70	0.00		0.00
LB2328592	0.0000	0.00	1,235.33	0.00	0.00	0.00



AMUNDI GLOBAL EM EQ - HB2F10000002

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	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 IGUATEMI EMPRESA DE SHOPPING C	0.0000	0.00	782.07	0.00		0.00
LBB1NXMK4	0.0000	0.00	238.86	0.00	0.00	0.00
SUBTOTAL BRAZIL		0.00	4,739.77	0.00		0.00
		0.00	1,474.19	0.00	0.00	0.00
TOTAL EQUITY BRAZIL REAL		0.00	4,739.77	0.00		0.00
		0.00	1,474.19	0.00	0.00	0.00
HONG KONG DOLLAR						
CHINA						
0.000 CHINA TELECOM CORP LTD	0.0000	0.00	28,215.00	0.00		0.00
FH6559337	0.0000	0.00	3,637.52	0.00	0.00	0.00
0.000 CNOOC LTD	0.0000	0.00	95,400.00	0.00		0.00
FHB00G0S9	0.0000	0.00	12,299.76	0.00	0.00	0.00
0.000 LONGFOR PROPERTIES CO LTD	0.0000	0.00	47,897.00	0.00		0.00
FHB56KLY7	0.0000	0.00	6,174.23	0.00	0.00	0.00
SUBTOTAL CHINA		0.00	171,512.00	0.00		0.00
		0.00	22,111.51	0.00	0.00	0.00
HONG KONG						
0.000 BEIJING ENTERPRISES HOLDINGS L	0.0000	0.00	34,775.00	0.00		0.00
FH6081696	0.0000	0.00	4,483.25	0.00	0.00	0.00
0.000 CHINA RESOURCES LAND LTD	0.0000	0.00	58,440.00	0.00		0.00
FH6193764	0.0000	0.00	7,533.04	0.00	0.00	0.00



AMUNDI GLOBAL EM EQ - HB2F10000002

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID : IACS0017
Base Currency : USD
Status : PRELIMINARY

Shares/Par Security ID Description Link Ref	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 CHINA MERCHANTS HOLDINGS INTER	0.0000	0.00	44,119.90	0.00		0.00
FH6416132	0.0000	0.00	5,688.23	0.00	0.00	0.00
0.000 XINYI GLASS HOLDINGS LTD	0.0000	0.00	35,700.00	0.00		0.00
FHB05NXN4	0.0000	0.00	4,601.81	0.00	0.00	0.00
SUBTOTAL HONG KONG		0.00	173,034.90	0.00		0.00
		0.00	22,306.33	0.00	0.00	0.00
TOTAL EQUITY HONG KONG DOLLAR		0.00	344,546.90	0.00		0.00
		0.00	44,417.84	0.00	0.00	0.00
INDIAN RUPEE						
INDIA						
0.000 ITC LTD	0.0000	0.00	219,096.00	0.00		0.00
FIB0JGGP6	0.0000	0.00	3,233.96	0.00	0.00	0.00
0.000 ICICI BANK LTD	0.0000	0.00	392,135.00	0.00		0.00
FIBSZ2BY4	0.0000	0.00	5,773.01	0.00	0.00	0.00
SUBTOTAL INDIA		0.00	611,231.00	0.00		0.00
		0.00	9,006.97	0.00	0.00	0.00
TOTAL EQUITY INDIAN RUPEE		0.00	611,231.00	0.00		0.00
		0.00	9,006.97	0.00	0.00	0.00
RUSSIAN RUBLE (NEW)						
RUSSIA						
0.000 SBERBANK OF RUSSIA PJSC	0.0000	0.00	1,260.85	0.00		0.00
IRB56C9L2	0.0000	0.00	1,258.82	0.00	0.00	0.00

SOUTH AFRICAN RAND

SOUTH AFRICA



AMUNDI GLOBAL EM EQ - HB2F10000002

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
	0.000 MEDICLINIC INTERNATIONAL PLC	0.0000	0.00	7,214.49	0.00		0.00
	KSBYYWHN6	0.0000	0.00	490.53	0.00	0.00	0.00
U.S. DOLLAR							
ARGENTINA							
	0.000 NORTEL INVERSORA SA	0.0000	0.00	768.27	0.00		0.00
	656567401 ADR	0.0000	0.00	768.27	0.00	0.00	0.00
BRAZIL							
	0.000 BANCO BRADESCO SA	0.0000	0.00	247.79	0.00		0.00
	059460303 ADR	0.0000	0.00	247.79	0.00	0.00	0.00
	0.000 CIA ENERGETICA DE MINAS GERAIS	0.0000	0.00	9,771.34	0.00		0.00
	204409601 ADR	0.0000	0.00	9,771.34	0.00	0.00	0.00
	0.000 CIA BRASILEIRA DE DISTRIBUICAO	0.0000	0.00	7.57	0.00		0.00
	20440T201 ADR	0.0000	0.00	7.57	0.00	0.00	0.00
	0.000 CIA DE SANEAMENTO BASICO DO ES	0.0000	0.00	546.66	0.00		0.00
	20441A102 ADR	0.0000	0.00	546.66	0.00	0.00	0.00
	0.000 ITAU UNIBANCO HOLDING SA	0.0000	0.00	175.18	0.00		0.00
	465562106 ADR	0.0000	0.00	175.18	0.00	0.00	0.00
	0.000 TELEFONICA BRASIL SA	0.0000	0.00	422.55	0.00		0.00
	87936R106 ADR	0.0000	0.00	422.55	0.00	0.00	0.00

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL BRAZIL		0.00	11,171.09	0.00		0.00
		0.00	11,171.09	0.00	0.00	0.00
EGYPT						
0.000 EDITA FOOD INDUSTRIES SAE	0.0000	0.00	290.66	0.00		0.00
EXBVFZKG3 GDR	0.0000	0.00	290.66	0.00	0.00	0.00
INDIA						
0.000 ICICI BANK LTD	0.0000	0.00	846.66	0.00		0.00
45104G104 ADR	0.0000	0.00	846.66	0.00	0.00	0.00
0.000 INFOSYS LTD	0.0000	0.00	9,261.72	0.00		0.00
456788108 ADR	0.0000	0.00	9,261.72	0.00	0.00	0.00
SUBTOTAL INDIA		0.00	10,108.38	0.00		0.00
		0.00	10,108.38	0.00	0.00	0.00
RUSSIA						
0.000 SBERBANK OF RUSSIA PJSC	0.0000	0.00	1,968.33	0.00		0.00
80585Y308 ADR	0.0000	0.00	1,968.33	0.00	0.00	0.00
0.000 MAGNIT PJSC	0.0000	0.00	301.20	0.00		0.00
EXB2QKYZ1 GDR	0.0000	0.00	301.20	0.00	0.00	0.00
0.000 PHOSAGRO OJSC	0.0000	0.00	3,710.81	0.00		0.00
EXB62QPJ1 GDR	0.0000	0.00	3,710.81	0.00	0.00	0.00
0.000 NOVATEK OJSC	0.0000	0.00	133.11	0.00		0.00
NAB99CZN9 GDR	0.0000	0.00	133.11	0.00	0.00	0.00

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
 Base Currency: USD
 Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL RUSSIA		0.00	6,113.45	0.00		0.00
		0.00	6,113.45	0.00	0.00	0.00
TOTAL EQUITY U.S. DOLLAR		0.00	28,451.85	0.00		0.00
		0.00	28,451.85	0.00	0.00	0.00
TOTAL EQUITY		0.00	85,100.20	0.00	0.00	0.00
TOTAL ASSETS - BASE:		319,917.15	88,019.14	61,200,191.39	99.99	-5,326.52
NET ASSETS - BASE:				61,288,210.53		

Shares/Par				Net Income		Net Unrealized
Security ID Description	Price	Cost	Receivable	Market Value	Percent Of	Gain/Loss
Link Ref	Base	Base	Base	Base	Total	Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
REBATE RECEIVABLE		12,898.59	0.00	12,898.59	0.13	0.00
PAYABLE FOR CUSTODIAN FEES		-5,761.32	0.00	-5,761.32	-0.06	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,415.52	0.00	-5,415.52	-0.05	0.00
94,257.540 BLACKROCK FEDERAL FUND 30	100.0000	94,257.54	23.69	94,257.54	0.93	0.00
996180816 0.000%						
SUBTOTAL UNITED STATES		95,979.29	23.69	95,979.29	0.95	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		95,979.29	23.69	95,979.29	0.95	0.00
TOTAL CASH & CASH EQUIVALENTS		95,979.29	23.69	95,979.29	0.95	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
314,118.040 BLACKROCK INSTL TR CO N A INVT	11.0830	3,406,771.93	0.00	3,481,378.40	34.30	74,606.47
09257F750 FOR EMPLOYEE BENEFIT TRS						
5,685.964 HAND COMPOSITE EMPLOYEE	1,156.1300	6,504,577.92	0.00	6,573,713.56	64.76	69,135.64
41024C521 BENEFIT TR AFL CIO HSG INVT TR						
SUBTOTAL UNITED STATES		9,911,349.85	0.00	10,055,091.96	99.06	143,742.11

Asset and Accrual Detail - By Asset type

6/30/2016

Report ID: IACS0017
 Base Currency: USD
 Status: PRELIMINARY

Shares/Par				Net Income			Net Unrealized
Security ID Description	Link Ref	Price Base	Cost Base	Receivable Base	Market Value Base	Percent Of Total	Gain/Loss Base
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			9,911,349.85	0.00	10,055,091.96	99.06	143,742.11
TOTAL FIXED INCOME SECURITIES			9,911,349.85	0.00	10,055,091.96	99.06	143,742.11
TOTAL ASSETS - BASE:			10,007,329.14	23.69	10,151,071.25	100.01	143,742.11
NET ASSETS - BASE:					10,151,094.94		



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

CASH**EURO CURRENCY**

Exchange Rate: 0.901104

INTERNATIONAL

EUR	EURO CURRENCY							
	118,750.230	Local	1.000000	118,750.23	1.000000	118,750.23	0.00	0.74
		Base	1.101400	130,791.51	1.109750	131,783.05	991.54	0.18

INTERNATIONAL Total

		118,750.230	Local		118,750.23		118,750.23	0.00	0.74
			Base		130,791.51		131,783.05	991.54	0.18

EURO CURRENCY Total

		118,750.230	Local		118,750.23		118,750.23	0.00	0.74
			Base		130,791.51		131,783.05	991.54	0.18

MEXICAN PESO

Exchange Rate: 18.282550

MXN	MEXICAN PESO (NEW)								
		0.070	Local	1.000000	0.07	1.000000	0.07	0.00	0.00
			Base	0.000000	0.00	0.054697	0.00	0.00	0.00

MEXICAN PESO Total

		0.070	Local		0.07		0.07	0.00	0.00
			Base		0.00		0.00	0.00	0.00

POUND STERLING

Exchange Rate: 0.751174

GBP	POUND STERLING								
		62,361.820	Local	1.000000	62,361.82	1.000000	62,361.82	0.00	3.03
			Base	1.436249	89,567.11	1.331249	83,019.14	-6,547.97	0.11

POUND STERLING Total

		62,361.820	Local		62,361.82		62,361.82	0.00	3.03
			Base		89,567.11		83,019.14	-6,547.97	0.11

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

CASH Total

181,112.120	Base			220,358.62		214,802.19	-5,556.43	0.29

CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.4794966	31 Dec 2030		
	1,903,836.890	Local	100.000000	1,903,836.89	100.000000	1,903,836.89	0.00	3.84
		Base	100.000000	1,903,836.89	100.000000	1,903,836.89	0.00	2.60

US DOLLAR Total

1,903,836.890	Local			1,903,836.89		1,903,836.89	0.00	3.84
	Base			1,903,836.89		1,903,836.89	0.00	2.60

CASH EQUIVALENT Total

1,903,836.890	Base			1,903,836.89		1,903,836.89	0.00	2.60

EQUITY

US DOLLAR							Exchange Rate:	1.000000

78464A730	SPDR S+P OIL + GAS EXPLORATION SPDR S+P OIL + GAS EXP + PR							
	7,440.000	Local	28.650000	213,156.00	34.810000	258,986.40	45,830.40	0.52
		Base	28.650000	213,156.00	34.810000	258,986.40	45,830.40	0.35

92189F718	VANECK VECTORS OIL SERVICES ET VANECK VECTORS OIL SERVICES							
	21,680.000	Local	28.971454	628,101.13	29.250000	634,140.00	6,038.87	1.28
		Base	28.971454	628,101.13	29.250000	634,140.00	6,038.87	0.86

996HXD906	SWAP MORGAN STANLEY COC SWAP CASH COLLATERAL USD							
	250,000.000	Local	1.000000	250,000.00	1.000000	250,000.00	0.00	0.50
		Base	1.000000	250,000.00	1.000000	250,000.00	0.00	0.34

US DOLLAR Total

279,120.000	Local			1,091,257.13		1,143,126.40	51,869.27	2.31
	Base			1,091,257.13		1,143,126.40	51,869.27	1.56

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

Books Open

Prepared by State Street

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

EQUITY Total

279,120.000	Base	1,091,257.13	1,143,126.40	51,869.27	1.56

FIXED INCOME

EURO CURRENCY

Exchange Rate: 0.901104

INTERNATIONAL

997HRTI8	LUSITANO MORTGAGES PLC LUSI 6 A				0.072	15 Mar 2060		
	2,095,285.180	Local	89.397269	1,873,127.73	86.250200	1,807,187.66	-65,940.07	11.19
Original Face:	4,500,000.000	Base	99.601413	2,086,933.64	95.716144	2,005,526.18	-81,407.46	2.73

B1H0JZII3	NEWGATE FUNDING PLC NGATE 2006 3X MB REGS				0.06	01 Dec 2050		
	1,471,560.000	Local	84.034811	1,236,622.66	80.759700	1,188,427.44	-48,195.22	7.36
Original Face:	1,500,000.000	Base	94.015263	1,383,491.00	89.623062	1,318,857.14	-64,633.86	1.80

INTERNATIONAL Total

	3,566,845.180	Local		3,109,750.39		2,995,615.10	-114,135.29	18.56
Original Face:	6,000,000.000	Base		3,470,424.64		3,324,383.32	-146,041.32	4.53

IRELAND

B1FN2LII4	LUSITANO MORTGAGES PLC LUSI 5 A REGS				0.011	15 Jul 2059		
	312,097.320	Local	78.666501	245,516.04	74.031600	231,050.64	-14,465.40	1.43
Original Face:	750,000.000	Base	89.859500	280,449.09	82.156555	256,408.41	-24,040.68	0.35

IRELAND Total

	312,097.320	Local		245,516.04		231,050.64	-14,465.40	1.43
Original Face:	750,000.000	Base		280,449.09		256,408.41	-24,040.68	0.35

SPAIN

B16Q8CII1	PASTOR IM FTH/FTA IMPAS 4 A REGS				0.0090	22 Mar 2044		
	2,239,265.520	Local	77.114310	1,726,794.16	75.026500	1,680,042.55	-46,751.61	10.41
Original Face:	2,239,265.520	Base	88.436434	1,980,326.58	83.260645	1,864,426.91	-115,899.67	2.54

B1GGX8II3	FTA UCL 16 ABS UCI 16 A2 REGS				0.021	16 Jun 2049		
	3,183,937.260	Local	77.967218	2,482,427.32	75.266600	2,396,441.32	-85,986.00	14.84
Original Face:	3,183,937.260	Base	89.488948	2,849,271.96	83.527096	2,659,450.32	-189,821.64	3.63

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SPAIN Total									
Original Face:	5,423,202.780	Local			4,209,221.48		4,076,483.87	-132,737.61	25.25
	5,423,202.780	Base			4,829,598.54		4,523,877.23	-305,721.31	6.17
EURO CURRENCY Total									
Original Face:	9,302,145.280	Local			7,564,487.91		7,303,149.61	-261,338.30	45.24
	12,173,202.780	Base			8,580,472.27		8,104,668.96	-475,803.31	11.05
INDONESIAN RUPIAH								Exchange Rate:	13,212.500000
B4NPD2II4	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375					8.375	15 Sep 2026		
	12,000,000,000.000	Local		107.423252	12,890,790,260.09	106.078200	12,729,384,000.00	-161,406,260.09	100.00
		Base		0.008154	978,439.33	0.008029	963,434.93	-15,004.40	1.31
INDONESIAN RUPIAH Total									
	12,000,000,000.000	Local			12,890,790,260.09		12,729,384,000.00	-161,406,260.09	100.00
		Base			978,439.33		963,434.93	-15,004.40	1.31
MEXICAN PESO								Exchange Rate:	18.282550
B00L4VII2	MEX BONOS DESARR FIX RT SR UNSECURED 12/23 8					8.0	07 Dec 2023		
	15,054,500.000	Local		114.056806	17,170,681.93	113.667900	17,112,134.01	-58,547.92	100.00
		Base		6.602075	993,909.42	6.217289	935,981.80	-57,927.62	1.28
MEXICAN PESO Total									
	15,054,500.000	Local			17,170,681.93		17,112,134.01	-58,547.92	100.00
		Base			993,909.42		935,981.80	-57,927.62	1.28
NEW ZEALAND DOLLAR								Exchange Rate:	1.400560
ACI08T0K9	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/27 4.5					4.5	15 Apr 2027		
	1,480,000.000	Local		118.600097	1,755,281.44	120.157300	1,778,328.04	23,046.60	100.00
		Base		83.755110	1,239,575.63	85.792326	1,269,726.42	30,150.79	1.73
NEW ZEALAND DOLLAR Total									
	1,480,000.000	Local			1,755,281.44		1,778,328.04	23,046.60	100.00
		Base			1,239,575.63		1,269,726.42	30,150.79	1.73

& Issue has redenominated but Local is not converted
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Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
POUND STERLING							Exchange Rate:	0.751174
B1L0C7I17	RMAC SECURITIES PLC RMACS 2006 NS4X M1A REGS				0.84431	12 Jun 2044		
	2,433,146.220	Local	88.006013	2,141,314.99	81.989300	1,994,919.55	-146,395.44	96.97
Original Face:	3,000,000.000	Base	135.504453	3,297,021.47	109.148213	2,655,735.62	-641,285.85	3.62
POUND STERLING Total								
	2,433,146.220	Local		2,141,314.99		1,994,919.55	-146,395.44	96.97
Original Face:	3,000,000.000	Base		3,297,021.47		2,655,735.62	-641,285.85	3.62
US DOLLAR							Exchange Rate:	1.000000
00437NAC6	ACCREDITED MORTGAGE LOAN TRUST ACCR 2006 2 A3				0.6033	25 Sep 2036		
	175,511.050	Local	98.708816	173,244.88	99.281880	174,250.67	1,005.79	0.35
Original Face:	970,000.000	Base	98.708816	173,244.88	99.281880	174,250.67	1,005.79	0.24
14068PAG9	CAPSUGEL HLDGS US INC TERM LOAN				1.0	31 Jul 2021		
	1,546,125.000	Local	99.752191	1,542,293.56	99.437500	1,537,428.05	-4,865.51	3.10
		Base	99.752191	1,542,293.56	99.437500	1,537,428.05	-4,865.51	2.10
151290BK8	CEMEX SAB DE CV SR SECURED 144A 01/21 7.25				7.25	15 Jan 2021		
	245,000.000	Local	106.556539	261,063.52	105.520000	258,524.00	-2,539.52	0.52
		Base	106.556539	261,063.52	105.520000	258,524.00	-2,539.52	0.35
20173QAH4	GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2007 GG9 AJ				5.505	10 Mar 2039		
	710,000.000	Local	91.888493	652,408.30	92.035520	653,452.19	1,043.89	1.32
Original Face:	710,000.000	Base	91.888493	652,408.30	92.035520	653,452.19	1,043.89	0.89
25272KAK9	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/26 6.02				6.02	15 Jun 2026		
	630,000.000	Local	99.952292	629,699.44	104.248700	656,766.81	27,067.37	1.33
		Base	99.952292	629,699.44	104.248700	656,766.81	27,067.37	0.90
25272KAR4	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/46 8.35				8.35	15 Jul 2046		
	255,000.000	Local	99.920051	254,796.13	107.510900	274,152.80	19,356.67	0.55
		Base	99.920051	254,796.13	107.510900	274,152.80	19,356.67	0.37
25380WAE6	DIGICEL GROUP LTD SR UNSECURED 144A 09/20 8.25				8.25	30 Sep 2020		
	540,000.000	Local	89.416443	482,848.79	83.500000	450,900.00	-31,948.79	0.91

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
			Base	89.416443	482,848.79	83.500000	450,900.00	-31,948.79 0.61
25380WAF3	DIGICEL GROUP LTD SR UNSECURED 144A 04/22 7.125					7.125	01 Apr 2022	
	595,000.000	Local		82.158630	488,843.85	74.375000	442,531.25	-46,312.60 0.89
		Base		82.158630	488,843.85	74.375000	442,531.25	-46,312.60 0.60
30288BAE5	FREM F MORTGAGE TRUST FREMF 2015 K721 B 144A					3.56501	25 Nov 2047	
	2,600,000.000	Local		92.096994	2,394,521.84	95.291860	2,477,588.36	83,066.52 5.00
Original Face:	2,600,000.000	Base		92.096994	2,394,521.84	95.291860	2,477,588.36	83,066.52 3.38
30289HAE1	FREM F MORTGAGE TRUST FREMF 2016 K55 B 144A					4.1596	25 Apr 2049	
	835,000.000	Local		94.410098	788,324.32	95.426340	796,809.94	8,485.62 1.61
Original Face:	835,000.000	Base		94.410098	788,324.32	95.426340	796,809.94	8,485.62 1.09
30289HAG6	FREM F MORTGAGE TRUST FREMF 2016 K55 C 144A					4.1596	25 Apr 2049	
	420,000.000	Local		79.673262	334,627.70	79.982200	335,925.24	1,297.54 0.68
Original Face:	420,000.000	Base		79.673262	334,627.70	79.982200	335,925.24	1,297.54 0.46
30290XAQ6	FREM F MORTGAGE TRUST FREMF 2013 K24 C 144A					3.62247	25 Nov 2045	
	1,000,000.000	Local		94.712643	947,126.43	96.535670	965,356.70	18,230.27 1.95
Original Face:	1,000,000.000	Base		94.712643	947,126.43	96.535670	965,356.70	18,230.27 1.32
30291WAQ7	FREM F MORTGAGE TRUST FREMF 2014 K36 C 144A					4.498561	25 Dec 2046	
	760,000.000	Local		96.020729	729,757.54	98.267860	746,835.74	17,078.20 1.51
Original Face:	760,000.000	Base		96.020729	729,757.54	98.267860	746,835.74	17,078.20 1.02
30292NAG8	FREM F MORTGAGE TRUST FREMF 2015 K44 B 144A					3.810655	25 Jan 2048	
	1,855,000.000	Local		91.284891	1,693,334.73	96.394200	1,788,112.41	94,777.68 3.61
Original Face:	1,855,000.000	Base		91.284891	1,693,334.73	96.394200	1,788,112.41	94,777.68 2.44
30711XAH7	CONNECTICUT AVENUE SECURITIES CAS 2014 C02 2M2					3.0533	25 May 2024	
	2,500,000.000	Local		91.055030	2,276,375.75	92.911910	2,322,797.75	46,422.00 4.69
Original Face:	2,500,000.000	Base		91.055030	2,276,375.75	92.911910	2,322,797.75	46,422.00 3.17
3137G0AY5	STRUCTURED AGENCY CREDIT RISK STACR 2014 DN2 M3					4.0533	25 Apr 2024	
	310,000.000	Local		94.558613	293,131.70	97.605630	302,577.45	9,445.75 0.61
Original Face:	310,000.000	Base		94.558613	293,131.70	97.605630	302,577.45	9,445.75 0.41
3137G0FW4	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA2 M3					4.346	25 Dec 2027	
	850,000.000	Local		101.938587	866,477.99	101.936950	866,464.08	-13.91 1.75

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: June 30, 2016

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	Original Face:	850,000.000	Base	101.938587	866,477.99	101.936950	866,464.08	-13.91
3137G0JJ9	STRUCTURED AGENCY CREDIT RISK STACR 2016 HQA1 M3					6.796	25 Sep 2028	
		410,000.000	Local	100.000000	410,000.00	107.387580	440,289.08	30,289.08
	Original Face:	410,000.000	Base	100.000000	410,000.00	107.387580	440,289.08	30,289.08
3137G0JU4	STRUCTURED AGENCY CREDIT RISK STACR 2016 DNA2 M3					5.1033	25 Oct 2028	
		300,000.000	Local	100.000000	300,000.00	97.926240	293,778.72	-6,221.28
	Original Face:	300,000.000	Base	100.000000	300,000.00	97.926240	293,778.72	-6,221.28
3137G0KQ1	STRUCTURED AGENCY CREDIT RISK STACR 2016 DNA3 M3					5.36955	25 Dec 2028	
		855,000.000	Local	100.000000	855,000.00	99.631550	851,849.75	-3,150.25
	Original Face:	855,000.000	Base	100.000000	855,000.00	99.631550	851,849.75	-3,150.25
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.505686	25 Jul 2022	
		2,000,000.000	Local	92.825257	1,856,505.14	94.836710	1,896,734.20	40,229.06
	Original Face:	2,000,000.000	Base	92.825257	1,856,505.14	94.836710	1,896,734.20	40,229.06
428302AA1	HEXION INC SR SECURED 04/20 6.625					6.625	15 Apr 2020	
		610,000.000	Local	84.302500	514,245.25	83.630000	510,143.00	-4,102.25
			Base	84.302500	514,245.25	83.630000	510,143.00	-4,102.25
56656UAH5	MARFRIG HOLDING EUROPE B COMPANY GUAR 144A 06/23 8					8.0	08 Jun 2023	
		465,000.000	Local	101.505000	471,998.25	102.050000	474,532.50	2,534.25
			Base	101.505000	471,998.25	102.050000	474,532.50	2,534.25
57643LQU3	MASTR ASSET BACKED SECURITIES MABS 2006 HE1 A4					0.7433	25 Jan 2036	
		1,713,060.460	Local	95.027938	1,627,886.04	96.077330	1,645,862.75	17,976.71
	Original Face:	1,950,000.000	Base	95.027938	1,627,886.04	96.077330	1,645,862.75	17,976.71
59024UAC5	MERRILL LYNCH MORTGAGE INVESTO MLMI 2007 MLN1 A2B					0.6333	25 Mar 2037	
		268,288.250	Local	96.918948	260,022.15	99.367050	266,590.12	6,567.97
	Original Face:	1,340,000.000	Base	96.918948	260,022.15	99.367050	266,590.12	6,567.97
61746WYU8	MORGAN STANLEY DEAN WITTER CAP MSDWC 2003 NC1 M1					2.0283	25 Nov 2032	
		1,824,614.170	Local	96.069211	1,752,892.43	95.714170	1,746,414.31	-6,478.12
	Original Face:	7,760,000.000	Base	96.069211	1,752,892.43	95.714170	1,746,414.31	-6,478.12
67105VAL8	OAK HILL CREDIT PARTNERS OAKC 2013 9A D 144A					4.23435	20 Oct 2025	
		4,000,000.000	Local	96.916059	3,876,642.36	94.171700	3,766,868.00	-109,774.36

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Holdings

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BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	4,000,000.000	Base	96.916059	3,876,642.36	94.171700	3,766,868.00	-109,774.36	5.14
71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75					5.75	20 Jan 2020	
	850,000.000	Local	90.968611	773,233.19	96.610000	821,185.00	47,951.81	1.66
		Base	90.968611	773,233.19	96.610000	821,185.00	47,951.81	1.12
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021	
	275,000.000	Local	87.817756	241,498.83	91.595000	251,886.25	10,387.42	0.51
		Base	87.817756	241,498.83	91.595000	251,886.25	10,387.42	0.34
71647NAQ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/26 8.75					8.75	23 May 2026	
	430,000.000	Local	98.384986	423,055.44	100.500000	432,150.00	9,094.56	0.87
		Base	98.384986	423,055.44	100.500000	432,150.00	9,094.56	0.59
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044	
	875,000.000	Local	87.028525	761,499.59	90.355000	790,606.25	29,106.66	1.60
		Base	87.028525	761,499.59	90.355000	790,606.25	29,106.66	1.08
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625	23 Jan 2046	
	260,000.000	Local	86.821323	225,735.44	91.150000	236,990.00	11,254.56	0.48
		Base	86.821323	225,735.44	91.150000	236,990.00	11,254.56	0.32
76113AAF8	RESIDENTIAL ASSET SECURITIES C RASC 2006 KS1 A4					0.7533	25 Feb 2036	
	186,768.170	Local	98.525075	184,013.48	98.802280	184,531.21	517.73	0.37
Original Face:	405,000.000	Base	98.525075	184,013.48	98.802280	184,531.21	517.73	0.25
76173FAQ0	REYNOLDS GROUP HLDGS INC NEW INCREMENTAL US TERM LOAN					1.0	01 Dec 2018	
	1,020,000.000	Local	100.121079	1,021,235.01	99.931800	1,019,304.36	-1,930.65	2.06
		Base	100.121079	1,021,235.01	99.931800	1,019,304.36	-1,930.65	1.39
92977QAH1	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C27 AJ					5.825	15 Jul 2045	
	1,500,000.000	Local	97.780139	1,466,702.09	99.715980	1,495,739.70	29,037.61	3.02
Original Face:	1,500,000.000	Base	97.780139	1,466,702.09	99.715980	1,495,739.70	29,037.61	2.04
92978TAJ0	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C31 AJ					5.66	15 Apr 2047	
	1,665,000.000	Local	101.726607	1,693,748.00	100.222280	1,668,700.96	-25,047.04	3.37
Original Face:	1,665,000.000	Base	101.726607	1,693,748.00	100.222280	1,668,700.96	-25,047.04	2.27

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Holdings

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BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

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US DOLLAR Total

	35,334,367.100	Local		33,524,789.16		33,844,629.60	319,840.44	68.33
Original Face:	34,995,000.000	Base		33,524,789.16		33,844,629.60	319,840.44	46.14

FIXED INCOME Total

	12,063,604,158.600	Base		48,614,207.28		47,774,177.33	-840,029.95	65.13
Original Face:	50,168,202.780							

SWAPS FIXED INCOME

EURO CURRENCY

Exchange Rate: 0.901104

FRANCE

99S0P8YO9	SP9N0375B CDS EUR R V 03MEVENT CDS BUY 20201220 CITI L				1.0	20 Dec 2020		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
99S0SHU02	SP3A3JQMS CDS EUR R F 5.00000 CDS 20210620 CCP-ICE L				5.0	20 Jun 2021		
	4,240,000.000	Local	107.520951	4,558,888.31	105.691200	4,481,306.88	-77,581.43	27.76
		Base	121.839417	5,165,991.28	117.290790	4,973,129.49	-192,861.79	6.78
99S0SHU10	SP3A3JQMS CDS EUR P V 03MEVENT CDS 20210620 CCP-ICE S				1.0	20 Jun 2021		
	-4,240,000.000	Local	100.000000	-4,240,000.00	100.000000	-4,240,000.00	0.00	26.26
		Base	113.314984	-4,804,555.33	110.974982	-4,705,339.23	99,216.10	6.41

FRANCE Total

		Base		361,435.96		267,790.26	-93,645.70	13.19

UNITED KINGDOM

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

UNITED KINGDOM Total

		Base		-10.05		0.00	10.05	0.00

EURO CURRENCY Total

		Local		318,880.73		241,306.88	-77,573.85	54.02

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BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		361,425.91		267,790.26	-93,635.65	13.19
US DOLLAR							Exchange Rate:	1.000000
99S0RWF18	SP9F3DJ4S CDS USD R F 5.00000 SP9F3DJ4S_FEE CMBX				5.0	11 May 2063		
	875,000.000	Local	92.564567	809,939.96	86.272293	754,882.56	-55,057.40	1.52
		Base	92.564567	809,939.96	86.272293	754,882.56	-55,057.40	1.03
99S0RWFJ6	SP9F3DJ4S CDS USD P V 01MEVENT SP9F3DJ4S_PRO CMBX				1.0	11 May 2063		
	-875,000.000	Local	100.000000	-875,000.00	100.000000	-875,000.00	0.00	1.77
		Base	100.000000	-875,000.00	100.000000	-875,000.00	0.00	1.19
99S0RX4R8	SP910628S CDS USD R F 5.00000 SP910628S_FEE CMBX				5.0	11 May 2063		
	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
99S0RXN97	SP9N0B5JS CDS USD R F 5.00000 SP9N0B5JS_FEE CMBX				5.0	11 May 2063		
	1,190,000.000	Local	92.923698	1,105,792.01	86.272293	1,026,640.29	-79,151.72	2.07
		Base	92.923698	1,105,792.01	86.272293	1,026,640.29	-79,151.72	1.40
99S0RXNA4	SP9N0B5JS CDS USD P V 01MEVENT SP9N0B5JS_PRO CMBX				1.0	11 May 2063		
	-1,190,000.000	Local	100.000000	-1,190,000.00	100.000000	-1,190,000.00	0.00	2.40
		Base	100.000000	-1,190,000.00	100.000000	-1,190,000.00	0.00	1.62
99S0SVQC0	SP9N0EBUS CDS USD R F 5.00000 20210620 JPM CDS L				5.0	20 Jun 2021		
	740,000.000	Local	103.663791	767,112.05	103.463320	765,628.57	-1,483.48	1.55
		Base	103.663791	767,112.05	103.463320	765,628.57	-1,483.48	1.04
99S0SVQD8	SP9N0EBUS CDS USD P V 03MEVENT 20210620 JPM CDS S				1.0	20 Jun 2021		
	-740,000.000	Local	100.000000	-740,000.00	100.000000	-740,000.00	0.00	1.49
		Base	100.000000	-740,000.00	100.000000	-740,000.00	0.00	1.01
99S0SXWU9	SP91078YS CDS USD R F 1.00000 SP91078YS_FEE SOVEREIGN				1.0	20 Jun 2021		
	2,890,000.000	Local	90.328225	2,610,485.69	90.467858	2,614,521.10	4,035.41	5.28
		Base	90.328225	2,610,485.69	90.467858	2,614,521.10	4,035.41	3.56
99S0SXWV7	SP91078YS CDS USD P V 03MEVENT SP91078YS_PRO SOVEREIGN				1.0	20 Jun 2021		
	-2,890,000.000	Local	100.000000	-2,890,000.00	100.000000	-2,890,000.00	0.00	5.83
		Base	100.000000	-2,890,000.00	100.000000	-2,890,000.00	0.00	3.94

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S0SXWX3	SP9F3YJ1B CDS USD R V 01MEVENT SP9F3YJ1B_PRO CMBX				1.0	11 May 2063		
		810,000.000	Local 114.151184	924,624.59	113.727706	921,194.42	-3,430.17	1.86
			Base 114.151184	924,624.59	113.727706	921,194.42	-3,430.17	1.26
99S0SXWY1	SP9F3YJ1B CDS USD P F 5.00000 SP9F3YJ1B_FEE CMBX				5.0	11 May 2063		
		-810,000.000	Local 100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.64
			Base 100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.10
US DOLLAR Total								
			Local	-287,045.71		-422,133.06	-135,087.35	25.41
			Base	-287,045.71		-422,133.06	-135,087.35	17.16
SWAPS FIXED INCOME Total								
		0.000	Base	74,380.20		-154,342.80	-228,723.00	30.35

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
	12,065,968,227.610	Base		51,904,040.12		50,881,600.01	-1,022,440.11	99.93
Original Face:	50,168,202.780							

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

Holdings - Futures Contracts

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR						Exchange Rate:	1.000000		
ADI0HSWX6	US 10YR NOTE (CBT)SEP16 XCBT 20160921					21 Sep 2016			
58.000	5,800,000.000	Local	7,713,093.75	7,647,138.01	132.984375	65,955.74	70,486.99	-4,531.25	
		Base	7,713,093.75		132.984375	65,955.74	70,486.99	-4,531.25	0.01
ADI0KPN34	US LONG BOND(CBT) SEP16 XCBT 20160921					21 Sep 2016			
74.000	7,400,000.000	Local	12,753,437.50	12,553,597.34	172.343750	199,840.16	248,402.66	-48,562.50	
		Base	12,753,437.50		172.343750	199,840.16	248,402.66	-48,562.50	0.07
US DOLLAR Total									
132.000	13,200,000.000	Local	20,466,531.25	20,200,735.35		265,795.90	318,889.65	-53,093.75	
		Base				265,795.90	318,889.65	-53,093.75	0.07
FUTURES LONG Total									
132.000	13,200,000.000	Base				265,795.90	318,889.65	-53,093.75	0.07

Holdings - Futures Contracts

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

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	
FUTURES Total									
132.000	13,200,000.000	Base			265,795.90	318,889.65	-53,093.75	0.07	

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



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

CASH**BRAZILIAN REAL**

Exchange Rate: 3.212300

BRL	BRAZILIAN REAL							
	638,079.780	Local	1.000000	638,079.78	1.000000	638,079.78	0.00	4.92
		Base	0.287268	183,299.87	0.311303	198,636.42	15,336.55	0.02
BRAZILIAN REAL Total								
	638,079.780	Local		638,079.78		638,079.78	0.00	4.92
		Base		183,299.87		198,636.42	15,336.55	0.02

EURO CURRENCY

Exchange Rate: 0.901104

INTERNATIONAL

EUR	EURO CURRENCY							
	461,713.560	Local	1.000000	461,713.56	1.000000	461,713.56	0.00	95.68
		Base	1.124362	519,133.08	1.109750	512,386.54	-6,746.54	0.06
INTERNATIONAL Total								
	461,713.560	Local		461,713.56		461,713.56	0.00	95.68
		Base		519,133.08		512,386.54	-6,746.54	0.06
EURO CURRENCY Total								
	461,713.560	Local		461,713.56		461,713.56	0.00	95.68
		Base		519,133.08		512,386.54	-6,746.54	0.06

JAPANESE YEN

Exchange Rate: 103.265000

JPY	JAPANESE YEN							
	77,535,628.000	Local	1.000000	77,535,628.00	1.000000	77,535,628.00	0.00	9.01
		Base	0.009480	735,061.66	0.009684	750,841.31	15,779.65	0.09
JAPANESE YEN Total								
	77,535,628.000	Local		77,535,628.00		77,535,628.00	0.00	9.01
		Base		735,061.66		750,841.31	15,779.65	0.09

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO							Exchange Rate:	18.282550
MXN	MEXICAN PESO (NEW)							
	11,729,379.480	Local	1.000000	11,729,379.48	1.000000	11,729,379.48	0.00	6.41
		Base	0.055185	647,289.24	0.054697	641,561.46	-5,727.78	0.08
MEXICAN PESO Total								
	11,729,379.480	Local		11,729,379.48		11,729,379.48	0.00	6.41
		Base		647,289.24		641,561.46	-5,727.78	0.08
POLISH ZLOTY							Exchange Rate:	3.945100
PLN	POLISH ZLOTY							
	731,580.000	Local	1.000000	731,580.00	1.000000	731,580.00	0.00	4.28
		Base	0.264205	193,287.01	0.253479	185,440.17	-7,846.84	0.02
POLISH ZLOTY Total								
	731,580.000	Local		731,580.00		731,580.00	0.00	4.28
		Base		193,287.01		185,440.17	-7,846.84	0.02
POUND STERLING							Exchange Rate:	0.751174
GBP	POUND STERLING							
	56,184.470	Local	1.000000	56,184.47	1.000000	56,184.47	0.00	100.00
		Base	1.546137	86,868.91	1.331249	74,795.55	-12,073.36	0.01
POUND STERLING Total								
	56,184.470	Local		56,184.47		56,184.47	0.00	100.00
		Base		86,868.91		74,795.55	-12,073.36	0.01
CASH Total								
	91,152,565.290	Base		2,364,939.77		2,363,661.45	-1,278.32	0.29
EQUITY								
JAPANESE YEN							Exchange Rate:	103.265000

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
930TFA905	CCPC GOLDMAN COC JPY CCPC CASH COLLATERAL JPY							
		5,500.000	Local	1.000000	5,500.00	1.000000	5,500.00	0.00
			Base	0.009336	51.35	0.009684	53.26	1.91
JAPANESE YEN Total		5,500.000	Local		5,500.00		5,500.00	0.00
			Base		51.35		53.26	1.91
US DOLLAR							Exchange Rate:	1.000000
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		5,975.000	Local	27.345408	163,388.81	26.070000	155,768.25	-7,620.56
			Base	27.345408	163,388.81	26.070000	155,768.25	-7,620.56
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
		6,282.000	Local	24.800000	155,793.60	24.820000	155,919.24	125.64
			Base	24.800000	155,793.60	24.820000	155,919.24	125.64
US DOLLAR Total		12,257.000	Local		319,182.41		311,687.49	-7,494.92
			Base		319,182.41		311,687.49	-7,494.92
EQUITY Total		17,757.000	Base		319,233.76		311,740.75	-7,493.01
FIXED INCOME								
BRAZILIAN REAL							Exchange Rate:	3.212300
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
		3,431,000.000	Local	89.466918	3,069,609.96	91.511200	3,139,749.27	70,139.31
			Base	25.262324	866,750.32	28.487750	977,414.71	110,664.39
B1VRLRII3	NOTA DO TESOURO NACIONAL SENIOR NOTES 01/17 10				10.0	01 Jan 2017		
		9,345,000.000	Local	98.742752	9,227,510.17	98.224500	9,179,079.53	-48,430.64
			Base	36.815377	3,440,397.00	30.577624	2,857,478.92	-582,918.08

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BRAZILIAN REAL Total								
		12,776,000.000	Local	12,297,120.13		12,318,828.80	21,708.67	95.08
			Base	4,307,147.32		3,834,893.63	-472,253.69	0.46
MEXICAN PESO								
							Exchange Rate:	18.282550
ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022		
		86,353,000.000	Local	89,763,611.25	104.543200	90,276,189.50	512,578.25	49.30
			Base	6,420,385.18	5.718196	4,937,833.59	-1,482,551.59	0.60
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
		69,726,300.000	Local	79,499,612.26	116.317600	81,103,958.73	1,604,346.47	44.29
			Base	5,601,160.99	6.362220	4,436,140.40	-1,165,020.59	0.54
MEXICAN PESO Total								
		156,079,300.000	Local	169,263,223.51		171,380,148.23	2,116,924.72	93.59
			Base	12,021,546.17		9,373,973.99	-2,647,572.18	1.13
POLISH ZLOTY								
							Exchange Rate:	3.945100
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
		12,470,000.000	Local	102,096850	103.392200	12,893,007.34	161,530.14	75.37
			Base	3,409,530.74	26.207751	3,268,106.60	-141,424.14	0.39
ACI0HBFT3	POLAND GOVERNMENT BOND BONDS 07/26 2.5				2.5	25 Jul 2026		
		2,690,000.000	Local	2,569,044.14	96.498200	2,595,801.58	26,757.44	15.17
			Base	657,447.28	24.460267	657,981.19	533.91	0.08
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2				2.0	25 Apr 2021		
		890,000.000	Local	881,367.65	99.520000	885,728.00	4,360.35	5.18
			Base	223,711.54	25.226230	224,513.45	801.91	0.03
POLISH ZLOTY Total								
		16,050,000.000	Local	16,181,888.99		16,374,536.92	192,647.93	95.72
			Base	4,290,689.56		4,150,601.24	-140,088.32	0.50
RUSSIAN RUBLE								
							Exchange Rate:	63.946250

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15					8.15	03 Feb 2027	
	33,890,000.000	Local		96.622993	32,745,532.32	100.100000	33,923,890.00	20.41
		Base		1.481629	502,123.90	1.565377	530,506.32	0.06
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.05	19 Jan 2028	
	144,270,000.000	Local		88.137614	127,156,135.32	91.722200	132,327,617.94	79.59
		Base		1.336504	1,928,174.67	1.434364	2,069,356.97	0.25
RUSSIAN RUBLE Total								
	178,160,000.000	Local			159,901,667.64		166,251,507.94	100.00
		Base			2,430,298.57		2,599,863.29	0.31
US DOLLAR							Exchange Rate:	1.000000
00080QAB1	ROYAL BK OF SCOTLAND NV COMPANY GUAR 06/18 4.65					4.65	04 Jun 2018	
	100,000.000	Local		102.932700	102,932.70	102.479600	102,479.60	0.01
		Base		102.932700	102,932.70	102.479600	102,479.60	0.01
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75					4.75	28 Jul 2025	
	320,000.000	Local		99.751853	319,205.93	103.258710	330,427.87	0.04
		Base		99.751853	319,205.93	103.258710	330,427.87	0.04
00130HBT1	AES CORP/VA SR UNSECURED 05/23 4.875					4.875	15 May 2023	
	120,000.000	Local		98.118492	117,742.19	98.750000	118,500.00	0.01
		Base		98.118492	117,742.19	98.750000	118,500.00	0.01
00130HBU8	AES CORP/VA SR UNSECURED 03/24 5.5					5.5	15 Mar 2024	
	40,000.000	Local		97.476125	38,990.45	102.375000	40,950.00	0.01
		Base		97.476125	38,990.45	102.375000	40,950.00	0.00
00130HBW4	AES CORP/VA SR UNSECURED 04/25 5.5					5.5	15 Apr 2025	
	420,000.000	Local		97.070469	407,695.97	100.250000	421,050.00	0.05
		Base		97.070469	407,695.97	100.250000	421,050.00	0.05
00169QAB5	AIR MEDICAL GROUP HOLDINGS INC TERM LOAN B					1.0	28 Apr 2022	
	188,100.000	Local		99.837230	187,793.83	97.525000	183,444.53	0.02
		Base		99.837230	187,793.83	97.525000	183,444.53	0.02
00184AAG0	TIME WARNER INC COMPANY GUAR 05/32 7.7					7.7	01 May 2032	

& 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, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	690,000.000	Local	131.747433	909,057.29	139.612700	963,327.63	54,270.34	0.12
		Base	131.747433	909,057.29	139.612700	963,327.63	54,270.34	0.12
00206RAJ1	AT+T INC SR UNSECURED 02/18 5.5				5.5	01 Feb 2018		
	30,000.000	Local	105.259867	31,577.96	106.436100	31,930.83	352.87	0.00
		Base	105.259867	31,577.96	106.436100	31,930.83	352.87	0.00
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.45	15 May 2021		
	30,000.000	Local	107.599833	32,279.95	109.818200	32,945.46	665.51	0.00
		Base	107.599833	32,279.95	109.818200	32,945.46	665.51	0.00
00206RAZ5	AT+T INC SR UNSECURED 08/21 3.875				3.875	15 Aug 2021		
	550,000.000	Local	103.834096	571,087.53	107.732700	592,529.85	21,442.32	0.07
		Base	103.834096	571,087.53	107.732700	592,529.85	21,442.32	0.07
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		
	290,000.000	Local	112.664362	326,726.65	112.036600	324,906.14	-1,820.51	0.04
		Base	112.664362	326,726.65	112.036600	324,906.14	-1,820.51	0.04
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
	480,000.000	Local	89.631388	430,230.66	96.896600	465,103.68	34,873.02	0.06
		Base	89.631388	430,230.66	96.896600	465,103.68	34,873.02	0.06
00206RBN1	AT+T INC SR UNSECURED 12/22 2.625				2.625	01 Dec 2022		
	90,000.000	Local	99.947478	89,952.73	100.125300	90,112.77	160.04	0.01
		Base	99.947478	89,952.73	100.125300	90,112.77	160.04	0.01
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
	1,210,000.000	Local	100.109871	1,211,329.44	102.290700	1,237,717.47	26,388.03	0.16
		Base	100.109871	1,211,329.44	102.290700	1,237,717.47	26,388.03	0.15
00287YAJ8	ABBVIE INC SR UNSECURED 11/17 1.75				1.75	06 Nov 2017		
	120,000.000	Local	99.986992	119,984.39	100.590600	120,708.72	724.33	0.02
		Base	99.986992	119,984.39	100.590600	120,708.72	724.33	0.01
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.9	06 Nov 2022		
	80,000.000	Local	99.398300	79,518.64	101.962000	81,569.60	2,050.96	0.01
		Base	99.398300	79,518.64	101.962000	81,569.60	2,050.96	0.01
00400YAH4	ACADEMY LTD 2015 TERM LOAN B				1.0	01 Jul 2022		

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WESTERN CORE PLUS BOND PORT
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	% Curr % Fund
	374,082.190	Local	99.559992	372,436.20	94.083300	351,948.87	-20,487.33	0.04
		Base	99.559992	372,436.20	94.083300	351,948.87	-20,487.33	0.04
00434NAA3	WILLIAMS PARTNERS/ACMP SR UNSECURED 05/23 4.875				4.875	15 May 2023		
	300,000.000	Local	100.720340	302,161.02	96.655500	289,966.50	-12,194.52	0.04
		Base	100.720340	302,161.02	96.655500	289,966.50	-12,194.52	0.04
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3				2.3	03 Nov 2020		
	120,000.000	Local	99.951042	119,941.25	102.813700	123,376.44	3,435.19	0.02
		Base	99.951042	119,941.25	102.813700	123,376.44	3,435.19	0.01
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.35	03 May 2026		
	160,000.000	Local	99.806288	159,690.06	106.589900	170,543.84	10,853.78	0.02
		Base	99.806288	159,690.06	106.589900	170,543.84	10,853.78	0.02
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8				3.8	15 Mar 2025		
	390,000.000	Local	101.152944	394,496.48	104.182800	406,312.92	11,816.44	0.05
		Base	101.152944	394,496.48	104.182800	406,312.92	11,816.44	0.05
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
	10,000.000	Local	101.919800	10,191.98	102.772100	10,277.21	85.23	0.00
		Base	101.919800	10,191.98	102.772100	10,277.21	85.23	0.00
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
	350,000.000	Local	98.933386	346,266.85	105.007300	367,525.55	21,258.70	0.05
		Base	98.933386	346,266.85	105.007300	367,525.55	21,258.70	0.04
00507VAC3	ACTIVISION BLIZZARD COMPANY GUAR 144A 09/21 5.625				5.625	15 Sep 2021		
	90,000.000	Local	100.414689	90,373.22	104.625000	94,162.50	3,789.28	0.01
		Base	100.414689	90,373.22	104.625000	94,162.50	3,789.28	0.01
00507VAE9	ACTIVISION BLIZZARD COMPANY GUAR 144A 09/23 6.125				6.125	15 Sep 2023		
	100,000.000	Local	106.626030	106,626.03	108.750000	108,750.00	2,123.97	0.01
		Base	106.626030	106,626.03	108.750000	108,750.00	2,123.97	0.01
00772BAD3	AERCAP IRELAND CAP LTD/A COMPANY GUAR 05/19 3.75				3.75	15 May 2019		
	790,000.000	Local	99.869042	788,965.43	100.750000	795,925.00	6,959.57	0.10
		Base	99.869042	788,965.43	100.750000	795,925.00	6,959.57	0.10
00817YAU2	AETNA INC SR UNSECURED 06/21 2.4				2.4	15 Jun 2021		

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WESTERN ASSET MANAGEMENT COMPANY
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	300,000.000	Local	99.990107	299,970.32	102.028200	306,084.60	6,114.28	0.04
		Base	99.990107	299,970.32	102.028200	306,084.60	6,114.28	0.04
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.8	15 Jun 2023	
	70,000.000	Local	99.855143	69,898.60	102.150400	71,505.28	1,606.68	0.01
		Base	99.855143	69,898.60	102.150400	71,505.28	1,606.68	0.01
00817YAW8	AETNA INC SR UNSECURED 06/26 3.2					3.2	15 Jun 2026	
	470,000.000	Local	99.627919	468,251.22	102.882400	483,547.28	15,296.06	0.06
		Base	99.627919	468,251.22	102.882400	483,547.28	15,296.06	0.06
009503AA1	AIRSPEED LTD AIRSP 2007 1A G1 144A					0.71205	15 Jun 2032	
Original Face:	1,527,293.340	Local	83.752705	1,279,149.49	78.000000	1,191,288.81	-87,860.68	0.15
	2,710,000.000	Base	83.752705	1,279,149.49	78.000000	1,191,288.81	-87,860.68	0.14
01F022485	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.5	18 Aug 2031	
	1,900,000.000	Local	102.609375	1,949,578.13	103.302670	1,962,750.73	13,172.60	0.25
Original Face:	1,900,000.000	Base	102.609375	1,949,578.13	103.302670	1,962,750.73	13,172.60	0.24
01F030488	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.0	18 Aug 2031	
	700,000.000	Local	104.328126	730,296.88	104.726565	733,085.96	2,789.08	0.09
Original Face:	700,000.000	Base	104.328126	730,296.88	104.726565	733,085.96	2,789.08	0.09
01F032484	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE					3.5	18 Aug 2031	
	2,700,000.000	Local	105.625000	2,851,875.00	105.837460	2,857,611.42	5,736.42	0.36
Original Face:	2,700,000.000	Base	105.625000	2,851,875.00	105.837460	2,857,611.42	5,736.42	0.35
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.5	13 Apr 2046	
	-11,400,000.000	Local	104.343750	-11,895,187.50	104.847660	-11,952,633.24	-57,445.74	1.50
Original Face:	11,400,000.000	Base	104.343750	-11,895,187.50	104.847660	-11,952,633.24	-57,445.74	1.44
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.5	13 Apr 2046	
	11,400,000.000	Local	104.823842	11,949,917.95	104.847660	11,952,633.24	2,715.29	1.50
Original Face:	11,400,000.000	Base	104.823842	11,949,917.95	104.847660	11,952,633.24	2,715.29	1.44
01F032666	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.5	13 Jun 2046	
	-7,700,000.000	Local	104.579748	-8,052,640.63	104.663340	-8,059,077.18	-6,436.55	1.01
Original Face:	7,700,000.000	Base	104.579748	-8,052,640.63	104.663340	-8,059,077.18	-6,436.55	0.97
01F032666	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.5	13 Jun 2046	

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Original Face:	7,700,000.000	Local	104.630124	8,056,519.51	104.663300	8,059,074.10	2,554.59	1.01
	7,700,000.000	Base	104.630124	8,056,519.51	104.663300	8,059,074.10	2,554.59	0.97
01F032674	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Jul 2046		
Original Face:	-7,700,000.000	Local	104.469968	-8,044,187.50	105.195310	-8,100,038.87	-55,851.37	1.01
	7,700,000.000	Base	104.469968	-8,044,187.50	105.195310	-8,100,038.87	-55,851.37	0.98
01F032674	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Jul 2046		
Original Face:	7,700,000.000	Local	105.225091	8,102,332.01	105.225000	8,102,325.00	-7.01	1.02
	7,700,000.000	Base	105.225091	8,102,332.01	105.225000	8,102,325.00	-7.01	0.98
01F032682	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	16 Aug 2046		
Original Face:	-7,700,000.000	Local	105.096185	-8,092,406.25	105.390620	-8,115,077.74	-22,671.49	1.02
	7,700,000.000	Base	105.096185	-8,092,406.25	105.390620	-8,115,077.74	-22,671.49	0.98
01F040677	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	14 Jul 2046		
Original Face:	9,200,000.000	Local	106.623089	9,809,324.23	107.215880	9,863,860.96	54,536.73	1.24
	9,200,000.000	Base	106.623089	9,809,324.23	107.215880	9,863,860.96	54,536.73	1.19
01F042681	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	16 Aug 2046		
Original Face:	1,000,000.000	Local	109.093750	1,090,937.50	109.093230	1,090,932.30	-5.20	0.14
	1,000,000.000	Base	109.093750	1,090,937.50	109.093230	1,090,932.30	-5.20	0.13
01F050676	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	14 Jul 2046		
Original Face:	3,400,000.000	Local	110.818015	3,767,812.50	111.106180	3,777,610.12	9,797.62	0.47
	3,400,000.000	Base	110.818015	3,767,812.50	111.106180	3,777,610.12	9,797.62	0.46
01N032675	GNMA I TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	20 Jul 2046		
Original Face:	1,000,000.000	Local	105.328125	1,053,281.25	106.148440	1,061,484.40	8,203.15	0.13
	1,000,000.000	Base	105.328125	1,053,281.25	106.148440	1,061,484.40	8,203.15	0.13
02005NAJ9	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5				7.5	15 Sep 2020		
	232,000.000	Local	109.264345	253,493.28	111.500000	258,680.00	5,186.72	0.03
		Base	109.264345	253,493.28	111.500000	258,680.00	5,186.72	0.03
02154CAD5	ALTICE FINANCING SA SR SECURED 144A 02/23 6.625				6.625	15 Feb 2023		
	400,000.000	Local	100.823415	403,293.66	98.187000	392,748.00	-10,545.66	0.05
		Base	100.823415	403,293.66	98.187000	392,748.00	-10,545.66	0.05
02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2				10.2	06 Feb 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
	310,000.000	Local	166.332590	515,631.03	185.318100	574,486.11	58,855.08	0.07	
		Base	166.332590	515,631.03	185.318100	574,486.11	58,855.08	0.07	
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.75	05 May 2021			
	340,000.000	Local	99.890356	339,627.21	114.062900	387,813.86	48,186.65	0.05	
		Base	99.890356	339,627.21	114.062900	387,813.86	48,186.65	0.05	
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85				2.85	09 Aug 2022			
	430,000.000	Local	99.854572	429,374.66	104.742800	450,394.04	21,019.38	0.06	
		Base	99.854572	429,374.66	104.742800	450,394.04	21,019.38	0.05	
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375				5.375	31 Jan 2044			
	700,000.000	Local	112.544721	787,813.05	128.210100	897,470.70	109,657.65	0.11	
		Base	112.544721	787,813.05	128.210100	897,470.70	109,657.65	0.11	
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95				4.95	05 Dec 2044			
	280,000.000	Local	98.540761	275,914.13	121.720700	340,817.96	64,903.83	0.04	
		Base	98.540761	275,914.13	121.720700	340,817.96	64,903.83	0.04	
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3				7.3	15 Aug 2031			
	10,000.000	Local	110.229700	11,022.97	114.834600	11,483.46	460.49	0.00	
		Base	110.229700	11,022.97	114.834600	11,483.46	460.49	0.00	
02364WAN5	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/17 5.625				5.625	15 Nov 2017			
	130,000.000	Local	99.542908	129,405.78	105.508000	137,160.40	7,754.62	0.02	
		Base	99.542908	129,405.78	105.508000	137,160.40	7,754.62	0.02	
02364WAV7	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5				5.0	30 Mar 2020			
	100,000.000	Local	99.720380	99,720.38	110.802400	110,802.40	11,082.02	0.01	
		Base	99.720380	99,720.38	110.802400	110,802.40	11,082.02	0.01	
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625				6.625	15 Oct 2022			
	200,000.000	Local	100.462245	200,924.49	107.000000	214,000.00	13,075.51	0.03	
		Base	100.462245	200,924.49	107.000000	214,000.00	13,075.51	0.03	
02474RAB9	AMERICAN BLDRS + CONTRACTORS TERM LOAN B				1.0	16 Apr 2020			
	165,761.430	Local	99.897449	165,591.44	99.833300	165,485.11	-106.33	0.02	
		Base	99.897449	165,591.44	99.833300	165,485.11	-106.33	0.02	
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025			

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	660,000.000	Local	99.681405	657,897.27	101.920500	672,675.30	14,778.03	0.08
		Base	99.681405	657,897.27	101.920500	672,675.30	14,778.03	0.08
02R032687	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY					3.5	16 Aug 2046	
	1,200,000.000	Local	105.218750	1,262,625.00	105.296880	1,263,562.56	937.56	0.16
Original Face:	1,200,000.000	Base	105.218750	1,262,625.00	105.296880	1,263,562.56	937.56	0.15
02R040680	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY					4.0	16 Aug 2046	
	700,000.000	Local	106.984376	748,890.63	106.937500	748,562.50	-328.13	0.09
Original Face:	700,000.000	Base	106.984376	748,890.63	106.937500	748,562.50	-328.13	0.09
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625	22 May 2024	
	10,000.000	Local	99.864100	9,986.41	107.294300	10,729.43	743.02	0.00
		Base	99.864100	9,986.41	107.294300	10,729.43	743.02	0.00
031162CE8	AMGEN INC SR UNSECURED 144A 06/51 4.663					4.663	15 Jun 2051	
	69,000.000	Local	103.507971	71,420.50	104.481300	72,092.10	671.60	0.01
		Base	103.507971	71,420.50	104.481300	72,092.10	671.60	0.01
032511BH9	ANADARKO PETROLEUM CORP SR UNSECURED 09/17 6.375					6.375	15 Sep 2017	
	21,000.000	Local	103.243667	21,681.17	105.254800	22,103.51	422.34	0.00
		Base	103.243667	21,681.17	105.254800	22,103.51	422.34	0.00
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044	
	300,000.000	Local	98.255750	294,767.25	91.843200	275,529.60	-19,237.65	0.03
		Base	98.255750	294,767.25	91.843200	275,529.60	-19,237.65	0.03
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85					4.85	15 Mar 2021	
	250,000.000	Local	101.033820	252,584.55	106.061400	265,153.50	12,568.95	0.03
		Base	101.033820	252,584.55	106.061400	265,153.50	12,568.95	0.03
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375					5.375	15 Jan 2020	
	110,000.000	Local	99.732055	109,705.26	112.255600	123,481.16	13,775.90	0.02
		Base	99.732055	109,705.26	112.255600	123,481.16	13,775.90	0.01
03523TAV0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5					5.0	15 Apr 2020	
	60,000.000	Local	100.962767	60,577.66	111.886700	67,132.02	6,554.36	0.01
		Base	100.962767	60,577.66	111.886700	67,132.02	6,554.36	0.01
03523TBP2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5					2.5	15 Jul 2022	

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	990,000.000	Local	97.970123	969,904.22	101.735900	1,007,185.41	37,281.19	0.13
		Base	97.970123	969,904.22	101.735900	1,007,185.41	37,281.19	0.12
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65				2.65	01 Feb 2021		
	320,000.000	Local	99.712450	319,079.84	103.701500	331,844.80	12,764.96	0.04
		Base	99.712450	319,079.84	103.701500	331,844.80	12,764.96	0.04
035242AL0	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/23 3.3				3.3	01 Feb 2023		
	560,000.000	Local	99.641980	557,995.09	105.367000	590,055.20	32,060.11	0.07
		Base	99.641980	557,995.09	105.367000	590,055.20	32,060.11	0.07
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9				4.9	01 Feb 2046		
	1,910,000.000	Local	99.833643	1,906,822.58	117.184200	2,238,218.22	331,395.64	0.28
		Base	99.833643	1,906,822.58	117.184200	2,238,218.22	331,395.64	0.27
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65				3.65	01 Feb 2026		
	2,490,000.000	Local	99.839053	2,485,992.41	107.124600	2,667,402.54	181,410.13	0.33
		Base	99.839053	2,485,992.41	107.124600	2,667,402.54	181,410.13	0.32
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.0	15 Jan 2037		
	200,000.000	Local	101.520605	203,041.21	114.100800	228,201.60	25,160.39	0.03
		Base	101.520605	203,041.21	114.100800	228,201.60	25,160.39	0.03
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.1	01 Sep 2040		
	500,000.000	Local	100.210980	501,054.90	104.146700	520,733.50	19,678.60	0.07
		Base	100.210980	501,054.90	104.146700	520,733.50	19,678.60	0.06
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25				3.25	15 Apr 2022		
	152,000.000	Local	99.691197	151,530.62	102.440400	155,709.41	4,178.79	0.02
		Base	99.691197	151,530.62	102.440400	155,709.41	4,178.79	0.02
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 VAR				8.0	15 Oct 2039		
	160,000.000	Local	79.136469	126,618.35	97.000000	155,200.00	28,581.65	0.02
		Base	79.136469	126,618.35	97.000000	155,200.00	28,581.65	0.02
03938LAU8	ARCELORMITTAL SR UNSECURED 03/21 6.5				6.5	01 Mar 2021		
	130,000.000	Local	90.260615	117,338.80	102.750000	133,575.00	16,236.20	0.02
		Base	90.260615	117,338.80	102.750000	133,575.00	16,236.20	0.02
03938LAX2	ARCELORMITTAL SR UNSECURED 02/22 7.25				7.25	25 Feb 2022		

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Holdings

WESTERN CORE PLUS BOND PORT WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	110,000.000	Local	102.898382	113,188.22	105.250000	115,775.00	2,586.78	0.01
		Base	102.898382	113,188.22	105.250000	115,775.00	2,586.78	0.01
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125				6.125	01 Jun 2025		
	200,000.000	Local	90.664480	181,328.96	99.500000	199,000.00	17,671.04	0.02
		Base	90.664480	181,328.96	99.500000	199,000.00	17,671.04	0.02
03969AAD2	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 01/19 6.25				6.25	31 Jan 2019		
	230,000.000	Local	100.832796	231,915.43	101.625000	233,737.50	1,822.07	0.03
		Base	100.832796	231,915.43	101.625000	233,737.50	1,822.07	0.03
03969AAH3	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 05/23 4.625				4.625	15 May 2023		
	240,000.000	Local	100.000000	240,000.00	98.500000	236,400.00	-3,600.00	0.03
		Base	100.000000	240,000.00	98.500000	236,400.00	-3,600.00	0.03
040114GQ7	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/21 6.875				6.875	22 Apr 2021		
	350,000.000	Local	100.000000	350,000.00	106.650000	373,275.00	23,275.00	0.05
		Base	100.000000	350,000.00	106.650000	373,275.00	23,275.00	0.05
040114GS3	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/26 7.5				7.5	22 Apr 2026		
	230,000.000	Local	100.000000	230,000.00	108.100000	248,630.00	18,630.00	0.03
		Base	100.000000	230,000.00	108.100000	248,630.00	18,630.00	0.03
040114GU8	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/46 7.625				7.625	22 Apr 2046		
	150,000.000	Local	95.764820	143,647.23	108.000000	162,000.00	18,352.77	0.02
		Base	95.764820	143,647.23	108.000000	162,000.00	18,352.77	0.02
05377RBF0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 2A A 144A				2.97	20 Feb 2020		
	150,000.000	Local	99.990360	149,985.54	102.533760	153,800.64	3,815.10	0.02
Original Face:	150,000.000	Base	99.990360	149,985.54	102.533760	153,800.64	3,815.10	0.02
05463DAA8	AXIALL CORP COMPANY GUAR 05/23 4.875				4.875	15 May 2023		
	120,000.000	Local	94.464300	113,357.16	102.750000	123,300.00	9,942.84	0.02
		Base	94.464300	113,357.16	102.750000	123,300.00	9,942.84	0.01
05490TAG7	BBCCRE TRUST BBCCR 2015 GTP D 144A				4.714687	10 Aug 2033		
	1,200,000.000	Local	93.833622	1,126,003.46	95.542190	1,146,506.28	20,502.82	0.14
Original Face:	1,200,000.000	Base	93.833622	1,126,003.46	95.542190	1,146,506.28	20,502.82	0.14
055451AL2	BHP BILLITON FIN USA LTD COMPANY GUAR 11/21 3.25				3.25	21 Nov 2021		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	780,000.000	Local	100.804619	786,276.03	105.695100	824,421.78	38,145.75	0.10
		Base	100.804619	786,276.03	105.695100	824,421.78	38,145.75	0.10
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875				2.875	24 Feb 2022		
	60,000.000	Local	100.371150	60,222.69	103.815100	62,289.06	2,066.37	0.01
		Base	100.371150	60,222.69	103.815100	62,289.06	2,066.37	0.01
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.0	30 Sep 2043		
	200,000.000	Local	99.843745	199,687.49	116.197200	232,394.40	32,706.91	0.03
		Base	99.843745	199,687.49	116.197200	232,394.40	32,706.91	0.03
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR				6.75	19 Oct 2075		
	550,000.000	Local	100.000000	550,000.00	106.250000	584,375.00	34,375.00	0.07
		Base	100.000000	550,000.00	106.250000	584,375.00	34,375.00	0.07
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	107.560000	10,756.00	756.00	0.00
		Base	100.000000	10,000.00	107.560000	10,756.00	756.00	0.00
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245				3.245	06 May 2022		
	10,000.000	Local	100.535000	10,053.50	104.946600	10,494.66	441.16	0.00
		Base	100.535000	10,053.50	104.946600	10,494.66	441.16	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506	17 Mar 2025		
	1,370,000.000	Local	99.971368	1,369,607.74	105.270400	1,442,204.48	72,596.74	0.18
		Base	99.971368	1,369,607.74	105.270400	1,442,204.48	72,596.74	0.17
05567L7E1	BNP PARIBAS SR UNSECURED 09/17 2.375				2.375	14 Sep 2017		
	80,000.000	Local	100.242938	80,194.35	101.440000	81,152.00	957.65	0.01
		Base	100.242938	80,194.35	101.440000	81,152.00	957.65	0.01
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15				5.15	21 Jul 2024		
	800,000.000	Local	103.511596	828,092.77	104.060500	832,484.00	4,391.23	0.10
		Base	103.511596	828,092.77	104.060500	832,484.00	4,391.23	0.10
05581KAA9	BNP PARIBAS COMPANY GUAR 144A 09/25 4.375				4.375	28 Sep 2025		
	200,000.000	Local	96.237200	192,474.40	101.403800	202,807.60	10,333.20	0.03
		Base	96.237200	192,474.40	101.403800	202,807.60	10,333.20	0.02
05946XYV9	BANC OF AMERICA FUNDING CORPOR BAFC 2005 F 2A1				2.948114	20 Sep 2035		

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	318,847.130	Local	84.335729	268,902.05	75.173240	239,687.72	-29,214.33	0.03
	2,372,315.200	Base	84.335729	268,902.05	75.173240	239,687.72	-29,214.33	0.03
05990QAG8	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R3 3A1 144A				1.17	29 Apr 2047		
Original Face:	649,980.740	Local	97.117515	631,245.14	94.961100	617,228.86	-14,016.28	0.08
	820,000.000	Base	97.117515	631,245.14	94.961100	617,228.86	-14,016.28	0.07
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.5	01 Jan 2030		
Original Face:	2,980,000.000	Local	100.000000	2,980,000.00	99.871530	2,976,171.59	-3,828.41	0.37
	2,980,000.000	Base	100.000000	2,980,000.00	99.871530	2,976,171.59	-3,828.41	0.36
060505DP6	BANK OF AMERICA CORP SR UNSECURED 12/17 5.75				5.75	01 Dec 2017		
	30,000.000	Local	103.370900	31,011.27	105.844200	31,753.26	741.99	0.00
		Base	103.370900	31,011.27	105.844200	31,753.26	741.99	0.00
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR				6.25	29 Sep 2049		
	390,000.000	Local	100.000000	390,000.00	101.560000	396,084.00	6,084.00	0.05
		Base	100.000000	390,000.00	101.560000	396,084.00	6,084.00	0.05
06051GDX4	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65				5.65	01 May 2018		
	110,000.000	Local	105.215036	115,736.54	107.164800	117,881.28	2,144.74	0.01
		Base	105.215036	115,736.54	107.164800	117,881.28	2,144.74	0.01
06051GEC9	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625				5.625	01 Jul 2020		
	470,000.000	Local	101.373534	476,455.61	112.504000	528,768.80	52,313.19	0.07
		Base	101.373534	476,455.61	112.504000	528,768.80	52,313.19	0.06
06051GEE5	BANK OF AMERICA CORP SR UNSECURED 01/21 5.875				5.875	05 Jan 2021		
	190,000.000	Local	103.216532	196,111.41	114.717000	217,962.30	21,850.89	0.03
		Base	103.216532	196,111.41	114.717000	217,962.30	21,850.89	0.03
06051GEH8	BANK OF AMERICA CORP SR UNSECURED 05/21 5				5.0	13 May 2021		
	340,000.000	Local	106.062653	360,613.02	111.967900	380,690.86	20,077.84	0.05
		Base	106.062653	360,613.02	111.967900	380,690.86	20,077.84	0.05
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.3	11 Jan 2023		
	160,000.000	Local	98.268763	157,230.02	102.914700	164,663.52	7,433.50	0.02
		Base	98.268763	157,230.02	102.914700	164,663.52	7,433.50	0.02
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6				2.6	15 Jan 2019		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000.000	Local	99.991350	19,998.27	102.326900	20,465.38	467.11	0.00	
		Base	99.991350	19,998.27	102.326900	20,465.38	467.11	0.00	
06051GFB0	BANK OF AMERICA CORP SR UNSECURED 01/24 4.125					4.125	22 Jan 2024		
	220,000.000	Local	101.130041	222,486.09	107.557900	236,627.38	14,141.29	0.03	
		Base	101.130041	222,486.09	107.557900	236,627.38	14,141.29	0.03	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	510,000.000	Local	99.797667	508,968.10	115.667400	589,903.74	80,935.64	0.07	
		Base	99.797667	508,968.10	115.667400	589,903.74	80,935.64	0.07	
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.0	01 Apr 2024		
	290,000.000	Local	99.770107	289,333.31	106.729300	309,514.97	20,181.66	0.04	
		Base	99.770107	289,333.31	106.729300	309,514.97	20,181.66	0.04	
06051GFG9	BANK OF AMERICA CORP SR UNSECURED 04/44 4.875					4.875	01 Apr 2044		
	920,000.000	Local	107.401898	988,097.46	113.959600	1,048,428.32	60,330.86	0.13	
		Base	107.401898	988,097.46	113.959600	1,048,428.32	60,330.86	0.13	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	1,960,000.000	Local	100.324968	1,966,369.37	103.371800	2,026,087.28	59,717.91	0.25	
		Base	100.324968	1,966,369.37	103.371800	2,026,087.28	59,717.91	0.24	
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875	01 Aug 2025		
	400,000.000	Local	99.832898	399,331.59	106.081100	424,324.40	24,992.81	0.05	
		Base	99.832898	399,331.59	106.081100	424,324.40	24,992.81	0.05	
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.5	19 Apr 2026		
	460,000.000	Local	99.835807	459,244.71	103.338800	475,358.48	16,113.77	0.06	
		Base	99.835807	459,244.71	103.338800	475,358.48	16,113.77	0.06	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		
	300,000.000	Local	99.336933	298,010.80	107.133500	321,400.50	23,389.70	0.04	
		Base	99.336933	298,010.80	107.133500	321,400.50	23,389.70	0.04	
067901AB4	BARRICK GOLD CORP SR UNSECURED 04/19 6.95					6.95	01 Apr 2019		
	130,000.000	Local	110.876054	144,138.87	111.401200	144,821.56	682.69	0.02	
		Base	110.876054	144,138.87	111.401200	144,821.56	682.69	0.02	
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1					4.1	01 May 2023		

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	164,000.000	Local	98.005823	160,729.55	105.486500	172,997.86	12,268.31	0.02
		Base	98.005823	160,729.55	105.486500	172,997.86	12,268.31	0.02
06849RAF9	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4				4.4	30 May 2021		
	260,000.000	Local	100.479204	261,245.93	107.671000	279,944.60	18,698.67	0.04
		Base	100.479204	261,245.93	107.671000	279,944.60	18,698.67	0.03
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.7	30 May 2041		
	120,000.000	Local	97.621992	117,146.39	103.284600	123,941.52	6,795.13	0.02
		Base	97.621992	117,146.39	103.284600	123,941.52	6,795.13	0.01
07387ADJ1	BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 6 3A1				2.895605	25 Aug 2035		
	228,614.460	Local	89.007668	203,484.40	90.195550	206,200.07	2,715.67	0.03
Original Face:	1,100,000.000	Base	89.007668	203,484.40	90.195550	206,200.07	2,715.67	0.02
073902RU4	BEAR STEARNS COS LLC SR UNSECURED 02/18 7.25				7.25	01 Feb 2018		
	300,000.000	Local	107.997550	323,992.65	109.009500	327,028.50	3,035.85	0.04
		Base	107.997550	323,992.65	109.009500	327,028.50	3,035.85	0.04
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734	15 Dec 2024		
	180,000.000	Local	103.782628	186,808.73	107.714200	193,885.56	7,076.83	0.02
		Base	103.782628	186,808.73	107.714200	193,885.56	7,076.83	0.02
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 2044		
	80,000.000	Local	98.775125	79,020.10	112.657800	90,126.24	11,106.14	0.01
		Base	98.775125	79,020.10	112.657800	90,126.24	11,106.14	0.01
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375				4.375	10 Jun 2025		
	760,000.000	Local	99.550887	756,586.74	104.802800	796,501.28	39,914.54	0.10
		Base	99.550887	756,586.74	104.802800	796,501.28	39,914.54	0.10
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875	15 Feb 2020		
	320,000.000	Local	102.447088	327,830.68	112.438400	359,802.88	31,972.20	0.05
		Base	102.447088	327,830.68	112.438400	359,802.88	31,972.20	0.04
105667AB5	BRAVO MORTGAGE ASSET TRUST BMAT 2006 1A A2 144A				0.686	25 Jul 2036		
	1,275,532.830	Local	96.756196	1,234,157.05	96.724430	1,233,751.86	-405.19	0.15
Original Face:	3,220,000.000	Base	96.756196	1,234,157.05	96.724430	1,233,751.86	-405.19	0.15
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625	07 Jan 2041		

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	960,000.000	Local	92.942959	892,252.41	97.000000	931,200.00	38,947.59	0.12
		Base	92.942959	892,252.41	97.000000	931,200.00	38,947.59	0.11
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.0	27 Jan 2045		
	500,000.000	Local	83.747114	418,735.57	89.750000	448,750.00	30,014.43	0.06
		Base	83.747114	418,735.57	89.750000	448,750.00	30,014.43	0.05
10801XAF4	BRICKMAN GROUP LTD TERM LOAN				1.0	18 Dec 2020		
	148,106.030	Local	99.860202	147,898.98	98.175000	145,403.09	-2,495.89	0.02
		Base	99.860202	147,898.98	98.175000	145,403.09	-2,495.89	0.02
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.375				9.375	15 Dec 2030		
	170,000.000	Local	119.998465	203,997.39	154.068100	261,915.77	57,918.38	0.03
		Base	119.998465	203,997.39	154.068100	261,915.77	57,918.38	0.03
1248EPBP7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 04/24 5.875				5.875	01 Apr 2024		
	50,000.000	Local	100.000000	50,000.00	103.750000	51,875.00	1,875.00	0.01
		Base	100.000000	50,000.00	103.750000	51,875.00	1,875.00	0.01
12513XAG7	CD COMMERCIAL MORTGAGE TRUST CD 2006 CD2 AM				5.50593	15 Jan 2046		
	518.790	Local	107.372925	557.04	99.895000	518.25	-38.79	0.00
Original Face:	50,000.000	Base	107.372925	557.04	99.895000	518.25	-38.79	0.00
125581GP7	CIT GROUP INC SR UNSECURED 08/17 4.25				4.25	15 Aug 2017		
	10,000.000	Local	100.000000	10,000.00	101.850000	10,185.00	185.00	0.00
		Base	100.000000	10,000.00	101.850000	10,185.00	185.00	0.00
125581GQ5	CIT GROUP INC SR UNSECURED 08/22 5				5.0	15 Aug 2022		
	140,000.000	Local	101.074893	141,504.85	101.750000	142,450.00	945.15	0.02
		Base	101.074893	141,504.85	101.750000	142,450.00	945.15	0.02
125581GR3	CIT GROUP INC SR UNSECURED 08/23 5				5.0	01 Aug 2023		
	350,000.000	Local	99.428114	347,998.40	100.750000	352,625.00	4,626.60	0.04
		Base	99.428114	347,998.40	100.750000	352,625.00	4,626.60	0.04
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.3	10 Oct 2046		
	70,000.000	Local	102.752186	71,926.53	110.624480	77,437.14	5,510.61	0.01
Original Face:	70,000.000	Base	102.752186	71,926.53	110.624480	77,437.14	5,510.61	0.01
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762	10 Oct 2046		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	30,000.000	Local	102.754500	30,826.35	111.784740	33,535.42	2,709.07	0.00	
	30,000.000	Base	102.754500	30,826.35	111.784740	33,535.42	2,709.07	0.00	
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.253057	10 Oct 2046			
Original Face:	10,000.000	Local	101.258400	10,125.84	105.726920	10,572.69	446.85	0.00	
	10,000.000	Base	101.258400	10,125.84	105.726920	10,572.69	446.85	0.00	
12592AAF3	COMM MORTGAGE TRUST COMM 2014 SAVA D 144A				3.543	15 Jun 2034			
Original Face:	330,000.000	Local	100.000000	330,000.00	97.468120	321,644.80	-8,355.20	0.04	
	330,000.000	Base	100.000000	330,000.00	97.468120	321,644.80	-8,355.20	0.04	
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A				3.881	15 Nov 2037			
Original Face:	530,000.000	Local	102.924553	545,500.13	110.589430	586,123.98	40,623.85	0.07	
	530,000.000	Base	102.924553	545,500.13	110.589430	586,123.98	40,623.85	0.07	
12624PAE5	COMM MORTGAGE TRUST COMM 2012 CR3 A3				2.822	15 Oct 2045			
Original Face:	20,000.000	Local	101.976150	20,395.23	104.314530	20,862.91	467.68	0.00	
	20,000.000	Base	101.976150	20,395.23	104.314530	20,862.91	467.68	0.00	
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				2.2541	15 Oct 2045			
Original Face:	3,457,337.460	Local	8.731429	301,874.97	8.432280	291,532.38	-10,342.59	0.04	
	3,700,000.000	Base	8.731429	301,874.97	8.432280	291,532.38	-10,342.59	0.04	
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035	10 Feb 2048			
Original Face:	240,000.000	Local	102.871558	246,891.74	103.684510	248,842.82	1,951.08	0.03	
	240,000.000	Base	102.871558	246,891.74	103.684510	248,842.82	1,951.08	0.03	
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.498313	10 Feb 2048			
Original Face:	70,000.000	Local	101.226571	70,858.60	97.758270	68,430.79	-2,427.81	0.01	
	70,000.000	Base	101.226571	70,858.60	97.758270	68,430.79	-2,427.81	0.01	
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526	10 Feb 2047			
Original Face:	200,000.000	Local	107.439770	214,879.54	112.778960	225,557.92	10,678.38	0.03	
	200,000.000	Base	107.439770	214,879.54	112.778960	225,557.92	10,678.38	0.03	
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.5	05 May 2025			
	1,180,000.000	Local	98.985557	1,168,029.57	101.304500	1,195,393.10	27,363.53	0.15	
		Base	98.985557	1,168,029.57	101.304500	1,195,393.10	27,363.53	0.14	
12649AAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A				3.953	15 Sep 2037			

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	200,000.000	Local	102.770310	205,540.62	107.619120	215,238.24	9,697.62	0.03
	200,000.000	Base	102.770310	205,540.62	107.619120	215,238.24	9,697.62	0.03
12649WAE1	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 3R 2A1 144A				0.628849	29 Jan 2037		
Original Face:	1,384,042.750	Local	96.230189	1,331,866.96	95.660000	1,323,975.29	-7,891.67	0.17
	1,670,000.000	Base	96.230189	1,331,866.96	95.660000	1,323,975.29	-7,891.67	0.16
12650NAE7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 8R 2A1 144A				4.5	27 Jun 2036		
Original Face:	1,052,068.020	Local	99.607445	1,047,938.07	101.052440	1,063,140.40	15,202.33	0.13
	1,143,049.900	Base	99.607445	1,047,938.07	101.052440	1,063,140.40	15,202.33	0.13
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.75	01 Dec 2022		
	280,000.000	Local	99.514636	278,640.98	103.171800	288,881.04	10,240.06	0.04
		Base	99.514636	278,640.98	103.171800	288,881.04	10,240.06	0.03
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4				4.0	05 Dec 2023		
	100,000.000	Local	99.878250	99,878.25	110.585300	110,585.30	10,707.05	0.01
		Base	99.878250	99,878.25	110.585300	110,585.30	10,707.05	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875	20 Jul 2025		
	186,000.000	Local	99.073231	184,276.21	109.997700	204,595.72	20,319.51	0.03
		Base	99.073231	184,276.21	109.997700	204,595.72	20,319.51	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
	870,000.000	Local	104.353785	907,877.93	124.057600	1,079,301.12	171,423.19	0.14
		Base	104.353785	907,877.93	124.057600	1,079,301.12	171,423.19	0.13
12667GZ30	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 38 A3				0.8033	25 Sep 2035		
Original Face:	318,964.140	Local	82.527399	263,232.81	85.000200	271,120.16	7,887.35	0.03
	2,400,000.000	Base	82.527399	263,232.81	85.000200	271,120.16	7,887.35	0.03
13057QAF4	CALIFORNIA RESOURCES CRP COMPANY GUAR 11/24 6				6.0	15 Nov 2024		
	370,000.000	Local	102.169941	378,028.78	49.000000	181,300.00	-196,728.78	0.02
		Base	102.169941	378,028.78	49.000000	181,300.00	-196,728.78	0.02
131347CC8	CALPINE CORP SR SECURED 144A 01/24 5.875				5.875	15 Jan 2024		
	160,000.000	Local	103.190100	165,104.16	104.000000	166,400.00	1,295.84	0.02
		Base	103.190100	165,104.16	104.000000	166,400.00	1,295.84	0.02
131347CK0	CALPINE CORP SR SECURED 144A 06/26 5.25				5.25	01 Jun 2026		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	100,000.000	Local	100.000000	100,000.00	100,000.00	99.750000	99,750.00	0.01
		Base	100.000000	100,000.00	100,000.00	99.750000	99,750.00	0.01
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25					5.25	15 Aug 2043	
	150,000.000	Local	102.503020	153,754.53	153,754.53	112.405000	168,607.50	0.02
		Base	102.503020	153,754.53	153,754.53	112.405000	168,607.50	0.02
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625					3.625	15 May 2024	
	100,000.000	Local	99.678190	99,678.19	99,678.19	104.145300	104,145.30	0.01
		Base	99.678190	99,678.19	99,678.19	104.145300	104,145.30	0.01
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025	
	320,000.000	Local	99.122553	317,192.17	317,192.17	106.666400	341,332.48	0.04
		Base	99.122553	317,192.17	317,192.17	106.666400	341,332.48	0.04
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045	
	260,000.000	Local	99.892585	259,720.72	259,720.72	110.133900	286,348.14	0.04
		Base	99.892585	259,720.72	259,720.72	110.133900	286,348.14	0.03
151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75					4.75	11 Jan 2022	
	120,000.000	Local	100.560683	120,672.82	120,672.82	106.516600	127,819.92	0.02
		Base	100.560683	120,672.82	120,672.82	106.516600	127,819.92	0.02
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022	
	10,000.000	Local	101.735100	10,173.51	10,173.51	102.000000	10,200.00	0.00
		Base	101.735100	10,173.51	10,173.51	102.000000	10,200.00	0.00
15135BAE1	CENTENE CORP SR UNSECURED 144A 02/21 5.625					5.625	15 Feb 2021	
	170,000.000	Local	100.000000	170,000.00	170,000.00	104.250000	177,225.00	0.02
		Base	100.000000	170,000.00	170,000.00	104.250000	177,225.00	0.02
15135BAG6	CENTENE CORP SR UNSECURED 144A 02/24 6.125					6.125	15 Feb 2024	
	100,000.000	Local	100.000000	100,000.00	100,000.00	106.312500	106,312.50	0.01
		Base	100.000000	100,000.00	100,000.00	106.312500	106,312.50	0.01
156700AN6	CENTURYLINK INC SR UNSECURED 09/19 6.15					6.15	15 Sep 2019	
	150,000.000	Local	105.566667	158,350.00	158,350.00	106.375000	159,562.50	0.02
		Base	105.566667	158,350.00	158,350.00	106.375000	159,562.50	0.02
156700AS5	CENTURYLINK INC SR UNSECURED 03/22 5.8					5.8	15 Mar 2022	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	230,000.000	Local	97.974770	225,341.97	97.094000	223,316.20	-2,025.77	0.03
		Base	97.974770	225,341.97	97.094000	223,316.20	-2,025.77	0.03
156700AW6	CENTURYLINK INC SR UNSECURED 04/20 5.625				5.625	01 Apr 2020		
	20,000.000	Local	102.868050	20,573.61	103.750000	20,750.00	176.39	0.00
		Base	102.868050	20,573.61	103.750000	20,750.00	176.39	0.00
161175AT1	CHARTER COMM OPT LLC/CAP SR SECURED 144A 07/25 4.908				4.908	23 Jul 2025		
	90,000.000	Local	99.916589	89,924.93	109.330200	98,397.18	8,472.25	0.01
		Base	99.916589	89,924.93	109.330200	98,397.18	8,472.25	0.01
161175AU8	CHARTER COMM OPT LLC/CAP SR SECURED 144A 10/35 6.384				6.384	23 Oct 2035		
	60,000.000	Local	100.000000	60,000.00	118.418500	71,051.10	11,051.10	0.01
		Base	100.000000	60,000.00	118.418500	71,051.10	11,051.10	0.01
161175AV6	CHARTER COMM OPT LLC/CAP SR SECURED 144A 10/45 6.484				6.484	23 Oct 2045		
	510,000.000	Local	101.646310	518,396.18	119.402100	608,950.71	90,554.53	0.08
		Base	101.646310	518,396.18	119.402100	608,950.71	90,554.53	0.07
165167BS5	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/17 6.5				6.5	15 Aug 2017		
	15,000.000	Local	99.209333	14,881.40	93.750000	14,062.50	-818.90	0.00
		Base	99.209333	14,881.40	93.750000	14,062.50	-818.90	0.00
165167BU0	CHESAPEAKE ENERGY CORP COMPANY GUAR 11/20 6.875				6.875	15 Nov 2020		
	160,000.000	Local	100.821038	161,313.66	69.500000	111,200.00	-50,113.66	0.01
		Base	100.821038	161,313.66	69.500000	111,200.00	-50,113.66	0.01
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021		
	130,000.000	Local	87.582885	113,857.75	67.500000	87,750.00	-26,107.75	0.01
		Base	87.582885	113,857.75	67.500000	87,750.00	-26,107.75	0.01
165167CL9	CHESAPEAKE ENERGY CORP COMPANY GUAR 03/23 5.75				5.75	15 Mar 2023		
	70,000.000	Local	56.051771	39,236.24	64.000000	44,800.00	5,563.76	0.01
		Base	56.051771	39,236.24	64.000000	44,800.00	5,563.76	0.01
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954	16 May 2026		
	610,000.000	Local	100.000000	610,000.00	103.345300	630,406.33	20,406.33	0.08
		Base	100.000000	610,000.00	103.345300	630,406.33	20,406.33	0.08
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				0.7033	25 Aug 2035		

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Original Face:	718,059.970	Local	90.969673	653,216.81	88.471820	635,280.72	-17,936.09	0.08
	21,100,000.000	Base	90.969673	653,216.81	88.471820	635,280.72	-17,936.09	0.08
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032	
	40,000.000	Local	115.682350	46,272.94	122.457000	48,982.80	2,709.86	0.01
		Base	115.682350	46,272.94	122.457000	48,982.80	2,709.86	0.01
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039	
	292,000.000	Local	144.497051	421,931.39	155.963300	455,412.84	33,481.45	0.06
		Base	144.497051	421,931.39	155.963300	455,412.84	33,481.45	0.05
172967GD7	CITIGROUP INC JR SUBORDINA 07/49 VAR					5.95	29 Jul 2049	
	110,000.000	Local	100.000000	110,000.00	98.812500	108,693.75	-1,306.25	0.01
		Base	100.000000	110,000.00	98.812500	108,693.75	-1,306.25	0.01
172967GF2	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.9	29 Dec 2049	
	40,000.000	Local	100.000000	40,000.00	98.500000	39,400.00	-600.00	0.00
		Base	100.000000	40,000.00	98.500000	39,400.00	-600.00	0.00
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022	
	50,000.000	Local	102.712680	51,356.34	105.359300	52,679.65	1,323.31	0.01
		Base	102.712680	51,356.34	105.359300	52,679.65	1,323.31	0.01
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.35	31 Dec 2049	
	110,000.000	Local	100.000000	110,000.00	94.080000	103,488.00	-6,512.00	0.01
		Base	100.000000	110,000.00	94.080000	103,488.00	-6,512.00	0.01
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675	13 Sep 2043	
	210,000.000	Local	110.350124	231,735.26	128.383600	269,605.56	37,870.30	0.03
		Base	110.350124	231,735.26	128.383600	269,605.56	37,870.30	0.03
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025	
	1,340,000.000	Local	107.332673	1,438,257.82	112.094100	1,502,060.94	63,803.12	0.19
		Base	107.332673	1,438,257.82	112.094100	1,502,060.94	63,803.12	0.18
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049	
	190,000.000	Local	99.896595	189,803.53	99.490000	189,031.00	-772.53	0.02
		Base	99.896595	189,803.53	99.490000	189,031.00	-772.53	0.02
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044	

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	840,000.000	Local	107.392495	902,096.96	107.974800	906,988.32	4,891.36	0.11
		Base	107.392495	902,096.96	107.974800	906,988.32	4,891.36	0.11
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
	790,000.000	Local	100.000000	790,000.00	97.750000	772,225.00	-17,775.00	0.10
		Base	100.000000	790,000.00	97.750000	772,225.00	-17,775.00	0.09
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4				4.4	10 Jun 2025		
	650,000.000	Local	99.729695	648,243.02	104.560900	679,645.85	31,402.83	0.09
		Base	99.729695	648,243.02	104.560900	679,645.85	31,402.83	0.08
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.65	30 Jul 2045		
	1,390,000.000	Local	100.204251	1,392,839.09	109.892900	1,527,511.31	134,672.22	0.19
		Base	100.204251	1,392,839.09	109.892900	1,527,511.31	134,672.22	0.18
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.45	29 Sep 2027		
	540,000.000	Local	99.542387	537,528.89	103.011100	556,259.94	18,731.05	0.07
		Base	99.542387	537,528.89	103.011100	556,259.94	18,731.05	0.07
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.86447	25 Aug 2035		
	177,081.900	Local	80.068962	141,787.64	83.869890	148,518.39	6,730.75	0.02
Original Face:	690,000.000	Base	80.068962	141,787.64	83.869890	148,518.39	6,730.75	0.02
17322YAF7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC25 AS				4.017	10 Oct 2047		
	210,000.000	Local	102.840652	215,965.37	109.205260	229,331.05	13,365.68	0.03
Original Face:	210,000.000	Base	102.840652	215,965.37	109.205260	229,331.05	13,365.68	0.03
17323CAK3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 B				3.772	10 Feb 2048		
	110,000.000	Local	102.866264	113,152.89	104.137690	114,551.46	1,398.57	0.01
Original Face:	110,000.000	Base	102.866264	113,152.89	104.137690	114,551.46	1,398.57	0.01
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.11	10 Apr 2048		
	380,000.000	Local	82.887213	314,971.41	66.698250	253,453.35	-61,518.06	0.03
Original Face:	380,000.000	Base	82.887213	314,971.41	66.698250	253,453.35	-61,518.06	0.03
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625	26 Feb 2044		
	700,000.000	Local	105.484164	738,389.15	110.750000	775,250.00	36,860.85	0.10
		Base	105.484164	738,389.15	110.750000	775,250.00	36,860.85	0.09
19624NAC9	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL2 B 144A				2.8879	10 Nov 2031		

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WESTERN CORE PLUS BOND PORT
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	% Curr % Fund
Original Face:	450,000.000	Local	100.000000	450,000.00	98.367900	442,655.55	-7,344.45	0.06
	450,000.000	Base	100.000000	450,000.00	98.367900	442,655.55	-7,344.45	0.05
20030NAK7	COMCAST CORP COMPANY GUAR 11/35 6.5					6.5	15 Nov 2035	
	110,000.000	Local	117.271300	128,998.43	139.014100	152,915.51	23,917.08	0.02
		Base	117.271300	128,998.43	139.014100	152,915.51	23,917.08	0.02
20030NAU5	COMCAST CORP COMPANY GUAR 11/17 6.3					6.3	15 Nov 2017	
	230,000.000	Local	103.199100	237,357.93	107.313500	246,821.05	9,463.12	0.03
		Base	103.199100	237,357.93	107.313500	246,821.05	9,463.12	0.03
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95					6.95	15 Aug 2037	
	50,000.000	Local	123.702480	61,851.24	143.835500	71,917.75	10,066.51	0.01
		Base	123.702480	61,851.24	143.835500	71,917.75	10,066.51	0.01
20030NAY7	COMCAST CORP COMPANY GUAR 07/39 6.55					6.55	01 Jul 2039	
	90,000.000	Local	119.616767	107,655.09	139.097000	125,187.30	17,532.21	0.02
		Base	119.616767	107,655.09	139.097000	125,187.30	17,532.21	0.02
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.25	15 Jan 2033	
	90,000.000	Local	107.447211	96,702.49	110.336500	99,302.85	2,600.36	0.01
		Base	107.447211	96,702.49	110.336500	99,302.85	2,600.36	0.01
20030NBL4	COMCAST CORP COMPANY GUAR 02/25 3.375					3.375	15 Feb 2025	
	490,000.000	Local	103.654498	507,907.04	107.814500	528,291.05	20,384.01	0.07
		Base	103.654498	507,907.04	107.814500	528,291.05	20,384.01	0.06
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.2	15 Aug 2034	
	130,000.000	Local	100.727854	130,946.21	110.105800	143,137.54	12,191.33	0.02
		Base	100.727854	130,946.21	110.105800	143,137.54	12,191.33	0.02
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375	15 Aug 2025	
	380,000.000	Local	99.886471	379,568.59	108.053500	410,603.30	31,034.71	0.05
		Base	99.886471	379,568.59	108.053500	410,603.30	31,034.71	0.05
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5					5.0	15 Oct 2019	
	170,000.000	Local	100.511859	170,870.16	110.714900	188,215.33	17,345.17	0.02
		Base	100.511859	170,870.16	110.714900	188,215.33	17,345.17	0.02
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A					5.75	01 Nov 2027	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	1,320,000.000	Local	100.000000	1,320,000.00	96.250000	1,270,500.00	-49,500.00	0.16
	1,320,000.000	Base	100.000000	1,320,000.00	96.250000	1,270,500.00	-49,500.00	0.15
20453KAA3	COMPASS BANK SUBORDINATED 04/25 3.875					3.875	10 Apr 2025	
	500,000.000	Local	96.918514	484,592.57	95.962600	479,813.00	-4,779.57	0.06
		Base	96.918514	484,592.57	95.962600	479,813.00	-4,779.57	0.06
20605PAC5	CONCHO RESOURCES INC COMPANY GUAR 01/22 6.5					6.5	15 Jan 2022	
	98,000.000	Local	100.000000	98,000.00	102.375000	100,327.50	2,327.50	0.01
		Base	100.000000	98,000.00	102.375000	100,327.50	2,327.50	0.01
20605PAD3	CONCHO RESOURCES INC COMPANY GUAR 10/22 5.5					5.5	01 Oct 2022	
	10,000.000	Local	100.266400	10,026.64	100.500000	10,050.00	23.36	0.00
		Base	100.266400	10,026.64	100.500000	10,050.00	23.36	0.00
20605PAE1	CONCHO RESOURCES INC COMPANY GUAR 04/23 5.5					5.5	01 Apr 2023	
	60,000.000	Local	99.306000	59,583.60	100.250000	60,150.00	566.40	0.01
		Base	99.306000	59,583.60	100.250000	60,150.00	566.40	0.01
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029	
	170,000.000	Local	109.795653	186,652.61	124.806800	212,171.56	25,518.95	0.03
		Base	109.795653	186,652.61	124.806800	212,171.56	25,518.95	0.03
20902CAL4	CONSOLIDATED CONTAINER CO LLC TERM LOAN					1.0	03 Jul 2019	
	194,016.390	Local	100.290774	194,580.54	96.375000	186,983.30	-7,597.24	0.02
		Base	100.290774	194,580.54	96.375000	186,983.30	-7,597.24	0.02
21036PAH1	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 6					6.0	01 May 2022	
	50,000.000	Local	108.213060	54,106.53	111.750000	55,875.00	1,768.47	0.01
		Base	108.213060	54,106.53	111.750000	55,875.00	1,768.47	0.01
21036PAL2	CONSTELLATION BRANDS INC COMPANY GUAR 05/23 4.25					4.25	01 May 2023	
	40,000.000	Local	99.171475	39,668.59	104.000000	41,600.00	1,931.41	0.01
		Base	99.171475	39,668.59	104.000000	41,600.00	1,931.41	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983	19 Oct 2023	
	502,035.200	Local	109.686132	550,662.99	112.000000	562,279.42	11,616.43	0.07
		Base	109.686132	550,662.99	112.000000	562,279.42	11,616.43	0.07
212015AH4	CONTINENTAL RESOURCES COMPANY GUAR 09/22 5					5.0	15 Sep 2022	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	20,000.000	Local	101.319450	20,263.89	97.750000	19,550.00	-713.89	0.00
		Base	101.319450	20,263.89	97.750000	19,550.00	-713.89	0.00
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.5	15 Apr 2023		
	70,000.000	Local	98.915743	69,241.02	93.250000	65,275.00	-3,966.02	0.01
		Base	98.915743	69,241.02	93.250000	65,275.00	-3,966.02	0.01
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625	01 Dec 2023		
	1,410,000.000	Local	102.712046	1,448,239.85	105.449600	1,486,839.36	38,599.51	0.19
		Base	102.712046	1,448,239.85	105.449600	1,486,839.36	38,599.51	0.18
21684AAC0	COOPERATIEVE RABOBANK UA BANK GUARANT 08/25 4.375				4.375	04 Aug 2025		
	560,000.000	Local	99.859232	559,211.70	104.452800	584,935.68	25,723.98	0.07
		Base	99.859232	559,211.70	104.452800	584,935.68	25,723.98	0.07
21684AAD8	COOPERATIEVE RABOBANK UA BANK GUARANT 08/45 5.25				5.25	04 Aug 2045		
	270,000.000	Local	101.847252	274,987.58	111.165100	300,145.77	25,158.19	0.04
		Base	101.847252	274,987.58	111.165100	300,145.77	25,158.19	0.04
21686CAD2	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/17 3.375				3.375	19 Jan 2017		
	250,000.000	Local	101.036216	252,590.54	101.292800	253,232.00	641.46	0.03
		Base	101.036216	252,590.54	101.292800	253,232.00	641.46	0.03
21H030682	GNMA II TBA 30 YR 3 JUMBOS				3.0	23 Aug 2046		
	2,800,000.000	Local	104.246094	2,918,890.63	104.353515	2,921,898.42	3,007.79	0.37
Original Face:	2,800,000.000	Base	104.246094	2,918,890.63	104.353515	2,921,898.42	3,007.79	0.35
21H032670	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	20 Jul 2046		
	-600,000.000	Local	106.070313	-636,421.88	106.136720	-636,820.32	-398.44	0.08
Original Face:	600,000.000	Base	106.070313	-636,421.88	106.136720	-636,820.32	-398.44	0.08
21H032688	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	23 Aug 2046		
	1,200,000.000	Local	105.890625	1,270,687.50	105.996095	1,271,953.14	1,265.64	0.16
Original Face:	1,200,000.000	Base	105.890625	1,270,687.50	105.996095	1,271,953.14	1,265.64	0.15
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375	29 Oct 2049		
	460,000.000	Local	100.533596	462,454.54	111.645000	513,567.00	51,112.46	0.06
		Base	100.533596	462,454.54	111.645000	513,567.00	51,112.46	0.06
225313AF2	CREDIT AGRICOLE SA SUBORDINATED 144A 03/25 4.375				4.375	17 Mar 2025		

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	500,000.000	Local	98.839990	494,199.95	101.048600	505,243.00	11,043.05	0.06
		Base	98.839990	494,199.95	101.048600	505,243.00	11,043.05	0.06
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875				4.875	15 May 2045		
	780,000.000	Local	99.244713	774,108.76	99.581400	776,734.92	2,626.16	0.10
		Base	99.244713	774,108.76	99.581400	776,734.92	2,626.16	0.09
22545YAF8	CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C2 AM				5.615	15 Jan 2049		
	92,000.000	Local	110.625489	101,775.45	101.827680	93,681.47	-8,093.98	0.01
Original Face:	92,000.000	Base	110.625489	101,775.45	101.827680	93,681.47	-8,093.98	0.01
23245PAA9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA22 A1				0.6133	25 Feb 2047		
	386,833.250	Local	70.476434	272,626.28	79.223440	306,462.61	33,836.33	0.04
Original Face:	1,300,000.000	Base	70.476434	272,626.28	79.223440	306,462.61	33,836.33	0.04
233851AH7	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/16 2.625				2.625	15 Sep 2016		
	280,000.000	Local	99.971479	279,920.14	100.329000	280,921.20	1,001.06	0.04
		Base	99.971479	279,920.14	100.329000	280,921.20	1,001.06	0.03
23918KAQ1	DAVITA HEALTHCARE PARTNE COMPANY GUAR 07/24 5.125				5.125	15 Jul 2024		
	120,000.000	Local	100.151308	120,181.57	101.110000	121,332.00	1,150.43	0.02
		Base	100.151308	120,181.57	101.110000	121,332.00	1,150.43	0.01
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821				6.821	10 Feb 2024		
	554,441.570	Local	115.122677	638,287.98	116.200000	644,261.10	5,973.12	0.08
		Base	115.122677	638,287.98	116.200000	644,261.10	5,973.12	0.08
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95				7.95	15 Apr 2032		
	170,000.000	Local	117.909065	200,445.41	114.581700	194,788.89	-5,656.52	0.02
		Base	117.909065	200,445.41	114.581700	194,788.89	-5,656.52	0.02
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041		
	50,000.000	Local	101.261140	50,630.57	96.618400	48,309.20	-2,321.37	0.01
		Base	101.261140	50,630.57	96.618400	48,309.20	-2,321.37	0.01
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25				3.25	15 May 2022		
	230,000.000	Local	88.201009	202,862.32	96.979500	223,052.85	20,190.53	0.03
		Base	88.201009	202,862.32	96.979500	223,052.85	20,190.53	0.03
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		

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	940,000.000	Local	99.033276	930,912.79	93,287.200	876,899.68	-54,013.11	0.11
		Base	99.033276	930,912.79	93,287.200	876,899.68	-54,013.11	0.11
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025	
	380,000.000	Local	100.087968	380,334.28	110.308500	419,172.30	38,838.02	0.05
		Base	100.087968	380,334.28	110.308500	419,172.30	38,838.02	0.05
25243YAP4	DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828					4.828	15 Jul 2020	
	480,000.000	Local	101.688165	488,103.19	112.491000	539,956.80	51,853.61	0.07
		Base	101.688165	488,103.19	112.491000	539,956.80	51,853.61	0.07
25272KAA1	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/19 3.48					3.48	01 Jun 2019	
	750,000.000	Local	99.999609	749,997.07	102.441000	768,307.50	18,310.43	0.10
		Base	99.999609	749,997.07	102.441000	768,307.50	18,310.43	0.09
25272KAD5	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/21 4.42					4.42	15 Jun 2021	
	760,000.000	Local	100.531442	764,038.96	102.927100	782,245.96	18,207.00	0.10
		Base	100.531442	764,038.96	102.927100	782,245.96	18,207.00	0.09
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875					5.875	15 Jul 2022	
	320,000.000	Local	101.644816	325,263.41	97.250000	311,200.00	-14,063.41	0.04
		Base	101.644816	325,263.41	97.250000	311,200.00	-14,063.41	0.04
25470XAQ8	DISH DBS CORP COMPANY GUAR 05/20 5.125					5.125	01 May 2020	
	110,000.000	Local	102.146900	112,361.59	101.687500	111,856.25	-505.34	0.01
		Base	102.146900	112,361.59	101.687500	111,856.25	-505.34	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024	
	670,000.000	Local	98.366701	659,056.90	93.000000	623,100.00	-35,956.90	0.08
		Base	98.366701	659,056.90	93.000000	623,100.00	-35,956.90	0.08
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.3	15 Feb 2040	
	160,000.000	Local	103.032000	164,851.20	127.776100	204,441.76	39,590.56	0.03
		Base	103.032000	164,851.20	127.776100	204,441.76	39,590.56	0.02
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026	
	190,000.000	Local	106.660832	202,655.58	109.476900	208,006.11	5,350.53	0.03
		Base	106.660832	202,655.58	109.476900	208,006.11	5,350.53	0.03
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375					6.375	15 Jun 2023	

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	260,000.000	Local	68.712965	178,653.71	60.000000	156,000.00	-22,653.71	0.02
		Base	68.712965	178,653.71	60.000000	156,000.00	-22,653.71	0.02
26885KAL4	EQTY MORTGAGE TRUST EQTY 2014 INNS D 144A					2.798	08 May 2031	
	230,000.000	Local	100.000000	230,000.00	96.500000	221,950.00	-8,050.00	0.03
Original Face:	230,000.000	Base	100.000000	230,000.00	96.500000	221,950.00	-8,050.00	0.03
269871AB5	EAGLE SPINCO INC COMPANY GUAR 02/21 4.625					4.625	15 Feb 2021	
	560,000.000	Local	97.643277	546,802.35	102.375000	573,300.00	26,497.65	0.07
		Base	97.643277	546,802.35	102.375000	573,300.00	26,497.65	0.07
278062AB0	EATON CORP COMPANY GUAR 11/17 1.5					1.5	02 Nov 2017	
	100,000.000	Local	99.866530	99,866.53	100.486700	100,486.70	620.17	0.01
		Base	99.866530	99,866.53	100.486700	100,486.70	620.17	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022	
	860,000.000	Local	98.280409	845,211.52	102.517200	881,647.92	36,436.40	0.11
		Base	98.280409	845,211.52	102.517200	881,647.92	36,436.40	0.11
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042	
	110,000.000	Local	100.736491	110,810.14	107.705400	118,475.94	7,665.80	0.01
		Base	100.736491	110,810.14	107.705400	118,475.94	7,665.80	0.01
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35					4.35	08 Dec 2021	
	40,000.000	Local	101.483450	40,593.38	113.206200	45,282.48	4,689.10	0.01
		Base	101.483450	40,593.38	113.206200	45,282.48	4,689.10	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045	
	510,000.000	Local	89.986343	458,930.35	86.900000	443,190.00	-15,740.35	0.06
		Base	89.986343	458,930.35	86.900000	443,190.00	-15,740.35	0.05
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026	
	480,000.000	Local	99.374656	476,998.35	97.250000	466,800.00	-10,198.35	0.06
		Base	99.374656	476,998.35	97.250000	466,800.00	-10,198.35	0.06
28336LBQ1	KINDER MORGAN INC/DELAWA COMPANY GUAR 06/17 7					7.0	15 Jun 2017	
	130,000.000	Local	100.160346	130,208.45	104.142800	135,385.64	5,177.19	0.02
		Base	100.160346	130,208.45	104.142800	135,385.64	5,177.19	0.02
28336LBR9	KINDER MORGAN INC/DELAWA COMPANY GUAR 06/18 7.25					7.25	01 Jun 2018	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	60,000.000	Local	106.903600	64,142.16	108.147000	64,888.20	746.04	0.01
		Base	106.903600	64,142.16	108.147000	64,888.20	746.04	0.01
29256PAF1	ENCORE CREDIT RECEIVABLES TRUS ECR 2005 3 M2				1.1883	25 Oct 2035		
	389,650.910	Local	96.670941	376,679.20	98.220910	382,718.67	6,039.47	0.05
Original Face:	500,000.000	Base	96.670941	376,679.20	98.220910	382,718.67	6,039.47	0.05
29271NAB6	ENERGY FUTURE INTERMEDIATE HL TERM LOAN				4.25	19 Dec 2016		
	1,270,000.000	Local	99.905054	1,268,794.19	99.750000	1,266,825.00	-1,969.19	0.16
		Base	99.905054	1,268,794.19	99.750000	1,266,825.00	-1,969.19	0.15
29358QAA7	ENSCO PLC SR UNSECURED 03/21 4.7				4.7	15 Mar 2021		
	200,000.000	Local	92.290060	184,580.12	83.092000	166,184.00	-18,396.12	0.02
		Base	92.290060	184,580.12	83.092000	166,184.00	-18,396.12	0.02
29358QAE9	ENSCO PLC SR UNSECURED 03/25 5.2				5.2	15 Mar 2025		
	10,000.000	Local	71.773300	7,177.33	69.500000	6,950.00	-227.33	0.00
		Base	71.773300	7,177.33	69.500000	6,950.00	-227.33	0.00
293791AV1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/66 VAR				8.375	01 Aug 2066		
	270,000.000	Local	100.285030	270,769.58	88.105000	237,883.50	-32,886.08	0.03
		Base	100.285030	270,769.58	88.105000	237,883.50	-32,886.08	0.03
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043	01 Mar 2026		
	400,000.000	Local	100.060788	400,243.15	106.151300	424,605.20	24,362.05	0.05
		Base	100.060788	400,243.15	106.151300	424,605.20	24,362.05	0.05
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046		
	260,000.000	Local	101.318608	263,428.38	112.781900	293,232.94	29,804.56	0.04
		Base	101.318608	263,428.38	112.781900	293,232.94	29,804.56	0.04
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.2	25 May 2045		
	4,261,719.840	Local	0.962844	41,033.72	0.926790	39,497.19	-1,536.53	0.00
Original Face:	4,480,000.000	Base	0.962844	41,033.72	0.926790	39,497.19	-1,536.53	0.00
30293HAG0	FREM F MORTGAGE TRUST FREMF 2015 K48 C 144A				3.76037	25 Aug 2048		
	615,000.000	Local	85.765421	527,457.34	76.600850	471,095.23	-56,362.11	0.06
Original Face:	615,000.000	Base	85.765421	527,457.34	76.600850	471,095.23	-56,362.11	0.06
30706VAA3	DOLLAR TREE INC COMPANY GUAR 144A 03/23 5.75				5.75	01 Mar 2023		

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	1,070,000.000	Local	104.861383	1,122,016.80	106.250000	1,136,875.00	14,858.20	0.14
		Base	104.861383	1,122,016.80	106.250000	1,136,875.00	14,858.20	0.14
30711XAF1	CONNECTICUT AVENUE SECURITIES CAS 2014 C02 1M2				3.0533	25 May 2024		
	1,180,000.000	Local	99.973274	1,179,684.63	91.439210	1,078,982.68	-100,701.95	0.14
Original Face:	1,180,000.000	Base	99.973274	1,179,684.63	91.439210	1,078,982.68	-100,701.95	0.13
30711XAK0	CONNECTICUT AVENUE SECURITIES CAS 2014 C03 1M2				3.4533	25 Jul 2024		
	1,940,000.000	Local	99.877811	1,937,629.53	94.240080	1,828,257.55	-109,371.98	0.23
Original Face:	1,940,000.000	Base	99.877811	1,937,629.53	94.240080	1,828,257.55	-109,371.98	0.22
30711XAR5	CONNECTICUT AVENUE SECURITIES CAS 2014 C04 2M2				5.4533	25 Nov 2024		
	780,000.000	Local	100.000000	780,000.00	101.518010	791,840.48	11,840.48	0.10
Original Face:	780,000.000	Base	100.000000	780,000.00	101.518010	791,840.48	11,840.48	0.10
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.0	01 Mar 2038		
	359,387.420	Local	106.752977	383,656.77	110.429410	396,869.41	13,212.64	0.05
Original Face:	4,500,000.000	Base	106.752977	383,656.77	110.429410	396,869.41	13,212.64	0.05
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.5	01 Apr 2038		
	73,507.770	Local	99.566332	73,188.99	112.201183	82,476.59	9,287.60	0.01
Original Face:	1,768,109.000	Base	99.566332	73,188.99	112.201183	82,476.59	9,287.60	0.01
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.5	01 Dec 2038		
	79,577.320	Local	108.443700	86,296.59	112.655701	89,648.39	3,351.80	0.01
Original Face:	400,000.000	Base	108.443700	86,296.59	112.655701	89,648.39	3,351.80	0.01
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.5	01 Dec 2038		
	67,338.340	Local	106.703893	71,852.63	112.296523	75,618.61	3,765.98	0.01
Original Face:	700,000.000	Base	106.703893	71,852.63	112.296523	75,618.61	3,765.98	0.01
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.0	01 Jun 2041		
	348,983.980	Local	111.686468	389,767.88	111.659943	389,675.31	-92.57	0.05
Original Face:	700,000.000	Base	111.686468	389,767.88	111.659943	389,675.31	-92.57	0.05
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.5	01 Sep 2039		
	38,370.570	Local	110.176732	42,275.44	118.338595	45,407.19	3,131.75	0.01
Original Face:	200,000.000	Base	110.176732	42,275.44	118.338595	45,407.19	3,131.75	0.01
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.5	01 Jun 2038		

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Original Face:	399,623.670	Local	109.110952	436,033.19	109.277516	436,698.82	665.63	0.05
	700,000.000	Base	109.110952	436,033.19	109.277516	436,698.82	665.63	0.05
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.0	01 Oct 2036		
Original Face:	182,743.350	Local	111.667314	204,064.59	115.285180	210,676.00	6,611.41	0.03
	600,000.000	Base	111.667314	204,064.59	115.285180	210,676.00	6,611.41	0.03
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.5	01 Sep 2039		
Original Face:	78,959.370	Local	109.638666	86,570.00	116.421280	91,925.51	5,355.51	0.01
	200,000.000	Base	109.638666	86,570.00	116.421280	91,925.51	5,355.51	0.01
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4				4.0	01 Oct 2025		
Original Face:	93,648.930	Local	104.089540	97,478.74	106.606779	99,836.11	2,357.37	0.01
	400,000.000	Base	104.089540	97,478.74	106.606779	99,836.11	2,357.37	0.01
3128NCCU6	FED HM LN PC POOL 1G0083 FH 03/35 FLOATING VAR				2.378	01 Mar 2035		
Original Face:	313,181.200	Local	100.482191	314,691.33	105.594148	330,701.02	16,009.69	0.04
	4,600,000.000	Base	100.482191	314,691.33	105.594148	330,701.02	16,009.69	0.04
3128QHWD8	FED HM LN PC POOL 1N1544 FH 07/37 FLOATING VAR				2.464	01 Jul 2037		
Original Face:	152,384.300	Local	102.000186	155,432.27	105.844978	161,291.13	5,858.86	0.02
	1,200,000.000	Base	102.000186	155,432.27	105.844978	161,291.13	5,858.86	0.02
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5				3.5	01 Jan 2043		
Original Face:	174,258.700	Local	105.334345	183,554.26	106.552962	185,677.81	2,123.55	0.02
	200,000.000	Base	105.334345	183,554.26	106.552962	185,677.81	2,123.55	0.02
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.5	01 Jan 2043		
Original Face:	79,685.450	Local	105.392917	83,982.82	106.550639	84,905.36	922.54	0.01
	100,000.000	Base	105.392917	83,982.82	106.550639	84,905.36	922.54	0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5				3.5	01 Feb 2043		
Original Face:	89,527.400	Local	105.394829	94,357.25	106.557948	95,398.56	1,041.31	0.01
	100,000.000	Base	105.394829	94,357.25	106.557948	95,398.56	1,041.31	0.01
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.0	01 Oct 2042		
Original Face:	77,503.380	Local	110.044117	85,287.91	108.330774	83,960.01	-1,327.90	0.01
	100,000.000	Base	110.044117	85,287.91	108.330774	83,960.01	-1,327.90	0.01
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5				3.5	01 Nov 2042		

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Original Face:	241,353.800	Local	105.376195	254,329.45	106.568934	257,208.17	2,878.72	0.03
	300,000.000	Base	105.376195	254,329.45	106.568934	257,208.17	2,878.72	0.03
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.5	01 Dec 2042	
Original Face:	79,993.650	Local	105.390965	84,306.08	106.556229	85,238.22	932.14	0.01
	100,000.000	Base	105.390965	84,306.08	106.556229	85,238.22	932.14	0.01
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.5	01 Feb 2043	
Original Face:	90,529.560	Local	105.394879	95,413.52	106.556242	96,464.90	1,051.38	0.01
	100,000.000	Base	105.394879	95,413.52	106.556242	96,464.90	1,051.38	0.01
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.0	01 Aug 2043	
Original Face:	89,401.710	Local	102.431743	91,575.73	108.359462	96,875.21	5,299.48	0.01
	100,000.000	Base	102.431743	91,575.73	108.359462	96,875.21	5,299.48	0.01
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.5	01 Mar 2043	
Original Face:	1,314,356.750	Local	104.143142	1,368,812.41	106.534297	1,400,240.72	31,428.31	0.18
	1,600,000.000	Base	104.143142	1,368,812.41	106.534297	1,400,240.72	31,428.31	0.17
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.5	01 Mar 2044	
Original Face:	181,436.770	Local	107.204863	194,509.04	111.160203	201,685.48	7,176.44	0.03
	200,000.000	Base	107.204863	194,509.04	111.160203	201,685.48	7,176.44	0.02
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.5	01 Dec 2043	
Original Face:	880,130.110	Local	107.200088	943,500.25	111.160146	978,353.92	34,853.67	0.12
	1,000,000.000	Base	107.200088	943,500.25	111.160146	978,353.92	34,853.67	0.12
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.5	01 Feb 2044	
Original Face:	695,831.770	Local	107.203335	745,954.86	111.098003	773,055.20	27,100.34	0.10
	800,000.000	Base	107.203335	745,954.86	111.098003	773,055.20	27,100.34	0.09
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5					3.5	01 Mar 2045	
Original Face:	6,897,004.230	Local	104.608114	7,214,826.05	106.543578	7,348,315.08	133,489.03	0.92
	7,650,000.000	Base	104.608114	7,214,826.05	106.543578	7,348,315.08	133,489.03	0.89
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.0	01 Apr 2043	
Original Face:	167,695.940	Local	102.982648	172,697.72	108.274715	181,572.30	8,874.58	0.02
	200,000.000	Base	102.982648	172,697.72	108.274715	181,572.30	8,874.58	0.02
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.5	01 Dec 2043	

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Original Face:	85,040.010	Local	107.200117	91,162.99	111.064102	94,448.92	3,285.93	0.01	
	100,000.000	Base	107.200117	91,162.99	111.064102	94,448.92	3,285.93	0.01	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.5	01 May 2043		
Original Face:	378,851.590	Local	106.351067	402,912.71	107.000555	405,373.30	2,460.59	0.05	
	500,000.000	Base	106.351067	402,912.71	107.000555	405,373.30	2,460.59	0.05	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	78,677.290	Local	103.265339	81,246.37	109.556159	86,195.82	4,949.45	0.01	
	100,000.000	Base	103.265339	81,246.37	109.556159	86,195.82	4,949.45	0.01	
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	90,949.620	Local	103.265335	93,919.43	109.556651	99,641.36	5,721.93	0.01	
	100,000.000	Base	103.265335	93,919.43	109.556651	99,641.36	5,721.93	0.01	
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	156,002.040	Local	103.647818	161,692.71	110.077860	171,723.71	10,031.00	0.02	
	200,000.000	Base	103.647818	161,692.71	110.077860	171,723.71	10,031.00	0.02	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	156,163.920	Local	103.394779	161,465.34	109.556581	171,087.85	9,622.51	0.02	
	200,000.000	Base	103.394779	161,465.34	109.556581	171,087.85	9,622.51	0.02	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.5	01 Nov 2044		
Original Face:	81,783.200	Local	110.160510	90,092.79	111.047840	90,818.48	725.69	0.01	
	100,000.000	Base	110.160510	90,092.79	111.047840	90,818.48	725.69	0.01	
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		
	3,470,000.000	Local	90.908092	3,154,510.78	96.060700	3,333,306.29	178,795.51	0.42	
		Base	90.908092	3,154,510.78	96.060700	3,333,306.29	178,795.51	0.40	
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625	15 Nov 2030		
	760,000.000	Local	136.776257	1,039,499.55	153.213900	1,164,425.64	124,926.09	0.15	
		Base	136.776257	1,039,499.55	153.213900	1,164,425.64	124,926.09	0.14	
3136A03E5	FANNIE MAE FNR 2011 87 SG					6.0967	25 Apr 2040		
Original Face:	534,845.280	Local	16.700218	89,320.33	17.277410	92,407.41	3,087.08	0.01	
	1,000,000.000	Base	16.700218	89,320.33	17.277410	92,407.41	3,087.08	0.01	
3136A1QW8	FANNIE MAE FNR 2011 96 SA					6.0967	25 Oct 2041		

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Original Face:	337,962.220	Local	13.729576	46,400.78	20.287550	68,564.25	22,163.47	0.01
	1,000,000.000	Base	13.729576	46,400.78	20.287550	68,564.25	22,163.47	0.01
3136A35F4	FANNIE MAE FNR 2012 28 B					6.5	25 Jun 2039	
Original Face:	59,057.530	Local	114.194583	67,440.50	112.007410	66,148.81	-1,291.69	0.01
	200,000.000	Base	114.194583	67,440.50	112.007410	66,148.81	-1,291.69	0.01
3136A54N3	FANNIE MAE FNR 2012 51 B					7.0	25 May 2042	
Original Face:	109,558.830	Local	116.790349	127,954.14	117.419130	128,643.03	688.89	0.02
	400,000.000	Base	116.790349	127,954.14	117.419130	128,643.03	688.89	0.02
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.0	25 May 2042	
Original Face:	163,887.190	Local	112.730080	184,750.16	114.460920	187,586.79	2,836.63	0.02
	600,000.000	Base	112.730080	184,750.16	114.460920	187,586.79	2,836.63	0.02
3136A65Y6	FANNIE MAE FNR 2012 74 SA					6.1967	25 Mar 2042	
Original Face:	139,784.570	Local	13.082116	18,286.78	18.303800	25,585.89	7,299.11	0.00
	300,000.000	Base	13.082116	18,286.78	18.303800	25,585.89	7,299.11	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					6.1467	25 Jul 2042	
Original Face:	42,592.380	Local	18.411533	7,841.91	18.774680	7,996.58	154.67	0.00
	100,000.000	Base	18.411533	7,841.91	18.774680	7,996.58	154.67	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					6.1967	25 Feb 2041	
Original Face:	56,182.850	Local	19.484754	10,947.09	13.374460	7,514.15	-3,432.94	0.00
	100,000.000	Base	19.484754	10,947.09	13.374460	7,514.15	-3,432.94	0.00
3136A7FD9	FANNIE MAE FNR 2012 70 HS					5.5467	25 Jul 2042	
Original Face:	572,418.440	Local	17.456204	99,922.53	22.277420	127,520.06	27,597.53	0.02
	1,000,000.000	Base	17.456204	99,922.53	22.277420	127,520.06	27,597.53	0.02
3136A8JN1	FANNIE MAE FNR 2012 93 SG					5.6467	25 Sep 2042	
Original Face:	441,051.930	Local	23.622964	104,189.54	18.540970	81,775.31	-22,414.23	0.01
	700,000.000	Base	23.622964	104,189.54	18.540970	81,775.31	-22,414.23	0.01
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.5	25 Dec 2039	
Original Face:	717,341.560	Local	14.639956	105,018.49	10.403370	74,627.70	-30,390.79	0.01
	1,100,000.000	Base	14.639956	105,018.49	10.403370	74,627.70	-30,390.79	0.01
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.5921	25 Sep 2022	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	9,711,249.100	Local	2.482358	241,067.95	2.455120	238,422.82	-2,645.13	0.03
	10,375,000.000	Base	2.482358	241,067.95	2.455120	238,422.82	-2,645.13	0.03
3136A9PL6	FANNIE MAE FNR 2012 128 SQ				5.6967	25 Nov 2042		
Original Face:	144,719.430	Local	22.503184	32,566.48	22.446560	32,484.53	-81.95	0.00
	200,000.000	Base	22.503184	32,566.48	22.446560	32,484.53	-81.95	0.00
3136A9PU6	FANNIE MAE FNR 2012 128 SL				5.6967	25 Nov 2042		
Original Face:	73,236.500	Local	23.325377	17,082.69	23.585180	17,272.96	190.27	0.00
	100,000.000	Base	23.325377	17,082.69	23.585180	17,272.96	190.27	0.00
3136AAXJ9	FANNIE MAE FNR 2012 133 SA				5.6967	25 Dec 2042		
Original Face:	283,331.050	Local	21.906586	62,068.16	19.522640	55,313.70	-6,754.46	0.01
	400,000.000	Base	21.906586	62,068.16	19.522640	55,313.70	-6,754.46	0.01
3136ABQF3	FANNIE MAE FNR 2013 9 BC				6.5	25 Jul 2042		
Original Face:	273,214.310	Local	118.384791	323,444.19	116.666450	318,749.44	-4,694.75	0.04
	700,000.000	Base	118.384791	323,444.19	116.666450	318,749.44	-4,694.75	0.04
3136ABQH9	FANNIE MAE FNR 2013 9 CB				5.5	25 Apr 2042		
Original Face:	624,623.700	Local	113.507574	708,995.21	112.086220	700,117.09	-8,878.12	0.09
	1,200,000.000	Base	113.507574	708,995.21	112.086220	700,117.09	-8,878.12	0.08
3136AEZ67	FANNIE MAE FNR 2013 70 JZ				3.0	25 Jul 2043		
Original Face:	0.190	Local	78.947368	0.15	104.721960	0.20	0.05	0.00
	690,998.010	Base	78.947368	0.15	104.721960	0.20	0.05	0.00
3136AKTB9	FANNIE MAE FNR 2014 47 AI				1.9152	25 Aug 2044		
Original Face:	1,206,220.070	Local	7.799956	94,084.63	6.823090	82,301.48	-11,783.15	0.01
	1,700,000.000	Base	7.799956	94,084.63	6.823090	82,301.48	-11,783.15	0.01
3136ANLH8	FANNIEMAE ACES FNA 2015 M7 AB2				2.502	25 Dec 2024		
Original Face:	270,000.000	Local	99.778467	269,401.86	103.092200	278,348.94	8,947.08	0.03
	270,000.000	Base	99.778467	269,401.86	103.092200	278,348.94	8,947.08	0.03
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2				0.62862	25 Dec 2024		
Original Face:	9,816,111.530	Local	3.700286	363,224.23	3.709640	364,142.40	918.17	0.05
	9,885,000.000	Base	3.700286	363,224.23	3.709640	364,142.40	918.17	0.04
3136ANZT7	FANNIE MAE FNR 2015 37 ST				5.1667	25 Jun 2045		

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Original Face:	869,414.590	Local	18.362514	159,646.38	18.199300	158,227.37	-1,419.01	0.02
	1,000,000.000	Base	18.362514	159,646.38	18.199300	158,227.37	-1,419.01	0.02
3136APB68	FANNIE MAE FNR 2015 55 IO					1.71388	25 Aug 2055	
Original Face:	84,995.680	Local	27.572366	23,435.32	6.352530	5,399.38	-18,035.94	0.00
	100,000.000	Base	27.572366	23,435.32	6.352530	5,399.38	-18,035.94	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					5.6967	25 Aug 2045	
Original Face:	372,938.770	Local	23.316710	86,957.05	27.101420	101,071.70	14,114.65	0.01
	400,000.000	Base	23.316710	86,957.05	27.101420	101,071.70	14,114.65	0.01
3136APWT5	FANNIE MAE FNR 2015 60 SA					5.6967	25 Aug 2045	
Original Face:	369,334.520	Local	23.193462	85,661.46	22.979290	84,870.45	-791.01	0.01
	400,000.000	Base	23.193462	85,661.46	22.979290	84,870.45	-791.01	0.01
3136AQHL7	FANNIEMAE ACES FNA 2015 M13 A2					2.80061	25 Jun 2025	
Original Face:	140,000.000	Local	99.446143	139,224.60	104.833020	146,766.23	7,541.63	0.02
	140,000.000	Base	99.446143	139,224.60	104.833020	146,766.23	7,541.63	0.02
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027	
Original Face:	652,302.490	Local	9.524287	62,127.16	8.580420	55,970.29	-6,156.87	0.01
	1,400,000.000	Base	9.524287	62,127.16	8.580420	55,970.29	-6,156.87	0.01
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041	
Original Face:	361,626.120	Local	20.406023	73,793.51	14.347174	51,883.13	-21,910.38	0.01
	800,000.000	Base	20.406023	73,793.51	14.347174	51,883.13	-21,910.38	0.01
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041	
Original Face:	618,220.130	Local	21.734108	134,364.63	15.692594	97,014.78	-37,349.85	0.01
	1,600,000.000	Base	21.734108	134,364.63	15.692594	97,014.78	-37,349.85	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039	
Original Face:	163,197.820	Local	16.270272	26,552.73	15.864367	25,890.30	-662.43	0.00
	600,000.000	Base	16.270272	26,552.73	15.864367	25,890.30	-662.43	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033	
Original Face:	30,350.760	Local	106.384815	32,288.60	111.588057	33,867.82	1,579.22	0.00
	700,000.000	Base	106.384815	32,288.60	111.588057	33,867.82	1,579.22	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038	

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Original Face:	94,831.180	Local	107.950181	102,370.43	110.953782	105,218.78	2,848.35	0.01
	861,059.000	Base	107.950181	102,370.43	110.953782	105,218.78	2,848.35	0.01
3137A1NA7	FHLMC MULTIFAMILY STRUCTURED P FHMS K008 X1				1.795204	25 Jun 2020		
Original Face:	458,436.370	Local	4.126272	18,916.33	4.804950	22,027.64	3,111.31	0.00
	510,000.000	Base	4.126272	18,916.33	4.804950	22,027.64	3,111.31	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG				5.50795	15 Oct 2041		
Original Face:	712,442.870	Local	28.986010	206,508.76	16.565170	118,017.37	-88,491.39	0.01
	1,300,000.000	Base	28.986010	206,508.76	16.565170	118,017.37	-88,491.39	0.01
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1				1.790334	25 Jul 2021		
Original Face:	458,412.920	Local	1.955889	8,966.05	6.735930	30,878.37	21,912.32	0.00
	500,000.000	Base	1.356866	6,220.05	6.735930	30,878.37	24,658.32	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1				1.703045	25 Oct 2021		
Original Face:	112,929.250	Local	5.356141	6,048.65	6.717740	7,586.29	1,537.64	0.00
	119,000.000	Base	5.356141	6,048.65	6.717740	7,586.29	1,537.64	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST				5.55795	15 Aug 2042		
Original Face:	340,476.270	Local	23.314274	79,379.57	18.564610	63,208.09	-16,171.48	0.01
	500,000.000	Base	23.314274	79,379.57	18.564610	63,208.09	-16,171.48	0.01
3137AT2F8	FREDDIE MAC FHR 4092 AI				3.0	15 Sep 2031		
Original Face:	1,224,899.470	Local	8.533786	104,530.30	8.600460	105,346.99	816.69	0.01
	2,100,000.000	Base	8.533786	104,530.30	8.600460	105,346.99	816.69	0.01
3137ATCE0	FREDDIE MAC FHR 4096 PI				2.5	15 Aug 2027		
Original Face:	1,773,247.110	Local	7.417111	131,523.70	8.068460	143,073.73	11,550.03	0.02
	3,000,000.000	Base	7.417111	131,523.70	8.068460	143,073.73	11,550.03	0.02
3137AWM36	FREDDIE MAC FHR 4136 SE				5.70795	15 Nov 2042		
Original Face:	66,817.410	Local	25.838401	17,264.55	19.951860	13,331.32	-3,933.23	0.00
	100,000.000	Base	25.838401	17,264.55	19.951860	13,331.32	-3,933.23	0.00
3137AWM77	FREDDIE MAC FHR 4136 SJ				5.70795	15 Nov 2042		
Original Face:	71,967.820	Local	24.846716	17,881.64	18.508910	13,320.46	-4,561.18	0.00
	100,000.000	Base	24.846716	17,881.64	18.508910	13,320.46	-4,561.18	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z				3.0	15 May 2043		

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Original Face:	214,809.420	Local	84.250709	180,978.46	103.103420	221,475.86	40,497.40	0.03
	200,000.000	Base	84.250709	180,978.46	103.103420	221,475.86	40,497.40	0.03
3137B2FC9	FREDDIE MAC FHR 4206 CZ					3.0	15 May 2043	
	0.130	Local	84.615385	0.11	102.499160	0.13	0.02	0.00
		Base	84.615385	0.11	102.499160	0.13	0.02	0.00
3137B3FH6	FREDDIE MAC FHR 4226 GZ					3.0	15 Jul 2043	
Original Face:	0.110	Local	72.727273	0.08	101.967070	0.11	0.03	0.00
	0.100	Base	72.727273	0.08	101.967070	0.11	0.03	0.00
3137B4A30	FREDDIE MAC FHR 4239 IO					3.5	15 Jun 2027	
Original Face:	402,286.770	Local	12.836206	51,638.36	11.127920	44,766.15	-6,872.21	0.01
	700,000.000	Base	12.836206	51,638.36	11.127920	44,766.15	-6,872.21	0.01
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.50795	15 Feb 2044	
Original Face:	168,562.610	Local	19.621190	33,073.99	19.040230	32,094.71	-979.28	0.00
	200,000.000	Base	19.621190	33,073.99	19.040230	32,094.71	-979.28	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.55795	15 May 2044	
Original Face:	342,440.350	Local	21.372204	73,187.05	19.469140	66,670.19	-6,516.86	0.01
	400,000.000	Base	21.372204	73,187.05	19.469140	66,670.19	-6,516.86	0.01
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.853483	15 Apr 2041	
Original Face:	1,193,636.750	Local	7.432165	88,713.05	7.057900	84,245.69	-4,467.36	0.01
	1,600,000.000	Base	7.432165	88,713.05	7.057900	84,245.69	-4,467.36	0.01
3137G0BW8	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ1 M3					4.5533	25 Aug 2024	
Original Face:	610,000.000	Local	100.000000	610,000.00	99.298470	605,720.67	-4,279.33	0.08
	610,000.000	Base	100.000000	610,000.00	99.298470	605,720.67	-4,279.33	0.07
3137G0DF3	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ3 M3					5.2033	25 Oct 2024	
Original Face:	610,000.000	Local	100.020474	610,124.89	102.281990	623,920.14	13,795.25	0.08
	610,000.000	Base	100.020474	610,124.89	102.281990	623,920.14	13,795.25	0.08
3137G0FZ7	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA2 B					7.996	25 Dec 2027	
Original Face:	1,329,880.180	Local	100.000000	1,329,880.18	95.343540	1,267,954.84	-61,925.34	0.16
	1,330,000.000	Base	100.000000	1,329,880.18	95.343540	1,267,954.84	-61,925.34	0.15
3137G0GT0	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA3 M2					3.3033	25 Apr 2028	

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Original Face:	1,810,000.000	Local	99.791946	1,806,234.22	102.803420	1,860,741.90	54,507.68	0.23
	1,810,000.000	Base	99.791946	1,806,234.22	102.803420	1,860,741.90	54,507.68	0.22
3137G0GW3	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA3 M3				5.1533	25 Apr 2028		
Original Face:	1,340,000.000	Local	100.000000	1,340,000.00	99.136700	1,328,431.78	-11,568.22	0.17
	1,340,000.000	Base	100.000000	1,340,000.00	99.136700	1,328,431.78	-11,568.22	0.16
3137G0GZ6	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA3 B				9.8033	25 Apr 2028		
Original Face:	1,529,902.240	Local	100.000000	1,529,902.24	95.104750	1,455,009.70	-74,892.54	0.18
	1,530,000.000	Base	100.000000	1,529,902.24	95.104750	1,455,009.70	-74,892.54	0.18
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.0	01 Sep 2033		
Original Face:	33,225.230	Local	106.397728	35,350.89	111.647730	37,095.22	1,744.33	0.00
	700,000.000	Base	106.397728	35,350.89	111.647730	37,095.22	1,744.33	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.5	01 Oct 2041		
Original Face:	442,430.810	Local	105.967159	468,831.36	109.648356	485,118.11	16,286.75	0.06
	1,400,000.000	Base	105.967159	468,831.36	109.648356	485,118.11	16,286.75	0.06
3138AW3H4	FNMA POOL AJ5299 FN 11/41 FIXED 4				4.0	01 Nov 2041		
Original Face:	3,677,231.800	Local	106.929992	3,932,063.67	109.667601	4,032,731.90	100,668.23	0.51
	5,951,000.000	Base	106.929992	3,932,063.67	109.667601	4,032,731.90	100,668.23	0.49
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.0	01 Apr 2042		
Original Face:	74,511.100	Local	109.806109	81,817.74	107.951577	80,435.91	-1,381.83	0.01
	100,000.000	Base	109.806109	81,817.74	107.951577	80,435.91	-1,381.83	0.01
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4				4.0	01 Apr 2042		
Original Face:	452,388.310	Local	109.806012	496,749.56	107.963016	488,412.06	-8,337.50	0.06
	500,000.000	Base	109.806012	496,749.56	107.963016	488,412.06	-8,337.50	0.06
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR				6.0	01 Sep 2039		
Original Face:	119,910.480	Local	112.445293	134,833.69	116.686331	139,919.14	5,085.45	0.02
	300,000.000	Base	112.445293	134,833.69	116.686331	139,919.14	5,085.45	0.02
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR				4.0	01 Apr 2043		
Original Face:	73,573.050	Local	103.403977	76,077.46	109.365772	80,463.73	4,386.27	0.01
	100,000.000	Base	103.403977	76,077.46	109.365772	80,463.73	4,386.27	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR				6.5	01 May 2040		

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Original Face:	368,442.770	Local	109.678792	404,103.58	115.078635	423,998.91	19,895.33	0.05
	900,000.000	Base	109.678792	404,103.58	115.078635	423,998.91	19,895.33	0.05
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.5	01 Jan 2044	
Original Face:	82,372.210	Local	108.374766	89,270.69	111.715680	92,022.67	2,751.98	0.01
	100,000.000	Base	108.374766	89,270.69	111.715680	92,022.67	2,751.98	0.01
3138EN2H1	FNMA POOL AL6175 FN 01/44 FIXED VAR					3.5	01 Jan 2044	
Original Face:	939,623.780	Local	104.282195	979,860.30	107.198668	1,007,264.18	27,403.88	0.13
	1,100,000.000	Base	104.282195	979,860.30	107.198668	1,007,264.18	27,403.88	0.12
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR					4.5	01 Jul 2044	
Original Face:	163,766.300	Local	109.117694	178,698.01	111.390139	182,419.51	3,721.50	0.02
	200,000.000	Base	109.117694	178,698.01	111.390139	182,419.51	3,721.50	0.02
3138ENWP0	FNMA POOL AL6053 FN 05/43 FIXED VAR					4.0	01 May 2043	
Original Face:	2,339,900.960	Local	107.284273	2,510,345.73	109.645669	2,565,600.06	55,254.33	0.32
	2,900,000.000	Base	107.284273	2,510,345.73	109.645669	2,565,600.06	55,254.33	0.31
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.0	01 Aug 2038	
Original Face:	550,804.800	Local	110.483062	608,546.01	111.882100	616,251.98	7,705.97	0.08
	800,000.000	Base	110.483062	608,546.01	111.882100	616,251.98	7,705.97	0.07
3138L9T85	FNMA POOL AM8674 FN 04/25 FIXED 2.81					2.81	01 Apr 2025	
Original Face:	50,000.000	Local	98.244920	49,122.46	105.052985	52,526.49	3,404.03	0.01
	50,000.000	Base	98.244920	49,122.46	105.052985	52,526.49	3,404.03	0.01
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.0	01 Sep 2042	
Original Face:	70,864.250	Local	109.978304	77,935.30	107.969088	76,511.48	-1,423.82	0.01
	100,000.000	Base	109.978304	77,935.30	107.969088	76,511.48	-1,423.82	0.01
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5					2.5	01 Oct 2042	
Original Face:	227,067.790	Local	101.785722	231,122.59	101.238612	229,880.28	-1,242.31	0.03
	300,000.000	Base	101.785722	231,122.59	101.238612	229,880.28	-1,242.31	0.03
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.0	01 Jun 2043	
Original Face:	77,264.910	Local	103.555417	80,012.00	109.314831	84,462.01	4,450.01	0.01
	100,000.000	Base	103.555417	80,012.00	109.314831	84,462.01	4,450.01	0.01
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.0	01 Jun 2043	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	76,211.110	Local	103.400856	78,802.94	108.879298	82,978.12	4,175.18	0.01	
	100,000.000	Base	103.400856	78,802.94	108.879298	82,978.12	4,175.18	0.01	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4				4.0	01 Dec 2042			
Original Face:	135,143.490	Local	108.044598	146,015.24	107.723237	145,580.94	-434.30	0.02	
	200,000.000	Base	108.044598	146,015.24	107.723237	145,580.94	-434.30	0.02	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4				4.0	01 Jan 2043			
Original Face:	75,876.100	Local	110.379210	83,751.44	108.215328	82,109.57	-1,641.87	0.01	
	100,000.000	Base	110.379210	83,751.44	108.215328	82,109.57	-1,641.87	0.01	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4				4.0	01 Dec 2042			
Original Face:	63,703.920	Local	109.835501	69,969.52	107.969295	68,780.67	-1,188.85	0.01	
	100,000.000	Base	109.835501	69,969.52	107.969295	68,780.67	-1,188.85	0.01	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4				4.0	01 Aug 2043			
Original Face:	84,343.800	Local	102.993296	86,868.46	108.411601	91,438.46	4,570.00	0.01	
	100,000.000	Base	102.993296	86,868.46	108.411601	91,438.46	4,570.00	0.01	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5				4.5	01 May 2044			
Original Face:	299,524.340	Local	107.813442	322,927.50	109.081871	326,726.75	3,799.25	0.04	
	551,126.000	Base	107.813442	322,927.50	109.081871	326,726.75	3,799.25	0.04	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5				4.5	01 Feb 2045			
Original Face:	549,071.400	Local	111.386803	611,593.08	112.061500	615,297.65	3,704.57	0.08	
	600,000.000	Base	111.386803	611,593.08	112.061500	615,297.65	3,704.57	0.07	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5				4.5	01 Feb 2045			
Original Face:	265,440.610	Local	111.655085	296,377.94	112.465546	298,529.23	2,151.29	0.04	
	300,000.000	Base	111.655085	296,377.94	112.465546	298,529.23	2,151.29	0.04	
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5				4.5	01 Jan 2045			
Original Face:	86,780.550	Local	111.653521	96,893.54	112.419313	97,558.10	664.56	0.01	
	100,000.000	Base	111.653521	96,893.54	112.419313	97,558.10	664.56	0.01	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4				4.0	01 Jan 2045			
Original Face:	261,271.350	Local	107.305772	280,359.24	108.992125	284,765.20	4,405.96	0.04	
	300,000.000	Base	107.305772	280,359.24	108.992125	284,765.20	4,405.96	0.03	
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5				4.5	01 Jan 2045			

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Original Face:	611,175.340	Local	111.385243	680,759.14	112.061912	684,894.77	4,135.63	0.09	
	700,000.000	Base	111.385243	680,759.14	112.061912	684,894.77	4,135.63	0.08	
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
Original Face:	1,776,811.520	Local	107.725261	1,914,074.84	109.540444	1,946,327.23	32,252.39	0.24	
	1,900,000.000	Base	107.725261	1,914,074.84	109.540444	1,946,327.23	32,252.39	0.24	
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
Original Face:	3,645,251.220	Local	104.734716	3,817,843.52	105.591245	3,849,066.15	31,222.63	0.48	
	3,800,000.000	Base	104.734716	3,817,843.52	105.591245	3,849,066.15	31,222.63	0.46	
3138WGAM6	FNMA POOL AS6311 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
Original Face:	2,886,607.740	Local	102.876368	2,969,637.19	105.601799	3,048,309.70	78,672.51	0.38	
	3,000,000.000	Base	102.876368	2,969,637.19	105.601799	3,048,309.70	78,672.51	0.37	
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
Original Face:	489,132.080	Local	103.419453	505,857.72	106.324478	520,067.13	14,209.41	0.07	
	500,000.000	Base	103.419453	505,857.72	106.324478	520,067.13	14,209.41	0.06	
3138WGHT4	FNMA POOL AS6541 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
Original Face:	490,238.530	Local	102.968794	504,792.70	106.947845	524,299.54	19,506.84	0.07	
	500,000.000	Base	102.968794	504,792.70	106.947845	524,299.54	19,506.84	0.06	
3138WVGJ0	FNMA POOL AS6562 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
Original Face:	488,456.230	Local	102.814969	502,206.12	106.347289	519,459.96	17,253.84	0.07	
	500,000.000	Base	102.814969	502,206.12	106.347289	519,459.96	17,253.84	0.06	
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	87,297.180	Local	103.293520	90,172.33	109.366124	95,473.54	5,301.21	0.01	
	100,000.000	Base	103.293520	90,172.33	109.366124	95,473.54	5,301.21	0.01	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	155,940.680	Local	103.555346	161,484.91	109.366252	170,546.48	9,061.57	0.02	
	200,000.000	Base	103.555346	161,484.91	109.366252	170,546.48	9,061.57	0.02	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	79,493.130	Local	103.401829	82,197.35	108.880605	86,552.60	4,355.25	0.01	
	100,000.000	Base	103.401829	82,197.35	108.880605	86,552.60	4,355.25	0.01	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.0	01 Jul 2043		

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Original Face:	156,495.700	Local	103.556417	162,061.34	109.366314	171,153.58	9,092.24	0.02
	200,000.000	Base	103.556417	162,061.34	109.366314	171,153.58	9,092.24	0.02
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.0	01 Jul 2043	
Original Face:	138,716.610	Local	103.331533	143,338.00	108.341019	150,286.99	6,948.99	0.02
	200,000.000	Base	103.331533	143,338.00	108.341019	150,286.99	6,948.99	0.02
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.0	01 Sep 2043	
Original Face:	3,451,436.650	Local	107.157639	3,698,478.04	109.825652	3,790,562.80	92,084.76	0.47
	4,898,873.000	Base	107.157639	3,698,478.04	109.825652	3,790,562.80	92,084.76	0.46
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.5	01 Oct 2043	
Original Face:	341,091.150	Local	107.804603	367,711.96	109.223901	372,553.06	4,841.10	0.05
	715,719.000	Base	107.804603	367,711.96	109.223901	372,553.06	4,841.10	0.04
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.5	01 Oct 2043	
Original Face:	69,377.260	Local	107.804589	74,791.87	109.403048	75,900.84	1,108.97	0.01
	180,844.000	Base	107.804589	74,791.87	109.403048	75,900.84	1,108.97	0.01
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.5	01 Jun 2044	
Original Face:	292,743.340	Local	108.162341	316,638.05	109.380536	320,204.23	3,566.18	0.04
	498,051.000	Base	108.162341	316,638.05	109.380536	320,204.23	3,566.18	0.04
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.5	01 Aug 2044	
Original Face:	134,637.870	Local	107.817177	145,162.75	109.087356	146,872.89	1,710.14	0.02
	602,226.000	Base	107.817177	145,162.75	109.087356	146,872.89	1,710.14	0.02
3138Y8BV1	FNMA POOL AX6351 FN 01/30 FIXED 3					3.0	01 Jan 2030	
	0.000	Local	0.000000	-27.88	0.000000	0.00	27.88	0.00
		Base	0.000000	-27.88	0.000000	0.00	27.88	0.00
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.5	01 Jun 2045	
Original Face:	948,587.560	Local	104.394548	990,273.70	107.088417	1,015,827.40	25,553.70	0.13
	982,188.000	Base	104.394548	990,273.70	107.088417	1,015,827.40	25,553.70	0.12
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.5	25 Apr 2035	
Original Face:	516,119.940	Local	111.551912	575,741.66	113.212750	584,313.58	8,571.92	0.07
	2,000,000.000	Base	111.551912	575,741.66	113.212750	584,313.58	8,571.92	0.07
31396LT75	FANNIE MAE FNR 2006 115 EI					6.1867	25 Dec 2036	

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Original Face:	726,882.390	Local	19.912791	144,742.57	23.693240	172,221.99	27,479.42	0.02
	4,600,000.000	Base	19.912791	144,742.57	23.693240	172,221.99	27,479.42	0.02
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.0	15 May 2036	
Original Face:	178,255.000	Local	112.546964	200,620.59	114.350150	203,834.86	3,214.27	0.03
	300,000.000	Base	112.546964	200,620.59	114.350150	203,834.86	3,214.27	0.02
31397EWH4	FREDDIE MAC FHR 3281 AI					5.98795	15 Feb 2037	
Original Face:	317,112.920	Local	18.557702	58,848.87	20.424880	64,769.93	5,921.06	0.01
	2,100,000.000	Base	18.557702	58,848.87	20.424880	64,769.93	5,921.06	0.01
31397QCF3	FANNIE MAE FNR 2010 150 SK					6.0767	25 Jan 2041	
Original Face:	329,101.140	Local	20.663344	68,003.30	19.795060	65,145.77	-2,857.53	0.01
	1,500,000.000	Base	20.663344	68,003.30	19.795060	65,145.77	-2,857.53	0.01
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.5	25 Jul 2041	
Original Face:	131,570.380	Local	107.720606	141,728.41	118.342620	155,703.83	13,975.42	0.02
	100,000.000	Base	107.720606	141,728.41	118.342620	155,703.83	13,975.42	0.02
31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1					1.166516	25 Jan 2020	
Original Face:	264,806.070	Local	2.371962	6,281.10	2.938340	7,780.90	1,499.80	0.00
	290,000.000	Base	2.371962	6,281.10	2.938340	7,780.90	1,499.80	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					5.78795	15 Jan 2040	
Original Face:	16,584.290	Local	26.330521	4,366.73	19.201710	3,184.47	-1,182.26	0.00
	100,000.000	Base	26.330521	4,366.73	19.201710	3,184.47	-1,182.26	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.0	01 Feb 2034	
Original Face:	3,500.510	Local	111.761429	3,912.22	116.113939	4,064.58	152.36	0.00
	100,000.000	Base	111.761429	3,912.22	116.113939	4,064.58	152.36	0.00
31402Q5R8	FNMA POOL 735356 FN 01/35 FLOATING VAR					2.089	01 Jan 2035	
Original Face:	259,273.690	Local	100.340447	260,156.38	103.770646	269,049.98	8,893.60	0.03
	1,800,000.000	Base	100.340447	260,156.38	103.770646	269,049.98	8,893.60	0.03
31409VAW3	FNMA POOL 879421 FN 02/36 FLOATING VAR					3.032	01 Feb 2036	
Original Face:	254,923.440	Local	101.714707	259,294.63	105.361090	268,590.12	9,295.49	0.03
	3,000,000.000	Base	101.714707	259,294.63	105.361090	268,590.12	9,295.49	0.03
3140ECM89	FNMA POOL BA7582 FN 03/31 FIXED 3					3.0	01 Mar 2031	

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			0.000 Local	0.000000	-24.22	0.000000	0.00	0.00
			Base	0.000000	-24.22	0.000000	0.00	0.00
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.0	01 Nov 2035	
	53,422.610	Local	111.948929	59,806.04	116.030890	61,986.73	2,180.69	0.01
Original Face:	500,000.000	Base	111.948929	59,806.04	116.030890	61,986.73	2,180.69	0.01
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.0	01 Oct 2035	
	85,145.450	Local	106.567092	90,737.03	111.634470	95,051.67	4,314.64	0.01
Original Face:	900,000.000	Base	106.567092	90,737.03	111.634470	95,051.67	4,314.64	0.01
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.0	01 Aug 2037	
	107,688.520	Local	112.177287	120,802.06	116.055048	124,977.96	4,175.90	0.02
Original Face:	600,000.000	Base	112.177287	120,802.06	116.055048	124,977.96	4,175.90	0.02
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.5	01 Oct 2044	
	965,338.440	Local	109.181132	1,053,967.44	111.067666	1,072,178.87	18,211.43	0.13
Original Face:	1,200,000.000	Base	109.181132	1,053,967.44	111.067666	1,072,178.87	18,211.43	0.13
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.0	01 Oct 2037	
	2,589.400	Local	113.513169	2,939.31	108.591008	2,811.86	-127.45	0.00
Original Face:	100,000.000	Base	113.513169	2,939.31	108.591008	2,811.86	-127.45	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.0	01 Dec 2037	
	4,381.510	Local	113.739327	4,983.50	112.465815	4,927.70	-55.80	0.00
Original Face:	100,000.000	Base	113.739327	4,983.50	112.465815	4,927.70	-55.80	0.00
31412TzM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.0	01 Nov 2038	
	17,263.140	Local	113.834505	19,651.41	113.143960	19,532.20	-119.21	0.00
Original Face:	500,000.000	Base	113.834505	19,651.41	113.143960	19,532.20	-119.21	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038	
	90,166.320	Local	107.957517	97,341.32	110.953782	100,042.94	2,701.62	0.01
Original Face:	1,300,984.000	Base	107.957517	97,341.32	110.953782	100,042.94	2,701.62	0.01
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038	
	100,554.310	Local	107.497809	108,093.68	110.953782	111,568.81	3,475.13	0.01
Original Face:	1,313,542.000	Base	107.497809	108,093.68	110.953782	111,568.81	3,475.13	0.01
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033	

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Original Face:	19,458.230	Local	111.658614	21,726.79	115.663648	22,506.10	779.31	0.00	
	200,000.000	Base	111.658614	21,726.79	115.663648	22,506.10	779.31	0.00	
31415QFG6	FNMA POOL 985867 FN 08/38 FIXED 7				7.0	01 Aug 2038			
Original Face:	2,412.120	Local	113.596338	2,740.08	107.220782	2,586.29	-153.79	0.00	
	200,000.000	Base	113.596338	2,740.08	107.220782	2,586.29	-153.79	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7				7.0	01 Nov 2038			
Original Face:	6,031.620	Local	113.619724	6,853.11	119.325462	7,197.26	344.15	0.00	
	100,000.000	Base	113.619724	6,853.11	119.325462	7,197.26	344.15	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR				5.5	01 Aug 2038			
Original Face:	51,454.970	Local	107.699781	55,416.89	113.814408	58,563.17	3,146.28	0.01	
	491,391.000	Base	107.699781	55,416.89	113.814408	58,563.17	3,146.28	0.01	
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3				3.0	01 Sep 2042			
Original Face:	72,269.020	Local	104.219969	75,318.75	105.103604	75,957.34	638.59	0.01	
	100,000.000	Base	104.219969	75,318.75	105.103604	75,957.34	638.59	0.01	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4				4.0	01 Jun 2043			
Original Face:	143,094.840	Local	103.180890	147,646.53	108.340820	155,030.12	7,383.59	0.02	
	200,000.000	Base	103.180890	147,646.53	108.340820	155,030.12	7,383.59	0.02	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5				4.5	01 Jun 2031			
Original Face:	61,339.960	Local	104.723740	64,237.50	109.777032	67,337.19	3,099.69	0.01	
	200,000.000	Base	104.723740	64,237.50	109.777032	67,337.19	3,099.69	0.01	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5				4.5	01 Oct 2041			
Original Face:	303,948.270	Local	105.967177	322,085.40	109.648656	333,275.19	11,189.79	0.04	
	700,000.000	Base	105.967177	322,085.40	109.648656	333,275.19	11,189.79	0.04	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5				4.5	01 May 2031			
Original Face:	182,843.530	Local	104.717236	191,468.69	109.705749	200,589.86	9,121.17	0.03	
	600,000.000	Base	104.717236	191,468.69	109.705749	200,589.86	9,121.17	0.02	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5				4.5	01 Apr 2031			
Original Face:	58,267.870	Local	104.710967	61,012.85	109.758555	63,953.97	2,941.12	0.01	
	200,000.000	Base	104.710967	61,012.85	109.758555	63,953.97	2,941.12	0.01	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5				4.5	01 Dec 2043			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	167,223.940	Local	108.402003	181,274.10	111.719319	186,821.45	5,547.35	0.02	
	200,000.000	Base	108.402003	181,274.10	111.719319	186,821.45	5,547.35	0.02	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.5	01 Nov 2031		
Original Face:	85,748.110	Local	106.102875	90,981.21	109.980763	94,306.43	3,325.22	0.01	
	200,000.000	Base	106.102875	90,981.21	109.980763	94,306.43	3,325.22	0.01	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.5	01 Dec 2031		
Original Face:	102,475.200	Local	106.110376	108,736.82	110.026829	112,750.21	4,013.39	0.01	
	200,000.000	Base	106.110376	108,736.82	110.026829	112,750.21	4,013.39	0.01	
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.0	01 Aug 2042		
Original Face:	149,606.840	Local	106.867935	159,881.74	108.436935	162,229.07	2,347.33	0.02	
	200,000.000	Base	106.867935	159,881.74	108.436935	162,229.07	2,347.33	0.02	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.5	01 Sep 2042		
Original Face:	71,671.640	Local	108.345184	77,652.77	111.054152	79,594.33	1,941.56	0.01	
	100,000.000	Base	108.345184	77,652.77	111.054152	79,594.33	1,941.56	0.01	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.0	01 Nov 2042		
Original Face:	313,999.950	Local	107.164743	336,497.24	108.443005	340,510.98	4,013.74	0.04	
	400,000.000	Base	107.164743	336,497.24	108.443005	340,510.98	4,013.74	0.04	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
Original Face:	85,282.520	Local	102.993216	87,835.21	108.448732	92,487.81	4,652.60	0.01	
	100,000.000	Base	102.993216	87,835.21	108.448732	92,487.81	4,652.60	0.01	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
Original Face:	246,003.260	Local	108.418433	266,712.88	111.691310	274,764.26	8,051.38	0.03	
	300,000.000	Base	108.418433	266,712.88	111.691310	274,764.26	8,051.38	0.03	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
Original Face:	170,169.870	Local	108.420198	184,498.51	111.729089	190,129.25	5,630.74	0.02	
	200,000.000	Base	108.420198	184,498.51	111.729089	190,129.25	5,630.74	0.02	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
Original Face:	170,118.970	Local	108.371206	184,359.98	111.743472	190,096.84	5,736.86	0.02	
	200,000.000	Base	108.371206	184,359.98	111.743472	190,096.84	5,736.86	0.02	
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		

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Original Face:	128,930.780	Local	113.224142	145,980.77	115.868619	149,390.31	3,409.54	0.02	
	900,000.000	Base	113.224142	145,980.77	115.868619	149,390.31	3,409.54	0.02	
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.5	15 Apr 2020		
	200,000.000	Local	101.233650	202,467.30	101.125000	202,250.00	-217.30	0.03	
		Base	101.233650	202,467.30	101.125000	202,250.00	-217.30	0.02	
31771EAA9	FICO STRIP PRIN DEBENTURES 05/18 0.00000						11 May 2018		
	260,000.000	Local	92.103819	239,469.93	98.495600	256,088.56	16,618.63	0.03	
		Base	92.103819	239,469.93	98.495600	256,088.56	16,618.63	0.03	
31771KAF4	FICO STRIP PRIN DEBENTURES 04/18 0.00000						06 Apr 2018		
	210,000.000	Local	92.500343	194,250.72	98.755000	207,385.50	13,134.78	0.03	
		Base	92.500343	194,250.72	98.755000	207,385.50	13,134.78	0.03	
31771KAJ6	FICO STRIP PRIN DEBENTURES 11/18 0.00000						02 Nov 2018		
	250,000.000	Local	89.818596	224,546.49	98.205400	245,513.50	20,967.01	0.03	
		Base	89.818596	224,546.49	98.205400	245,513.50	20,967.01	0.03	
319963BP8	FIRST DATA CORPORATION COMPANY GUAR 144A 12/23 7					7.0	01 Dec 2023		
	580,000.000	Local	100.000000	580,000.00	101.250000	587,250.00	7,250.00	0.07	
		Base	100.000000	580,000.00	101.250000	587,250.00	7,250.00	0.07	
32007UBE8	FIRST DATA CORP 2021 EXTENDED DOLLAR TERM LOAN					1.0	24 Mar 2021		
	100,910.420	Local	100.079278	100,990.42	99.575000	100,481.55	-508.87	0.01	
		Base	100.079278	100,990.42	99.575000	100,481.55	-508.87	0.01	
32007UBN8	FIRST DATA CORPORATION 2015 USD TERM LOAN					1.0	08 Jul 2022		
	200,000.000	Local	100.129870	200,259.74	98.895800	197,791.60	-2,468.14	0.02	
		Base	100.129870	200,259.74	98.895800	197,791.60	-2,468.14	0.02	
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.0	15 Jan 2024		
	316,000.000	Local	100.233775	316,738.73	100.250000	316,790.00	51.27	0.04	
		Base	100.233775	316,738.73	100.250000	316,790.00	51.27	0.04	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	1,220,000.000	Local	110.487324	1,347,945.35	124.121900	1,514,287.18	166,341.83	0.19	
		Base	110.487324	1,347,945.35	124.121900	1,514,287.18	166,341.83	0.18	
337932AE7	FIRSTENERGY CORP SR UNSECURED 03/18 2.75					2.75	15 Mar 2018		

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	80,000.000	Local	99.995950	79,996.76	101.245300	80,996.24	999.48	0.01
		Base	99.995950	79,996.76	101.245300	80,996.24	999.48	0.01
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.25	15 Mar 2023	
	720,000.000	Local	101.533526	731,041.39	103.166900	742,801.68	11,760.29	0.09
		Base	101.533526	731,041.39	103.166900	742,801.68	11,760.29	0.09
340630AA0	FLORIDA EAST COAST HLDGS SR SECURED 144A 05/19 6.75					6.75	01 May 2019	
	180,000.000	Local	101.620322	182,916.58	99.500000	179,100.00	-3,816.58	0.02
		Base	101.620322	182,916.58	99.500000	179,100.00	-3,816.58	0.02
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043	
	1,190,000.000	Local	103.161769	1,227,625.05	105.848300	1,259,594.77	31,969.72	0.16
		Base	103.161769	1,227,625.05	105.848300	1,259,594.77	31,969.72	0.15
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125					8.125	15 Jan 2020	
	440,000.000	Local	114.945827	505,761.64	119.267500	524,777.00	19,015.36	0.07
		Base	114.945827	505,761.64	119.267500	524,777.00	19,015.36	0.06
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2					3.2	15 Jan 2021	
	690,000.000	Local	99.935439	689,554.53	103.008400	710,757.96	21,203.43	0.09
		Base	99.935439	689,554.53	103.008400	710,757.96	21,203.43	0.09
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4					4.0	14 Nov 2021	
	250,000.000	Local	99.928916	249,822.29	90.343700	225,859.25	-23,963.04	0.03
		Base	99.928916	249,822.29	90.343700	225,859.25	-23,963.04	0.03
35802XAF0	FRESENIUS MED CARE II COMPANY GUAR 144A 01/22 5.875					5.875	31 Jan 2022	
	200,000.000	Local	107.518375	215,036.75	109.625000	219,250.00	4,213.25	0.03
		Base	107.518375	215,036.75	109.625000	219,250.00	4,213.25	0.03
35802XAH6	FRESENIUS MED CARE II COMPANY GUAR 144A 10/20 4.125					4.125	15 Oct 2020	
	20,000.000	Local	100.000000	20,000.00	102.750000	20,550.00	550.00	0.00
		Base	100.000000	20,000.00	102.750000	20,550.00	550.00	0.00
36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A					0.72205	15 Nov 2034	
	1,004,738.700	Local	93.232102	936,739.01	87.165600	875,786.52	-60,952.49	0.11
Original Face:	4,300,000.000	Base	93.232102	936,739.01	87.165600	875,786.52	-60,952.49	0.11
36164NFF7	GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/20 2.342					2.342	15 Nov 2020	

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	938,000.000	Local	106.387304	997,912.91	103.016100	966,291.02	-31,621.89	0.12
		Base	106.387304	997,912.91	103.016100	966,291.02	-31,621.89	0.12
36164NFG5	GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/25 3.373				3.373	15 Nov 2025		
	823,000.000	Local	99.758539	821,012.78	108.523000	893,144.29	72,131.51	0.11
		Base	99.758539	821,012.78	108.523000	893,144.29	72,131.51	0.11
36164NFH3	GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/35 4.418				4.418	15 Nov 2035		
	398,000.000	Local	102.798364	409,137.49	112.158600	446,391.23	37,253.74	0.06
		Base	102.798364	409,137.49	112.158600	446,391.23	37,253.74	0.05
36179RNV7	GNMA II POOL MA3104 G2 09/45 FIXED 3				3.0	20 Sep 2045		
	2,827,491.840	Local	101.133892	2,859,552.53	104.692025	2,960,158.46	100,605.93	0.37
Original Face:	3,000,000.000	Base	101.133892	2,859,552.53	104.692025	2,960,158.46	100,605.93	0.36
36179RNW5	GNMA II POOL MA3105 G2 09/45 FIXED 3.5				3.5	20 Sep 2045		
	612,120.710	Local	106.065838	649,250.96	106.272194	650,514.11	1,263.15	0.08
Original Face:	678,000.000	Base	106.065838	649,250.96	106.272194	650,514.11	1,263.15	0.08
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375	15 Apr 2026		
	70,000.000	Local	101.056800	70,739.76	103.000000	72,100.00	1,360.24	0.01
		Base	101.056800	70,739.76	103.000000	72,100.00	1,360.24	0.01
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.5	20 Oct 2037		
	83,038.700	Local	109.189270	90,669.35	121.583153	100,961.07	10,291.72	0.01
Original Face:	1,600,000.000	Base	109.189270	90,669.35	121.583153	100,961.07	10,291.72	0.01
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.0	20 Sep 2038		
	430,141.020	Local	110.012409	473,208.50	114.237296	491,381.47	18,172.97	0.06
Original Face:	7,900,000.000	Base	110.012409	473,208.50	114.237296	491,381.47	18,172.97	0.06
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.5	20 Jan 2040		
	84,782.920	Local	107.732925	91,339.12	109.171758	92,559.00	1,219.88	0.01
Original Face:	300,000.000	Base	107.732925	91,339.12	109.171758	92,559.00	1,219.88	0.01
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.5	20 May 2040		
	113,435.080	Local	107.749428	122,225.65	108.905243	123,536.75	1,311.10	0.02
Original Face:	400,000.000	Base	107.749428	122,225.65	108.905243	123,536.75	1,311.10	0.01
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.0	20 May 2040		

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Original Face:	28,179.680	Local	109.172851		30,764.56	115.243981	32,475.39	1,710.83	0.00
	222,231.000	Base	109.172851		30,764.56	115.243981	32,475.39	1,710.83	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.0	20 Aug 2040		
Original Face:	44,400.790	Local	108.945314		48,372.58	115.510203	51,287.44	2,914.86	0.01
	302,944.000	Base	108.945314		48,372.58	115.510203	51,287.44	2,914.86	0.01
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.0	20 Sep 2040		
Original Face:	51,164.980	Local	105.362906		53,908.91	111.230275	56,910.95	3,002.04	0.01
	200,000.000	Base	105.362906		53,908.91	111.230275	56,910.95	3,002.04	0.01
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.5	20 Jan 2041		
Original Face:	32,400.550	Local	104.888991		33,984.61	109.176621	35,373.83	1,389.22	0.00
	100,000.000	Base	104.888991		33,984.61	109.176621	35,373.83	1,389.22	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.0	20 Jan 2041		
Original Face:	65,620.030	Local	108.958880		71,498.85	114.224926	74,954.43	3,455.58	0.01
	347,788.000	Base	108.958880		71,498.85	114.224926	74,954.43	3,455.58	0.01
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
Original Face:	805,892.300	Local	104.972204		845,962.91	109.176834	879,847.70	33,884.79	0.11
	2,800,000.000	Base	104.972204		845,962.91	109.176834	879,847.70	33,884.79	0.11
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
Original Face:	85,908.810	Local	108.937395		93,586.82	117.219348	100,701.75	7,114.93	0.01
	437,880.000	Base	108.937395		93,586.82	117.219348	100,701.75	7,114.93	0.01
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.0	15 Apr 2040		
Original Face:	37,399.190	Local	103.585024		38,739.96	111.972725	41,876.89	3,136.93	0.01
	100,000.000	Base	103.585024		38,739.96	111.972725	41,876.89	3,136.93	0.01
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.0	15 May 2040		
Original Face:	74,808.630	Local	103.743499		77,609.09	112.051117	83,823.91	6,214.82	0.01
	200,000.000	Base	103.743499		77,609.09	112.051117	83,823.91	6,214.82	0.01
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					2.17	20 Jul 2060		
Original Face:	268,382.350	Local	104.769464		281,182.75	104.252120	279,794.29	-1,388.46	0.04
	430,000.000	Base	104.769464		281,182.75	104.252120	279,794.29	-1,388.46	0.03
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					2.083	20 Nov 2060		

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Original Face:	344,389.000	Local	105.313776	362,689.06	103.759990	357,337.99	-5,351.07	0.04
	500,000.000	Base	105.313776	362,689.06	103.759990	357,337.99	-5,351.07	0.04
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5				5.0	20 Jul 2040		
Original Face:	123,631.440	Local	105.902034	130,928.21	111.248083	137,537.61	6,609.40	0.02
	500,000.000	Base	105.902034	130,928.21	111.248083	137,537.61	6,609.40	0.02
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5				4.5	20 Jul 2041		
Original Face:	121,577.620	Local	108.154725	131,491.94	109.177228	132,735.08	1,243.14	0.02
	400,000.000	Base	108.154725	131,491.94	109.177228	132,735.08	1,243.14	0.02
36242DFT5	GSR MORTGAGE LOAN TRUST GSR 2004 11 2A2				2.941173	25 Sep 2034		
Original Face:	208,739.360	Local	87.797352	183,267.63	97.920640	204,398.92	21,131.29	0.03
	2,740,000.000	Base	87.797352	183,267.63	97.920640	204,398.92	21,131.29	0.02
36242DT52	GSMPS MORTGAGE LOAN TRUST GSMPS 2005 RP2 1AF 144A				0.8033	25 Mar 2035		
Original Face:	132,791.180	Local	93.320867	123,921.88	84.360990	112,023.95	-11,897.93	0.01
	650,000.000	Base	93.320867	123,921.88	84.360990	112,023.95	-11,897.93	0.01
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B				5.161	10 Nov 2046		
Original Face:	90,000.000	Local	102.874767	92,587.29	114.349810	102,914.83	10,327.54	0.01
	90,000.000	Base	102.874767	92,587.29	114.349810	102,914.83	10,327.54	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA				1.30759	10 Feb 2048		
Original Face:	4,085,685.390	Local	6.689324	273,304.75	6.556330	267,871.02	-5,433.73	0.03
	4,130,000.000	Base	6.689324	273,304.75	6.556330	267,871.02	-5,433.73	0.03
36251HAL6	GS MORTGAGE SECURITIES TRUST GSMS 2016 ICE2 D 144A				6.19205	15 Feb 2033		
Original Face:	480,000.000	Local	100.000000	480,000.00	99.676060	478,445.09	-1,554.91	0.06
	480,000.000	Base	100.000000	480,000.00	99.676060	478,445.09	-1,554.91	0.06
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA				1.336491	10 Apr 2047		
Original Face:	2,698,004.740	Local	6.245375	168,500.51	6.118730	165,083.63	-3,416.88	0.02
	2,770,000.000	Base	6.245375	168,500.51	6.118730	165,083.63	-3,416.88	0.02
365556AK5	GARDNER DENVER INC USD TERM LOAN				1.0	30 Jul 2020		
	155,600.000	Local	99.687629	155,113.95	91.562500	142,471.25	-12,642.70	0.02
		Base	99.687629	155,113.95	91.562500	142,471.25	-12,642.70	0.02
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.5	11 Mar 2044		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	80,000.000	Local	99.123825	79,299.06	115.397900	92,318.32	13,019.26	0.01	
		Base	99.123825	79,299.06	115.397900	92,318.32	13,019.26	0.01	
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021		
	121,000.000	Local	112.237818	135,807.76	116.018800	140,382.75	4,574.99	0.02	
		Base	112.237818	135,807.76	116.018800	140,382.75	4,574.99	0.02	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	479,000.000	Local	138.422603	663,044.27	150.944900	723,026.07	59,981.80	0.09	
		Base	138.422603	663,044.27	150.944900	723,026.07	59,981.80	0.09	
36962G4D3	GENERAL ELECTRIC CO SR UNSECURED 08/19 6					6.0	07 Aug 2019		
	200,000.000	Local	99.957940	199,915.88	114.552200	229,104.40	29,188.52	0.03	
		Base	99.957940	199,915.88	114.552200	229,104.40	29,188.52	0.03	
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375	16 Sep 2020		
	50,000.000	Local	101.409900	50,704.95	111.374600	55,687.30	4,982.35	0.01	
		Base	101.409900	50,704.95	111.374600	55,687.30	4,982.35	0.01	
36962G4Y7	GENERAL ELECTRIC CO SR UNSECURED 01/21 4.625					4.625	07 Jan 2021		
	104,000.000	Local	99.645288	103,631.10	113.395300	117,931.11	14,300.01	0.01	
		Base	99.645288	103,631.10	113.395300	117,931.11	14,300.01	0.01	
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.65	17 Oct 2021		
	106,000.000	Local	108.242623	114,737.18	114.517300	121,388.34	6,651.16	0.02	
		Base	108.242623	114,737.18	114.517300	121,388.34	6,651.16	0.01	
36962G6F6	GENERAL ELECTRIC CO SR UNSECURED 09/22 3.15					3.15	07 Sep 2022		
	315,000.000	Local	99.688940	314,020.16	107.318600	338,053.59	24,033.43	0.04	
		Base	99.688940	314,020.16	107.318600	338,053.59	24,033.43	0.04	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	450,000.000	Local	114.219889	513,989.50	111.085300	499,883.85	-14,105.65	0.06	
		Base	114.219889	513,989.50	111.085300	499,883.85	-14,105.65	0.06	
37045XAJ5	GENERAL MOTORS FINL CO COMPANY GUAR 05/18 3.25					3.25	15 May 2018		
	20,000.000	Local	100.000000	20,000.00	102.072800	20,414.56	414.56	0.00	
		Base	100.000000	20,000.00	102.072800	20,414.56	414.56	0.00	
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375					4.375	25 Sep 2021		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	180,000.000	Local	100.000000	180,000.00	105.524900	189,944.82	9,944.82	0.02
		Base	100.000000	180,000.00	105.524900	189,944.82	9,944.82	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022		
	50,000.000	Local	96.584580	48,292.29	99.929400	49,964.70	1,672.41	0.01
		Base	96.584580	48,292.29	99.929400	49,964.70	1,672.41	0.01
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.7	01 Apr 2024		
	480,000.000	Local	102.371027	491,380.93	108.286600	519,775.68	28,394.75	0.07
		Base	102.371027	491,380.93	108.286600	519,775.68	28,394.75	0.06
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.5	01 Feb 2045		
	380,000.000	Local	101.347474	385,120.40	109.001500	414,205.70	29,085.30	0.05
		Base	101.347474	385,120.40	109.001500	414,205.70	29,085.30	0.05
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046		
	270,000.000	Local	102.268030	276,123.68	113.710300	307,017.81	30,894.13	0.04
		Base	102.268030	276,123.68	113.710300	307,017.81	30,894.13	0.04
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.65	01 Mar 2026		
	190,000.000	Local	100.169521	190,322.09	108.817800	206,753.82	16,431.73	0.03
		Base	100.169521	190,322.09	108.817800	206,753.82	16,431.73	0.02
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85				2.85	08 May 2022		
	180,000.000	Local	98.919656	178,055.38	105.225700	189,406.26	11,350.88	0.02
		Base	98.919656	178,055.38	105.225700	189,406.26	11,350.88	0.02
378272AD0	GLENCORE FUNDING LLC COMPANY GUAR 144A 01/19 2.5				2.5	15 Jan 2019		
	450,000.000	Local	99.151364	446,181.14	96.125000	432,562.50	-13,618.64	0.05
		Base	99.151364	446,181.14	96.125000	432,562.50	-13,618.64	0.05
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875				2.875	16 Apr 2020		
	1,070,000.000	Local	99.978943	1,069,774.69	94.000000	1,005,800.00	-63,974.69	0.13
		Base	99.978943	1,069,774.69	94.000000	1,005,800.00	-63,974.69	0.12
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375				5.375	15 Mar 2020		
	490,000.000	Local	105.108476	515,031.53	111.231900	545,036.31	30,004.78	0.07
		Base	105.108476	515,031.53	111.231900	545,036.31	30,004.78	0.07
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6				6.0	15 Jun 2020		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	210,000.000	Local	104.480257	219,408.54	114.103500	239,617.35	20,208.81	0.03
		Base	104.480257	219,408.54	114.103500	239,617.35	20,208.81	0.03
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
	30,000.000	Local	101.660900	30,498.27	123.353400	37,006.02	6,507.75	0.00
		Base	101.660900	30,498.27	123.353400	37,006.02	6,507.75	0.00
38141GFM1	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 6.15				6.15	01 Apr 2018		
	90,000.000	Local	99.301422	89,371.28	107.749500	96,974.55	7,603.27	0.01
		Base	99.301422	89,371.28	107.749500	96,974.55	7,603.27	0.01
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.25	01 Feb 2041		
	320,000.000	Local	100.428353	321,370.73	129.410400	414,113.28	92,742.55	0.05
		Base	100.428353	321,370.73	129.410400	414,113.28	92,742.55	0.05
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25				5.25	27 Jul 2021		
	100,000.000	Local	102.583670	102,583.67	112.848200	112,848.20	10,264.53	0.01
		Base	102.583670	102,583.67	112.848200	112,848.20	10,264.53	0.01
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375				2.375	22 Jan 2018		
	270,000.000	Local	99.986363	269,963.18	101.344000	273,628.80	3,665.62	0.03
		Base	99.986363	269,963.18	101.344000	273,628.80	3,665.62	0.03
38141GRD8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 3.625				3.625	22 Jan 2023		
	200,000.000	Local	96.831030	193,662.06	104.895800	209,791.60	16,129.54	0.03
		Base	96.831030	193,662.06	104.895800	209,791.60	16,129.54	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4				4.0	03 Mar 2024		
	1,340,000.000	Local	102.551535	1,374,190.57	106.907000	1,432,553.80	58,363.23	0.18
		Base	102.551535	1,374,190.57	106.907000	1,432,553.80	58,363.23	0.17
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.25	21 Oct 2025		
	350,000.000	Local	99.546503	348,412.76	103.368900	361,791.15	13,378.39	0.05
		Base	99.546503	348,412.76	103.368900	361,791.15	13,378.39	0.04
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.75	21 Oct 2045		
	350,000.000	Local	99.093740	346,828.09	110.228400	385,799.40	38,971.31	0.05
		Base	99.093740	346,828.09	110.228400	385,799.40	38,971.31	0.05
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.0	29 Dec 2049		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	91,000.000	Local	78.864505	71,766.70	74.892000	68,151.72	-3,614.98	0.01
		Base	78.864505	71,766.70	74.892000	68,151.72	-3,614.98	0.01
38147MAA3	GOLDMAN SACHS GROUP INC SR UNSECURED 07/18 2.9				2.9	19 Jul 2018		
	20,000.000	Local	100.246000	20,049.20	102.617000	20,523.40	474.20	0.00
		Base	100.246000	20,049.20	102.617000	20,523.40	474.20	0.00
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
	1,240,000.000	Local	96.827515	1,200,661.19	104.326100	1,293,643.64	92,982.45	0.16
		Base	96.827515	1,200,661.19	104.326100	1,293,643.64	92,982.45	0.16
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125				5.125	15 Nov 2023		
	150,000.000	Local	100.441347	150,662.02	103.250000	154,875.00	4,212.98	0.02
		Base	100.441347	150,662.02	103.250000	154,875.00	4,212.98	0.02
382550BF7	GOODYEAR TIRE + RUBBER COMPANY GUAR 05/26 5				5.0	31 May 2026		
	180,000.000	Local	100.000000	180,000.00	101.875000	183,375.00	3,375.00	0.02
		Base	100.000000	180,000.00	101.875000	183,375.00	3,375.00	0.02
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				6.20195	20 Jan 2040		
	65,013.780	Local	12.557953	8,164.40	11.578910	7,527.89	-636.51	0.00
Original Face:	258,000.000	Base	12.557953	8,164.40	11.578910	7,527.89	-636.51	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.4497	20 May 2060		
	451,650.560	Local	102.302435	462,049.52	101.156050	456,871.87	-5,177.65	0.06
Original Face:	670,000.000	Base	102.302435	462,049.52	101.156050	456,871.87	-5,177.65	0.06
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				0.76575	20 Oct 2060		
	821,831.550	Local	100.000000	821,831.55	98.796790	811,943.19	-9,888.36	0.10
Original Face:	1,150,000.000	Base	100.000000	821,831.55	98.796790	811,943.19	-9,888.36	0.10
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				0.93575	20 Mar 2061		
	146,335.440	Local	99.989080	146,319.46	99.462890	145,549.46	-770.00	0.02
Original Face:	200,000.000	Base	99.989080	146,319.46	99.462890	145,549.46	-770.00	0.02
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.1577	16 Apr 2042		
	2,574,837.240	Local	22.740826	585,539.26	23.272630	599,232.34	13,693.08	0.08
Original Face:	4,700,000.000	Base	22.740826	585,539.26	23.272630	599,232.34	13,693.08	0.07
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS				6.05195	20 Mar 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
Original Face:	36,363.180	Local	10.773783	3,917.69	7.422040	2,698.89	-1,218.80	0.00	
	176,719.000	Base	10.773783	3,917.69	7.422040	2,698.89	-1,218.80	0.00	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					6.03195	20 Apr 2040		
Original Face:	69,122.040	Local	21.367165	14,769.42	15.025820	10,386.15	-4,383.27	0.00	
	300,000.000	Base	21.367165	14,769.42	15.025820	10,386.15	-4,383.27	0.00	
38378BRT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 44 A					2.17	16 Apr 2041		
Original Face:	249,747.650	Local	101.040662	252,346.68	100.851010	251,873.03	-473.65	0.03	
	480,000.000	Base	101.040662	252,346.68	100.851010	251,873.03	-473.65	0.03	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.60195	20 Mar 2042		
Original Face:	2,944,592.160	Local	20.587081	606,205.57	20.775990	611,768.17	5,562.60	0.08	
	4,800,000.000	Base	20.587081	606,205.57	20.775990	611,768.17	5,562.60	0.07	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.5	20 Feb 2038		
Original Face:	853,384.640	Local	11.105247	94,770.47	7.201470	61,456.24	-33,314.23	0.01	
	1,500,000.000	Base	11.105247	94,770.47	7.201470	61,456.24	-33,314.23	0.01	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.75333	16 Mar 2047		
Original Face:	5,037,677.370	Local	5.815736	292,978.02	4.869220	245,295.59	-47,682.43	0.03	
	5,680,000.000	Base	5.815736	292,978.02	4.869220	245,295.59	-47,682.43	0.03	
38378NJF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178 IO					0.91553	16 Jun 2055		
Original Face:	569,347.920	Local	5.500498	31,316.97	5.013640	28,545.06	-2,771.91	0.00	
	631,000.000	Base	5.500498	31,316.97	5.013640	28,545.06	-2,771.91	0.00	
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.94169	16 Aug 2054		
Original Face:	8,799,324.950	Local	6.204520	545,955.87	6.003610	528,277.15	-17,678.72	0.07	
	9,230,000.000	Base	6.204520	545,955.87	6.003610	528,277.15	-17,678.72	0.06	
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.15195	20 Aug 2044		
Original Face:	307,141.460	Local	16.511151	50,712.59	12.829640	39,405.14	-11,307.45	0.00	
	400,000.000	Base	16.511151	50,712.59	12.829640	39,405.14	-11,307.45	0.00	
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.0	20 Nov 2044		
Original Face:	1,661,192.430	Local	30.905649	513,402.30	12.791260	212,487.44	-300,914.86	0.03	
	3,000,000.000	Base	30.905649	513,402.30	12.791260	212,487.44	-300,914.86	0.03	
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2					3.938	20 Feb 2032		

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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:	150,000.000	Local	87.970227	131,955.34	88.080710	132,121.07	165.73	0.02	
	150,000.000	Base	87.970227	131,955.34	88.080710	132,121.07	165.73	0.02	
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2				3.934	13 Mar 2032			
Original Face:	225,000.000	Local	87.940360	197,865.81	88.039390	198,088.63	222.82	0.02	
	225,000.000	Base	87.940360	197,865.81	88.039390	198,088.63	222.82	0.02	
404119BQ1	HCA INC SR SECURED 04/25 5.25				5.25	15 Apr 2025			
	290,000.000	Local	101.679107	294,869.41	104.500000	303,050.00	8,180.59	0.04	
		Base	101.679107	294,869.41	104.500000	303,050.00	8,180.59	0.04	
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375	01 Feb 2025			
	90,000.000	Local	100.875022	90,787.52	102.500000	92,250.00	1,462.48	0.01	
		Base	100.875022	90,787.52	102.500000	92,250.00	1,462.48	0.01	
404119BS7	HCA INC COMPANY GUAR 02/26 5.875				5.875	15 Feb 2026			
	50,000.000	Local	100.393580	50,196.79	103.750000	51,875.00	1,678.21	0.01	
		Base	100.393580	50,196.79	103.750000	51,875.00	1,678.21	0.01	
404119BT5	HCA INC SR SECURED 06/26 5.25				5.25	15 Jun 2026			
	330,000.000	Local	102.107800	336,955.74	103.812500	342,581.25	5,625.51	0.04	
		Base	102.107800	336,955.74	103.812500	342,581.25	5,625.51	0.04	
404121AC9	HCA INC SR SECURED 02/20 6.5				6.5	15 Feb 2020			
	190,000.000	Local	109.900774	208,811.47	110.625000	210,187.50	1,376.03	0.03	
		Base	109.900774	208,811.47	110.625000	210,187.50	1,376.03	0.03	
404121AD7	HCA INC COMPANY GUAR 02/22 7.5				7.5	15 Feb 2022			
	20,000.000	Local	112.956650	22,591.33	113.700000	22,740.00	148.67	0.00	
		Base	112.956650	22,591.33	113.700000	22,740.00	148.67	0.00	
404121AE5	HCA INC SR SECURED 03/22 5.875				5.875	15 Mar 2022			
	20,000.000	Local	103.078300	20,615.66	108.750000	21,750.00	1,134.34	0.00	
		Base	103.078300	20,615.66	108.750000	21,750.00	1,134.34	0.00	
404121AG0	HCA INC COMPANY GUAR 05/23 5.875				5.875	01 May 2023			
	30,000.000	Local	105.367967	31,610.39	106.500000	31,950.00	339.61	0.00	
		Base	105.367967	31,610.39	106.500000	31,950.00	339.61	0.00	
404280AQ2	HSBC HOLDINGS PLC SUBORDINATED 03/44 5.25				5.25	14 Mar 2044			

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



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	220,000.000	Local	115.504914	254,110.81	105.652000	232,434.40	-21,676.41	0.03
		Base	115.504914	254,110.81	105.652000	232,434.40	-21,676.41	0.03
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375	29 Dec 2049		
	240,000.000	Local	100.000000	240,000.00	94.500000	226,800.00	-13,200.00	0.03
		Base	100.000000	240,000.00	94.500000	226,800.00	-13,200.00	0.03
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.25	18 Aug 2025		
	650,000.000	Local	99.238108	645,047.70	100.912300	655,929.95	10,882.25	0.08
		Base	99.238108	645,047.70	100.912300	655,929.95	10,882.25	0.08
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4				3.4	08 Mar 2021		
	820,000.000	Local	99.785178	818,238.46	103.042400	844,947.68	26,709.22	0.11
		Base	99.785178	818,238.46	103.042400	844,947.68	26,709.22	0.10
404280AW9	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3				4.3	08 Mar 2026		
	300,000.000	Local	99.858670	299,576.01	105.757400	317,272.20	17,696.19	0.04
		Base	99.858670	299,576.01	105.757400	317,272.20	17,696.19	0.04
404280BB4	HSBC HOLDINGS PLC SR UNSECURED 05/26 3.9				3.9	25 May 2026		
	580,000.000	Local	99.649929	577,969.59	102.881600	596,713.28	18,743.69	0.07
		Base	99.649929	577,969.59	102.881600	596,713.28	18,743.69	0.07
40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676				6.676	15 Jan 2021		
	230,000.000	Local	108.692917	249,993.71	112.050400	257,715.92	7,722.21	0.03
		Base	108.692917	249,993.71	112.050400	257,715.92	7,722.21	0.03
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.8	15 Nov 2025		
	480,000.000	Local	99.903200	479,535.36	104.444900	501,335.52	21,800.16	0.06
		Base	99.903200	479,535.36	104.444900	501,335.52	21,800.16	0.06
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054				5.054	27 Apr 2045		
	150,000.000	Local	100.608980	150,913.47	113.423600	170,135.40	19,221.93	0.02
		Base	100.608980	150,913.47	113.423600	170,135.40	19,221.93	0.02
423012AD5	HEINEKEN NV SR UNSECURED 144A 04/23 2.75				2.75	01 Apr 2023		
	100,000.000	Local	99.491680	99,491.68	102.365500	102,365.50	2,873.82	0.01
		Base	99.491680	99,491.68	102.365500	102,365.50	2,873.82	0.01
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875				4.875	15 Feb 2025		

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WESTERN CORE PLUS BOND PORT 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	% Curr % Fund
	150,000.000	Local	101.763173	152,644.76	109.670200	164,505.30	11,860.54	0.02
		Base	101.763173	152,644.76	109.670200	164,505.30	11,860.54	0.02
423074AT0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/35 5				5.0	15 Jul 2035		
	240,000.000	Local	99.077204	237,785.29	114.692100	275,261.04	37,475.75	0.03
		Base	99.077204	237,785.29	114.692100	275,261.04	37,475.75	0.03
423074AV5	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/45 5.2				5.2	15 Jul 2045		
	80,000.000	Local	103.534338	82,827.47	118.415800	94,732.64	11,905.17	0.01
		Base	103.534338	82,827.47	118.415800	94,732.64	11,905.17	0.01
423074AX1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/25 3.95				3.95	15 Jul 2025		
	220,000.000	Local	99.878005	219,731.61	108.727800	239,201.16	19,469.55	0.03
		Base	99.878005	219,731.61	108.727800	239,201.16	19,469.55	0.03
42805RBN8	HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A				1.83	25 Aug 2019		
	160,000.000	Local	99.978106	159,964.97	99.951900	159,923.04	-41.93	0.02
Original Face:	160,000.000	Base	99.978106	159,964.97	99.951900	159,923.04	-41.93	0.02
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625				5.625	15 Oct 2021		
	300,000.000	Local	100.012227	300,036.68	103.500000	310,500.00	10,463.32	0.04
		Base	100.012227	300,036.68	103.500000	310,500.00	10,463.32	0.04
43289DAC7	HILTON WORLDWIDE FIN LLC TERM LOAN				1.0	26 Oct 2020		
	55,592.110	Local	99.673875	55,410.81	99.972200	55,576.66	165.85	0.01
		Base	99.673875	55,410.81	99.972200	55,576.66	165.85	0.01
44328MAK0	HSBC BANK PLC SR UNSECURED 144A 01/21 4.75				4.75	19 Jan 2021		
	200,000.000	Local	99.955320	199,910.64	110.243900	220,487.80	20,577.16	0.03
		Base	99.955320	199,910.64	110.243900	220,487.80	20,577.16	0.03
444859AY8	HUMANA INC SR UNSECURED 06/18 7.2				7.2	15 Jun 2018		
	170,000.000	Local	102.092188	173,556.72	110.734300	188,248.31	14,691.59	0.02
		Base	102.092188	173,556.72	110.734300	188,248.31	14,691.59	0.02
444859BA9	HUMANA INC SR UNSECURED 12/22 3.15				3.15	01 Dec 2022		
	190,000.000	Local	99.866542	189,746.43	102.677900	195,088.01	5,341.58	0.02
		Base	99.866542	189,746.43	102.677900	195,088.01	5,341.58	0.02
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625	01 Dec 2042		

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WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	50,000.000	Local	101.541620	50,770.81	103.940300	51,970.15	1,199.34	0.01
		Base	101.541620	50,770.81	103.940300	51,970.15	1,199.34	0.01
44923QAD6	HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 10/17 2.125					2.125	02 Oct 2017	
	70,000.000	Local	99.964243	69,974.97	100.635100	70,444.57	469.60	0.01
		Base	99.964243	69,974.97	100.635100	70,444.57	469.60	0.01
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.8	25 Sep 2023	
	420,000.000	Local	101.084648	424,555.52	109.741700	460,915.14	36,359.62	0.06
		Base	101.084648	424,555.52	109.741700	460,915.14	36,359.62	0.06
45685EAE6	VOYA FINANCIAL INC COMPANY GUAR 02/18 2.9					2.9	15 Feb 2018	
	31,000.000	Local	100.211129	31,065.45	101.871500	31,580.17	514.72	0.00
		Base	100.211129	31,065.45	101.871500	31,580.17	514.72	0.00
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.7	29 Jul 2025	
	70,000.000	Local	99.862557	69,903.79	111.071400	77,749.98	7,846.19	0.01
		Base	99.862557	69,903.79	111.071400	77,749.98	7,846.19	0.01
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9					4.9	29 Jul 2045	
	120,000.000	Local	103.007900	123,609.48	116.486900	139,784.28	16,174.80	0.02
		Base	103.007900	123,609.48	116.486900	139,784.28	16,174.80	0.02
45824TAG0	INTELSAT JACKSON HLDG COMPANY GUAR 04/21 7.5					7.5	01 Apr 2021	
	455,000.000	Local	99.387767	452,214.34	69.000000	313,950.00	-138,264.34	0.04
		Base	99.387767	452,214.34	69.000000	313,950.00	-138,264.34	0.04
45824TAP0	INTELSAT JACKSON HLDG COMPANY GUAR 08/23 5.5					5.5	01 Aug 2023	
	190,000.000	Local	93.151158	176,987.20	63.500000	120,650.00	-56,337.20	0.02
		Base	93.151158	176,987.20	63.500000	120,650.00	-56,337.20	0.01
459745GA7	INTL LEASE FINANCE CORP SR SECURED 144A 09/16 6.75					6.75	01 Sep 2016	
	480,000.000	Local	100.078648	480,377.51	100.500000	482,400.00	2,022.49	0.06
		Base	100.078648	480,377.51	100.500000	482,400.00	2,022.49	0.06
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024	
	1,100,000.000	Local	99.710715	1,096,817.86	91.549700	1,007,046.70	-89,771.16	0.13
		Base	99.710715	1,096,817.86	91.549700	1,007,046.70	-89,771.16	0.12
46619RAA4	321 HENDERSON RECEIVABLES LLC HENDR 2015 2A A 144A					3.87	15 Mar 2058	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	2,384,275.000	Local	99.923796	2,382,458.08	103.916410	2,477,652.98	95,194.90	0.31
	2,400,000.000	Base	99.923796	2,382,458.08	103.916410	2,477,652.98	95,194.90	0.30
46625HGN4	JPMORGAN CHASE + CO SUBORDINATED 06/17 6.125					6.125	27 Jun 2017	
	630,000.000	Local	100.490587	633,090.70	104.591000	658,923.30	25,832.60	0.08
		Base	100.490587	633,090.70	104.591000	658,923.30	25,832.60	0.08
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.35	15 Aug 2021	
	250,000.000	Local	106.279168	265,697.92	110.013500	275,033.75	9,335.83	0.03
		Base	106.279168	265,697.92	110.013500	275,033.75	9,335.83	0.03
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.25	23 Sep 2022	
	100,000.000	Local	102.151870	102,151.87	104.542500	104,542.50	2,390.63	0.01
		Base	102.151870	102,151.87	104.542500	104,542.50	2,390.63	0.01
46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375					3.375	01 May 2023	
	130,000.000	Local	99.503954	129,355.14	101.952900	132,538.77	3,183.63	0.02
		Base	99.503954	129,355.14	101.952900	132,538.77	3,183.63	0.02
46625HJY7	JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875					3.875	10 Sep 2024	
	1,360,000.000	Local	99.982451	1,359,761.33	103.533700	1,408,058.32	48,296.99	0.18
		Base	99.982451	1,359,761.33	103.533700	1,408,058.32	48,296.99	0.17
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045	
	480,000.000	Local	99.715844	478,636.05	109.797800	527,029.44	48,393.39	0.07
		Base	99.715844	478,636.05	109.797800	527,029.44	48,393.39	0.06
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM					5.372	15 May 2047	
	430,000.000	Local	104.814516	450,702.42	99.694820	428,687.73	-22,014.69	0.05
Original Face:	430,000.000	Base	104.814516	450,702.42	99.694820	428,687.73	-22,014.69	0.05
46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C					5.211569	15 Nov 2045	
	60,000.000	Local	100.456817	60,274.09	107.202640	64,321.58	4,047.49	0.01
Original Face:	60,000.000	Base	100.456817	60,274.09	107.202640	64,321.58	4,047.49	0.01
46641JAE6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C18 D 144A					4.97393	15 Feb 2047	
	700,000.000	Local	94.232544	659,627.81	82.679520	578,756.64	-80,871.17	0.07
Original Face:	700,000.000	Base	94.232544	659,627.81	82.679520	578,756.64	-80,871.17	0.07
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A					4.816111	15 Aug 2047	

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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
Original Face:	700,000.000	Local	91.762561	642,337.93	81.655420	571,587.94	-70,749.99	0.07	
	700,000.000	Base	91.762561	642,337.93	81.655420	571,587.94	-70,749.99	0.07	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.9965	15 Aug 2047			
Original Face:	250,000.000	Local	102.823352	257,058.38	108.953800	272,384.50	15,326.12	0.03	
	250,000.000	Base	102.823352	257,058.38	108.953800	272,384.50	15,326.12	0.03	
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				0.656	27 Jul 2036			
Original Face:	1,272,177.470	Local	95.834133	1,219,180.25	95.754380	1,218,165.65	-1,014.60	0.15	
	1,560,000.000	Base	95.834133	1,219,180.25	95.754380	1,218,165.65	-1,014.60	0.15	
46643NAC9	JP MORGAN REREMIC JPMRR 2014 6 2A1 144A				0.656	27 Dec 2036			
Original Face:	1,177,912.940	Local	96.059588	1,131,498.32	96.571210	1,137,524.78	6,026.46	0.14	
	1,560,000.000	Base	96.059588	1,131,498.32	96.571210	1,137,524.78	6,026.46	0.14	
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				0.656	27 Jul 2046			
Original Face:	1,135,725.650	Local	95.995636	1,090,247.06	94.058570	1,068,247.31	-21,999.75	0.13	
	1,590,000.000	Base	95.995636	1,090,247.06	94.058570	1,068,247.31	-21,999.75	0.13	
46643NAU9	JP MORGAN REREMIC JPMRR 2014 6 8A1 144A				0.626	27 Oct 2036			
Original Face:	2,665,989.610	Local	93.008601	2,479,599.64	90.909070	2,423,626.36	-55,973.28	0.30	
	3,481,000.000	Base	93.008601	2,479,599.64	90.909070	2,423,626.36	-55,973.28	0.29	
46643RAG1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 FL6 B 144A				2.72205	15 Nov 2031			
Original Face:	740,000.000	Local	99.092304	733,283.05	98.521180	729,056.73	-4,226.32	0.09	
	740,000.000	Base	99.092304	733,283.05	98.521180	729,056.73	-4,226.32	0.09	
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				4.19205	15 May 2028			
Original Face:	400,000.000	Local	98.156070	392,624.28	95.410670	381,642.68	-10,981.60	0.05	
	400,000.000	Base	98.156070	392,624.28	95.410670	381,642.68	-10,981.60	0.05	
46644UBA5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A5				3.8218	15 Jul 2048			
Original Face:	1,730,000.000	Local	102.915053	1,780,430.41	110.027300	1,903,472.29	123,041.88	0.24	
	1,730,000.000	Base	102.915053	1,780,430.41	110.027300	1,903,472.29	123,041.88	0.23	
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3				3.8014	15 Aug 2048			
Original Face:	2,190,000.000	Local	102.923068	2,254,015.18	109.975320	2,408,459.51	154,444.33	0.30	
	2,190,000.000	Base	102.923068	2,254,015.18	109.975320	2,408,459.51	154,444.33	0.29	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.5	01 Feb 2043			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local	101.794320	50,897.16	104.209200	52,104.60	1,207.44	0.01	
		Base	101.794320	50,897.16	104.209200	52,104.60	1,207.44	0.01	
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	570,000.000	Local	112.496158	641,228.10	115.622600	659,048.82	17,820.72	0.08	
		Base	112.496158	641,228.10	115.622600	659,048.82	17,820.72	0.08	
494550BB1	KINDER MORGAN ENER PART COMPANY GUAR 02/20 6.85					6.85	15 Feb 2020		
	90,000.000	Local	107.745733	96,971.16	111.912600	100,721.34	3,750.18	0.01	
		Base	107.745733	96,971.16	111.912600	100,721.34	3,750.18	0.01	
494550BQ8	KINDER MORGAN ENER PART COMPANY GUAR 09/23 3.5					3.5	01 Sep 2023		
	270,000.000	Local	83.582589	225,672.99	97.686500	263,753.55	38,080.56	0.03	
		Base	83.582589	225,672.99	97.686500	263,753.55	38,080.56	0.03	
49456BAG6	KINDER MORGAN INC/DELAWA COMPANY GUAR 12/34 5.3					5.3	01 Dec 2034		
	190,000.000	Local	78.489458	149,129.97	97.740000	185,706.00	36,576.03	0.02	
		Base	78.489458	149,129.97	97.740000	185,706.00	36,576.03	0.02	
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375	10 Feb 2020		
	18,000.000	Local	110.247444	19,844.54	112.660900	20,278.96	434.42	0.00	
		Base	110.247444	19,844.54	112.660900	20,278.96	434.42	0.00	
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		
	390,000.000	Local	100.651400	392,540.46	106.351800	414,772.02	22,231.56	0.05	
		Base	100.651400	392,540.46	106.351800	414,772.02	22,231.56	0.05	
501044CK5	KROGER CO/THE COMPANY GUAR 04/38 6.9					6.9	15 Apr 2038		
	90,000.000	Local	120.991511	108,892.36	139.243200	125,318.88	16,426.52	0.02	
		Base	120.991511	108,892.36	139.243200	125,318.88	16,426.52	0.02	
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625					5.625	15 Oct 2023		
	100,000.000	Local	105.677110	105,677.11	107.750000	107,750.00	2,072.89	0.01	
		Base	105.677110	105,677.11	107.750000	107,750.00	2,072.89	0.01	
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.7725	23 Dec 2036		
	260,719.360	Local	91.462122	238,459.46	98.000000	255,504.97	17,045.51	0.03	
Original Face:	710,000.000	Base	91.462122	238,459.46	98.000000	255,504.97	17,045.51	0.03	
51508PAC8	LANDRYS INC TERM LOAN B					1.0	24 Apr 2018		

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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
	316,208.650	Local	100.499616	317,788.48	99.850000	315,734.34	-2,054.14	0.04	
		Base	100.499616	317,788.48	99.850000	315,734.34	-2,054.14	0.04	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	344,583.760	Local	26.000004	89,591.79	13.000000	44,795.89	-44,795.90	0.01	
		Base	26.000004	89,591.79	13.000000	44,795.89	-44,795.90	0.01	
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.5	19 Jul 2017		
	790,000.000	Local	99.141235	783,215.76	1.081000	8,539.90	-774,675.86	0.00	
		Base	99.141235	783,215.76	1.081000	8,539.90	-774,675.86	0.00	
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.5	04 Nov 2024		
	250,000.000	Local	99.511984	248,779.96	101.448200	253,620.50	4,840.54	0.03	
		Base	99.511984	248,779.96	101.448200	253,620.50	4,840.54	0.03	
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.5	14 Sep 2020		
	100,000.000	Local	100.759170	100,759.17	111.936200	111,936.20	11,177.03	0.01	
		Base	100.759170	100,759.17	111.936200	111,936.20	11,177.03	0.01	
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.1	15 Jan 2023		
	40,000.000	Local	100.810825	40,324.33	105.398500	42,159.40	1,835.07	0.01	
		Base	100.810825	40,324.33	105.398500	42,159.40	1,835.07	0.01	
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.55	15 Jan 2026		
	420,000.000	Local	100.160012	420,672.05	108.625200	456,225.84	35,553.79	0.06	
		Base	100.160012	420,672.05	108.625200	456,225.84	35,553.79	0.06	
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	80,000.000	Local	106.538288	85,230.63	111.621300	89,297.04	4,066.41	0.01	
		Base	106.538288	85,230.63	111.621300	89,297.04	4,066.41	0.01	
55027YAD0	LUMINENT MORTGAGE TRUST LUM 2006 6 A1					0.6533	25 Oct 2046		
	342,225.260	Local	71.705262	245,393.52	84.454170	289,023.50	43,629.98	0.04	
Original Face:	1,500,000.000	Base	71.705262	245,393.52	84.454170	289,023.50	43,629.98	0.03	
55261FAE4	M+T BANK CORPORATION JR SUBORDINA 12/49 6.875					6.875	29 Dec 2049		
	480,000.000	Local	100.000002	480,000.01	98.500000	472,800.00	-7,200.01	0.06	
		Base	100.000002	480,000.01	98.500000	472,800.00	-7,200.01	0.06	
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.0	31 Mar 2024		

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	20,000.000	Local	76.482650	15,296.53	77.000000	15,400.00	103.47	0.00
		Base	76.482650	15,296.53	77.000000	15,400.00	103.47	0.00
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B				1.0	07 Jun 2023		
	250,000.000	Local	99.503796	248,759.49	100.232100	250,580.25	1,820.76	0.03
		Base	99.503796	248,759.49	100.232100	250,580.25	1,820.76	0.03
55336VAB6	MPLX LP COMPANY GUAR 144A 02/23 5.5				5.5	15 Feb 2023		
	30,000.000	Local	101.830933	30,549.28	101.599700	30,479.91	-69.37	0.00
		Base	101.830933	30,549.28	101.599700	30,479.91	-69.37	0.00
55336VAF7	MPLX LP COMPANY GUAR 144A 12/24 4.875				4.875	01 Dec 2024		
	80,000.000	Local	101.523263	81,218.61	97.416100	77,932.88	-3,285.73	0.01
		Base	101.523263	81,218.61	97.416100	77,932.88	-3,285.73	0.01
55336VAH3	MPLX LP COMPANY GUAR 144A 06/25 4.875				4.875	01 Jun 2025		
	530,000.000	Local	92.325485	489,325.07	97.732300	517,981.19	28,656.12	0.06
		Base	92.325485	489,325.07	97.732300	517,981.19	28,656.12	0.06
55352NAC1	MSCG TRUST MSCCG 2015 ALDR A2 144A				3.577141	07 Jun 2035		
	880,000.000	Local	101.698605	894,947.72	103.032660	906,687.41	11,739.69	0.11
Original Face:	880,000.000	Base	101.698605	894,947.72	103.032660	906,687.41	11,739.69	0.11
561233AB3	MALLINCKRODT FIN/SB COMPANY GUAR 144A 04/20 4.875				4.875	15 Apr 2020		
	140,000.000	Local	93.125329	130,375.46	96.500000	135,100.00	4,724.54	0.02
		Base	93.125329	130,375.46	96.500000	135,100.00	4,724.54	0.02
561233AC1	MALLINCKRODT FIN/SB COMPANY GUAR 144A 04/25 5.5				5.5	15 Apr 2025		
	20,000.000	Local	91.256850	18,251.37	89.212000	17,842.40	-408.97	0.00
		Base	91.256850	18,251.37	89.212000	17,842.40	-408.97	0.00
561233AD9	MALLINCKRODT FIN/SB COMPANY GUAR 144A 10/23 5.625				5.625	15 Oct 2023		
	30,000.000	Local	94.007100	28,202.13	93.125000	27,937.50	-264.63	0.00
		Base	94.007100	28,202.13	93.125000	27,937.50	-264.63	0.00
56523PAD6	MAPLE HLDGS ACQUISITION CORP TERM LOAN B				1.0	03 Mar 2023		
	340,800.000	Local	98.074325	334,237.30	100.041700	340,942.11	6,704.81	0.04
		Base	98.074325	334,237.30	100.041700	340,942.11	6,704.81	0.04
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				0.7533	25 May 2037		

& 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 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
Original Face:	2,299,342.120	Local	91.541942	2,104,862.44	82.955020	1,907,419.72	-197,442.72	0.24	
	10,140,000.000	Base	91.541942	2,104,862.44	82.955020	1,907,419.72	-197,442.72	0.23	
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A				2.90438	25 Nov 2035			
Original Face:	318,298.060	Local	87.301286	277,878.30	75.313470	239,721.31	-38,156.99	0.03	
	752,120.800	Base	87.301286	277,878.30	75.313470	239,721.31	-38,156.99	0.03	
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.7	30 Jan 2026			
	370,000.000	Local	99.690978	368,856.62	108.044400	399,764.28	30,907.66	0.05	
		Base	99.690978	368,856.62	108.044400	399,764.28	30,907.66	0.05	
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5				3.5	15 Mar 2025			
	880,000.000	Local	101.177614	890,363.00	109.012500	959,310.00	68,947.00	0.12	
		Base	101.177614	890,363.00	109.012500	959,310.00	68,947.00	0.12	
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75				2.75	10 Feb 2025			
	150,000.000	Local	99.855327	149,782.99	104.561900	156,842.85	7,059.86	0.02	
		Base	99.855327	149,782.99	104.561900	156,842.85	7,059.86	0.02	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.4	15 Dec 2066			
	950,000.000	Local	104.057145	988,542.88	106.752000	1,014,144.00	25,601.12	0.13	
		Base	104.057145	988,542.88	106.752000	1,014,144.00	25,601.12	0.12	
59156RAX6	METLIFE INC SR UNSECURED 02/21 4.75				4.75	08 Feb 2021			
	110,000.000	Local	99.987164	109,985.88	111.667100	122,833.81	12,847.93	0.02	
		Base	99.987164	109,985.88	111.667100	122,833.81	12,847.93	0.01	
594088AJ5	MICHAELS STORES INC TERM LOAN				1.0	28 Jan 2020			
	155,200.000	Local	100.436224	155,877.02	99.625000	154,618.00	-1,259.02	0.02	
		Base	100.436224	155,877.02	99.625000	154,618.00	-1,259.02	0.02	
595112BC6	MICRON TECHNOLOGY INC SR UNSECURED 02/25 5.5				5.5	01 Feb 2025			
	60,000.000	Local	97.871550	58,722.93	85.000000	51,000.00	-7,722.93	0.01	
		Base	97.871550	58,722.93	85.000000	51,000.00	-7,722.93	0.01	
595112BG7	MICRON TECHNOLOGY INC SR UNSECURED 144A 01/26 5.625				5.625	15 Jan 2026			
	110,000.000	Local	93.582536	102,940.79	83.250000	91,575.00	-11,365.79	0.01	
		Base	93.582536	102,940.79	83.250000	91,575.00	-11,365.79	0.01	
59562VAR8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5				6.5	15 Sep 2037			

Holdings

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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
	40,000.000	Local	130.107675	52,043.07	137.459400	54,983.76	2,940.69	0.01	
		Base	130.107675	52,043.07	137.459400	54,983.76	2,940.69	0.01	
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5					3.5	01 May 2022		
	20,000.000	Local	100.135550	20,027.11	106.103500	21,220.70	1,193.59	0.00	
		Base	100.135550	20,027.11	106.103500	21,220.70	1,193.59	0.00	
609207AB1	MONDELEZ INTERNATIONAL SR UNSECURED 02/24 4					4.0	01 Feb 2024		
	130,000.000	Local	100.012785	130,016.62	109.366600	142,176.58	12,159.96	0.02	
		Base	100.012785	130,016.62	109.366600	142,176.58	12,159.96	0.02	
61690FAP8	MORGAN STANLEY BAML TRUST MSBAM 2015 C22 AS					3.561	15 Apr 2048		
	400,000.000	Local	102.888255	411,553.02	105.165430	420,661.72	9,108.70	0.05	
Original Face:	400,000.000	Base	102.888255	411,553.02	105.165430	420,661.72	9,108.70	0.05	
61690HAF6	MORGAN STANLEY REREMIC TRUST MSRR 2015 R2 2A1 144A					1.52711	26 Dec 2046		
	1,837,897.920	Local	97.532350	1,792,545.04	97.528280	1,792,470.23	-74.81	0.22	
Original Face:	2,150,000.000	Base	97.532350	1,792,545.04	97.528280	1,792,470.23	-74.81	0.22	
61690KAG7	MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS					3.214	15 Feb 2046		
	21,000.000	Local	102.684095	21,563.66	104.681510	21,983.12	419.46	0.00	
Original Face:	21,000.000	Base	102.684095	21,563.66	104.681510	21,983.12	419.46	0.00	
6174466Q7	MORGAN STANLEY SR UNSECURED 04/18 6.625					6.625	01 Apr 2018		
	200,000.000	Local	107.351205	214,702.41	108.377300	216,754.60	2,052.19	0.03	
		Base	107.351205	214,702.41	108.377300	216,754.60	2,052.19	0.03	
6174467P8	MORGAN STANLEY SR UNSECURED 07/20 5.5					5.5	24 Jul 2020		
	700,000.000	Local	109.162601	764,138.21	112.211500	785,480.50	21,342.29	0.10	
		Base	109.162601	764,138.21	112.211500	785,480.50	21,342.29	0.09	
61747YDT9	MORGAN STANLEY SR UNSECURED 03/17 4.75					4.75	22 Mar 2017		
	40,000.000	Local	99.971300	39,988.52	102.480000	40,992.00	1,003.48	0.01	
		Base	99.971300	39,988.52	102.480000	40,992.00	1,003.48	0.00	
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A					4.812453	15 Nov 2045		
	250,000.000	Local	99.237192	248,092.98	96.510520	241,276.30	-6,816.68	0.03	
Original Face:	250,000.000	Base	99.237192	248,092.98	96.510520	241,276.30	-6,816.68	0.03	
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4					4.21892	15 Jul 2046		

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Original Face:	50,000.000	Local	103.437560	51,718.78	112.252040	56,126.02	4,407.24	0.01	
	50,000.000	Base	103.437560	51,718.78	112.252040	56,126.02	4,407.24	0.01	
61974QAQ9	MOTEL 6 TRUST MOTEL 2015 MTL6 D 144A					4.531573	05 Feb 2030		
Original Face:	1,060,000.000	Local	99.431822	1,053,977.31	99.637520	1,056,157.71	2,180.40	0.13	
	1,060,000.000	Base	99.431822	1,053,977.31	99.637520	1,056,157.71	2,180.40	0.13	
627048AK7	MURRAY ENERGY CORPORATION 2015 TERM LOAN B					1.0	16 Apr 2020		
	277,066.150	Local	97.497240	270,131.85	72.525000	200,942.23	-69,189.62	0.03	
		Base	97.497240	270,131.85	72.525000	200,942.23	-69,189.62	0.02	
62704PAF0	MURRAY ENERGY CORP SECURED 144A 04/21 11.25					11.25	15 Apr 2021		
	230,000.000	Local	97.327204	223,852.57	28.500000	65,550.00	-158,302.57	0.01	
		Base	97.327204	223,852.57	28.500000	65,550.00	-158,302.57	0.01	
62886HAM3	NCL CORP LTD SR UNSECURED 144A 11/20 4.625					4.625	15 Nov 2020		
	280,000.000	Local	100.000000	280,000.00	99.812000	279,473.60	-526.40	0.04	
		Base	100.000000	280,000.00	99.812000	279,473.60	-526.40	0.03	
637640AE3	NATIONAL SEMICONDUCTOR SR UNSECURED 06/17 6.6					6.6	15 Jun 2017		
	20,000.000	Local	100.688300	20,137.66	105.287300	21,057.46	919.80	0.00	
		Base	100.688300	20,137.66	105.287300	21,057.46	919.80	0.00	
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974					1.974	15 Apr 2019		
	100,000.000	Local	100.451940	100,451.94	102.232900	102,232.90	1,780.96	0.01	
		Base	100.451940	100,451.94	102.232900	102,232.90	1,780.96	0.01	
64021SAC3	NEIMAN MARCUS GROUP LTD INC OTHER TERM LOANS					1.0	25 Oct 2020		
	395,949.360	Local	99.894678	395,532.34	89.656300	354,993.55	-40,538.79	0.04	
		Base	99.894678	395,532.34	89.656300	354,993.55	-40,538.79	0.04	
64072TAC9	NEPTUNE FINCO CORP SR UNSECURED 144A 10/25 6.625					6.625	15 Oct 2025		
	200,000.000	Local	103.850980	207,701.96	105.000000	210,000.00	2,298.04	0.03	
		Base	103.850980	207,701.96	105.000000	210,000.00	2,298.04	0.03	
64110LAJ5	NETFLIX INC SR UNSECURED 02/22 5.5					5.5	15 Feb 2022		
	10,000.000	Local	103.961200	10,396.12	104.250000	10,425.00	28.88	0.00	
		Base	103.961200	10,396.12	104.250000	10,425.00	28.88	0.00	
64110LAL0	NETFLIX INC SR UNSECURED 02/25 5.875					5.875	15 Feb 2025		

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	100,000.000	Local	104.853250	104,853.25	104,853.25	104.875000	104,875.00	0.01
		Base	104.853250	104,853.25	104,853.25	104.875000	104,875.00	0.01
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15					3.15	01 Apr 2021	
	140,000.000	Local	100.200829	140,281.16	140,281.16	104.178200	145,849.48	0.02
		Base	100.200829	140,281.16	140,281.16	104.178200	145,849.48	0.02
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85					3.85	01 Apr 2023	
	270,000.000	Local	102.354067	276,355.98	276,355.98	106.066900	286,380.63	0.04
		Base	102.354067	276,355.98	276,355.98	106.066900	286,380.63	0.03
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.2	01 Apr 2026	
	220,000.000	Local	104.499218	229,898.28	229,898.28	108.405100	238,491.22	0.03
		Base	104.499218	229,898.28	229,898.28	108.405100	238,491.22	0.03
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041	
	120,000.000	Local	102.006258	122,407.51	122,407.51	107.546000	129,055.20	0.02
		Base	102.006258	122,407.51	122,407.51	107.546000	129,055.20	0.02
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021	
	180,000.000	Local	100.802372	181,444.27	181,444.27	105.147400	189,265.32	0.02
		Base	100.802372	181,444.27	181,444.27	105.147400	189,265.32	0.02
65540VAL5	NOMURA RESECURITIZATION TRUST NMRR 2015 6R 3A1 144A					0.636	26 May 2046	
	962,026.160	Local	95.656310	920,238.73	920,238.73	96.072670	924,244.22	0.12
Original Face:	1,320,000.000	Base	95.656310	920,238.73	920,238.73	96.072670	924,244.22	0.11
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					0.706	26 Feb 2046	
	1,944,469.060	Local	96.633038	1,878,999.52	1,878,999.52	95.236430	1,851,842.92	0.23
Original Face:	2,410,000.000	Base	96.633038	1,878,999.52	1,878,999.52	95.236430	1,851,842.92	0.22
65540YAA3	NOMURA RESECURITIZATION TRUST NMRR 2015 7R 1A1 144A					0.306	26 Sep 2035	
	0.000	Local	0.000000	-0.01	-0.01	0.000000	0.00	0.00
		Base	0.000000	-0.01	-0.01	0.000000	0.00	0.00
65557FAA4	NORDEA BANK AB SUBORDINATED 144A 05/21 4.875					4.875	13 May 2021	
	400,000.000	Local	99.730703	398,922.81	398,922.81	109.970500	439,882.00	0.06
		Base	99.730703	398,922.81	398,922.81	109.970500	439,882.00	0.05
65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25					4.25	21 Sep 2022	

Holdings

WESTERN CORE PLUS BOND PORT
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	% Curr % Fund
	200,000.000	Local	102.553810	205,107.62	105.686800	211,373.60	6,265.98	0.03
		Base	102.553810	205,107.62	105.686800	211,373.60	6,265.98	0.03
66704JBX5	NORTHSTAR EDU FIN INC DE NRSSTD 01/46 ADJUSTABLE VAR				0.683	29 Jan 2046		
	175,000.000	Local	83.986543	146,976.45	88.793700	155,388.98	8,412.53	0.02
		Base	83.986543	146,976.45	88.793700	155,388.98	8,412.53	0.02
67054KAA7	NUMERICABLE SFR SA SR SECURED 144A 05/26 7.375				7.375	01 May 2026		
	400,000.000	Local	100.796395	403,185.58	98.875000	395,500.00	-7,685.58	0.05
		Base	100.796395	403,185.58	98.875000	395,500.00	-7,685.58	0.05
67054LAC1	NUMERICABLE SFR SA SR SECURED 144A 05/24 6.25				6.25	15 May 2024		
	330,000.000	Local	101.619712	335,345.05	95.625000	315,562.50	-19,782.55	0.04
		Base	101.619712	335,345.05	95.625000	315,562.50	-19,782.55	0.04
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.5	22 Oct 2025		
	1,080,000.000	Local	97.214424	1,049,915.78	97.680000	1,054,944.00	5,028.22	0.13
		Base	97.214424	1,049,915.78	97.680000	1,054,944.00	5,028.22	0.13
674215AD0	OASIS PETROLEUM INC COMPANY GUAR 11/21 6.5				6.5	01 Nov 2021		
	40,000.000	Local	91.211000	36,484.40	91.250000	36,500.00	15.60	0.00
		Base	91.211000	36,484.40	91.250000	36,500.00	15.60	0.00
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875				6.875	15 Mar 2022		
	250,000.000	Local	54.581884	136,454.71	92.375000	230,937.50	94,482.79	0.03
		Base	54.581884	136,454.71	92.375000	230,937.50	94,482.79	0.03
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125				3.125	15 Feb 2022		
	100,000.000	Local	99.017390	99,017.39	104.805300	104,805.30	5,787.91	0.01
		Base	99.017390	99,017.39	104.805300	104,805.30	5,787.91	0.01
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045		
	280,000.000	Local	98.663800	276,258.64	111.514000	312,239.20	35,980.56	0.04
		Base	98.663800	276,258.64	111.514000	312,239.20	35,980.56	0.04
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.4	15 Apr 2026		
	230,000.000	Local	99.776630	229,486.25	105.469200	242,579.16	13,092.91	0.03
		Base	99.776630	229,486.25	105.469200	242,579.16	13,092.91	0.03
68245XAA7	1011778 BC / NEW RED FIN SECURED 144A 04/22 6				6.0	01 Apr 2022		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	190,000.000	Local	100.000000		190,000.00	103.719000	197,066.10	0.02
		Base	100.000000		190,000.00	103.719000	197,066.10	0.02
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017	
	250,000.000	Local	99.918356		249,795.89	100.354100	250,885.25	0.03
		Base	99.918356		249,795.89	100.354100	250,885.25	0.03
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034	
	860,000.000	Local	123.588998		1,062,865.38	133.235800	1,145,827.88	0.14
		Base	123.588998		1,062,865.38	133.235800	1,145,827.88	0.14
694308GN1	PACIFIC GAS + ELECTRIC SR UNSECURED 10/18 8.25					8.25	15 Oct 2018	
	30,000.000	Local	103.914333		31,174.30	115.183200	34,554.96	0.00
		Base	103.914333		31,174.30	115.183200	34,554.96	0.00
694308GS0	PACIFIC GAS + ELECTRIC SR UNSECURED 01/40 5.4					5.4	15 Jan 2040	
	300,000.000	Local	98.890443		296,671.33	127.217000	381,651.00	0.05
		Base	98.890443		296,671.33	127.217000	381,651.00	0.05
70215EAL7	PARTY CITY HOLDINGS INC. 2015 TERM LOAN B					1.0	19 Aug 2022	
	412,554.220	Local	99.776458		411,631.99	99.125000	408,944.37	0.05
		Base	99.776458		411,631.99	99.125000	408,944.37	0.05
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625	15 Jun 2035	
	1,100,000.000	Local	109.178035		1,200,958.39	103.100000	1,134,100.00	0.14
		Base	109.178035		1,200,958.39	103.100000	1,134,100.00	0.14
713448BJ6	PEPSICO INC SR UNSECURED 11/18 7.9					7.9	01 Nov 2018	
	105,000.000	Local	109.135667		114,592.45	115.660400	121,443.42	0.02
		Base	109.135667		114,592.45	115.660400	121,443.42	0.01
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.0	05 Mar 2042	
	50,000.000	Local	91.403200		45,701.60	107.415200	53,707.60	0.01
		Base	91.403200		45,701.60	107.415200	53,707.60	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.45	15 Jan 2022	
	940,000.000	Local	104.223362		979,699.60	110.180300	1,035,694.82	0.13
		Base	104.223362		979,699.60	110.180300	1,035,694.82	0.13
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.55	14 Mar 2037	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	90,000.000	Local		123.900678	111,510.61	134.750000	121,275.00	0.02
	90,000.000	Base		123.900678	111,510.61	134.750000	121,275.00	0.01
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050	
	490,000.000	Local		112.601067	551,745.23	124.000000	607,600.00	0.08
		Base		112.601067	551,745.23	124.000000	607,600.00	0.07
71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75					5.75	20 Jan 2020	
	132,000.000	Local		100.266159	132,351.33	96.610000	127,525.20	0.02
		Base		100.266159	132,351.33	96.610000	127,525.20	0.02
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021	
	1,890,000.000	Local		99.037549	1,871,809.67	91.595000	1,731,145.50	0.22
		Base		99.037549	1,871,809.67	91.595000	1,731,145.50	0.21
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044	
	40,000.000	Local		101.847850	40,739.14	90.355000	36,142.00	0.00
		Base		101.847850	40,739.14	90.355000	36,142.00	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045	
	300,000.000	Local		99.272460	297,817.38	100.500000	301,500.00	0.04
		Base		99.272460	297,817.38	100.500000	301,500.00	0.04
71656LBK6	PETROLEOS MEXICANOS COMPANY GUAR 144A 08/26 6.875					6.875	04 Aug 2026	
	270,000.000	Local		99.819996	269,513.99	111.800000	301,860.00	0.04
		Base		99.819996	269,513.99	111.800000	301,860.00	0.04
71677HAF2	PETSMART INC. TERM LOAN B					1.0	11 Mar 2022	
	455,400.000	Local		100.225200	456,425.56	99.500000	453,123.00	0.06
		Base		100.225200	456,425.56	99.500000	453,123.00	0.05
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.9	15 Nov 2021	
	180,000.000	Local		99.227550	178,609.59	105.634000	190,141.20	0.02
		Base		99.227550	178,609.59	105.634000	190,141.20	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042	
	180,000.000	Local		96.765889	174,178.60	112.554700	202,598.46	0.03
		Base		96.765889	174,178.60	112.554700	202,598.46	0.02
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	540,000.000	Local	98.305343	530,848.85	102.752400	554,862.96	24,014.11	0.07
		Base	98.305343	530,848.85	102.752400	554,862.96	24,014.11	0.07
726505AN0	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 11/20 6.5				6.5	15 Nov 2020		
	32,000.000	Local	103.398219	33,087.43	100.212000	32,067.84	-1,019.59	0.00
		Base	103.398219	33,087.43	100.212000	32,067.84	-1,019.59	0.00
726505AP5	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 02/23 6.875				6.875	15 Feb 2023		
	46,000.000	Local	108.629370	49,969.51	96.500000	44,390.00	-5,579.51	0.01
		Base	108.629370	49,969.51	96.500000	44,390.00	-5,579.51	0.01
73755LAH0	POTASH CORP SASKATCHEWAN SR UNSECURED 03/20 4.875				4.875	30 Mar 2020		
	10,000.000	Local	102.993400	10,299.34	110.270100	11,027.01	727.67	0.00
		Base	102.993400	10,299.34	110.270100	11,027.01	727.67	0.00
74153QAG7	PRIDE INTERNATIONAL INC COMPANY GUAR 06/19 8.5				8.5	15 Jun 2019		
	130,000.000	Local	98.463838	128,002.99	101.750000	132,275.00	4,272.01	0.02
		Base	98.463838	128,002.99	101.750000	132,275.00	4,272.01	0.02
74153QAH5	PRIDE INTERNATIONAL INC COMPANY GUAR 08/20 6.875				6.875	15 Aug 2020		
	70,000.000	Local	92.505957	64,754.17	95.440000	66,808.00	2,053.83	0.01
		Base	92.505957	64,754.17	95.440000	66,808.00	2,053.83	0.01
743263AR6	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4				4.4	15 Jan 2021		
	120,000.000	Local	99.491467	119,389.76	109.398900	131,278.68	11,888.92	0.02
		Base	99.491467	119,389.76	109.398900	131,278.68	11,888.92	0.02
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875	01 Mar 2021		
	290,000.000	Local	102.571986	297,458.76	101.000000	292,900.00	-4,558.76	0.04
		Base	102.571986	297,458.76	101.000000	292,900.00	-4,558.76	0.04
74733VAC4	QEP RESOURCES INC SR UNSECURED 05/23 5.25				5.25	01 May 2023		
	40,000.000	Local	98.535875	39,414.35	92.000000	36,800.00	-2,614.35	0.00
		Base	98.535875	39,414.35	92.000000	36,800.00	-2,614.35	0.00
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR				11.0	29 Dec 2049		
	160,000.000	Local	105.846575	169,354.52	119.250000	190,800.00	21,445.48	0.02
		Base	105.846575	169,354.52	119.250000	190,800.00	21,445.48	0.02
75281AAQ2	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.0	15 Mar 2023		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	10,000.000	Local	100.680700	10,068.07	93.750000	9,375.00	-693.07	0.00
		Base	100.680700	10,068.07	93.750000	9,375.00	-693.07	0.00
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875	15 May 2025		
	570,000.000	Local	98.664125	562,385.51	95.250000	542,925.00	-19,460.51	0.07
		Base	98.664125	562,385.51	95.250000	542,925.00	-19,460.51	0.07
75886AAJ7	REGENCY ENERGY PARTNERS COMPANY GUAR 11/23 4.5				4.5	01 Nov 2023		
	50,000.000	Local	100.000000	50,000.00	97.621200	48,810.60	-1,189.40	0.01
		Base	100.000000	50,000.00	97.621200	48,810.60	-1,189.40	0.01
75886AAL2	REGENCY ENERGY PART/FINA COMPANY GUAR 03/22 5.875				5.875	01 Mar 2022		
	128,000.000	Local	101.498070	129,917.53	106.964300	136,914.30	6,996.77	0.02
		Base	101.498070	129,917.53	106.964300	136,914.30	6,996.77	0.02
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.0	25 Jul 2037		
	233,571.890	Local	78.432405	183,196.05	68.444750	159,867.70	-23,328.35	0.02
Original Face:	419,238.080	Base	78.432405	183,196.05	68.444750	159,867.70	-23,328.35	0.02
76116FAE7	RFCSP STRIP PRINCIPAL BONDS 10/20 0.00000					15 Oct 2020		
	410,000.000	Local	91.819007	376,457.93	95.167300	390,185.93	13,728.00	0.05
		Base	91.819007	376,457.93	95.167300	390,185.93	13,728.00	0.05
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.15	15 Sep 2043		
	10,000.000	Local	109.997900	10,999.79	130.619100	13,061.91	2,062.12	0.00
		Base	109.997900	10,999.79	130.619100	13,061.91	2,062.12	0.00
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045		
	1,310,000.000	Local	105.752818	1,385,361.92	127.773100	1,673,827.61	288,465.69	0.21
		Base	105.752818	1,385,361.92	127.773100	1,673,827.61	288,465.69	0.20
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25				3.25	12 Jun 2020		
	130,000.000	Local	99.985546	129,981.21	105.708200	137,420.66	7,439.45	0.02
		Base	99.985546	129,981.21	105.708200	137,420.66	7,439.45	0.02
761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125				8.125	23 Jun 2019		
	10,000.000	Local	114.115400	11,411.54	118.560200	11,856.02	444.48	0.00
		Base	114.115400	11,411.54	118.560200	11,856.02	444.48	0.00
767201AQ9	RIO TINTO FIN USA LTD COMPANY GUAR 09/21 3.75				3.75	20 Sep 2021		

Holdings

WESTERN CORE PLUS BOND PORT WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	440,000.000	Local	101.972632	448,679.58	107.465100	472,846.44	24,166.86	0.06
		Base	101.972632	448,679.58	107.465100	472,846.44	24,166.86	0.06
772739AP3	WESTROCK RKT CO COMPANY GUAR 03/20 3.5				3.5	01 Mar 2020		
	60,000.000	Local	99.686567	59,811.94	103.231900	61,939.14	2,127.20	0.01
		Base	99.686567	59,811.94	103.231900	61,939.14	2,127.20	0.01
772739AQ1	WESTROCK RKT CO COMPANY GUAR 03/23 4				4.0	01 Mar 2023		
	20,000.000	Local	99.514400	19,902.88	104.414000	20,882.80	979.92	0.00
		Base	99.514400	19,902.88	104.414000	20,882.80	979.92	0.00
775109AK7	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8				6.8	15 Aug 2018		
	70,000.000	Local	101.300314	70,910.22	110.743700	77,520.59	6,610.37	0.01
		Base	101.300314	70,910.22	110.743700	77,520.59	6,610.37	0.01
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1				6.1	10 Jun 2023		
	230,000.000	Local	99.287839	228,362.03	102.273800	235,229.74	6,867.71	0.03
		Base	99.287839	228,362.03	102.273800	235,229.74	6,867.71	0.03
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6				6.0	19 Dec 2023		
	80,000.000	Local	106.589850	85,271.88	101.613200	81,290.56	-3,981.32	0.01
		Base	106.589850	85,271.88	101.613200	81,290.56	-3,981.32	0.01
780099CE5	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/22 6.125				6.125	15 Dec 2022		
	150,000.000	Local	107.204720	160,807.08	104.871200	157,306.80	-3,500.28	0.02
		Base	107.204720	160,807.08	104.871200	157,306.80	-3,500.28	0.02
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024		
	1,190,000.000	Local	101.911745	1,212,749.77	97.510300	1,160,372.57	-52,377.20	0.15
		Base	101.911745	1,212,749.77	97.510300	1,160,372.57	-52,377.20	0.14
78307ACZ4	RUSSIAN FEDERATION SR UNSECURED 144A 03/30 VAR				7.5	31 Mar 2030		
	124,300.020	Local	112.323385	139,617.99	122.000000	151,646.02	12,028.03	0.02
Original Face:	220,000.000	Base	112.323385	139,617.99	122.000000	151,646.02	12,028.03	0.02
78412FAP9	SESI LLC COMPANY GUAR 12/21 7.125				7.125	15 Dec 2021		
	20,000.000	Local	100.000000	20,000.00	96.250000	19,250.00	-750.00	0.00
		Base	100.000000	20,000.00	96.250000	19,250.00	-750.00	0.00
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8				8.0	25 Mar 2020		

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WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	280,000.000	Local	99.959761	279,887.33	102.188000	286,126.40	6,239.07	0.04
		Base	99.959761	279,887.33	102.188000	286,126.40	6,239.07	0.03
78442GJS6	SLM STUDENT LOAN TRUST SLMA 2003 11 A6 144A				1.4025	15 Dec 2025		
	300,000.000	Local	95.580827	286,742.48	95.692410	287,077.23	334.75	0.04
Original Face:	300,000.000	Base	95.580827	286,742.48	95.692410	287,077.23	334.75	0.03
78442GRX6	SLM STUDENT LOAN TRUST SLMA 2006 2 A6				0.8081	25 Jan 2041		
	1,560,000.000	Local	86.872369	1,355,208.96	88.315970	1,377,729.13	22,520.17	0.17
Original Face:	1,560,000.000	Base	86.872369	1,355,208.96	88.315970	1,377,729.13	22,520.17	0.17
78444YAD7	SLM STUDENT LOAN TRUST SLMA 2008 5 A4				2.3381	25 Jul 2023		
	1,313,886.480	Local	100.963204	1,326,541.89	100.031260	1,314,297.20	-12,244.69	0.16
Original Face:	1,370,000.000	Base	100.963204	1,326,541.89	100.031260	1,314,297.20	-12,244.69	0.16
78447AAA2	SLM STUDENT LOAN TRUST SLMA 2012 3 A				1.1033	26 Dec 2025		
	1,412,460.040	Local	96.803069	1,367,304.67	96.198210	1,358,761.28	-8,543.39	0.17
Original Face:	2,500,000.000	Base	96.803069	1,367,304.67	96.198210	1,358,761.28	-8,543.39	0.16
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A				3.5	28 Oct 2029		
	416,415.660	Local	98.491841	410,135.45	98.487540	410,117.54	-17.91	0.05
Original Face:	910,000.000	Base	98.491841	410,135.45	98.487540	410,117.54	-17.91	0.05
78454LAF7	SM ENERGY CO SR UNSECURED 01/23 6.5				6.5	01 Jan 2023		
	50,000.000	Local	64.890360	32,445.18	93.000000	46,500.00	14,054.82	0.01
		Base	64.890360	32,445.18	93.000000	46,500.00	14,054.82	0.01
78454LAH3	SM ENERGY CO SR UNSECURED 01/24 5				5.0	15 Jan 2024		
	100,000.000	Local	53.522270	53,522.27	85.500000	85,500.00	31,977.73	0.01
		Base	53.522270	53,522.27	85.500000	85,500.00	31,977.73	0.01
78454LAK6	SM ENERGY CO SR UNSECURED 11/22 6.125				6.125	15 Nov 2022		
	180,000.000	Local	57.696150	103,853.07	91.875000	165,375.00	61,521.93	0.02
		Base	57.696150	103,853.07	91.875000	165,375.00	61,521.93	0.02
785592AE6	SABINE PASS LIQUEFACTION SR SECURED 02/21 5.625				5.625	01 Feb 2021		
	150,000.000	Local	102.768260	154,152.39	101.000000	151,500.00	-2,652.39	0.02
		Base	102.768260	154,152.39	101.000000	151,500.00	-2,652.39	0.02
79970YAB1	SANCHEZ ENERGY CORP COMPANY GUAR 06/21 7.75				7.75	15 Jun 2021		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	620,000.000	Local	73.420269	455,205.67	84.750000	525,450.00	70,244.33	0.07
		Base	73.420269	455,205.67	84.750000	525,450.00	70,244.33	0.06
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3				3.0	21 Dec 2020		
	370,000.000	Local	99.796262	369,246.17	104.295600	385,893.72	16,647.55	0.05
		Base	99.796262	369,246.17	104.295600	385,893.72	16,647.55	0.05
806851AG6	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/25 4				4.0	21 Dec 2025		
	300,000.000	Local	99.937823	299,813.47	107.623400	322,870.20	23,056.73	0.04
		Base	99.937823	299,813.47	107.623400	322,870.20	23,056.73	0.04
816194AT1	SELECT MEDICAL CORPORATION TERM LOAN F				1.0	03 Mar 2021		
	478,800.000	Local	98.105560	469,729.42	99.750000	477,603.00	7,873.58	0.06
		Base	98.105560	469,729.42	99.750000	477,603.00	7,873.58	0.06
822538AA2	SHELF DRILL HOLD LTD SECURED 144A 11/18 8.625				8.625	01 Nov 2018		
	50,000.000	Local	102.653080	51,326.54	73.500000	36,750.00	-14,576.54	0.00
		Base	102.653080	51,326.54	73.500000	36,750.00	-14,576.54	0.00
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375	15 Dec 2038		
	200,000.000	Local	123.893525	247,787.05	135.845300	271,690.60	23,903.55	0.03
		Base	123.893525	247,787.05	135.845300	271,690.60	23,903.55	0.03
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125				4.125	11 May 2035		
	180,000.000	Local	100.755433	181,359.78	107.838500	194,109.30	12,749.52	0.02
		Base	100.755433	181,359.78	107.838500	194,109.30	12,749.52	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045		
	410,000.000	Local	99.804771	409,199.56	108.563300	445,109.53	35,909.97	0.06
		Base	99.804771	409,199.56	108.563300	445,109.53	35,909.97	0.05
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875	10 May 2026		
	230,000.000	Local	99.428900	228,686.47	101.598100	233,675.63	4,989.16	0.03
		Base	99.428900	228,686.47	101.598100	233,675.63	4,989.16	0.03
82937JAA2	SINOPEC GRP OVERSEA 2012 COMPANY GUAR 144A 05/17 2.75				2.75	17 May 2017		
	200,000.000	Local	99.947445	199,894.89	101.205500	202,411.00	2,516.11	0.03
		Base	99.947445	199,894.89	101.205500	202,411.00	2,516.11	0.02
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375	10 Apr 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
	820,000.000	Local	103.267128	846,790.45	108.055100	886,051.82	39,261.37	0.11	
		Base	103.267128	846,790.45	108.055100	886,051.82	39,261.37	0.11	
831641FF7	SMALL BUSINESS ADMINISTRATION SBIC 2016 10A 1				2.507	10 Mar 2026			
	550,000.000	Local	100.000000	550,000.00	103.309420	568,201.81	18,201.81	0.07	
Original Face:	550,000.000	Base	100.000000	550,000.00	103.309420	568,201.81	18,201.81	0.07	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.25	08 Nov 2042			
	400,000.000	Local	98.304973	393,219.89	88.654700	354,618.80	-38,601.09	0.04	
		Base	98.304973	393,219.89	88.654700	354,618.80	-38,601.09	0.04	
843452AZ6	SOUTHERN NATURAL GAS COMPANY GUAR 03/32 8				8.0	01 Mar 2032			
	140,000.000	Local	114.933086	160,906.32	110.876500	155,227.10	-5,679.22	0.02	
		Base	114.933086	160,906.32	110.876500	155,227.10	-5,679.22	0.02	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.75	15 Jul 2025			
	110,000.000	Local	104.077427	114,485.17	104.125000	114,537.50	52.33	0.01	
		Base	104.077427	114,485.17	104.125000	114,537.50	52.33	0.01	
852061AK6	SPRINT COMMUNICATIONS COMPANY GUAR 144A 11/18 9				9.0	15 Nov 2018			
	230,000.000	Local	109.338522	251,478.60	106.500000	244,950.00	-6,528.60	0.03	
		Base	109.338522	251,478.60	106.500000	244,950.00	-6,528.60	0.03	
852061AM2	SPRINT COMMUNICATIONS SR UNSECURED 11/21 11.5				11.5	15 Nov 2021			
	210,000.000	Local	85.569495	179,695.94	98.800000	207,480.00	27,784.06	0.03	
		Base	85.569495	179,695.94	98.800000	207,480.00	27,784.06	0.03	
85207UAE5	SPRINT CORP COMPANY GUAR 09/21 7.25				7.25	15 Sep 2021			
	290,000.000	Local	77.965624	226,100.31	85.250000	247,225.00	21,124.69	0.03	
		Base	77.965624	226,100.31	85.250000	247,225.00	21,124.69	0.03	
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875				7.875	15 Sep 2023			
	360,000.000	Local	103.706233	373,342.44	81.750000	294,300.00	-79,042.44	0.04	
		Base	103.706233	373,342.44	81.750000	294,300.00	-79,042.44	0.04	
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625				7.625	15 Feb 2025			
	360,000.000	Local	92.713186	333,767.47	79.125000	284,850.00	-48,917.47	0.04	
		Base	92.713186	333,767.47	79.125000	284,850.00	-48,917.47	0.03	
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7				5.7	26 Mar 2044			

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	1,150,000.000	Local	104.854445	1,205,826.12	101.748100	1,170,103.15	-35,722.97	0.15
		Base	104.854445	1,205,826.12	101.748100	1,170,103.15	-35,722.97	0.14
857477AF0	STATE STREET CORP JR SUBORDINA 03/18 4.956				4.956	15 Mar 2018		
	280,000.000	Local	100.953782	282,670.59	104.805800	293,456.24	10,785.65	0.04
		Base	100.953782	282,670.59	104.805800	293,456.24	10,785.65	0.04
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.0	22 Jan 2024		
	850,000.000	Local	103.205719	877,248.61	107.926000	917,371.00	40,122.39	0.11
		Base	103.205719	877,248.61	107.926000	917,371.00	40,122.39	0.11
85771PAB8	STATOIL ASA COMPANY GUAR 08/17 3.125				3.125	17 Aug 2017		
	150,000.000	Local	99.792920	149,689.38	102.408500	153,612.75	3,923.37	0.02
		Base	99.792920	149,689.38	102.408500	153,612.75	3,923.37	0.02
877249AC6	TAYLOR MORRISON COMM/MON COMPANY GUAR 144A 04/21 5.25				5.25	15 Apr 2021		
	130,000.000	Local	98.541977	128,104.57	99.750000	129,675.00	1,570.43	0.02
		Base	98.541977	128,104.57	99.750000	129,675.00	1,570.43	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.85	16 Dec 2039		
	180,000.000	Local	102.918350	185,253.03	135.845600	244,522.08	59,269.05	0.03
		Base	102.918350	185,253.03	135.845600	244,522.08	59,269.05	0.03
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.9	15 Sep 2044		
	500,000.000	Local	105.441316	527,206.58	112.240300	561,201.50	33,994.92	0.07
		Base	105.441316	527,206.58	112.240300	561,201.50	33,994.92	0.07
87938WAG8	TELEFONICA EMISIONES SAU COMPANY GUAR 07/17 6.221				6.221	03 Jul 2017		
	60,000.000	Local	99.125300	59,475.18	104.405100	62,643.06	3,167.88	0.01
		Base	99.125300	59,475.18	104.405100	62,643.06	3,167.88	0.01
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877				5.877	15 Jul 2019		
	10,000.000	Local	100.257900	10,025.79	111.714800	11,171.48	1,145.69	0.00
		Base	100.257900	10,025.79	111.714800	11,171.48	1,145.69	0.00
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125				8.125	01 Apr 2022		
	200,000.000	Local	98.557415	197,114.83	102.480000	204,960.00	7,845.17	0.03
		Base	98.557415	197,114.83	102.480000	204,960.00	7,845.17	0.02
88033GCN8	TENET HEALTHCARE CORP SR UNSECURED 06/23 6.75				6.75	15 Jun 2023		

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Issue has not been redenominated but Local is converted

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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	80,000.000	Local	94.595538	75,676.43	95.750000	76,600.00	923.57	0.01
		Base	94.595538	75,676.43	95.750000	76,600.00	923.57	0.01
880591EH1	TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25				5.25	15 Sep 2039		
	290,000.000	Local	116.101755	336,695.09	137.044800	397,429.92	60,734.83	0.05
		Base	116.101755	336,695.09	137.044800	397,429.92	60,734.83	0.05
883556AZ5	THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6				3.6	15 Aug 2021		
	80,000.000	Local	99.893563	79,914.85	106.008800	84,807.04	4,892.19	0.01
		Base	99.893563	79,914.85	106.008800	84,807.04	4,892.19	0.01
887317AL9	TIME WARNER INC COMPANY GUAR 03/41 6.25				6.25	29 Mar 2041		
	220,000.000	Local	126.111427	277,445.14	125.845700	276,860.54	-584.60	0.03
		Base	126.111427	277,445.14	125.845700	276,860.54	-584.60	0.03
88731EAJ9	TIME WARNER ENTERTAINMEN COMPANY GUAR 07/33 8.375				8.375	15 Jul 2033		
	170,000.000	Local	111.282053	189,179.49	135.491700	230,335.89	41,156.40	0.03
		Base	111.282053	189,179.49	135.491700	230,335.89	41,156.40	0.03
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3				7.3	01 Jul 2038		
	150,000.000	Local	116.095680	174,143.52	125.224400	187,836.60	13,693.08	0.02
		Base	116.095680	174,143.52	125.224400	187,836.60	13,693.08	0.02
88732JAP3	TIME WARNER CABLE INC COMPANY GUAR 02/19 8.75				8.75	14 Feb 2019		
	10,000.000	Local	105.735800	10,573.58	116.760900	11,676.09	1,102.51	0.00
		Base	105.735800	10,573.58	116.760900	11,676.09	1,102.51	0.00
88732JAW8	TIME WARNER CABLE INC COMPANY GUAR 02/20 5				5.0	01 Feb 2020		
	10,000.000	Local	108.888700	10,888.87	108.694500	10,869.45	-19.42	0.00
		Base	108.888700	10,888.87	108.694500	10,869.45	-19.42	0.00
88732JAX6	TIME WARNER CABLE INC COMPANY GUAR 02/21 4.125				4.125	15 Feb 2021		
	180,000.000	Local	102.827244	185,089.04	105.863900	190,555.02	5,465.98	0.02
		Base	102.827244	185,089.04	105.863900	190,555.02	5,465.98	0.02
88732JAY4	TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875				5.875	15 Nov 2040		
	300,000.000	Local	114.319593	342,958.78	108.898700	326,696.10	-16,262.68	0.04
		Base	114.319593	342,958.78	108.898700	326,696.10	-16,262.68	0.04
88732JBA5	TIME WARNER CABLE INC COMPANY GUAR 09/21 4				4.0	01 Sep 2021		

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Holdings

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	300,000.000	Local	102.773607	308,320.82	106.297000	318,891.00	10,570.18	0.04
		Base	102.773607	308,320.82	106.297000	318,891.00	10,570.18	0.04
88732JBB3	TIME WARNER CABLE INC COMPANY GUAR 09/41 5.5				5.5	01 Sep 2041		
	50,000.000	Local	99.013960	49,506.98	105.038400	52,519.20	3,012.22	0.01
		Base	99.013960	49,506.98	105.038400	52,519.20	3,012.22	0.01
893574AG8	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 02/26 7.85				7.85	01 Feb 2026		
	480,000.000	Local	100.847623	484,068.59	124.450200	597,360.96	113,292.37	0.07
		Base	100.847623	484,068.59	124.450200	597,360.96	113,292.37	0.07
893830BA6	TRANSOCEAN INC COMPANY GUAR 12/16 6.8				6.8	15 Dec 2016		
	90,000.000	Local	101.430811	91,287.73	101.000000	90,900.00	-387.73	0.01
		Base	101.430811	91,287.73	101.000000	90,900.00	-387.73	0.01
900123CB4	REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875				4.875	16 Apr 2043		
	230,000.000	Local	98.874722	227,411.86	97.625000	224,537.50	-2,874.36	0.03
		Base	98.874722	227,411.86	97.625000	224,537.50	-2,874.36	0.03
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5				4.5	15 Feb 2021		
	40,000.000	Local	100.096450	40,038.58	111.650400	44,660.16	4,621.58	0.01
		Base	100.096450	40,038.58	111.650400	44,660.16	4,621.58	0.01
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15				5.15	15 Aug 2044		
	60,000.000	Local	103.783167	62,269.90	115.312000	69,187.20	6,917.30	0.01
		Base	103.783167	62,269.90	115.312000	69,187.20	6,917.30	0.01
90351DAB3	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125				4.125	24 Sep 2025		
	440,000.000	Local	99.824836	439,229.28	103.694750	456,256.90	17,027.62	0.06
		Base	99.824836	439,229.28	103.694750	456,256.90	17,027.62	0.06
909317BE8	UAL 2009 2A PASS THRU TR PASS THRU CE 07/18 9.75				9.75	15 Jul 2018		
	12,927.490	Local	99.930768	12,918.54	103.400000	13,367.02	448.48	0.00
		Base	99.930768	12,918.54	103.400000	13,367.02	448.48	0.00
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75				5.75	03 Nov 2020		
	100,000.000	Local	98.967660	98,967.66	108.207200	108,207.20	9,239.54	0.01
		Base	98.967660	98,967.66	108.207200	108,207.20	9,239.54	0.01
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55				5.55	21 Jan 2045		

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Holdings

WESTERN CORE PLUS BOND PORT WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	1,280,000.000	Local	105.729902	1,353,342.74	119.750000	1,532,800.00	179,457.26	0.19
		Base	105.729902	1,353,342.74	119.750000	1,532,800.00	179,457.26	0.19
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6				3.6	30 Jan 2025		
	680,000.000	Local	99.513201	676,689.77	104.500000	710,600.00	33,910.23	0.09
		Base	99.513201	676,689.77	104.500000	710,600.00	33,910.23	0.09
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75				5.75	15 Nov 2024		
	220,000.000	Local	102.016173	224,435.58	100.750000	221,650.00	-2,785.58	0.03
		Base	102.016173	224,435.58	100.750000	221,650.00	-2,785.58	0.03
911365BD5	UNITED RENTALS NORTH AM COMPANY GUAR 07/25 5.5				5.5	15 Jul 2025		
	60,000.000	Local	90.072750	54,043.65	98.500000	59,100.00	5,056.35	0.01
		Base	90.072750	54,043.65	98.500000	59,100.00	5,056.35	0.01
911365BE3	UNITED RENTALS NORTH AM COMPANY GUAR 09/26 5.875				5.875	15 Sep 2026		
	130,000.000	Local	100.000000	130,000.00	99.250000	129,025.00	-975.00	0.02
		Base	100.000000	130,000.00	99.250000	129,025.00	-975.00	0.02
912803EA7	STRIP PRINC 02/43 0.00000					15 Feb 2043		
	500,000.000	Local	34.771480	173,857.40	53.090800	265,454.00	91,596.60	0.03
		Base	34.771480	173,857.40	53.090800	265,454.00	91,596.60	0.03
912810FR4	TSY INFL IX N/B 01/25 2.375				2.375	15 Jan 2025		
	2,081,340.290	Local	113.511958	2,362,570.12	119.399700	2,485,114.06	122,543.94	0.31
Original Face:	1,640,000.000	Base	113.511960	2,362,570.16	119.399700	2,485,114.06	122,543.90	0.30
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125	15 Feb 2040		
	1,106,800.000	Local	125.343656	1,387,303.59	130.733100	1,446,953.95	59,650.36	0.18
Original Face:	1,000,000.000	Base	125.343656	1,387,303.59	130.733100	1,446,953.95	59,650.36	0.17
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125	15 Feb 2041		
	404,184.300	Local	120.204872	485,849.22	131.915400	533,181.34	47,332.12	0.07
Original Face:	370,000.000	Base	120.204872	485,849.22	131.915400	533,181.34	47,332.12	0.06
912810QV3	TSY INFL IX N/B 02/42 0.75				0.75	15 Feb 2042		
	2,117,380.000	Local	94.281348	1,996,294.40	100.196600	2,121,542.77	125,248.37	0.27
Original Face:	2,000,000.000	Base	94.281348	1,996,294.40	100.196600	2,121,542.77	125,248.37	0.26
912810RA8	TSY INFL IX N/B 02/43 0.625				0.625	15 Feb 2043		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	1,477,510.000	Local	87.772590	1,296,848.80	97.332000	1,438,090.03	141,241.23	0.18
	1,420,000.000	Base	87.772590	1,296,848.80	97.332000	1,438,090.03	141,241.23	0.17
912810RB6	US TREASURY N/B 05/43 2.875					2.875	15 May 2043	
	5,180,000.000	Local	104.957056	5,436,775.50	112.449200	5,824,868.56	388,093.06	0.73
		Base	104.957056	5,436,775.50	112.449200	5,824,868.56	388,093.06	0.70
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375	15 Feb 2044	
	523,489.500	Local	103.673611	542,720.47	115.600300	605,155.43	62,434.96	0.08
Original Face:	510,000.000	Base	103.673611	542,720.47	115.600300	605,155.43	62,434.96	0.07
912810RG5	US TREASURY N/B 05/44 3.375					3.375	15 May 2044	
	7,860,000.000	Local	106.283326	8,353,869.43	123.246100	9,687,143.46	1,333,274.03	1.21
		Base	106.283326	8,353,869.43	123.246100	9,687,143.46	1,333,274.03	1.17
912810RJ9	US TREASURY N/B 11/44 3					3.0	15 Nov 2044	
	3,820,000.000	Local	100.760443	3,849,048.94	114.976600	4,392,106.12	543,057.18	0.55
		Base	100.760443	3,849,048.94	114.976600	4,392,106.12	543,057.18	0.53
912810RL4	TSY INFL IX N/B 02/45 0.75					0.75	15 Feb 2045	
	1,625,424.000	Local	88.650115	1,440,940.25	100.425800	1,632,345.06	191,404.81	0.20
Original Face:	1,600,000.000	Base	88.650115	1,440,940.25	100.425800	1,632,345.06	191,404.81	0.20
912810RM2	US TREASURY N/B 05/45 3					3.0	15 May 2045	
	19,740,000.000	Local	103.135534	20,358,954.48	114.941400	22,689,432.36	2,330,477.88	2.84
		Base	103.135534	20,358,954.48	114.941400	22,689,432.36	2,330,477.88	2.74
912810RP5	US TREASURY N/B 11/45 3					3.0	15 Nov 2045	
	9,820,000.000	Local	102.521171	10,067,578.99	114.984400	11,291,468.08	1,223,889.09	1.41
		Base	102.521171	10,067,578.99	114.984400	11,291,468.08	1,223,889.09	1.36
912810RQ3	US TREASURY N/B 02/46 2.5					2.5	15 Feb 2046	
	300,000.000	Local	97.362237	292,086.71	104.128900	312,386.70	20,299.99	0.04
		Base	97.362237	292,086.71	104.128900	312,386.70	20,299.99	0.04
912810RR1	TSY INFL IX N/B 02/46 1					1.0	15 Feb 2046	
	2,221,164.000	Local	100.036499	2,221,974.70	107.958300	2,397,930.89	175,956.19	0.30
Original Face:	2,200,000.000	Base	100.036499	2,221,974.70	107.958300	2,397,930.89	175,956.19	0.29
912810RS9	US TREASURY N/B 05/46 2.5					2.5	15 May 2046	

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	7,470,000.000	Local	99.394786	7,424,790.53	104.207000	7,784,262.90	359,472.37	0.98
		Base	99.394786	7,424,790.53	104.207000	7,784,262.90	359,472.37	0.94
912828A75	US TREASURY N/B 12/18 1.5				1.5	31 Dec 2018		
	220,000.000	Local	99.825736	219,616.62	102.062500	224,537.50	4,920.88	0.03
		Base	99.825736	219,616.62	102.062500	224,537.50	4,920.88	0.03
912828D56	US TREASURY N/B 08/24 2.375				2.375	15 Aug 2024		
	270,000.000	Local	101.200026	273,240.07	107.640600	290,629.62	17,389.55	0.04
		Base	101.200026	273,240.07	107.640600	290,629.62	17,389.55	0.04
912828J76	US TREASURY N/B 03/22 1.75				1.75	31 Mar 2022		
	5,670,000.000	Local	99.951767	5,667,265.17	103.324200	5,858,482.14	191,216.97	0.73
		Base	99.951767	5,667,265.17	103.324200	5,858,482.14	191,216.97	0.71
912828J84	US TREASURY N/B 03/20 1.375				1.375	31 Mar 2020		
	960,000.000	Local	100.881082	968,458.39	101.890600	978,149.76	9,691.37	0.12
		Base	100.881082	968,458.39	101.890600	978,149.76	9,691.37	0.12
912828L65	US TREASURY N/B 09/20 1.375				1.375	30 Sep 2020		
	30,000.000	Local	99.432233	29,829.67	101.816400	30,544.92	715.25	0.00
		Base	99.432233	29,829.67	101.816400	30,544.92	715.25	0.00
912828M80	US TREASURY N/B 11/22 2				2.0	30 Nov 2022		
	18,960,000.000	Local	102.548068	19,443,113.77	104.660200	19,843,573.92	400,460.15	2.49
		Base	102.548068	19,443,113.77	104.660200	19,843,573.92	400,460.15	2.40
912828N71	TSY INFL IX N/B 01/26 0.625				0.625	15 Jan 2026		
	4,116,278.080	Local	102.056148	4,200,914.86	105.303400	4,334,580.77	133,665.91	0.54
Original Face:	4,088,557.660	Base	102.056148	4,200,914.86	105.303400	4,334,580.77	133,665.91	0.52
912828N89	US TREASURY N/B 01/21 1.375				1.375	31 Jan 2021		
	6,880,000.000	Local	99.893990	6,872,706.48	101.769500	7,001,741.60	129,035.12	0.88
		Base	99.893990	6,872,706.48	101.769500	7,001,741.60	129,035.12	0.85
912828P79	US TREASURY N/B 02/23 1.5				1.5	28 Feb 2023		
	8,120,000.000	Local	99.571128	8,085,175.61	101.453100	8,237,991.72	152,816.11	1.03
		Base	99.571128	8,085,175.61	101.453100	8,237,991.72	152,816.11	0.99
912828PC8	US TREASURY N/B 11/20 2.625				2.625	15 Nov 2020		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	800,000.000	Local	103.855505	830,844.04	107.140600	857,124.80	26,280.76	0.11
		Base	103.855505	830,844.04	107.140600	857,124.80	26,280.76	0.10
912828Q78	US TREASURY N/B 04/21 1.375				1.375	30 Apr 2021		
	4,550,000.000	Local	100.746834	4,583,980.96	101.726600	4,628,560.30	44,579.34	0.58
		Base	100.746834	4,583,980.96	101.726600	4,628,560.30	44,579.34	0.56
912828RE2	US TREASURY N/B 08/18 1.5				1.5	31 Aug 2018		
	100,000.000	Local	100.050250	100,050.25	101.886700	101,886.70	1,836.45	0.01
		Base	100.050250	100,050.25	101.886700	101,886.70	1,836.45	0.01
912828S35	US TREASURY N/B 06/23 1.375				1.375	30 Jun 2023		
	11,650,000.000	Local	99.192386	11,555,912.93	100.515600	11,710,067.40	154,154.47	1.47
		Base	99.192386	11,555,912.93	100.515600	11,710,067.40	154,154.47	1.41
912828UA6	US TREASURY N/B 11/17 0.625				0.625	30 Nov 2017		
	1,780,000.000	Local	99.408711	1,769,475.05	100.082000	1,781,459.60	11,984.55	0.22
		Base	99.408711	1,769,475.05	100.082000	1,781,459.60	11,984.55	0.22
912828WW6	US TREASURY N/B 07/19 1.625				1.625	31 Jul 2019		
	2,910,000.000	Local	99.812994	2,904,558.13	102.699200	2,988,546.72	83,988.59	0.37
		Base	99.812994	2,904,558.13	102.699200	2,988,546.72	83,988.59	0.36
912828XD7	US TREASURY N/B 05/22 1.875				1.875	31 May 2022		
	1,620,000.000	Local	99.511245	1,612,082.17	104.007800	1,684,926.36	72,844.19	0.21
		Base	99.511245	1,612,082.17	104.007800	1,684,926.36	72,844.19	0.20
912828XH8	US TREASURY N/B 06/20 1.625				1.625	30 Jun 2020		
	1,320,000.000	Local	101.230461	1,336,242.09	102.835900	1,357,433.88	21,191.79	0.17
		Base	101.230461	1,336,242.09	102.835900	1,357,433.88	21,191.79	0.16
912828XL9	TSY INFL IX N/B 07/25 0.375				0.375	15 Jul 2025		
	1,190,348.600	Local	97.924024	1,165,637.25	102.968800	1,225,687.67	60,050.42	0.15
Original Face:	1,180,000.000	Base	97.924024	1,165,637.25	102.968800	1,225,687.67	60,050.42	0.15
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.5	01 Jun 2042		
	160,000.000	Local	100.898438	161,437.50	114.531100	183,249.76	21,812.26	0.02
		Base	100.898438	161,437.50	114.531100	183,249.76	21,812.26	0.02
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375				3.375	15 Nov 2021		

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WESTERN CORE PLUS BOND PORT WESTERN ASSET MANAGEMENT COMPANY

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	70,000.000	Local	99.683457	69,778.42	107.930300	75,551.21	5,772.79	0.01
		Base	99.683457	69,778.42	107.930300	75,551.21	5,772.79	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75				2.75	15 Feb 2023		
	200,000.000	Local	101.103845	202,207.69	102.793400	205,586.80	3,379.11	0.03
		Base	101.103845	202,207.69	102.793400	205,586.80	3,379.11	0.02
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.75	15 Jul 2025		
	320,000.000	Local	99.750428	319,201.37	109.711700	351,077.44	31,876.07	0.04
		Base	99.750428	319,201.37	109.711700	351,077.44	31,876.07	0.04
914906AP7	UNIVISION COMMUNICATIONS SR SECURED 144A 09/22 6.75				6.75	15 Sep 2022		
	262,000.000	Local	102.053515	267,380.21	105.500000	276,410.00	9,029.79	0.03
		Base	102.053515	267,380.21	105.500000	276,410.00	9,029.79	0.03
914908AU2	UNIVISION COMMUNICATIONS INC TERM LOAN				1.0	01 Mar 2020		
	246,691.150	Local	99.691720	245,930.65	99.232100	244,796.81	-1,133.84	0.03
		Base	99.691720	245,930.65	99.232100	244,796.81	-1,133.84	0.03
914908AV0	UNIVISION COMMUNICATIONS INC TERM LOAN				4.0	01 Mar 2020		
	510,176.180	Local	99.960802	509,976.20	99.267900	506,441.18	-3,535.02	0.06
		Base	99.960802	509,976.20	99.267900	506,441.18	-3,535.02	0.06
91831AAA9	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 03/20 5.375				5.375	15 Mar 2020		
	190,000.000	Local	100.000000	190,000.00	85.437500	162,331.25	-27,668.75	0.02
		Base	100.000000	190,000.00	85.437500	162,331.25	-27,668.75	0.02
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875	21 Nov 2036		
	560,000.000	Local	96.696229	541,498.88	91.000000	509,600.00	-31,898.88	0.06
		Base	96.696229	541,498.88	91.000000	509,600.00	-31,898.88	0.06
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45				2.45	01 Nov 2022		
	20,000.000	Local	99.962050	19,992.41	100.891000	20,178.20	185.79	0.00
		Base	99.962050	19,992.41	100.891000	20,178.20	185.79	0.00
92343VBQ6	VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5				4.5	15 Sep 2020		
	110,000.000	Local	107.280718	118,008.79	110.995600	122,095.16	4,086.37	0.02
		Base	107.280718	118,008.79	110.995600	122,095.16	4,086.37	0.01
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15				5.15	15 Sep 2023		

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	770,000.000	Local	107.170035	825,209.27	116.462600	896,762.02	71,552.75	0.11
		Base	107.170035	825,209.27	116.462600	896,762.02	71,552.75	0.11
92343VBS2	VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4				6.4	15 Sep 2033		
	284,000.000	Local	104.927405	297,993.83	127.640300	362,498.45	64,504.62	0.05
		Base	104.927405	297,993.83	127.640300	362,498.45	64,504.62	0.04
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.55	15 Sep 2043		
	454,000.000	Local	124.720626	566,231.64	134.738600	611,713.24	45,481.60	0.08
		Base	124.720626	566,231.64	134.738600	611,713.24	45,481.60	0.07
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5				3.5	01 Nov 2024		
	500,000.000	Local	99.567136	497,835.68	106.353300	531,766.50	33,930.82	0.07
		Base	99.567136	497,835.68	106.353300	531,766.50	33,930.82	0.06
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25				4.25	01 Sep 2023		
	90,000.000	Local	99.103500	89,193.15	103.892500	93,503.25	4,310.10	0.01
		Base	99.103500	89,193.15	103.892500	93,503.25	4,310.10	0.01
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875				3.875	01 Apr 2024		
	10,000.000	Local	94.015300	9,401.53	101.569900	10,156.99	755.46	0.00
		Base	94.015300	9,401.53	101.569900	10,156.99	755.46	0.00
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.15	14 Dec 2025		
	910,000.000	Local	99.651157	906,825.53	106.911100	972,891.01	66,065.48	0.12
		Base	99.651157	906,825.53	106.911100	972,891.01	66,065.48	0.12
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.3	14 Dec 2045		
	500,000.000	Local	101.876156	509,380.78	115.774500	578,872.50	69,491.72	0.07
		Base	101.876156	509,380.78	115.774500	578,872.50	69,491.72	0.07
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA				1.354006	15 May 2047		
	3,846,039.560	Local	6.117314	235,274.30	6.093350	234,352.65	-921.65	0.03
Original Face:	3,954,407.000	Base	6.117314	235,274.30	6.093350	234,352.65	-921.65	0.03
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.75	17 Sep 2024		
	300,000.000	Local	99.684713	299,054.14	104.251000	312,753.00	13,698.86	0.04
		Base	99.684713	299,054.14	104.251000	312,753.00	13,698.86	0.04
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75				4.75	17 Sep 2044		

Holdings

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	500,000.000	Local	101.935402	509,677.01	107.807900	539,039.50	29,362.49	0.07
		Base	101.935402	509,677.01	107.807900	539,039.50	29,362.49	0.07
92912EAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5				7.5	15 Jul 2021		
	450,000.000	Local	105.753496	475,890.73	88.187500	396,843.75	-79,046.98	0.05
		Base	105.753496	475,890.73	88.187500	396,843.75	-79,046.98	0.05
92922FAS7	WAMU MORTGAGE PASS THROUGH CER WAMU 2003 AR8 A				2.490058	25 Aug 2033		
	67,657.700	Local	95.717014	64,759.93	100.835800	68,223.18	3,463.25	0.01
Original Face:	1,140,000.000	Base	95.717014	64,759.93	100.835800	68,223.18	3,463.25	0.01
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				2.596138	25 Oct 2034		
	215,732.620	Local	95.626243	206,297.00	100.327570	216,439.30	10,142.30	0.03
Original Face:	2,100,000.000	Base	95.626243	206,297.00	100.327570	216,439.30	10,142.30	0.03
92936MAD9	WPP FINANCE 2010 COMPANY GUAR 09/42 5.125				5.125	07 Sep 2042		
	120,000.000	Local	94.556175	113,467.41	105.472100	126,566.52	13,099.11	0.02
		Base	94.556175	113,467.41	105.472100	126,566.52	13,099.11	0.02
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.667357	15 Jun 2045		
	1,059,556.310	Local	6.362217	67,411.27	6.742970	71,445.56	4,034.29	0.01
Original Face:	1,160,000.000	Base	6.362217	67,411.27	6.742970	71,445.56	4,034.29	0.01
92976GAH4	WELLS FARGO BANK NA SUBORDINATED 11/17 6				6.0	15 Nov 2017		
	830,000.000	Local	101.716828	844,249.67	106.402700	883,142.41	38,892.74	0.11
		Base	101.716828	844,249.67	106.402700	883,142.41	38,892.74	0.11
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049		
	710,000.000	Local	97.352730	691,204.38	98.753800	701,151.98	9,947.60	0.09
		Base	97.352730	691,204.38	98.753800	701,151.98	9,947.60	0.08
92978QCC9	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C30 AMFL 144A				0.64605	15 Dec 2043		
	560,000.000	Local	95.642946	535,600.50	96.234680	538,914.21	3,313.71	0.07
Original Face:	560,000.000	Base	95.642946	535,600.50	96.234680	538,914.21	3,313.71	0.07
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45				3.45	01 Jun 2026		
	400,000.000	Local	99.800840	399,203.36	102.654000	410,616.00	11,412.64	0.05
		Base	99.800840	399,203.36	102.654000	410,616.00	11,412.64	0.05
93363PAK6	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR14 2A3				2.16482	25 Nov 2036		

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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:	326,744.150	Local	87.828027	286,972.94	84.491830	276,072.11	-10,900.83	0.03	
	700,000.000	Base	87.828027	286,972.94	84.491830	276,072.11	-10,900.83	0.03	
939336R54	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2004 RA2 2A					7.0	25 Jul 2033		
Original Face:	92,487.180	Local	99.164803	91,714.73	107.872330	99,768.08	8,053.35	0.01	
	3,350,000.000	Base	99.164803	91,714.73	107.872330	99,768.08	8,053.35	0.01	
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375					7.375	15 May 2029		
	80,000.000	Local	120.416288	96,333.03	140.146600	112,117.28	15,784.25	0.01	
		Base	120.416288	96,333.03	140.146600	112,117.28	15,784.25	0.01	
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.5	15 May 2024		
	100,000.000	Local	99.794820	99,794.82	108.082400	108,082.40	8,287.58	0.01	
		Base	99.794820	99,794.82	108.082400	108,082.40	8,287.58	0.01	
94973VAM9	ANTHEM INC SR UNSECURED 06/17 5.875					5.875	15 Jun 2017		
	220,000.000	Local	100.047909	220,105.40	104.217100	229,277.62	9,172.22	0.03	
		Base	100.047909	220,105.40	104.217100	229,277.62	9,172.22	0.03	
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
	80,000.000	Local	99.680525	79,744.42	103.456800	82,765.44	3,021.02	0.01	
		Base	99.680525	79,744.42	103.456800	82,765.44	3,021.02	0.01	
949746RE3	WELLS FARGO + COMPANY SUBORDINATED 01/24 4.48					4.48	16 Jan 2024		
	1,586,000.000	Local	104.372132	1,655,342.02	109.614200	1,738,481.21	83,139.19	0.22	
		Base	104.372132	1,655,342.02	109.614200	1,738,481.21	83,139.19	0.21	
949746RN3	WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR					5.875	29 Dec 2049		
	220,000.000	Local	100.529586	221,165.09	106.625000	234,575.00	13,409.91	0.03	
		Base	100.529586	221,165.09	106.625000	234,575.00	13,409.91	0.03	
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.6	01 Apr 2021		
	50,000.000	Local	104.016080	52,008.04	111.746300	55,873.15	3,865.11	0.01	
		Base	104.016080	52,008.04	111.746300	55,873.15	3,865.11	0.01	
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
	80,000.000	Local	99.943663	79,954.93	100.560000	80,448.00	493.07	0.01	
		Base	99.943663	79,954.93	100.560000	80,448.00	493.07	0.01	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	410,000.000	Local	97.011927	397,748.90	103.472800	424,238.48	26,489.58	0.05
		Base	97.011927	397,748.90	103.472800	424,238.48	26,489.58	0.05
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375	02 Nov 2043		
	130,000.000	Local	99.715485	129,630.13	116.497200	151,446.36	21,816.23	0.02
		Base	99.715485	129,630.13	116.497200	151,446.36	21,816.23	0.02
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.65	04 Nov 2044		
	410,000.000	Local	105.925668	434,295.24	105.465800	432,409.78	-1,885.46	0.05
		Base	105.925668	434,295.24	105.465800	432,409.78	-1,885.46	0.05
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027		
	1,230,000.000	Local	99.784374	1,227,347.80	107.973100	1,328,069.13	100,721.33	0.17
		Base	99.784374	1,227,347.80	107.973100	1,328,069.13	100,721.33	0.16
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9				4.9	17 Nov 2045		
	560,000.000	Local	99.646952	558,022.93	109.430400	612,810.24	54,787.31	0.08
		Base	99.646952	558,022.93	109.430400	612,810.24	54,787.31	0.07
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				0.8833	25 Jun 2037		
	291,770.980	Local	71.992869	210,054.30	70.836600	206,680.64	-3,373.66	0.03
Original Face:	1,095,546.780	Base	71.992869	210,054.30	70.836600	206,680.64	-3,373.66	0.02
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B				4.432947	15 Jul 2046		
	70,000.000	Local	103.614157	72,529.91	109.848990	76,894.29	4,364.38	0.01
Original Face:	70,000.000	Base	103.614157	72,529.91	109.848990	76,894.29	4,364.38	0.01
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5				3.817	15 Aug 2050		
	20,000.000	Local	104.330400	20,866.08	109.947060	21,989.41	1,123.33	0.00
Original Face:	20,000.000	Base	104.330400	20,866.08	109.947060	21,989.41	1,123.33	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS				3.808	15 Dec 2047		
	250,000.000	Local	102.858032	257,145.08	107.783130	269,457.83	12,312.75	0.03
Original Face:	250,000.000	Base	102.858032	257,145.08	107.783130	269,457.83	12,312.75	0.03
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS				3.467	15 Apr 2050		
	220,000.000	Local	102.887536	226,352.58	104.915650	230,814.43	4,461.85	0.03
Original Face:	220,000.000	Base	102.887536	226,352.58	104.915650	230,814.43	4,461.85	0.03
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5				3.148	15 May 2048		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	1,230,000.000	Local	102.887585	1,265,517.30	105.373180	1,296,090.11	30,572.81	0.16
	1,230,000.000	Base	102.887585	1,265,517.30	105.373180	1,296,090.11	30,572.81	0.16
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS				3.406	15 May 2048		
Original Face:	1,300,000.000	Local	102.888164	1,337,546.13	104.598060	1,359,774.78	22,228.65	0.17
	1,300,000.000	Base	102.888164	1,337,546.13	104.598060	1,359,774.78	22,228.65	0.16
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA				1.337417	15 May 2048		
Original Face:	5,122,767.880	Local	7.262967	372,064.92	7.171180	367,362.91	-4,702.01	0.05
	5,169,000.000	Base	7.262967	372,064.92	7.171180	367,362.91	-4,702.01	0.04
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C				3.848	15 May 2048		
Original Face:	1,130,000.000	Local	99.996335	1,129,958.58	96.714920	1,092,878.60	-37,079.98	0.14
	1,130,000.000	Base	99.996335	1,129,958.58	96.714920	1,092,878.60	-37,079.98	0.13
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D				4.241119	15 May 2048		
Original Face:	1,280,000.000	Local	93.285255	1,194,051.26	77.154510	987,577.73	-206,473.53	0.12
	1,280,000.000	Base	93.285255	1,194,051.26	77.154510	987,577.73	-206,473.53	0.12
952355AN5	WEST CORP COMPANY GUAR 144A 07/22 5.375				5.375	15 Jul 2022		
	330,000.000	Local	94.037679	310,324.34	93.000000	306,900.00	-3,424.34	0.04
		Base	94.037679	310,324.34	93.000000	306,900.00	-3,424.34	0.04
952355AQ8	WEST CORP SR SECURED 144A 07/21 4.75				4.75	15 Jul 2021		
	80,000.000	Local	100.000000	80,000.00	98.750000	79,000.00	-1,000.00	0.01
		Base	100.000000	80,000.00	98.750000	79,000.00	-1,000.00	0.01
966387AH5	WHITING PETROLEUM CORP COMPANY GUAR 03/21 5.75				5.75	15 Mar 2021		
	140,000.000	Local	65.699071	91,978.70	90.250000	126,350.00	34,371.30	0.02
		Base	65.699071	91,978.70	90.250000	126,350.00	34,371.30	0.02
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25				6.25	01 Apr 2023		
	530,000.000	Local	69.688491	369,349.00	89.500000	474,350.00	105,001.00	0.06
		Base	69.688491	369,349.00	89.500000	474,350.00	105,001.00	0.06
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.5	15 Jan 2031		
	248,000.000	Local	105.763665	262,293.89	100.500000	249,240.00	-13,053.89	0.03
		Base	105.763665	262,293.89	100.500000	249,240.00	-13,053.89	0.03
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875				7.875	01 Sep 2021		

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	490,000.000	Local	116.746000	572,055.40	107.500000	526,750.00	-45,305.40	0.07
		Base	116.746000	572,055.40	107.500000	526,750.00	-45,305.40	0.06
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6				6.0	15 Jan 2022		
	20,000.000	Local	92.500000	18,500.00	93.000000	18,600.00	100.00	0.00
		Base	92.500000	18,500.00	93.000000	18,600.00	100.00	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.25	01 Aug 2023		
	20,000.000	Local	100.250000	20,050.00	100.250000	20,050.00	0.00	0.00
		Base	100.250000	20,050.00	100.250000	20,050.00	0.00	0.00
982526AQ8	WM WRIGLEY JR CO SR UNSECURED 144A 10/20 3.375				3.375	21 Oct 2020		
	110,000.000	Local	99.961755	109,957.93	106.660900	117,326.99	7,369.06	0.01
		Base	99.961755	109,957.93	106.660900	117,326.99	7,369.06	0.01
982526AU9	WM WRIGLEY JR CO SR UNSECURED 144A 10/18 2.4				2.4	21 Oct 2018		
	40,000.000	Local	99.910900	39,964.36	101.984700	40,793.88	829.52	0.01
		Base	99.910900	39,964.36	101.984700	40,793.88	829.52	0.00
982526AV7	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9				2.9	21 Oct 2019		
	160,000.000	Local	100.293238	160,469.18	103.918000	166,268.80	5,799.62	0.02
		Base	100.293238	160,469.18	103.918000	166,268.80	5,799.62	0.02
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.95	01 Apr 2037		
	280,000.000	Local	115.518025	323,450.47	133.150300	372,820.84	49,370.37	0.05
		Base	115.518025	323,450.47	133.150300	372,820.84	49,370.37	0.05
98417EAB6	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/16 5.8				5.8	15 Nov 2016		
	30,000.000	Local	101.438133	30,431.44	101.200000	30,360.00	-71.44	0.00
		Base	101.438133	30,431.44	101.200000	30,360.00	-71.44	0.00
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR				2.7	25 Oct 2017		
	430,000.000	Local	98.070056	421,701.24	99.625000	428,387.50	6,686.26	0.05
		Base	98.070056	421,701.24	99.625000	428,387.50	6,686.26	0.05
ACI01TMO4	RUSSIAN FEDERATION SR UNSECURED REGS 04/22 4.5				4.5	04 Apr 2022		
	400,000.000	Local	98.894870	395,579.48	106.865000	427,460.00	31,880.52	0.05
		Base	98.894870	395,579.48	106.865000	427,460.00	31,880.52	0.05
ACI08T6X5	REPUBLIC OF PORTUGAL SR UNSECURED 144A 10/24 5.125				5.125	15 Oct 2024		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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	410,000.000	Local	100.481371	411,973.62	99.971000	409,881.10	-2,092.52	0.05
		Base	100.481371	411,973.62	99.971000	409,881.10	-2,092.52	0.05
C6901LAD9	1011778 BC ULTD LIABILITY COMP TERM LOAN B2					1.0	10 Dec 2021	
	434,955.200	Local	99.657542	433,465.66	99.770800	433,958.28	492.62	0.05
		Base	99.657542	433,465.66	99.770800	433,958.28	492.62	0.05
C9413PAU7	VALEANT PHARMACEUTICALS INT. TERM LOAN B F1					1.0	01 Apr 2022	
	314,434.530	Local	100.000000	314,434.53	97.041700	305,132.61	-9,301.92	0.04
		Base	100.000000	314,434.53	97.041700	305,132.61	-9,301.92	0.04
G9368PAV6	VIRGIN MEDIA INVESTMENT HOLDIN USD TERM LOAN F					1.0	30 Jun 2023	
	538,829.400	Local	99.799855	537,750.96	97.357100	524,588.68	-13,162.28	0.07
		Base	99.799855	537,750.96	97.357100	524,588.68	-13,162.28	0.06
N0501WAC2	ZIGGO NV TERM B1 USD					1.0	15 Jan 2022	
	129,425.530	Local	99.669941	128,998.35	97.583300	126,297.70	-2,700.65	0.02
		Base	99.669941	128,998.35	97.583300	126,297.70	-2,700.65	0.02
N0501WAE8	ZIGGO NV TERM B2 USD					1.0	15 Jan 2022	
	83,404.260	Local	99.669957	83,128.99	97.583300	81,388.63	-1,740.36	0.01
		Base	99.669957	83,128.99	97.583300	81,388.63	-1,740.36	0.01
N0501WAG3	ZIGGO NV TERM B3 USD					1.0	15 Jan 2022	
	137,170.210	Local	99.669957	136,717.49	97.583300	133,855.22	-2,862.27	0.02
		Base	99.669957	136,717.49	97.583300	133,855.22	-2,862.27	0.02
N4715WAC6	JLL / DELTA DUTCH NEWCO B V INITIAL DOLLAR TERM LOANS					1.0	11 Mar 2021	
	424,336.290	Local	99.735985	423,215.98	97.150000	412,242.71	-10,973.27	0.05
		Base	99.735985	423,215.98	97.150000	412,242.71	-10,973.27	0.05
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN					1.0	28 Oct 2020	
	292,500.000	Local	99.662137	291,511.75	86.000000	251,550.00	-39,961.75	0.03
		Base	99.662137	291,511.75	86.000000	251,550.00	-39,961.75	0.03
Q3930AAC2	FORTESCUE METALS GROUP LTD NEW TERM LOANS					5.25	30 Jun 2019	
	297,070.710	Local	100.588378	298,818.61	95.458300	283,578.65	-15,239.96	0.04
		Base	100.588378	298,818.61	95.458300	283,578.65	-15,239.96	0.03
X74344DM5	RUSSIAN FEDERATION SR UNSECURED REGS 03/30 VAR					7.5	31 Mar 2030	

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	60,455.000	Local	115.839914	70,031.02	122.000000	73,755.10	3,724.08	0.01
	107,000.000	Base	115.839914	70,031.02	122.000000	73,755.10	3,724.08	0.01
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.75	25 Apr 2022		
	660,000.000	Local	96.924817	639,703.79	103.439500	682,700.70	42,996.91	0.09
		Base	96.924817	639,703.79	103.439500	682,700.70	42,996.91	0.08
US DOLLAR Total								
	543,834,682.060	Local		473,523,988.85		488,659,149.28	15,135,160.43	70.45
Original Face:	460,204,907.530	Base		473,521,242.89		488,659,149.28	15,137,906.39	67.91
FIXED INCOME Total								
	906,899,982.060	Base		496,570,924.51		508,618,481.43	12,047,556.92	70.32
Original Face:	460,204,907.530							

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI0MMV97	US 10YR FUT OPTN AUG16C 132.5 JUL16 132.5 CALL					22 Jul 2016		
31,000.000		31.000	Local	0.792565	24,569.50	0.921875	28,578.13	4,008.63
			Base	0.792565	24,569.50	0.921875	28,578.13	4,008.63

ADI0N4272	US 5YR FUTR OPTN AUG16C 122 JUL16 122 CALL					22 Jul 2016		
31,000.000		31.000	Local	0.409500	12,694.50	0.453125	14,046.88	1,352.38
			Base	0.409500	12,694.50	0.453125	14,046.88	1,352.38

ADI0NFHK2	US 5YR FUTR OPTN AUG16C 122.2 JUL16 122.25 CALL					22 Jul 2016		
30,000.000		30.000	Local	0.343094	10,292.82	0.328125	9,843.75	-449.07
			Base	0.343094	10,292.82	0.328125	9,843.75	-449.07

US DOLLAR Total								
92,000.000		92.000	Local		47,556.82		52,468.76	4,911.94
			Base		47,556.82		52,468.76	4,911.94

OPTIONS PURCHASED - CALLS Total

92,000.000		92.000	Base		47,556.82		52,468.76	4,911.94

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

US DOLLAR							Exchange Rate:	1.000000
99ZP92824	USMXP0061 USD PUT/MXN CALL 18. SEP16 18.3033 PUT					06 Sep 2016		
2,495,000.000	2,495,000.000	Local	0.013315	33,220.93	0.017209	42,936.46	9,715.53	0.01
		Base	0.013315	33,220.93	0.017209	42,936.46	9,715.53	0.01
99ZP92832	USMXP0062 USD PUT/MXN CALL 18. SEP16 18.31 PUT					06 Sep 2016		
2,495,000.000	2,495,000.000	Local	0.013420	33,482.90	0.017374	43,348.13	9,865.23	0.01
		Base	0.013420	33,482.90	0.017374	43,348.13	9,865.23	0.01
ADI0MCK83	EURO FX CURR OPT JUL16P 1.12 JUL16 1.12 PUT					08 Jul 2016		
375,000.000	3.000	Local	0.014526	5,447.25	0.012400	4,650.00	-797.25	0.00
		Base	0.014526	5,447.25	0.012400	4,650.00	-797.25	0.00
ADI0MGM25	EURO FX CURR OPT JUL16P 1.14 JUL16 1.14 PUT					08 Jul 2016		
250,000.000	2.000	Local	0.014826	3,706.50	0.029700	7,425.00	3,718.50	0.00
		Base	0.014826	3,706.50	0.029700	7,425.00	3,718.50	0.00
ADI0MPFX5	US 5YR FUTR OPTN SEP16P 117 AUG16 117 PUT					26 Aug 2016		
616,000.000	616.000	Local	0.018875	11,627.00	0.015625	9,625.00	-2,002.00	0.00
		Base	0.018875	11,627.00	0.015625	9,625.00	-2,002.00	0.00
ADI0MRWP9	US 5YR FUTR OPTN AUG16P 113.2 JUL16 113.25 PUT					22 Jul 2016		
181,000.000	181.000	Local	0.011063	2,002.40	0.001000	181.00	-1,821.40	0.00
		Base	0.011063	2,002.40	0.001000	181.00	-1,821.40	0.00
ADI0MRX45	US 5YR FUTR OPTN AUG16P 113 JUL16 113 PUT					22 Jul 2016		
415,000.000	415.000	Local	0.011063	4,591.15	0.001000	415.00	-4,176.15	0.00
		Base	0.011063	4,591.15	0.001000	415.00	-4,176.15	0.00
ADI0MRX52	US 5YR FUTR OPTN AUG16P 113.5 JUL16 113.5 PUT					22 Jul 2016		
181,000.000	181.000	Local	0.011063	2,002.40	0.001000	181.00	-1,821.40	0.00
		Base	0.011063	2,002.40	0.001000	181.00	-1,821.40	0.00
ADI0MSPX8	JPN YEN FUTR OPTN JUL16P 91 JUL16 91 PUT					08 Jul 2016		
5,000.000	4.000	Local	1.112600	5,563.00	0.010000	50.00	-5,513.00	0.00
		Base	1.112600	5,563.00	0.010000	50.00	-5,513.00	0.00

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

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ADI0MZL73	JPN YEN FUTR OPTN JUL16P 92 JUL16 92 PUT					08 Jul 2016			
6,250.000		5.000 Local	0.652600	4,078.75	0.015000	93.75	-3,985.00	0.00	
		Base	0.652600	4,078.75	0.015000	93.75	-3,985.00	0.00	
ADI0MZNG1	JPN YEN FUTR OPTN JUL16P 93 JUL16 93 PUT					08 Jul 2016			
6,250.000		5.000 Local	1.072600	6,703.75	0.025000	156.25	-6,547.50	0.00	
		Base	1.072600	6,703.75	0.025000	156.25	-6,547.50	0.00	
ADI0N1898	JPN YEN FUTR OPTN JUL16P 93.5 JUL16 93.5 PUT					08 Jul 2016			
1,250.000		1.000 Local	0.942600	1,178.25	0.035000	43.75	-1,134.50	0.00	
		Base	0.942600	1,178.25	0.035000	43.75	-1,134.50	0.00	
ADI0N4J66	US 10YR FUT OPTN AUG16P 132.5 JUL16 132.5 PUT					22 Jul 2016			
30,000.000		30.000 Local	0.417313	12,519.38	0.437500	13,125.00	605.62	0.00	
		Base	0.417313	12,519.38	0.437500	13,125.00	605.62	0.00	
ADI0N57B5	JPN YEN FUTR OPTN AUG16P 95 AUG16 95 PUT					05 Aug 2016			
5,000.000		4.000 Local	1.352600	6,763.00	0.800000	4,000.00	-2,763.00	0.00	
		Base	1.352600	6,763.00	0.800000	4,000.00	-2,763.00	0.00	
ADI0NCKY5	US BOND FUTR OPTN AUG16P 171 JUL16 171 PUT					22 Jul 2016			
6,000.000		6.000 Local	1.284500	7,707.00	1.218750	7,312.50	-394.50	0.00	
		Base	1.284500	7,707.00	1.218750	7,312.50	-394.50	0.00	
ADI0NCM23	US 5YR FUTR OPTN SEP16P 116.5 AUG16 116.5 PUT					26 Aug 2016			
469,000.000		469.000 Local	0.018875	8,852.38	0.015625	7,328.13	-1,524.25	0.00	
		Base	0.018875	8,852.38	0.015625	7,328.13	-1,524.25	0.00	
ADI0NCM98	US 5YR FUTR OPTN SEP16P 116.7 AUG16 116.75 PUT					26 Aug 2016			
148,000.000		148.000 Local	0.018875	2,793.50	0.015625	2,312.50	-481.00	0.00	
		Base	0.018875	2,793.50	0.015625	2,312.50	-481.00	0.00	
ADI0NCSF8	US 10YR FUT OPTN AUG16P 133 JUL16 133 PUT					22 Jul 2016			
30,000.000		30.000 Local	0.619396	18,581.88	0.656250	19,687.50	1,105.62	0.00	
		Base	0.619396	18,581.88	0.656250	19,687.50	1,105.62	0.00	
US DOLLAR Total									
7,714,750.000	4,992,100.000	Local		170,821.42		162,870.97	-7,950.45	0.02	
		Base		170,821.42		162,870.97	-7,950.45	0.02	

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET.

As of: June 30, 2016

View Date: July 1, 2016

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	

OPTIONS PURCHASED - PUTS Total

7,714,750.000	4,992,100.000	Base	170,821.42		162,870.97	-7,950.45	0.02

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR							Exchange Rate:	1.000000
ADI0M1S06	US 10YR FUT OPTN AUG16C 132 JUL16 132 CALL					22 Jul 2016		
-26,000.000		-26.000	Local	0.597712	-15,540.51	1.250000	-32,500.00	-16,959.49
			Base	0.597712	-15,540.51	1.250000	-32,500.00	-16,959.49
ADI0M7YH9	US BOND FUTR OPTN AUG16C 166 JUL16 166 CALL					22 Jul 2016		
-20,000.000		-20.000	Local	1.274875	-25,497.50	6.515625	-130,312.50	-104,815.00
			Base	1.274875	-25,497.50	6.515625	-130,312.50	-104,815.00
ADI0MBWW9	US 10YR FUT OPTN SEP16C 133 AUG16 133 CALL					26 Aug 2016		
-23,000.000		-23.000	Local	0.599332	-13,784.63	1.062500	-24,437.50	-10,652.87
			Base	0.599332	-13,784.63	1.062500	-24,437.50	-10,652.87
ADI0MH225	GBP FUTR OPTN (IMM) JUL16C 148 JUL16 148 CALL					08 Jul 2016		
-5,625.000		-9.000	Local	1.883689	-10,595.75	0.020000	-112.50	10,483.25
			Base	1.883689	-10,595.75	0.020000	-112.50	10,483.25
ADI0MJS07	US 10YR FUT OPTN AUG16C 134 JUL16 134 CALL					22 Jul 2016		
-36,000.000		-36.000	Local	0.535813	-19,289.25	0.296875	-10,687.50	8,601.75
			Base	0.535813	-19,289.25	0.296875	-10,687.50	8,601.75
ADI0MKNN9	US 10YR FUT OPTN AUG16C 133 JUL16 133 CALL					22 Jul 2016		
-26,000.000		-26.000	Local	0.637375	-16,571.76	0.640625	-16,656.25	-84.49
			Base	0.637375	-16,571.76	0.640625	-16,656.25	-84.49
ADI0MLHY0	US 10YR FUT OPTN AUG16C 130.5 JUL16 130.5 CALL					22 Jul 2016		
-22,000.000		-22.000	Local	0.542915	-11,944.13	2.546875	-56,031.25	-44,087.12
			Base	0.542915	-11,944.13	2.546875	-56,031.25	-44,087.12
ADI0MP5N8	US 10YR FUT OPTN AUG16C 131 JUL16 131 CALL					22 Jul 2016		
-26,000.000		-26.000	Local	0.434851	-11,306.13	2.093750	-54,437.50	-43,131.37
			Base	0.434851	-11,306.13	2.093750	-54,437.50	-43,131.37
ADI0MY1W3	US 10YR FUT OPTN AUG16C 133.5 JUL16 133.5 CALL					22 Jul 2016		
-32,000.000		-32.000	Local	0.465500	-14,896.00	0.437500	-14,000.00	896.00
			Base	0.465500	-14,896.00	0.437500	-14,000.00	896.00

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ADI0MYQL0	US 10YR FUT OPTN SEP16C 134 AUG16 134 CALL					26 Aug 2016			
-3,000.000		-3.000	Local 0.324877	-974.63	0.687500	-2,062.50	-1,087.87	0.00	
			Base 0.324877	-974.63	0.687500	-2,062.50	-1,087.87	0.00	
ADI0N0429	US BOND FUTR OPTN AUG16C 167 JUL16 167 CALL					22 Jul 2016			
-6,000.000		-6.000	Local 1.793625	-10,761.75	5.593750	-33,562.50	-22,800.75	0.00	
			Base 1.793625	-10,761.75	5.593750	-33,562.50	-22,800.75	0.00	
ADI0N91R8	US 10Y NOTE W1 OP JUL16C 132.2 JUL16 132.25 CALL					01 Jul 2016			
-13,000.000		-13.000	Local 0.309250	-4,020.25	0.765625	-9,953.13	-5,932.88	0.00	
			Base 0.309250	-4,020.25	0.765625	-9,953.13	-5,932.88	0.00	
ADI0NBJF0	US 10YR FUT OPTN SEP16C 135 AUG16 135 CALL					26 Aug 2016			
-6,000.000		-6.000	Local 0.754563	-4,527.38	0.437500	-2,625.00	1,902.38	0.00	
			Base 0.754563	-4,527.38	0.437500	-2,625.00	1,902.38	0.00	
ADI0NBK43	US BOND FUTR OPTN AUG16C 175 JUL16 175 CALL					22 Jul 2016			
-9,000.000		-9.000	Local 1.283209	-11,548.88	0.890625	-8,015.63	3,533.25	0.00	
			Base 1.283209	-11,548.88	0.890625	-8,015.63	3,533.25	0.00	
ADI0NCJF8	US BOND FUTR OPTN AUG16C 176 JUL16 176 CALL					22 Jul 2016			
-4,000.000		-4.000	Local 1.410813	-5,643.25	0.687500	-2,750.00	2,893.25	0.00	
			Base 1.410813	-5,643.25	0.687500	-2,750.00	2,893.25	0.00	
ADI0NCM07	US 5YR FUTR OPTN AUG16C 122.5 JUL16 122.5 CALL					22 Jul 2016			
-31,000.000		-31.000	Local 0.387375	-12,008.63	0.226563	-7,023.45	4,985.18	0.00	
			Base 0.387375	-12,008.63	0.226563	-7,023.45	4,985.18	0.00	
ADI0NCN63	US LONG BND W1 OP JUL16C 176 JUL16 176 CALL					01 Jul 2016			
-9,000.000		-9.000	Local 0.465501	-4,189.51	0.015625	-140.63	4,048.88	0.00	
			Base 0.465501	-4,189.51	0.015625	-140.63	4,048.88	0.00	
US DOLLAR Total									
-297,625.000		-301.000	Local	-193,099.94		-405,307.84	-212,207.90	0.05	
			Base	-193,099.94		-405,307.84	-212,207.90	0.05	
OPTIONS WRITTEN - CALLS Total									
-297,625.000		-301.000	Base	-193,099.94		-405,307.84	-212,207.90	0.05	

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

Holdings

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



STATE STREET.

As of: June 30, 2016

View Date: July 1, 2016

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

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR							Exchange Rate:	1.000000
ADI0MBY15	EURO FX CURR OPT JUL16P 1.11 JUL16 1.11 PUT					08 Jul 2016		
-1,875,000.000		-15.000	Local 0.005987	-11,226.25	0.006600	-12,375.00	-1,148.75	0.00
			Base 0.005987	-11,226.25	0.006600	-12,375.00	-1,148.75	0.00
ADI0MGMS8	EURO FX CURR OPT JUL16P 1.09 JUL16 1.09 PUT					08 Jul 2016		
-2,625,000.000		-21.000	Local 0.006088	-15,981.75	0.001300	-3,412.50	12,569.25	0.00
			Base 0.006088	-15,981.75	0.001300	-3,412.50	12,569.25	0.00
ADI0MGMX7	EURO FX CURR OPT JUL16P 1.1 JUL16 1.1 PUT					08 Jul 2016		
-6,625,000.000		-53.000	Local 0.007955	-52,702.75	0.003000	-19,875.00	32,827.75	0.00
			Base 0.007955	-52,702.75	0.003000	-19,875.00	32,827.75	0.00
ADI0MKDW0	US 5YR FUTR OPTN AUG16P 120 JUL16 120 PUT					22 Jul 2016		
-95,000.000		-95.000	Local 0.248313	-23,589.72	0.023438	-2,226.61	21,363.11	0.00
			Base 0.248313	-23,589.72	0.023438	-2,226.61	21,363.11	0.00
ADI0MN1B3	US 5YR FUTR OPTN AUG16P 120.5 JUL16 120.5 PUT					22 Jul 2016		
-19,000.000		-19.000	Local 0.340500	-6,469.50	0.000000	0.00	6,469.50	0.00
			Base 0.340500	-6,469.50	0.000000	0.00	6,469.50	0.00
ADI0MTD84	US BOND FUTR OPTN AUG16P 158 JUL16 158 PUT					22 Jul 2016		
-9,000.000		-9.000	Local 0.778000	-7,002.00	0.015625	-140.63	6,861.37	0.00
			Base 0.778000	-7,002.00	0.015625	-140.63	6,861.37	0.00
ADI0MWJ16	US 10YR FUT OPTN AUG16P 130 JUL16 130 PUT					22 Jul 2016		
-18,000.000		-18.000	Local 0.340500	-6,129.00	0.046875	-843.75	5,285.25	0.00
			Base 0.340500	-6,129.00	0.046875	-843.75	5,285.25	0.00
ADI0MXJM8	EURO FX CURR OPT AUG16P 1.1 AUG16 1.1 PUT					05 Aug 2016		
-250,000.000		-2.000	Local 0.013674	-3,418.50	0.009200	-2,300.00	1,118.50	0.00
			Base 0.013674	-3,418.50	0.009200	-2,300.00	1,118.50	0.00
ADI0MY2N2	US 10YR FUT OPTN AUG16P 130.5 JUL16 130.5 PUT					22 Jul 2016		
-13,000.000		-13.000	Local 0.308048	-4,004.63	0.062500	-812.50	3,192.13	0.00
			Base 0.308048	-4,004.63	0.062500	-812.50	3,192.13	0.00

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ADI0MY2X0	US 10YR FUT OPTN AUG16P 131 JUL16 131 PUT					22 Jul 2016			
-18,000.000		-18.000 Local	0.246750	-4,441.50	0.109375	-1,968.75	2,472.75	0.00	
		Base	0.246750	-4,441.50	0.109375	-1,968.75	2,472.75	0.00	
ADI0MYD18	US BOND FUTR OPTN SEP16P 162 AUG16 162 PUT					26 Aug 2016			
-15,000.000		-15.000 Local	0.934251	-14,013.76	0.296875	-4,453.13	9,560.63	0.00	
		Base	0.934251	-14,013.76	0.296875	-4,453.13	9,560.63	0.00	
ADI0MYRG0	US BOND FUTR OPTN AUG16P 162 JUL16 162 PUT					22 Jul 2016			
-19,000.000		-19.000 Local	0.745105	-14,157.00	0.046875	-890.63	13,266.37	0.00	
		Base	0.745105	-14,157.00	0.046875	-890.63	13,266.37	0.00	
ADI0N0JS6	EURO FX CURR OPT AUG16P 1.09 AUG16 1.09 PUT					05 Aug 2016			
-1,000,000.000		-8.000 Local	0.004899	-4,899.00	0.006300	-6,300.00	-1,401.00	0.00	
		Base	0.004899	-4,899.00	0.006300	-6,300.00	-1,401.00	0.00	
ADI0N2284	US BOND FUTR OPTN AUG16P 165 JUL16 165 PUT					22 Jul 2016			
-9,000.000		-9.000 Local	0.981126	-8,830.13	0.109375	-984.38	7,845.75	0.00	
		Base	0.981126	-8,830.13	0.109375	-984.38	7,845.75	0.00	
ADI0N2XF4	US 10YR FUT OPTN AUG16P 132 JUL16 132 PUT					22 Jul 2016			
-34,000.000		-34.000 Local	0.511916	-17,405.13	0.265625	-9,031.25	8,373.88	0.00	
		Base	0.511916	-17,405.13	0.265625	-9,031.25	8,373.88	0.00	
ADI0N35M8	US 10YR FUT OPTN SEP16P 131 AUG16 131 PUT					26 Aug 2016			
-91,000.000		-91.000 Local	0.546716	-49,751.14	0.359375	-32,703.13	17,048.01	0.00	
		Base	0.546716	-49,751.14	0.359375	-32,703.13	17,048.01	0.00	
ADI0N4HS0	US 5YR FUTR OPTN AUG16P 121 JUL16 121 PUT					22 Jul 2016			
-32,000.000		-32.000 Local	0.285081	-9,122.58	0.054688	-1,750.02	7,372.56	0.00	
		Base	0.285081	-9,122.58	0.054688	-1,750.02	7,372.56	0.00	
ADI0N4M88	US 5YR FUTR OPTN AUG16P 121.2 JUL16 121.25 PUT					22 Jul 2016			
-31,000.000		-31.000 Local	0.223565	-6,930.52	0.085938	-2,664.08	4,266.44	0.00	
		Base	0.223565	-6,930.52	0.085938	-2,664.08	4,266.44	0.00	
ADI0N66M0	US BOND FUTR OPTN AUG16P 166 JUL16 166 PUT					22 Jul 2016			
-41,000.000		-41.000 Local	0.686918	-28,163.64	0.171875	-7,046.88	21,116.76	0.00	
		Base	0.686918	-28,163.64	0.171875	-7,046.88	21,116.76	0.00	

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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ADIONBQR6	US BOND FUTR OPTN AUG16P 167 JUL16 167 PUT					22 Jul 2016		
-8,000.000		-8.000	Local 0.781906	-6,255.25	0.265625	-2,125.00	4,130.25	0.00
			Base 0.781906	-6,255.25	0.265625	-2,125.00	4,130.25	0.00
ADIONBTT9	US BOND FUTR OPTN AUG16P 168 JUL16 168 PUT					22 Jul 2016		
-24,000.000		-24.000	Local 1.012375	-24,297.00	0.406250	-9,750.00	14,547.00	0.00
			Base 1.012375	-24,297.00	0.406250	-9,750.00	14,547.00	0.00
ADIONCMH0	US BOND FUTR OPTN AUG16P 169 JUL16 169 PUT					22 Jul 2016		
-12,000.000		-12.000	Local 0.637375	-7,648.50	0.593750	-7,125.00	523.50	0.00
			Base 0.637375	-7,648.50	0.593750	-7,125.00	523.50	0.00
US DOLLAR Total								
-12,863,000.000		-587.000	Local	-326,439.25		-128,778.24	197,661.01	0.02
			Base	-326,439.25		-128,778.24	197,661.01	0.02
OPTIONS WRITTEN - PUTS Total								
-12,863,000.000		-587.000	Base	-326,439.25		-128,778.24	197,661.01	0.02

SWAPS FIXED INCOME

JAPANESE YEN							Exchange Rate:	103.265000
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				1.0	09 May 2046		
	364,300,000.000	Local	100.000000	364,300,000.00	100.000000	364,300,000.00	0.00	42.35
		Base	0.925840	3,372,835.86	0.968382	3,527,816.78	154,980.92	0.43
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.64079	09 May 2046		
	-364,300,000.000	Local	100.000000	-364,300,000.00	114.635767	-417,618,099.18	-53,318,099.18	48.55
		Base	0.925840	-3,372,835.86	1.110112	-4,044,139.83	-671,303.97	0.49
JAPANESE YEN Total								
		Local		0.00		-53,318,099.18	-53,318,099.18	90.91
		Base		0.00		-516,323.05	-516,323.05	0.91

US DOLLAR							Exchange Rate:	1.000000
99S0LBSU9	SWS006247 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Dec 2019		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	370,000.000	Local	100.940146	373,478.54	100.835025	373,089.59	-388.95	0.05
		Base	100.940146	373,478.54	100.835025	373,089.59	-388.95	0.05
99S0LBSV7	SWS006247 CDS USD P V 03MEVENT 1 CCPCDX					1.0	20 Dec 2019	
	-370,000.000	Local	100.000000	-370,000.00	100.000000	-370,000.00	0.00	0.05
		Base	100.000000	-370,000.00	100.000000	-370,000.00	0.00	0.04
99S0NGF97	SWS009365 CDS USD R F 1.00000 2 CCPCDX					1.0	20 Jun 2020	
	11,892,000.000	Local	100.743105	11,980,370.07	100.891973	11,998,073.43	17,703.36	1.50
		Base	100.743105	11,980,370.07	100.891973	11,998,073.43	17,703.36	1.45
99S0NGFA4	SWS009365 CDS USD P V 03MEVENT 1 CCPCDX					1.0	20 Jun 2020	
	-11,892,000.000	Local	100.000000	-11,892,000.00	100.000000	-11,892,000.00	0.00	1.49
		Base	100.000000	-11,892,000.00	100.000000	-11,892,000.00	0.00	1.44
99S0P4PO8	BWS013706 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.6261	15 Feb 2041	
	6,072,000.000	Local	99.831889	6,061,792.30	100.000000	6,072,000.00	10,207.70	0.76
		Base	99.831889	6,061,792.30	100.000000	6,072,000.00	10,207.70	0.73
99S0P4PP5	BWS013706 IRS USD P F 2.72000 2 CCPVANILLA					2.72	15 Feb 2041	
	-6,072,000.000	Local	100.000000	-6,072,000.00	118.466762	-7,193,301.79	-1,121,301.79	0.90
		Base	100.000000	-6,072,000.00	118.466762	-7,193,301.79	-1,121,301.79	0.87
99S0PCCI7	BWS014209 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.67405	31 Aug 2022	
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.51
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.41
99S0PCCJ5	BWS014209 IRS USD P F 1.89700 2 CCPVANILLA					1.897	31 Aug 2022	
	-20,000,000.000	Local	100.000000	-20,000,000.00	104.759689	-20,951,937.80	-951,937.80	2.62
		Base	100.000000	-20,000,000.00	104.759689	-20,951,937.80	-951,937.80	2.53
99S0PI4L6	SWS014225 CDS USD R F 1.00000 2 CCPCDX					1.0	20 Dec 2020	
	7,150,000.000	Local	100.258517	7,168,483.95	100.788712	7,206,392.91	37,908.96	0.90
		Base	100.258517	7,168,483.95	100.788712	7,206,392.91	37,908.96	0.87
99S0PI4M4	SWS014225 CDS USD P V 03MEVENT 1 CCPCDX					1.0	20 Dec 2020	
	-7,150,000.000	Local	100.000000	-7,150,000.00	100.000000	-7,150,000.00	0.00	0.90
		Base	100.000000	-7,150,000.00	100.000000	-7,150,000.00	0.00	0.86
99S0PKW06	SWS014365 CDS USD R F 5.00000 2 CCPCDX					5.0	20 Dec 2020	

Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	445,500.000	Local	99.041666	441,230.62	103.964369	463,161.26	21,930.64	0.06
		Base	99.041666	441,230.62	103.964369	463,161.26	21,930.64	0.06
99S0PKW14	SWS014365 CDS USD P V 03MEVENT 1 CCPCDX					1.0	20 Dec 2020	
	-445,500.000	Local	100.000000	-445,500.00	100.000000	-445,500.00	0.00	0.06
		Base	100.000000	-445,500.00	100.000000	-445,500.00	0.00	0.05
99S0Q6JR2	BWS015784 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.67405	30 Nov 2022	
	46,128,000.000	Local	100.003886	46,129,792.57	100.000000	46,128,000.00	-1,792.57	5.78
		Base	100.003886	46,129,792.57	100.000000	46,128,000.00	-1,792.57	5.57
99S0Q6JS0	BWS015784 IRS USD P F 1.90000 2 CCPVANILLA					1.9	30 Nov 2022	
	-46,128,000.000	Local	100.000000	-46,128,000.00	104.799746	-48,342,026.83	-2,214,026.83	6.06
		Base	100.000000	-46,128,000.00	104.799746	-48,342,026.83	-2,214,026.83	5.84
99S0QH130	OWP280712 CDS USD R F 1.00000 CDS-BRAZIL @ 100 BP4.9 YR					1.0	06 Jan 2020	
	428,000.000	Local	85.677161	366,698.25	92.230323	394,745.78	28,047.53	0.05
		Base	85.677161	366,698.25	92.230323	394,745.78	28,047.53	0.05
99S0QH148	OWP280712 CDS USD P V 03MEVENT CDS-BRAZIL @100BP4.9YRZER					1.0	06 Jan 2020	
	-428,000.000	Local	100.000000	-428,000.00	100.000000	-428,000.00	0.00	0.05
		Base	100.000000	-428,000.00	100.000000	-428,000.00	0.00	0.05
99S0QHOU5	OWP280811 CDS USD R F 1.00000 2 CORPORATE					1.0	20 Dec 2020	
	168,000.000	Local	85.257167	143,232.04	92.230323	154,946.94	11,714.90	0.02
		Base	85.257167	143,232.04	92.230323	154,946.94	11,714.90	0.02
99S0QHOV3	OWP280811 CDS USD P V 03MEVENT 1 CORPORATE					1.0	20 Dec 2020	
	-168,000.000	Local	100.000000	-168,000.00	100.000000	-168,000.00	0.00	0.02
		Base	100.000000	-168,000.00	100.000000	-168,000.00	0.00	0.02
99S0RN7O4	SWS017764 CDS USD R F 5.00000 2 CCPCDX					5.0	20 Jun 2021	
	5,957,000.000	Local	102.646334	6,114,642.09	103.218750	6,148,740.94	34,098.85	0.77
		Base	102.646334	6,114,642.09	103.218750	6,148,740.94	34,098.85	0.74
99S0RN7P1	SWS017764 CDS USD P V 03MEVENT 1 CCPCDX					1.0	20 Jun 2021	
	-5,957,000.000	Local	100.000000	-5,957,000.00	100.000000	-5,957,000.00	0.00	0.75
		Base	100.000000	-5,957,000.00	100.000000	-5,957,000.00	0.00	0.72
99S0SKCU9	BWS019380 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.65605	13 Jun 2026	

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	8,000,000.000	Local	100.014100	8,001,128.03	100.000000	8,000,000.00	-1,128.03	1.00
		Base	100.014100	8,001,128.03	100.000000	8,000,000.00	-1,128.03	0.97
99S0SKCV7	BWS019380 IRS USD P F	1.58000 2 CCPVANILLA			1.58	13 Jun 2026		
	-8,000,000.000	Local	100.000000	-8,000,000.00	101.677246	-8,134,179.68	-134,179.68	1.02
		Base	100.000000	-8,000,000.00	101.677246	-8,134,179.68	-134,179.68	0.98
99S0SKD04	SWS019281 IRS USD R F	1.18500 2 CCPVANILLA			1.185	13 Jun 2021		
	8,010,000.000	Local	100.000000	8,010,000.00	100.906054	8,082,574.93	72,574.93	1.01
		Base	100.000000	8,010,000.00	100.906054	8,082,574.93	72,574.93	0.98
99S0SKD12	SWS019281 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.65605	13 Jun 2021		
	-8,010,000.000	Local	100.000000	-8,010,000.00	100.000000	-8,010,000.00	0.00	1.00
		Base	100.000000	-8,010,000.00	100.000000	-8,010,000.00	0.00	0.97
US DOLLAR Total								
		Local		170,348.46		-4,020,220.32	-4,190,568.78	29.32
		Base		170,348.46		-4,020,220.32	-4,190,568.78	28.26
SWAPS FIXED INCOME Total								
	0.000	Base		170,348.46		-4,536,543.37	-4,706,891.83	29.18

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund

FUND Total								
-5,353,875.000	1,003,061,608.350	Base		499,124,285.55		506,438,593.91	7,314,308.36	99.91
Original Face:	460,204,907.530							

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

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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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

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.901104

GERMANY

ADI0KFFC5	EURO-BTP FUTURE SEP16 XEUR 20160908	08 Sep 2016	8.000	800,000.000	Local	1,140,880.00	1,127,573.20	142.610000	13,306.80	8,666.80	4,640.00	
					Base	1,266,091.37		158.261422	14,767.22	9,622.75	5,144.47	0.00

ADI0KNNL9	EURO-BOBL FUTURE SEP16 XEUR 20160908	08 Sep 2016	21.000	2,100,000.000	Local	2,805,600.00	2,779,804.65	133.600000	25,795.35	25,165.35	630.00	
					Base	3,113,514.09		148.262576	28,626.38	27,941.10	685.28	0.00

GERMANY Total			29.000	2,900,000.000	Local	3,946,480.00	3,907,377.85		39,102.15	33,832.15	5,270.00	
					Base				43,393.60	37,563.85	5,829.75	0.00

EURO CURRENCY Total			29.000	2,900,000.000	Local	3,946,480.00	3,907,377.85		39,102.15	33,832.15	5,270.00	
					Base				43,393.60	37,563.85	5,829.75	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z337026	90DAY EUR FUTR SEP16 XCME 20160919	19 Sep 2016	20.000	5,000,000.000	Local	4,967,750.00	4,958,915.00	99.355000	8,835.00	8,585.00	250.00	
					Base	4,967,750.00		99.355000	8,835.00	8,585.00	250.00	0.00

99Z380208	90DAY EUR FUTR MAR17 XCME 20170313	13 Mar 2017	120.000	30,000,000.000	Local	29,791,500.00	29,627,752.50	99.305000	163,747.50	157,747.50	6,000.00	
					Base	29,791,500.00		99.305000	163,747.50	157,747.50	6,000.00	0.00

99Z380513	90DAY EUR FUTR JUN17 XCME 20170619	19 Jun 2017	40.000	10,000,000.000	Local	9,927,000.00	9,864,530.00	99.270000	62,470.00	60,470.00	2,000.00	
					Base	9,927,000.00		99.270000	62,470.00	60,470.00	2,000.00	0.00

99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217	17 Dec 2018	31.000	7,750,000.000	Local	7,670,950.00	7,654,388.25	98.980000	16,561.75	16,174.25	387.50	
					Base	7,670,950.00		98.980000	16,561.75	16,174.25	387.50	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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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										
ADI0HSWK4	US 5YR NOTE (CBT) SEP16 XCBT 20160930						30 Sep 2016			
2,077.000	207,700,000.000	Local	253,734,758.85	249,342,208.58	122.164063	4,392,550.27		4,230,284.65	162,265.62	
		Base	253,734,758.85		122.164063	4,392,550.27		4,230,284.65	162,265.62	0.02
ADI0HSY30	US 2YR NOTE (CBT) SEP16 XCBT 20160930						30 Sep 2016			
242.000	48,400,000.000	Local	53,077,406.49	52,717,739.78	109.664063	359,666.71		325,635.22	34,031.49	
		Base	53,077,406.49		109.664063	359,666.71		325,635.22	34,031.49	0.00
ADI0KF8V1	US ULTRA BOND CBT SEP16 XCBT 20160921						21 Sep 2016			
120.000	12,000,000.000	Local	22,365,000.00	20,974,383.64	186.375000	1,390,616.36		1,499,366.36	-108,750.00	
		Base	22,365,000.00		186.375000	1,390,616.36		1,499,366.36	-108,750.00	0.01
ADI0MD9Y7	CAD CURRENCY FUT SEP16 XCME 20160920						20 Sep 2016			
68.000	6,800,000.000	Local	5,244,160.00	5,328,021.00	0.771200	-83,861.00		-89,301.00	5,440.00	
		Base	5,244,160.00		0.771200	-83,861.00		-89,301.00	5,440.00	0.00
ADI0MV7F0	AUDUSD CRNCY FUT SEP16 XCME 20160919						19 Sep 2016			
23.000	2,300,000.000	Local	1,707,520.00	1,705,749.75	0.742400	1,770.25		390.25	1,380.00	
		Base	1,707,520.00		0.742400	1,770.25		390.25	1,380.00	0.00
US DOLLAR Total										
2,741.000	329,950,000.000	Local	388,486,045.34	382,173,688.50		6,312,356.84		6,209,352.23	103,004.61	
		Base				6,312,356.84		6,209,352.23	103,004.61	0.04
FUTURES LONG Total										
2,770.000	332,850,000.000	Base				6,355,750.44		6,246,916.08	108,834.36	0.04

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.901104

GERMANY

ADI0KNNH8	EURO-BUND FUTURE SEP16 XEUR 20160908						08 Sep 2016			
-68.000	-6,800,000.000	Local	-11,364,160.00	-11,126,527.80	167.120000	-237,632.20		-224,032.20	-13,600.00	
		Base	-12,611,374.49		185.461390	-263,712.29		-248,743.08	-14,969.21	0.00

ADI0KSWD6	EURO BUXL 30Y BND SEP16 XEUR 20160908						08 Sep 2016			
-2.000	-200,000.000	Local	-392,320.00	-356,716.70	196.160000	-35,603.30		-33,643.30	-1,960.00	
		Base	-435,377.05		217.688524	-39,510.76		-37,354.18	-2,156.58	0.00

GERMANY Total										
-70.000	-7,000,000.000	Local	-11,756,480.00	-11,483,244.50		-273,235.50		-257,675.50	-15,560.00	
		Base				-303,223.05		-286,097.26	-17,125.79	0.00

EURO CURRENCY Total										
-70.000	-7,000,000.000	Local	-11,756,480.00	-11,483,244.50		-273,235.50		-257,675.50	-15,560.00	
		Base				-303,223.05		-286,097.26	-17,125.79	0.00

JAPANESE YEN

Exchange Rate: 103.265000

ADI0KPM3	JPN 10Y BOND(OSE) SEP16 XOSE 20160912						12 Sep 2016			
-11.000	-1,100,000,000.000	Local	-1,682,120,000.00	-1,671,221,200.00	152.920000	-10,898,800.00		-11,558,800.00	660,000.00	
		Base	-16,289,352.64		1.480850	-105,542.05		-112,401.42	6,859.37	0.00

JAPANESE YEN Total										
-11.000	-1,100,000,000.000	Local	-1,682,120,000.00	-1,671,221,200.00		-10,898,800.00		-11,558,800.00	660,000.00	
		Base				-105,542.05		-112,401.42	6,859.37	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z380471	90DAY EUR FUTR DEC16 XCME 20161219						19 Dec 2016			
-779.000	-194,750,000.000	Local	-193,435,437.50	-192,925,180.75	99.325000	-510,256.75		-481,044.25	-29,212.50	
		Base	-193,435,437.50		99.325000	-510,256.75		-481,044.25	-29,212.50	0.00

99ZB57638	90DAY EUR FUTR MAR18 XCME 20180319						19 Mar 2018			

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

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		
-9.000	-2,250,000.000	Local -2,230,537.50	-2,230,170.75	99.135000	-366.75	-29.25	-337.50			
		Base -2,230,537.50		99.135000	-366.75	-29.25	-337.50		0.00	
AD10HSWX6	US 10YR NOTE (CBT)SEP16 XCBT 20160921					21 Sep 2016				
-930.000	-93,000,000.000	Local -123,675,468.75	-121,068,399.53	132.984375	-2,607,069.22	-2,679,725.47	72,656.25			
		Base -123,675,468.75		132.984375	-2,607,069.22	-2,679,725.47	72,656.25		0.01	
AD10JPCC8	BP CURRENCY FUT SEP16 XCME 20160919					19 Sep 2016				
-16.000	-1,000,000.000	Local -1,324,800.00	-1,380,027.75	1.324800	55,227.75	36,827.75	18,400.00			
		Base -1,324,800.00		1.324800	55,227.75	36,827.75	18,400.00		0.00	
AD10KHFJ6	JPN YEN CURR FUT SEP16 XCME 20160919					19 Sep 2016				
-185.000	-231,250.000	Local -22,447,437.50	-21,694,117.50	97.070000	-753,320.00	-915,195.00	161,875.00			
		Base -22,447,437.50		97.070000	-753,320.00	-915,195.00	161,875.00		0.02	
AD10KPN34	US LONG BOND(CBT) SEP16 XCBT 20160921					21 Sep 2016				
-163.000	-16,300,000.000	Local -28,092,031.25	-27,243,517.13	172.343750	-848,514.12	-955,482.87	106,968.75			
		Base -28,092,031.25		172.343750	-848,514.12	-955,482.87	106,968.75		0.01	
AD10KQNB4	EURO FX CURR FUT SEP16 XCME 20160919					19 Sep 2016				
-77.000	-9,625,000.000	Local -10,690,968.75	-11,008,343.50	1.110750	317,374.75	288,018.50	29,356.25			
		Base -10,690,968.75		1.110750	317,374.75	288,018.50	29,356.25		0.00	
US DOLLAR Total										
-2,159.000	-317,156,250.000	Local -381,896,681.25	-377,549,756.91		-4,346,924.34	-4,706,630.59	359,706.25			
		Base			-4,346,924.34	-4,706,630.59	359,706.25		0.05	
FUTURES SHORT Total										
-2,240.000	-1,424,156,250.000	Base			-4,755,689.44	-5,105,129.27	349,439.83		0.05	

Holdings - Futures Contracts

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



STATE STREET.

As of: June 30, 2016

View Date: July 1, 2016

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	
FUTURES Total									
530.000	-1,091,306,250.000	Base			1,600,061.00	1,141,786.81	458,274.19	0.09	



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

CASH**EURO CURRENCY**

Exchange Rate: 0.901104

INTERNATIONAL

EUR	EURO CURRENCY							
	-259.300	Local	1.000000	-259.30	1.000000	-259.30	0.00	100.00
		Base	1.119244	-290.22	1.109750	-287.76	2.46	0.00

INTERNATIONAL Total

		-259.300	Local		-259.30		-259.30	0.00	100.00
			Base		-290.22		-287.76	2.46	0.00

EURO CURRENCY Total

		-259.300	Local		-259.30		-259.30	0.00	100.00
			Base		-290.22		-287.76	2.46	0.00

MALAYSIAN RINGGIT

Exchange Rate: 4.031500

MYR	MALAYSIAN RINGGIT								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	0.000000	0.00	0.248047	0.00	0.00	0.00

MALAYSIAN RINGGIT Total

		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.00		0.00	0.00	0.00

MEXICAN PESO

Exchange Rate: 18.282550

MXN	MEXICAN PESO (NEW)								
		-0.150	Local	1.000000	-0.15	1.000000	-0.15	0.00	0.00
			Base	0.066667	-0.01	0.054697	-0.01	0.00	0.00

MEXICAN PESO Total

		-0.150	Local		-0.15		-0.15	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
NEW ZEALAND DOLLAR							Exchange Rate:	1.400560
NZD	NEW ZEALAND DOLLAR							
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	1.000000	0.01	0.714000	0.01	0.00
NEW ZEALAND DOLLAR Total								
		0.010	Local		0.01		0.01	0.00
			Base		0.01		0.01	0.00
SOUTH KOREAN WON							Exchange Rate:	1,151.850000
KRW	SOUTH KOREAN WON							
		1,838.000	Local	1.000000	1,838.00	1.000000	1,838.00	100.00
			Base	0.000871	1.60	0.000868	1.60	0.00
SOUTH KOREAN WON Total								
		1,838.000	Local		1,838.00		1,838.00	100.00
			Base		1.60		1.60	0.00
CASH Total								
		1,578.570	Base		-288.62		-286.16	2.46
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS				0.4794966	31 Dec 2030		
		7,824,291.660	Local	100.000000	7,824,291.66	100.000000	7,824,291.66	6.93
			Base	100.000000	7,824,291.66	100.000000	7,824,291.66	4.12
912828H60	US TREASURY FRN 01/17 VAR				0.0990005	31 Jan 2017		
		0.000	Local	0.000000	0.34	0.000000	0.00	0.00
			Base	0.000000	0.34	0.000000	0.00	0.00
912828N97	US TREASURY FRN 01/18 VAR				0.5321709	31 Jan 2018		
		3,070,000.000	Local	100.151262	3,074,643.74	100.178524	3,075,480.70	2.72
			Base	100.151262	3,074,643.74	100.178524	3,075,480.70	1.62

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
	10,894,291.660	Local		10,898,935.74		10,899,772.36	836.62	9.66
		Base		10,898,935.74		10,899,772.36	836.62	5.74
CASH EQUIVALENT Total								
	10,894,291.660	Base		10,898,935.74		10,899,772.36	836.62	5.74
FIXED INCOME								
AUSTRALIAN DOLLAR							Exchange Rate:	1.340842
982ZRBII4	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 07/22 6				6.0	21 Jul 2022		
	2,475,000.000	Local	111.002434	2,747,310.23	121.866000	3,016,183.50	268,873.27	16.67
		Base	96.900171	2,398,279.23	90.887666	2,249,469.74	-148,809.49	1.18
ACI01V7Y4	NEW S WALES TREASURY CRP LOCAL GOVT G 08/24 5				5.0	20 Aug 2024		
	5,465,000.000	Local	108.174532	5,911,738.20	121.492500	6,639,565.13	727,826.93	36.69
		Base	88.806790	4,853,291.09	90.609110	4,951,787.85	98,496.76	2.61
ACI085SK1	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/25 4				4.75	21 Jul 2025		
	3,685,000.000	Local	111.774819	4,118,902.07	118.810200	4,378,155.87	259,253.80	24.19
		Base	80.927816	2,982,190.01	88.608650	3,265,228.77	283,038.76	1.72
ACI0HPS19	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/26 3				3.25	21 Jul 2026		
	3,815,000.000	Local	99.403876	3,792,257.86	106.539900	4,064,497.19	272,239.33	22.46
		Base	71.412608	2,724,391.01	79.457460	3,031,302.11	306,911.10	1.60
AUSTRALIAN DOLLAR Total								
	15,440,000.000	Local		16,570,208.36		18,098,401.69	1,528,193.33	100.00
		Base		12,958,151.34		13,497,788.47	539,637.13	7.11
BRAZILIAN REAL							Exchange Rate:	3.212300
959GMYII0	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
	1,575,000.000	Local	91.706655	1,444,379.81	93.249100	1,468,673.33	24,293.52	12.21
		Base	40.308416	634,857.55	29.028764	457,203.04	-177,654.51	0.24

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.0	01 Jan 2023		
	11,540,000.000	Local		89.438473	10,321,199.81	91.511200	10,560,392.48	239,192.67	87.79
		Base		38.957795	4,495,729.59	28.487750	3,287,486.37	-1,208,243.22	1.73
BRAZILIAN REAL Total									
	13,115,000.000	Local			11,765,579.62		12,029,065.81	263,486.19	100.00
		Base			5,130,587.14		3,744,689.41	-1,385,897.73	1.97
MALAYSIAN RINGGIT								Exchange Rate:	4.031500
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48					3.48	15 Mar 2023		
	4,840,000.000	Local		97.075148	4,698,437.17	99.232200	4,802,838.48	104,401.31	14.46
		Base		29.332612	1,419,698.41	24.614213	1,191,327.91	-228,370.50	0.63
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048					4.048	30 Sep 2021		
	6,840,000.000	Local		101.395275	6,935,436.82	102.851600	7,035,049.44	99,612.62	21.18
		Base		27.977099	1,913,633.54	25.511993	1,745,020.32	-168,613.22	0.92
ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659					3.659	15 Oct 2020		
	18,185,000.000	Local		99.826950	18,153,530.93	101.234800	18,409,548.38	256,017.45	55.43
		Base		24.567934	4,467,678.82	25.110951	4,566,426.49	98,747.67	2.40
ACI0MTMW3	MALAYSIA GOVERNMENT SR UNSECURED 11/21 3.62					3.62	30 Nov 2021		
	2,930,000.000	Local		100.832925	2,954,404.70	101.201000	2,965,189.30	10,784.60	8.93
		Base		24.906621	729,764.00	25.102567	735,505.22	5,741.22	0.39
MALAYSIAN RINGGIT Total									
	32,795,000.000	Local			32,741,809.62		33,212,625.60	470,815.98	100.00
		Base			8,530,774.77		8,238,279.94	-292,494.83	4.34
MEXICAN PESO								Exchange Rate:	18.282550
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.5	31 May 2029		
	105,840,000.000	Local		115.237304	121,967,162.78	120.418300	127,450,728.72	5,483,565.94	26.78
		Base		8.204469	8,683,609.84	6.586516	6,971,168.07	-1,712,441.77	3.67
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.75	13 Nov 2042		
	166,900,000.000	Local		111.766180	186,537,753.59	116.317600	194,134,074.40	7,596,320.81	40.80

Holdings

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
		Base	7.632924	12,739,349.63	6.362220	10,618,544.70	-2,120,804.93	5.59
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038		
	124,000,000.000	Local	120.200517	149,048,640.54	124.395300	154,250,172.00	5,201,531.46	32.42
		Base	7.856283	9,741,791.35	6.804045	8,437,016.28	-1,304,775.07	4.44
MEXICAN PESO Total								
	396,740,000.000	Local		457,553,556.91		475,834,975.12	18,281,418.21	100.00
		Base		31,164,750.82		26,026,729.05	-5,138,021.77	13.70
NEW ZEALAND DOLLAR							Exchange Rate:	1.400560
B45C76II1	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/23 5.5				5.5	15 Apr 2023		
	5,755,000.000	Local	110.603770	6,365,246.94	121.523500	6,993,677.43	628,430.49	74.79
		Base	82.633893	4,755,580.52	86.767793	4,993,486.48	237,905.96	2.63
B503GRII7	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 05/21 6				6.0	15 May 2021		
	1,995,000.000	Local	106.704637	2,128,757.50	118.194000	2,357,970.30	229,212.80	25.21
		Base	87.763347	1,750,878.77	84.390530	1,683,591.06	-67,287.71	0.89
NEW ZEALAND DOLLAR Total								
	7,750,000.000	Local		8,494,004.44		9,351,647.73	857,643.29	100.00
		Base		6,506,459.29		6,677,077.54	170,618.25	3.52
POLISH ZLOTY							Exchange Rate:	3.945100
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.0	25 Oct 2023		
	2,000,000.000	Local	100.654477	2,013,089.53	109.270000	2,185,400.00	172,310.47	14.50
		Base	31.439320	628,786.40	27.697650	553,953.00	-74,833.40	0.29
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
	12,465,000.000	Local	102.780127	12,811,542.79	103.392200	12,887,837.73	76,294.94	85.50
		Base	27.133922	3,382,243.38	26.207751	3,266,796.21	-115,447.17	1.72
POLISH ZLOTY Total								
	14,465,000.000	Local		14,824,632.32		15,073,237.73	248,605.41	100.00
		Base		4,011,029.78		3,820,749.21	-190,280.57	2.01

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
POUND STERLING							Exchange Rate:	0.751174	
ACI04WZ85	UK TSY 1.25 2018 BONDS REGS 07/18 1.25				1.25	22 Jul 2018			
		7,175,000.000	Local	101.697594	7,296,802.37	102.188600	7,332,032.05	35,229.68	100.00
			Base	147.239238	10,564,415.34	136.038521	9,760,763.88	-803,651.46	5.14
POUND STERLING Total									
		7,175,000.000	Local		7,296,802.37		7,332,032.05	35,229.68	100.00
			Base		10,564,415.34		9,760,763.88	-803,651.46	5.14
SOUTH AFRICAN RAND							Exchange Rate:	14.728000	
989RJQII1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041			
		65,110,000.000	Local	78.104538	50,853,864.80	70.872200	46,144,889.42	-4,708,975.38	59.38
			Base	7.519513	4,895,954.59	4.812072	3,133,140.24	-1,762,814.35	1.65
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048			
		14,210,000.000	Local	108.259662	15,383,697.94	91.281000	12,971,030.10	-2,412,667.84	16.69
			Base	9.222511	1,310,518.88	6.197787	880,705.47	-429,813.41	0.46
B1W31DII8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/21 6.75				6.75	31 Mar 2021			
		19,770,000.000	Local	95.930072	18,965,375.17	94.042000	18,592,103.40	-373,271.77	23.93
			Base	10.124189	2,001,552.12	6.385253	1,262,364.44	-739,187.68	0.66
SOUTH AFRICAN RAND Total									
		99,090,000.000	Local		85,202,937.91		77,708,022.92	-7,494,914.99	100.00
			Base		8,208,025.59		5,276,210.15	-2,931,815.44	2.78
US DOLLAR							Exchange Rate:	1.000000	
00084DAH3	ABN AMRO BANK NV SR UNSECURED 144A 10/16 VAR				1.43435	28 Oct 2016			
		1,130,000.000	Local	100.000000	1,130,000.00	100.177700	1,132,008.01	2,008.01	1.00
			Base	100.000000	1,130,000.00	100.177700	1,132,008.01	2,008.01	0.60
00254ELV2	SWEDISH EXPORT CREDIT SR UNSECURED 06/17 VAR				0.83605	12 Jun 2017			
		1,030,000.000	Local	100.034701	1,030,357.42	100.077000	1,030,793.10	435.68	0.91
			Base	100.034701	1,030,357.42	100.077000	1,030,793.10	435.68	0.54

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
00254EMF6	SWEDISH EXPORT CREDIT SR UNSECURED 09/17 VAR					0.7136	28 Sep 2017	
	895,000.000	Local	100.000000	895,000.00	99.824000	893,424.80	-1,575.20	0.79
		Base	100.000000	895,000.00	99.824000	893,424.80	-1,575.20	0.47
037833BW9	APPLE INC SR UNSECURED 02/36 4.5					4.5	23 Feb 2036	
	1,225,000.000	Local	99.680696	1,221,088.53	112.549900	1,378,736.28	157,647.75	1.22
		Base	99.680696	1,221,088.53	112.549900	1,378,736.28	157,647.75	0.73
037833BX7	APPLE INC SR UNSECURED 02/46 4.65					4.65	23 Feb 2046	
	3,155,000.000	Local	103.647500	3,270,078.63	112.957700	3,563,815.44	293,736.81	3.16
		Base	103.647500	3,270,078.63	112.957700	3,563,815.44	293,736.81	1.88
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR					1.1966	09 Dec 2016	
	845,000.000	Local	100.000000	845,000.00	99.869700	843,898.97	-1,101.03	0.75
		Base	100.000000	845,000.00	99.869700	843,898.97	-1,101.03	0.44
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026	
	620,000.000	Local	100.052958	620,328.34	104.854400	650,097.28	29,768.94	0.58
		Base	100.052958	620,328.34	104.854400	650,097.28	29,768.94	0.34
172967JQ5	CITIGROUP INC SR UNSECURED 04/18 VAR					1.32385	27 Apr 2018	
	4,850,000.000	Local	99.833247	4,841,912.49	99.930300	4,846,619.55	4,707.06	4.29
		Base	99.833247	4,841,912.49	99.930300	4,846,619.55	4,707.06	2.55
20825CAF1	CONOCOPHILLIPS COMPANY GUAR 10/32 5.9					5.9	15 Oct 2032	
	305,000.000	Local	93.865580	286,290.02	116.444000	355,154.20	68,864.18	0.31
		Base	93.865580	286,290.02	116.444000	355,154.20	68,864.18	0.19
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038	
	105,000.000	Local	102.273857	107,387.55	120.022900	126,024.05	18,636.50	0.11
		Base	102.273857	107,387.55	120.022900	126,024.05	18,636.50	0.07
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.5	01 Feb 2039	
	1,625,000.000	Local	98.455865	1,599,907.80	129.030000	2,096,737.50	496,829.70	1.86
		Base	98.455865	1,599,907.80	129.030000	2,096,737.50	496,829.70	1.10
20826FAC0	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/44 4.3					4.3	15 Nov 2044	
	465,000.000	Local	78.610772	365,540.09	101.467500	471,823.88	106,283.79	0.42
		Base	78.610772	365,540.09	101.467500	471,823.88	106,283.79	0.25

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
219868BV7	CORP ANDINA DE FOMENTO SR UNSECURED 01/18 VAR				1.18835	29 Jan 2018		
	1,460,000.000	Local	100.000000	1,460,000.00	99.917300	1,458,792.58	-1,207.42	1.29
		Base	100.000000	1,460,000.00	99.917300	1,458,792.58	-1,207.42	0.77
219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2				2.0	10 May 2019		
	1,420,000.000	Local	99.991413	1,419,878.07	101.117000	1,435,861.40	15,983.33	1.27
		Base	99.991413	1,419,878.07	101.117000	1,435,861.40	15,983.33	0.76
24702RAF8	DELL INC SR UNSECURED 04/38 6.5				6.5	15 Apr 2038		
	230,000.000	Local	116.494265	267,936.81	83.500000	192,050.00	-75,886.81	0.17
		Base	116.494265	267,936.81	83.500000	192,050.00	-75,886.81	0.10
25152RVQ3	DEUTSCHE BANK AG LONDON SR UNSECURED 02/17 VAR				1.2366	13 Feb 2017		
	1,610,000.000	Local	100.102604	1,611,651.93	99.898000	1,608,357.80	-3,294.13	1.42
		Base	100.102604	1,611,651.93	99.898000	1,608,357.80	-3,294.13	0.85
25215BAR4	DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 06/18 VAR				0.8801	05 Jun 2018		
	8,115,000.000	Local	99.840119	8,102,025.64	99.058370	8,038,586.73	-63,438.91	7.12
		Base	99.840119	8,102,025.64	99.058370	8,038,586.73	-63,438.91	4.23
29878TCM4	EUROPEAN INVESTMENT BANK 10/18 VAR				0.6988	09 Oct 2018		
	1,925,000.000	Local	100.000000	1,925,000.00	99.730000	1,919,802.50	-5,197.50	1.70
		Base	100.000000	1,925,000.00	99.730000	1,919,802.50	-5,197.50	1.01
30215EAS6	EXPORT IMPORT BK KOREA SR UNSECURED 144A 05/17 VAR				1.2281	12 May 2017		
	2,310,000.000	Local	100.034887	2,310,805.90	100.039600	2,310,914.76	108.86	2.05
		Base	100.034887	2,310,805.90	100.039600	2,310,914.76	108.86	1.22
30215EAU1	EXPORT IMPORT BK KOREA SR UNSECURED 144A 08/17 VAR				1.2511	14 Aug 2017		
	2,185,000.000	Local	100.064472	2,186,408.72	99.861400	2,181,971.59	-4,437.13	1.93
		Base	100.064472	2,186,408.72	99.861400	2,181,971.59	-4,437.13	1.15
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046		
	2,010,000.000	Local	100.809562	2,026,272.19	112.781900	2,266,916.19	240,644.00	2.01
		Base	100.809562	2,026,272.19	112.781900	2,266,916.19	240,644.00	1.19
345397XE8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 VAR				1.2701	27 Mar 2017		
	800,000.000	Local	100.000000	800,000.00	100.037500	800,300.00	300.00	0.71
		Base	100.000000	800,000.00	100.037500	800,300.00	300.00	0.42

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
345397XJ7	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR					1.5525	15 Jun 2018		
	4,350,000.000	Local	99.498597	4,328,188.98	99.931100	4,347,002.85	18,813.87	3.85	
		Base	99.498597	4,328,188.98	99.931100	4,347,002.85	18,813.87	2.29	
38141EB73	GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR					1.7261	15 Nov 2018		
	3,490,000.000	Local	100.782493	3,517,309.00	100.244000	3,498,515.60	-18,793.40	3.10	
		Base	100.782493	3,517,309.00	100.244000	3,498,515.60	-18,793.40	1.84	
50048MAN0	KOMMUNALBANKEN AS SR UNSECURED 144A 03/17 VAR					1.0201	27 Mar 2017		
	964,000.000	Local	100.241919	966,332.10	100.153300	965,477.81	-854.29	0.86	
		Base	100.241919	966,332.10	100.153300	965,477.81	-854.29	0.51	
50048MAZ3	KOMMUNALBANKEN AS SR UNSECURED 144A 02/18 VAR					0.8156	20 Feb 2018		
	3,830,000.000	Local	100.098502	3,833,772.64	99.835600	3,823,703.48	-10,069.16	3.39	
		Base	100.098502	3,833,772.64	99.835600	3,823,703.48	-10,069.16	2.01	
50048MBH2	KOMMUNALBANKEN AS SR UNSECURED 144A 05/17 VAR					0.7566	02 May 2017		
	678,000.000	Local	100.027296	678,185.07	99.966300	677,771.51	-413.56	0.60	
		Base	100.027296	678,185.07	99.966300	677,771.51	-413.56	0.36	
55608JAG3	MACQUARIE GROUP LTD SR UNSECURED 144A 01/17 VAR					1.6366	31 Jan 2017		
	990,000.000	Local	100.000000	990,000.00	100.164200	991,625.58	1,625.58	0.88	
		Base	100.000000	990,000.00	100.164200	991,625.58	1,625.58	0.52	
55608PAL8	MACQUARIE BANK LTD SR UNSECURED 144A 10/17 VAR					1.26585	27 Oct 2017		
	885,000.000	Local	100.000000	885,000.00	99.794800	883,183.98	-1,816.02	0.78	
		Base	100.000000	885,000.00	99.794800	883,183.98	-1,816.02	0.47	
626207YF5	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637					6.637	01 Apr 2057		
	160,000.000	Local	95.631463	153,010.34	133.719000	213,950.40	60,940.06	0.19	
		Base	95.631463	153,010.34	133.719000	213,950.40	60,940.06	0.11	
626207YM0	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655					6.655	01 Apr 2057		
	505,000.000	Local	105.011986	530,310.53	133.382000	673,579.10	143,268.57	0.60	
		Base	105.011986	530,310.53	133.382000	673,579.10	143,268.57	0.35	
62944BBC7	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 07/17 VAR					0.6996	14 Jul 2017		
	3,668,000.000	Local	100.001408	3,668,051.65	99.901000	3,664,368.68	-3,682.97	3.25	
		Base	100.001408	3,668,051.65	99.901000	3,664,368.68	-3,682.97	1.93	

Holdings

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



STATE STREET

As of: June 30, 2016

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
63983TAN5	NEDER WATERSCHAPSBANK SR UNSECURED 144A 02/18 VAR					0.8561	14 Feb 2018		
	3,460,000.000	Local	100.200171	3,466,925.92		100.015000	3,460,519.00	-6,406.92	3.07
		Base	100.200171	3,466,925.92		100.015000	3,460,519.00	-6,406.92	1.82
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	550,000.000	Local	98.511944	541,815.69		111.222100	611,721.55	69,905.86	0.54
		Base	98.511944	541,815.69		111.222100	611,721.55	69,905.86	0.32
912810RK6	US TREASURY N/B 02/45 2.5					2.5	15 Feb 2045		
	10,195,000.000	Local	92.033151	9,382,779.75		104.113300	10,614,350.94	1,231,571.19	9.40
		Base	92.033151	9,382,779.75		104.113300	10,614,350.94	1,231,571.19	5.59
912810RP5	US TREASURY N/B 11/45 3					3.0	15 Nov 2045		
	4,010,000.000	Local	106.537677	4,272,160.84		114.984400	4,610,874.44	338,713.60	4.08
		Base	106.537677	4,272,160.84		114.984400	4,610,874.44	338,713.60	2.43
912828XN5	US TREASURY FRN 07/17 VAR					0.3371709	31 Jul 2017		
	21,600,000.000	Local	99.959162	21,591,179.02		100.003800	21,600,820.80	9,641.78	19.13
		Base	99.959162	21,591,179.02		100.003800	21,600,820.80	9,641.78	11.37
ACI020N88	SWEDISH EXPORT CREDIT SR UNSECURED REGS 11/17 VAR					1.0068	09 Nov 2017		
	1,745,000.000	Local	100.396633	1,751,921.24		100.217000	1,748,786.65	-3,134.59	1.55
		Base	100.396633	1,751,921.24		100.217000	1,748,786.65	-3,134.59	0.92
US DOLLAR Total									
	99,395,000.000	Local		98,879,812.90			101,988,938.98	3,109,126.08	90.34
		Base		98,879,812.90			101,988,938.98	3,109,126.08	53.70
FIXED INCOME Total									
	685,965,000.000	Base		185,954,006.97			179,031,226.63	-6,922,780.34	94.26

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		696,860,870.230	Base	196,852,654.09		189,930,712.83	-6,921,941.26	100.00

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



As of: June 30, 2016

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

CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000
83499Z9R9	SSGA FUNDS SSGA TREASURY FUND				0.08784	01 Dec 2030		
	1,407,324.840	Local	99.999945	1,407,324.07	99.999945	1,407,324.07	0.00	1.78
		Base	99.999945	1,407,324.07	99.999945	1,407,324.07	0.00	1.78
US DOLLAR Total								
	1,407,324.840	Local		1,407,324.07		1,407,324.07	0.00	1.78
		Base		1,407,324.07		1,407,324.07	0.00	1.78
CASH EQUIVALENT Total								
	1,407,324.840	Base		1,407,324.07		1,407,324.07	0.00	1.78

EQUITY

US DOLLAR							Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01							
	225,847.000	Local	12.356961	2,790,782.65	12.480000	2,818,570.56	27,787.91	3.56
		Base	12.356961	2,790,782.65	12.480000	2,818,570.56	27,787.91	3.56
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
	10,879.000	Local	147.833812	1,608,284.04	116.760000	1,270,232.04	-338,052.00	1.60
		Base	147.833812	1,608,284.04	116.760000	1,270,232.04	-338,052.00	1.60
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
	2,611.000	Local	675.493014	1,763,712.26	692.100000	1,807,073.10	43,360.84	2.28
		Base	675.493014	1,763,712.26	692.100000	1,807,073.10	43,360.84	2.28
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	3,385.000	Local	234.886969	795,092.39	715.620000	2,422,373.70	1,627,281.31	3.06
		Base	234.886969	795,092.39	715.620000	2,422,373.70	1,627,281.31	3.06
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
	103,530.000	Local	16.536837	1,712,058.74	20.480000	2,120,294.40	408,235.66	2.68
		Base	16.536837	1,712,058.74	20.480000	2,120,294.40	408,235.66	2.68

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
	24,470.000	Local	55.317396		1,353,616.69	52.890000	1,294,218.30	-59,398.39	1.63
		Base	55.317396		1,353,616.69	52.890000	1,294,218.30	-59,398.39	1.63
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
	13,708.000	Local	80.796836		1,107,563.03	89.850000	1,231,663.80	124,100.77	1.55
		Base	80.796836		1,107,563.03	89.850000	1,231,663.80	124,100.77	1.55
037411105	APACHE CORP COMMON STOCK USD.625								
	24,608.000	Local	73.156136		1,800,226.19	55.670000	1,369,927.36	-430,298.83	1.73
		Base	73.156136		1,800,226.19	55.670000	1,369,927.36	-430,298.83	1.73
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	7,770.000	Local	270.156441		2,099,115.55	241.820000	1,878,941.40	-220,174.15	2.37
		Base	270.156441		2,099,115.55	241.820000	1,878,941.40	-220,174.15	2.37
097023105	BOEING CO/THE COMMON STOCK USD5.								
	10,240.000	Local	129.108386		1,322,069.87	129.870000	1,329,868.80	7,798.93	1.68
		Base	129.108386		1,322,069.87	129.870000	1,329,868.80	7,798.93	1.68
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
	17,128.000	Local	44.608024		764,046.23	54.440000	932,448.32	168,402.09	1.18
		Base	44.608024		764,046.23	54.440000	932,448.32	168,402.09	1.18
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
	17,200.000	Local	63.720764		1,095,997.14	74.250000	1,277,100.00	181,102.86	1.61
		Base	63.720764		1,095,997.14	74.250000	1,277,100.00	181,102.86	1.61
131347304	CALPINE CORP COMMON STOCK USD.001								
	175,622.000	Local	18.563201		3,260,106.44	14.750000	2,590,424.50	-669,681.94	3.27
		Base	18.563201		3,260,106.44	14.750000	2,590,424.50	-669,681.94	3.27
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	90,350.000	Local	23.158890		2,092,405.70	28.690000	2,592,141.50	499,735.80	3.27
		Base	23.158890		2,092,405.70	28.690000	2,592,141.50	499,735.80	3.27
172967424	CITIGROUP INC COMMON STOCK USD.01								
	60,256.000	Local	43.407704		2,615,574.62	42.390000	2,554,251.84	-61,322.78	3.22
		Base	43.407704		2,615,574.62	42.390000	2,554,251.84	-61,322.78	3.22

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: June 30, 2016

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
	20,030.000	Local	49.517306	991,831.63	73.200000	1,466,196.00	474,364.37	1.85	
		Base	49.517306	991,831.63	73.200000	1,466,196.00	474,364.37	1.85	
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
	76,550.000	Local	30.631285	2,344,824.86	16.090000	1,231,689.50	-1,113,135.36	1.55	
		Base	30.631285	2,344,824.86	16.090000	1,231,689.50	-1,113,135.36	1.55	
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	51,999.000	Local	42.930404	2,232,338.08	36.250000	1,884,963.75	-347,374.33	2.38	
		Base	42.930404	2,232,338.08	36.250000	1,884,963.75	-347,374.33	2.38	
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
	26,310.000	Local	49.141655	1,292,916.95	53.590000	1,409,952.90	117,035.95	1.78	
		Base	49.141655	1,292,916.95	53.590000	1,409,952.90	117,035.95	1.78	
268648102	EMC CORP/MA COMMON STOCK USD.01								
	14,872.000	Local	25.891635	385,060.40	27.170000	404,072.24	19,011.84	0.51	
		Base	25.891635	385,060.40	27.170000	404,072.24	19,011.84	0.51	
30161N101	EXELON CORP COMMON STOCK								
	41,910.000	Local	32.127817	1,346,476.81	36.360000	1,523,847.60	177,370.79	1.92	
		Base	32.127817	1,346,476.81	36.360000	1,523,847.60	177,370.79	1.92	
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
	23,760.000	Local	63.116800	1,499,655.17	75.800000	1,801,008.00	301,352.83	2.27	
		Base	63.116800	1,499,655.17	75.800000	1,801,008.00	301,352.83	2.27	
48248M102	KKR + CO LP MLP								
	56,550.000	Local	23.655390	1,337,712.31	12.340000	697,827.00	-639,885.31	0.88	
		Base	23.655390	1,337,712.31	12.340000	697,827.00	-639,885.31	0.88	
548661107	LOWE S COS INC COMMON STOCK USD.5								
	22,530.000	Local	52.340509	1,179,231.66	79.170000	1,783,700.10	604,468.44	2.25	
		Base	52.340509	1,179,231.66	79.170000	1,783,700.10	604,468.44	2.25	
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	46,210.000	Local	50.215051	2,320,437.49	57.610000	2,662,158.10	341,720.61	3.36	
		Base	50.215051	2,320,437.49	57.610000	2,662,158.10	341,720.61	3.36	

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: June 30, 2016

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
59156R108	METLIFE INC COMMON STOCK USD.01								
	31,508.000	Local	44.311614	1,396,170.32	39.830000	1,254,963.64	-141,206.68	1.58	
		Base	44.311614	1,396,170.32	39.830000	1,254,963.64	-141,206.68	1.58	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	57,340.000	Local	31.365614	1,798,504.28	51.170000	2,934,087.80	1,135,583.52	3.70	
		Base	31.365614	1,798,504.28	51.170000	2,934,087.80	1,135,583.52	3.70	
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
	30,133.000	Local	26.300926	792,525.80	26.180000	788,881.94	-3,643.86	1.00	
		Base	26.300926	792,525.80	26.180000	788,881.94	-3,643.86	1.00	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	67,609.000	Local	39.157886	2,647,425.52	40.930000	2,767,236.37	119,810.85	3.49	
		Base	39.157886	2,647,425.52	40.930000	2,767,236.37	119,810.85	3.49	
693718108	PACCAR INC COMMON STOCK USD1.								
	19,250.000	Local	45.511071	876,088.12	51.870000	998,497.50	122,409.38	1.26	
		Base	45.511071	876,088.12	51.870000	998,497.50	122,409.38	1.26	
745867101	PULTEGROUP INC COMMON STOCK USD.01								
	106,244.000	Local	18.983558	2,016,889.17	19.490000	2,070,695.56	53,806.39	2.61	
		Base	18.983558	2,016,889.17	19.490000	2,070,695.56	53,806.39	2.61	
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	27,440.000	Local	46.393668	1,273,042.26	53.570000	1,469,960.80	196,918.54	1.85	
		Base	46.393668	1,273,042.26	53.570000	1,469,960.80	196,918.54	1.85	
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
	15,520.000	Local	137.795064	2,138,579.39	89.620000	1,390,902.40	-747,676.99	1.76	
		Base	137.795064	2,138,579.39	89.620000	1,390,902.40	-747,676.99	1.76	
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
	53,380.000	Local	36.483024	1,947,463.80	29.020000	1,549,087.60	-398,376.20	1.95	
		Base	36.483024	1,947,463.80	29.020000	1,549,087.60	-398,376.20	1.95	
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
	13,730.000	Local	115.218876	1,581,955.17	114.820000	1,576,478.60	-5,476.57	1.99	
		Base	115.218876	1,581,955.17	114.820000	1,576,478.60	-5,476.57	1.99	

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
	52,820.000	Local	17.866443		943,705.52	24.500000	1,294,090.00	350,384.48	1.63
		Base	17.866443		943,705.52	24.500000	1,294,090.00	350,384.48	1.63
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	94,210.000	Local	28.957456		2,728,081.97	25.280000	2,381,628.80	-346,453.17	3.01
		Base	28.957456		2,728,081.97	25.280000	2,381,628.80	-346,453.17	3.01
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
	31,060.000	Local	28.094821		872,625.15	41.040000	1,274,702.40	402,077.25	1.61
		Base	28.094821		872,625.15	41.040000	1,274,702.40	402,077.25	1.61
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
	15,050.000	Local	59.295330		892,394.71	67.100000	1,009,855.00	117,460.29	1.27
		Base	59.295330		892,394.71	67.100000	1,009,855.00	117,460.29	1.27
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	14,739.000	Local	52.323388		771,194.42	141.200000	2,081,146.80	1,309,952.38	2.63
		Base	52.323388		771,194.42	141.200000	2,081,146.80	1,309,952.38	2.63
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	46,800.000	Local	36.556456		1,710,842.14	47.330000	2,215,044.00	504,201.86	2.80
		Base	36.556456		1,710,842.14	47.330000	2,215,044.00	504,201.86	2.80
984332106	YAHOO INC COMMON STOCK USD.001								
	55,400.000	Local	39.045756		2,163,134.87	37.560000	2,080,824.00	-82,310.87	2.63
		Base	39.045756		2,163,134.87	37.560000	2,080,824.00	-82,310.87	2.63
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
	6,690.000	Local	134.162194		897,545.08	141.310000	945,363.90	47,818.82	1.19
		Base	134.162194		897,545.08	141.310000	945,363.90	47,818.82	1.19
G97822103	PERRIGO CO PLC COMMON STOCK								
	14,145.000	Local	134.513741		1,902,696.87	90.670000	1,282,527.15	-620,169.72	1.62
		Base	134.513741		1,902,696.87	90.670000	1,282,527.15	-620,169.72	1.62
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
	14,183.000	Local	48.296211		684,985.16	74.420000	1,055,498.86	370,513.70	1.33
		Base	48.296211		684,985.16	74.420000	1,055,498.86	370,513.70	1.33

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: June 30, 2016

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
N59465109	MYLAN NV COMMON STOCK EUR.01							
		21,460.000	Local	45.572195	977,979.30	43.240000	927,930.40	1.17
			Base	45.572195	977,979.30	43.240000	927,930.40	1.17
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		27,243.000	Local	67.474867	1,838,217.81	78.340000	2,134,216.62	2.69
			Base	67.474867	1,838,217.81	78.340000	2,134,216.62	2.69
US DOLLAR Total								
		1,984,279.000	Local		73,963,183.73		77,838,564.95	98.22
			Base		73,963,183.73		77,838,564.95	98.22
EQUITY Total								
		1,984,279.000	Base		73,963,183.73		77,838,564.95	98.22

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV

As of: June 30, 2016

View Date: July 1, 2016



STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description				Rate	Maturity Date		% Curr
		Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund
FUND Total								
	3,391,603.840	Base		75,370,507.80		79,245,889.02	3,875,381.22	100.00



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR	Exchange Rate:	1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.4794966	31 Dec 2099		
	2,509,109.530	Local	100.000000	2,509,109.53	100.000000	2,509,109.53	0.00	2.50
		Base	100.000000	2,509,109.53	100.000000	2,509,109.53	0.00	2.50

US DOLLAR Total	2,509,109.530	Local		2,509,109.53		2,509,109.53	0.00	2.50
		Base		2,509,109.53		2,509,109.53	0.00	2.50

CASH EQUIVALENT Total

	2,509,109.530	Base		2,509,109.53		2,509,109.53	0.00	2.50

EQUITY

US DOLLAR	Exchange Rate:	1.000000

173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
	7,800.000	Local	26.230827	204,600.45	26.070000	203,346.00	-1,254.45	0.20
		Base	26.230827	204,600.45	26.070000	203,346.00	-1,254.45	0.20

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
	3,200.000	Local	24.990000	79,968.00	23.000000	73,600.00	-6,368.00	0.07
		Base	24.990000	79,968.00	23.000000	73,600.00	-6,368.00	0.07

361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
	18,850.000	Local	25.029208	471,800.57	24.820000	467,857.00	-3,943.57	0.47
		Base	25.029208	471,800.57	24.820000	467,857.00	-3,943.57	0.47

US DOLLAR Total	29,850.000	Local		756,369.02		744,803.00	-11,566.02	0.74
		Base		756,369.02		744,803.00	-11,566.02	0.74

EQUITY Total

	29,850.000	Base		756,369.02		744,803.00	-11,566.02	0.74

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2016

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Base Currency: USD - US DOLLAR

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

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
00077TAA2	ROYAL BK SCOTLAND NV/NY SUBORDINATED 05/23 7.75				7.75	15 May 2023		
	240,000.000	Local	111.364267	267,274.24	111.975600	268,741.44	1,467.20	0.27
		Base	111.364267	267,274.24	111.975600	268,741.44	1,467.20	0.27
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
	200,000.000	Local	99.751855	199,503.71	103.258710	206,517.42	7,013.71	0.21
		Base	99.751855	199,503.71	103.258710	206,517.42	7,013.71	0.21
00184AAG0	TIME WARNER INC COMPANY GUAR 05/32 7.7				7.7	01 May 2032		
	520,000.000	Local	123.565562	642,540.92	139.612700	725,986.04	83,445.12	0.72
		Base	123.565562	642,540.92	139.612700	725,986.04	83,445.12	0.72
00185AAH7	AON PLC COMPANY GUAR 05/45 4.75				4.75	15 May 2045		
	140,000.000	Local	99.688500	139,563.90	107.269200	150,176.88	10,612.98	0.15
		Base	99.688500	139,563.90	107.269200	150,176.88	10,612.98	0.15
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		
	910,000.000	Local	109.477210	996,242.61	112.036600	1,019,533.06	23,290.45	1.02
		Base	109.477210	996,242.61	112.036600	1,019,533.06	23,290.45	1.02
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
	40,000.000	Local	91.697550	36,679.02	96.896600	38,758.64	2,079.62	0.04
		Base	91.697550	36,679.02	96.896600	38,758.64	2,079.62	0.04
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.8	15 Jun 2044		
	250,000.000	Local	100.743176	251,857.94	102.661100	256,652.75	4,794.81	0.26
		Base	100.743176	251,857.94	102.661100	256,652.75	4,794.81	0.26
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
	350,000.000	Local	98.672897	345,355.14	102.290700	358,017.45	12,662.31	0.36
		Base	98.672897	345,355.14	102.290700	358,017.45	12,662.31	0.36
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5				4.5	15 May 2035		
	240,000.000	Local	99.721617	239,331.88	102.299300	245,518.32	6,186.44	0.25
		Base	99.721617	239,331.88	102.299300	245,518.32	6,186.44	0.25

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RCQ3	AT+T INC SR UNSECURED 05/46 4.75					4.75	15 May 2046		
	190,000.000	Local	97.410179	185,079.34	102.487300	194,725.87	9,646.53	0.19	
		Base	97.410179	185,079.34	102.487300	194,725.87	9,646.53	0.19	
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65					5.65	15 Feb 2047		
	160,000.000	Local	99.767106	159,627.37	114.521000	183,233.60	23,606.23	0.18	
		Base	99.767106	159,627.37	114.521000	183,233.60	23,606.23	0.18	
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15					5.15	15 Mar 2042		
	20,000.000	Local	97.513850	19,502.77	107.896200	21,579.24	2,076.47	0.02	
		Base	97.513850	19,502.77	107.896200	21,579.24	2,076.47	0.02	
00287YAR0	ABBVIE INC SR UNSECURED 05/35 4.5					4.5	14 May 2035		
	60,000.000	Local	98.973883	59,384.33	104.516300	62,709.78	3,325.45	0.06	
		Base	98.973883	59,384.33	104.516300	62,709.78	3,325.45	0.06	
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.7	14 May 2045		
	220,000.000	Local	99.798509	219,556.72	105.755100	232,661.22	13,104.50	0.23	
		Base	99.798509	219,556.72	105.755100	232,661.22	13,104.50	0.23	
00440EAW7	CHUBB INA HOLDINGS INC COMPANY GUAR 11/45 4.35					4.35	03 Nov 2045		
	280,000.000	Local	101.098696	283,076.35	115.042000	322,117.60	39,041.25	0.32	
		Base	101.098696	283,076.35	115.042000	322,117.60	39,041.25	0.32	
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	100,000.000	Local	95.762800	95,762.80	102.772100	102,772.10	7,009.30	0.10	
		Base	95.762800	95,762.80	102.772100	102,772.10	7,009.30	0.10	
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	360,000.000	Local	99.487608	358,155.39	105.007300	378,026.28	19,870.89	0.38	
		Base	99.487608	358,155.39	105.007300	378,026.28	19,870.89	0.38	
00772BAR2	AERCAP IRELAND CAP LTD/A COMPANY GUAR 02/22 3.95					3.95	01 Feb 2022		
	220,000.000	Local	99.816168	219,595.57	100.000000	220,000.00	404.43	0.22	
		Base	99.816168	219,595.57	100.000000	220,000.00	404.43	0.22	
00817YAX6	AETNA INC SR UNSECURED 06/46 4.375					4.375	15 Jun 2046		
	220,000.000	Local	99.900100	219,780.22	103.849800	228,469.56	8,689.34	0.23	
		Base	99.900100	219,780.22	103.849800	228,469.56	8,689.34	0.23	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00817YAY4	AETNA INC SR UNSECURED 06/36 4.25					4.25	15 Jun 2036		
	120,000.000	Local		99.585800	119,502.96	103.317500	123,981.00	4,478.04	0.12
		Base		99.585800	119,502.96	103.317500	123,981.00	4,478.04	0.12
013817AQ4	ALCOA INC SR UNSECURED 02/22 5.87					5.87	23 Feb 2022		
	160,000.000	Local		101.694288	162,710.86	104.520000	167,232.00	4,521.14	0.17
		Base		101.694288	162,710.86	104.520000	167,232.00	4,521.14	0.17
013817AW1	ALCOA INC SR UNSECURED 10/24 5.125					5.125	01 Oct 2024		
	450,000.000	Local		103.267913	464,705.61	99.750000	448,875.00	-15,830.61	0.45
		Base		103.267913	464,705.61	99.750000	448,875.00	-15,830.61	0.45
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.5	15 May 2067		
	110,000.000	Local		90.276418	99,304.06	108.000000	118,800.00	19,495.94	0.12
		Base		90.276418	99,304.06	108.000000	118,800.00	19,495.94	0.12
02209SAE3	ALTRIA GROUP INC COMPANY GUAR 11/38 9.95					9.95	10 Nov 2038		
	150,000.000	Local		140.447560	210,671.34	179.894400	269,841.60	59,170.26	0.27
		Base		140.447560	210,671.34	179.894400	269,841.60	59,170.26	0.27
02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2					10.2	06 Feb 2039		
	320,000.000	Local		141.433697	452,587.83	185.318100	593,017.92	140,430.09	0.59
		Base		141.433697	452,587.83	185.318100	593,017.92	140,430.09	0.59
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.25	09 Aug 2042		
	100,000.000	Local		103.278370	103,278.37	109.181800	109,181.80	5,903.43	0.11
		Base		103.278370	103,278.37	109.181800	109,181.80	5,903.43	0.11
023551AF1	HESS CORP SR UNSECURED 10/29 7.875					7.875	01 Oct 2029		
	140,000.000	Local		117.188779	164,064.29	119.101200	166,741.68	2,677.39	0.17
		Base		117.188779	164,064.29	119.101200	166,741.68	2,677.39	0.17
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	30,000.000	Local		115.939567	34,781.87	114.834600	34,450.38	-331.49	0.03
		Base		115.939567	34,781.87	114.834600	34,450.38	-331.49	0.03
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125	15 Nov 2037		
	130,000.000	Local		91.477115	118,920.25	120.337200	156,438.36	37,518.11	0.16
		Base		91.477115	118,920.25	120.337200	156,438.36	37,518.11	0.16

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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
02376TAC2	AMER AIRLN 13 2 B PTT PASS THRU CE 144A 01/22 5.6					5.6	15 Jan 2022		
	208,742.120	Local	100.000000	208,742.12	103.000000	215,004.38	6,262.26	0.21	
		Base	100.000000	208,742.12	103.000000	215,004.38	6,262.26	0.21	
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 VAR					6.25	15 Mar 2087		
	125,000.000	Local	82.621584	103,276.98	102.000000	127,500.00	24,223.02	0.13	
		Base	82.621584	103,276.98	102.000000	127,500.00	24,223.02	0.13	
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.5	16 Jul 2044		
	60,000.000	Local	101.076917	60,646.15	96.744400	58,046.64	-2,599.51	0.06	
		Base	101.076917	60,646.15	96.744400	58,046.64	-2,599.51	0.06	
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.4	01 May 2045		
	160,000.000	Local	97.806350	156,490.16	103.886000	166,217.60	9,727.44	0.17	
		Base	97.806350	156,490.16	103.886000	166,217.60	9,727.44	0.17	
031162CE8	AMGEN INC SR UNSECURED 144A 06/51 4.663					4.663	15 Jun 2051		
	197,000.000	Local	99.933005	196,868.02	104.481300	205,828.16	8,960.14	0.21	
		Base	99.933005	196,868.02	104.481300	205,828.16	8,960.14	0.21	
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2					6.2	15 Mar 2040		
	60,000.000	Local	109.074450	65,444.67	112.108800	67,265.28	1,820.61	0.07	
		Base	109.074450	65,444.67	112.108800	67,265.28	1,820.61	0.07	
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45					6.45	15 Sep 2036		
	50,000.000	Local	105.692760	52,846.38	115.211300	57,605.65	4,759.27	0.06	
		Base	105.692760	52,846.38	115.211300	57,605.65	4,759.27	0.06	
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95					7.95	15 Jun 2039		
	120,000.000	Local	144.950808	173,940.97	121.931400	146,317.68	-27,623.29	0.15	
		Base	144.950808	173,940.97	121.931400	146,317.68	-27,623.29	0.15	
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	50,000.000	Local	92.602080	46,301.04	91.843200	45,921.60	-379.44	0.05	
		Base	92.602080	46,301.04	91.843200	45,921.60	-379.44	0.05	
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.6	15 Mar 2046		
	540,000.000	Local	102.495811	553,477.38	120.750500	652,052.70	98,575.32	0.65	
		Base	102.495811	553,477.38	120.750500	652,052.70	98,575.32	0.65	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2016

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03523TAP3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/40 6.375					6.375	15 Jan 2040		
	150,000.000	Local		107.584880	161,377.32	134.563800	201,845.70	40,468.38	0.20
		Base		107.584880	161,377.32	134.563800	201,845.70	40,468.38	0.20
035242AM8	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7					4.7	01 Feb 2036		
	360,000.000	Local		99.177014	357,037.25	112.372800	404,542.08	47,504.83	0.40
		Base		99.177014	357,037.25	112.372800	404,542.08	47,504.83	0.40
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	1,440,000.000	Local		99.904144	1,438,619.68	117.184200	1,687,452.48	248,832.80	1.68
		Base		99.904144	1,438,619.68	117.184200	1,687,452.48	248,832.80	1.68
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	50,000.000	Local		117.824820	58,912.41	114.100800	57,050.40	-1,862.01	0.06
		Base		117.824820	58,912.41	114.100800	57,050.40	-1,862.01	0.06
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	200,000.000	Local		98.250065	196,500.13	104.146700	208,293.40	11,793.27	0.21
		Base		98.250065	196,500.13	104.146700	208,293.40	11,793.27	0.21
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.25	01 Feb 2042		
	140,000.000	Local		97.312429	136,237.40	103.776400	145,286.96	9,049.56	0.15
		Base		97.312429	136,237.40	103.776400	145,286.96	9,049.56	0.15
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	130,000.000	Local		105.833223	137,583.19	102.806700	133,648.71	-3,934.48	0.13
		Base		105.833223	137,583.19	102.806700	133,648.71	-3,934.48	0.13
040114GQ7	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/21 6.875					6.875	22 Apr 2021		
	190,000.000	Local		100.000000	190,000.00	106.650000	202,635.00	12,635.00	0.20
		Base		100.000000	190,000.00	106.650000	202,635.00	12,635.00	0.20
040114GS3	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/26 7.5					7.5	22 Apr 2026		
	160,000.000	Local		100.000000	160,000.00	108.100000	172,960.00	12,960.00	0.17
		Base		100.000000	160,000.00	108.100000	172,960.00	12,960.00	0.17
040114GU8	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/46 7.625					7.625	22 Apr 2046		
	150,000.000	Local		95.764820	143,647.23	108.000000	162,000.00	18,352.77	0.16
		Base		95.764820	143,647.23	108.000000	162,000.00	18,352.77	0.16

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.35	01 Sep 2040		
	30,000.000	Local	107.781567	32,334.47	109.389200	32,816.76	482.29	0.03	
		Base	107.781567	32,334.47	109.389200	32,816.76	482.29	0.03	
05523UAL4	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 10/44 4.75					4.75	07 Oct 2044		
	210,000.000	Local	99.927814	209,848.41	109.098400	229,106.64	19,258.23	0.23	
		Base	99.927814	209,848.41	109.098400	229,106.64	19,258.23	0.23	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	280,000.000	Local	105.458321	295,283.30	116.197200	325,352.16	30,068.86	0.32	
		Base	105.458321	295,283.30	116.197200	325,352.16	30,068.86	0.32	
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	400,000.000	Local	100.771103	403,084.41	106.250000	425,000.00	21,915.59	0.42	
		Base	100.771103	403,084.41	106.250000	425,000.00	21,915.59	0.42	
05565AAQ6	BNP PARIBAS JR SUBORDINA 144A 12/49 VAR					7.625	29 Dec 2049		
	200,000.000	Local	100.000000	200,000.00	100.000000	200,000.00	0.00	0.20	
		Base	100.000000	200,000.00	100.000000	200,000.00	0.00	0.20	
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15					5.15	21 Jul 2024		
	200,000.000	Local	99.836195	199,672.39	104.060500	208,121.00	8,448.61	0.21	
		Base	99.836195	199,672.39	104.060500	208,121.00	8,448.61	0.21	
05581KAA9	BNP PARIBAS COMPANY GUAR 144A 09/25 4.375					4.375	28 Sep 2025		
	220,000.000	Local	99.108282	218,038.22	101.403800	223,088.36	5,050.14	0.22	
		Base	99.108282	218,038.22	101.403800	223,088.36	5,050.14	0.22	
059613AC3	BANCO NAL COSTA RICA SR UNSECURED 144A 04/21 5.875					5.875	25 Apr 2021		
	260,000.000	Local	99.690231	259,194.60	103.170000	268,242.00	9,047.40	0.27	
		Base	99.690231	259,194.60	103.170000	268,242.00	9,047.40	0.27	
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR					6.25	29 Sep 2049		
	90,000.000	Local	100.149778	90,134.80	101.560000	91,404.00	1,269.20	0.09	
		Base	100.149778	90,134.80	101.560000	91,404.00	1,269.20	0.09	
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR					6.5	29 Oct 2049		
	380,000.000	Local	100.000000	380,000.00	106.500000	404,700.00	24,700.00	0.40	
		Base	100.000000	380,000.00	106.500000	404,700.00	24,700.00	0.40	

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR					6.1	29 Dec 2049		
	250,000.000	Local		100.000000	250,000.00	101.500000	253,750.00	3,750.00	0.25
		Base		100.000000	250,000.00	101.500000	253,750.00	3,750.00	0.25
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	530,000.000	Local		99.791202	528,893.37	115.667400	613,037.22	84,143.85	0.61
		Base		99.791202	528,893.37	115.667400	613,037.22	84,143.85	0.61
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	410,000.000	Local		99.959295	409,833.11	103.371800	423,824.38	13,991.27	0.42
		Base		99.959295	409,833.11	103.371800	423,824.38	13,991.27	0.42
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.0	22 Jan 2025		
	150,000.000	Local		98.876207	148,314.31	101.931100	152,896.65	4,582.34	0.15
		Base		98.876207	148,314.31	101.931100	152,896.65	4,582.34	0.15
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625	21 Nov 2022		
	200,000.000	Local		104.952840	209,905.68	107.625000	215,250.00	5,344.32	0.21
		Base		104.952840	209,905.68	107.625000	215,250.00	5,344.32	0.21
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	110,000.000	Local		95.941836	105,536.02	102.070000	112,277.00	6,740.98	0.11
		Base		95.941836	105,536.02	102.070000	112,277.00	6,740.98	0.11
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	160,000.000	Local		96.603288	154,565.26	103.284600	165,255.36	10,690.10	0.16
		Base		96.603288	154,565.26	103.284600	165,255.36	10,690.10	0.16
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	280,000.000	Local		101.179614	283,302.92	108.588400	304,047.52	20,744.60	0.30
		Base		101.179614	283,302.92	108.588400	304,047.52	20,744.60	0.30
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	130,000.000	Local		100.074092	130,096.32	104.478100	135,821.53	5,725.21	0.14
		Base		100.074092	130,096.32	104.478100	135,821.53	5,725.21	0.14
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259					5.259	15 Nov 2046		
	210,000.000	Local		105.039505	220,582.96	118.991800	249,882.78	29,299.82	0.25
		Base		105.039505	220,582.96	118.991800	249,882.78	29,299.82	0.25

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	140,000.000	Local		107.032279	149,845.19	112.657800	157,720.92	7,875.73	0.16
		Base		107.032279	149,845.19	112.657800	157,720.92	7,875.73	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875	15 May 2044		
	40,000.000	Local		109.615750	43,846.30	115.248900	46,099.56	2,253.26	0.05
		Base		109.615750	43,846.30	115.248900	46,099.56	2,253.26	0.05
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.0	15 Jun 2044		
	170,000.000	Local		98.617082	167,649.04	108.480300	184,416.51	16,767.47	0.18
		Base		98.617082	167,649.04	108.480300	184,416.51	16,767.47	0.18
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125	15 Feb 2033		
	120,000.000	Local		103.684100	124,420.92	135.327100	162,392.52	37,971.60	0.16
		Base		103.684100	124,420.92	135.327100	162,392.52	37,971.60	0.16
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875	15 Feb 2040		
	50,000.000	Local		123.503760	61,751.88	139.161300	69,580.65	7,828.77	0.07
		Base		123.503760	61,751.88	139.161300	69,580.65	7,828.77	0.07
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.375					9.375	15 Dec 2030		
	290,000.000	Local		139.663331	405,023.66	154.068100	446,797.49	41,773.83	0.45
		Base		139.663331	405,023.66	154.068100	446,797.49	41,773.83	0.45
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.95	15 Sep 2041		
	250,000.000	Local		99.874252	249,685.63	118.400000	296,000.00	46,314.37	0.30
		Base		99.874252	249,685.63	118.400000	296,000.00	46,314.37	0.30
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.55	01 Sep 2044		
	30,000.000	Local		99.485633	29,845.69	115.016800	34,505.04	4,659.35	0.03
		Base		99.485633	29,845.69	115.016800	34,505.04	4,659.35	0.03
126408GU1	CSX CORP SR UNSECURED 04/41 5.5					5.5	15 Apr 2041		
	50,000.000	Local		111.272660	55,636.33	128.083900	64,041.95	8,405.62	0.06
		Base		111.272660	55,636.33	128.083900	64,041.95	8,405.62	0.06
126408GW7	CSX CORP SR UNSECURED 05/42 4.75					4.75	30 May 2042		
	140,000.000	Local		99.449964	139,229.95	115.756800	162,059.52	22,829.57	0.16
		Base		99.449964	139,229.95	115.756800	162,059.52	22,829.57	0.16

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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126408HC0	CSX CORP SR UNSECURED 05/50 3.95					3.95	01 May 2050		
	70,000.000	Local		99.112543	69,378.78	100.096400	70,067.48	688.70	0.07
		Base		99.112543	69,378.78	100.096400	70,067.48	688.70	0.07
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.3	05 Dec 2043		
	210,000.000	Local		104.137214	218,688.15	124.833300	262,149.93	43,461.78	0.26
		Base		104.137214	218,688.15	124.833300	262,149.93	43,461.78	0.26
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	210,000.000	Local		99.793352	209,566.04	124.057600	260,520.96	50,954.92	0.26
		Base		99.793352	209,566.04	124.057600	260,520.96	50,954.92	0.26
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.25	01 Jun 2026		
	110,000.000	Local		100.000000	110,000.00	97.000000	106,700.00	-3,300.00	0.11
		Base		100.000000	110,000.00	97.000000	106,700.00	-3,300.00	0.11
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.7	01 Nov 2111		
	210,000.000	Local		99.085638	208,079.84	109.677600	230,322.96	22,243.12	0.23
		Base		99.085638	208,079.84	109.677600	230,322.96	22,243.12	0.23
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.55	01 Apr 2039		
	230,000.000	Local		134.383422	309,081.87	158.077000	363,577.10	54,495.23	0.36
		Base		134.383422	309,081.87	158.077000	363,577.10	54,495.23	0.36
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.3	01 Oct 2039		
	220,000.000	Local		108.952136	239,694.70	151.452000	333,194.40	93,499.70	0.33
		Base		108.952136	239,694.70	151.452000	333,194.40	93,499.70	0.33
14310FAA0	CARLYLE HOLDINGS II FIN SR SECURED 144A 03/43 5.625					5.625	30 Mar 2043		
	180,000.000	Local		108.670622	195,607.12	109.928400	197,871.12	2,264.00	0.20
		Base		108.670622	195,607.12	109.928400	197,871.12	2,264.00	0.20
149123CE9	CATERPILLAR INC SR UNSECURED 05/64 4.75					4.75	15 May 2064		
	160,000.000	Local		100.085563	160,136.90	111.299600	178,079.36	17,942.46	0.18
		Base		100.085563	160,136.90	111.299600	178,079.36	17,942.46	0.18
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35					4.35	01 Nov 2042		
	160,000.000	Local		99.835594	159,736.95	100.878700	161,405.92	1,668.97	0.16
		Base		99.835594	159,736.95	100.878700	161,405.92	1,668.97	0.16

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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
14916RAF1	CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2					4.2	01 Aug 2023		
	80,000.000	Local		99.799513	79,839.61	108.903400	87,122.72	7,283.11	0.09
		Base		99.799513	79,839.61	108.903400	87,122.72	7,283.11	0.09
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	90,000.000	Local		98.762433	88,886.19	104.010500	93,609.45	4,723.26	0.09
		Base		98.762433	88,886.19	104.010500	93,609.45	4,723.26	0.09
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	210,000.000	Local		99.975857	209,949.30	110.133900	231,281.19	21,331.89	0.23
		Base		99.975857	209,949.30	110.133900	231,281.19	21,331.89	0.23
15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45					4.45	15 Sep 2042		
	70,000.000	Local		99.787557	69,851.29	79.575400	55,702.78	-14,148.51	0.06
		Base		99.787557	69,851.29	79.575400	55,702.78	-14,148.51	0.06
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.5	01 Apr 2044		
	210,000.000	Local		100.582557	211,223.37	117.976600	247,750.86	36,527.49	0.25
		Base		100.582557	211,223.37	117.976600	247,750.86	36,527.49	0.25
161175AV6	CHARTER COMM OPT LLC/CAP SR SECURED 144A 10/45 6.484					6.484	23 Oct 2045		
	360,000.000	Local		105.202486	378,728.95	119.402100	429,847.56	51,118.61	0.43
		Base		105.202486	378,728.95	119.402100	429,847.56	51,118.61	0.43
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	230,000.000	Local		100.000000	230,000.00	103.345300	237,694.19	7,694.19	0.24
		Base		100.000000	230,000.00	103.345300	237,694.19	7,694.19	0.24
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314					6.314	01 Jan 2044		
	220,000.000	Local		102.025205	224,455.45	92.979000	204,553.80	-19,901.65	0.20
		Base		102.025205	224,455.45	92.979000	204,553.80	-19,901.65	0.20
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	10,000.000	Local		116.142700	11,614.27	122.457000	12,245.70	631.43	0.01
		Base		116.142700	11,614.27	122.457000	12,245.70	631.43	0.01
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125	25 Aug 2036		
	375,000.000	Local		92.920248	348,450.93	119.374600	447,654.75	99,203.82	0.45
		Base		92.920248	348,450.93	119.374600	447,654.75	99,203.82	0.45

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	100,000.000	Local		142.601500	142,601.50	155.963300	155,963.30	13,361.80	0.16
		Base		142.601500	142,601.50	155.963300	155,963.30	13,361.80	0.16
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	530,000.000	Local		102.365536	542,537.34	112.094100	594,098.73	51,561.39	0.59
		Base		102.365536	542,537.34	112.094100	594,098.73	51,561.39	0.59
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	150,000.000	Local		100.000000	150,000.00	99.490000	149,235.00	-765.00	0.15
		Base		100.000000	150,000.00	99.490000	149,235.00	-765.00	0.15
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	160,000.000	Local		100.000000	160,000.00	97.750000	156,400.00	-3,600.00	0.16
		Base		100.000000	160,000.00	97.750000	156,400.00	-3,600.00	0.16
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	450,000.000	Local		99.943089	449,743.90	103.011100	463,549.95	13,806.05	0.46
		Base		99.943089	449,743.90	103.011100	463,549.95	13,806.05	0.46
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6					4.6	09 Mar 2026		
	70,000.000	Local		99.806886	69,864.82	106.018100	74,212.67	4,347.85	0.07
		Base		99.806886	69,864.82	106.018100	74,212.67	4,347.85	0.07
172967KM2	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.25	29 Dec 2049		
	650,000.000	Local		100.000000	650,000.00	102.750000	667,875.00	17,875.00	0.67
		Base		100.000000	650,000.00	102.750000	667,875.00	17,875.00	0.67
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625	01 Dec 2036		
	450,000.000	Local		119.638771	538,374.47	127.731300	574,790.85	36,416.38	0.57
		Base		119.638771	538,374.47	127.731300	574,790.85	36,416.38	0.57
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	128.667500	167,267.75	37,267.75	0.17
		Base		100.000000	130,000.00	128.667500	167,267.75	37,267.75	0.17
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858	01 Jan 2114		
	60,000.000	Local		100.000000	60,000.00	111.499400	66,899.64	6,899.64	0.07
		Base		100.000000	60,000.00	111.499400	66,899.64	6,899.64	0.07

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125	18 Jan 2041	
	140,000.000	Local	128.345364	179,683.51	115.500000	161,700.00	-17,983.51	0.16
		Base	128.345364	179,683.51	115.500000	161,700.00	-17,983.51	0.16
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A					4.1648	08 Apr 2031	
	310,000.000	Local	100.000000	310,000.00	99.999770	309,999.29	-0.71	0.31
	Original Face: 310,000.000	Base	100.000000	310,000.00	99.999770	309,999.29	-0.71	0.31
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033	
	110,000.000	Local	135.735136	149,308.65	140.041300	154,045.43	4,736.78	0.15
		Base	135.735136	149,308.65	140.041300	154,045.43	4,736.78	0.15
20030NAM3	COMCAST CORP COMPANY GUAR 03/37 6.45					6.45	15 Mar 2037	
	260,000.000	Local	126.219800	328,171.48	137.597700	357,754.02	29,582.54	0.36
		Base	126.219800	328,171.48	137.597700	357,754.02	29,582.54	0.36
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95					6.95	15 Aug 2037	
	70,000.000	Local	135.444286	94,811.00	143.835500	100,684.85	5,873.85	0.10
		Base	135.444286	94,811.00	143.835500	100,684.85	5,873.85	0.10
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.4	15 May 2038	
	380,000.000	Local	99.791645	379,208.25	137.648000	523,062.40	143,854.15	0.52
		Base	99.791645	379,208.25	137.648000	523,062.40	143,854.15	0.52
20030NBB6	COMCAST CORP COMPANY GUAR 03/40 6.4					6.4	01 Mar 2040	
	340,000.000	Local	114.617979	389,701.13	139.653200	474,820.88	85,119.75	0.47
		Base	114.617979	389,701.13	139.653200	474,820.88	85,119.75	0.47
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.65	15 Jul 2042	
	50,000.000	Local	101.533900	50,766.95	114.751600	57,375.80	6,608.85	0.06
		Base	101.533900	50,766.95	114.751600	57,375.80	6,608.85	0.06
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.3	15 Apr 2044	
	40,000.000	Local	100.000000	40,000.00	114.102000	45,640.80	5,640.80	0.05
		Base	100.000000	40,000.00	114.102000	45,640.80	5,640.80	0.05
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029	
	270,000.000	Local	111.615411	301,361.61	124.806800	336,978.36	35,616.75	0.34
		Base	111.615411	301,361.61	124.806800	336,978.36	35,616.75	0.34

Holdings

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20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.5	01 Feb 2039		
	50,000.000	Local		122.645480	61,322.74	129.030000	64,515.00	3,192.26	0.06
		Base		122.645480	61,322.74	129.030000	64,515.00	3,192.26	0.06
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.9	01 Jun 2044		
	50,000.000	Local		101.949960	50,974.98	82.500000	41,250.00	-9,724.98	0.04
		Base		101.949960	50,974.98	82.500000	41,250.00	-9,724.98	0.04
21684AAD8	COOPERATIEVE RABOBANK UA BANK GUARANT 08/45 5.25					5.25	04 Aug 2045		
	660,000.000	Local		102.686944	677,733.83	111.165100	733,689.66	55,955.83	0.73
		Base		102.686944	677,733.83	111.165100	733,689.66	55,955.83	0.73
224044BR7	COX COMMUNICATIONS INC SR UNSECURED 144A 12/36 6.45					6.45	01 Dec 2036		
	60,000.000	Local		101.307233	60,784.34	102.207200	61,324.32	539.98	0.06
		Base		101.307233	60,784.34	102.207200	61,324.32	539.98	0.06
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125	29 Dec 2049		
	590,000.000	Local		98.942954	583,763.43	99.316400	585,966.76	2,203.33	0.58
		Base		98.942954	583,763.43	99.316400	585,966.76	2,203.33	0.58
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	730,000.000	Local		98.684589	720,397.50	99.581400	726,944.22	6,546.72	0.73
		Base		98.684589	720,397.50	99.581400	726,944.22	6,546.72	0.73
225433AQ4	CRED SUIS GP FUN LTD COMPANY GUAR 144A 04/26 4.55					4.55	17 Apr 2026		
	250,000.000	Local		99.976384	249,940.96	103.737900	259,344.75	9,403.79	0.26
		Base		99.976384	249,940.96	103.737900	259,344.75	9,403.79	0.26
235417AA0	DALLAS TX CONVENTION CENTER HO DALFAC 01/42 FIXED 7.088					7.088	01 Jan 2042		
	90,000.000	Local		126.877944	114,190.15	142.551000	128,295.90	14,105.75	0.13
		Base		126.877944	114,190.15	142.551000	128,295.90	14,105.75	0.13
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875	31 Jan 2020		
	80,000.000	Local		99.995838	79,996.67	115.701500	92,561.20	12,564.53	0.09
		Base		99.995838	79,996.67	115.701500	92,561.20	12,564.53	0.09
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	110.936000	66,561.60	6,561.60	0.07
		Base		100.000000	60,000.00	110.936000	66,561.60	6,561.60	0.07

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.75	15 Jun 2030		
	100,000.000	Local	141.717900	141,717.90	150.588900	150,588.90	8,871.00	0.15	
		Base	141.717900	141,717.90	150.588900	150,588.90	8,871.00	0.15	
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95					7.95	15 Apr 2032		
	140,000.000	Local	119.913407	167,878.77	114.581700	160,414.38	-7,464.39	0.16	
		Base	119.913407	167,878.77	114.581700	160,414.38	-7,464.39	0.16	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	150,000.000	Local	97.719093	146,578.64	96.618400	144,927.60	-1,651.04	0.14	
		Base	97.719093	146,578.64	96.618400	144,927.60	-1,651.04	0.14	
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.75	15 May 2042		
	90,000.000	Local	79.928611	71,935.75	89.623700	80,661.33	8,725.58	0.08	
		Base	79.928611	71,935.75	89.623700	80,661.33	8,725.58	0.08	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	370,000.000	Local	92.571776	342,515.57	93.287200	345,162.64	2,647.07	0.34	
		Base	92.571776	342,515.57	93.287200	345,162.64	2,647.07	0.34	
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		
	250,000.000	Local	98.954508	247,386.27	110.308500	275,771.25	28,384.98	0.28	
		Base	98.954508	247,386.27	110.308500	275,771.25	28,384.98	0.28	
25272KAR4	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/46 8.35					8.35	15 Jul 2046		
	140,000.000	Local	99.920043	139,888.06	107.510900	150,515.26	10,627.20	0.15	
		Base	99.920043	139,888.06	107.510900	150,515.26	10,627.20	0.15	
25468PCP9	WALT DISNEY COMPANY/THE SR UNSECURED 08/41 4.375					4.375	16 Aug 2041		
	20,000.000	Local	101.620100	20,324.02	117.011000	23,402.20	3,078.18	0.02	
		Base	101.620100	20,324.02	117.011000	23,402.20	3,078.18	0.02	
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	90,000.000	Local	100.000000	90,000.00	93.000000	83,700.00	-6,300.00	0.08	
		Base	100.000000	90,000.00	93.000000	83,700.00	-6,300.00	0.08	
25674DAF0	DOLLAR TREE INC TERM LOAN B 2					1.0	06 Jul 2022		
	230,000.000	Local	100.000000	230,000.00	99.875000	229,712.50	-287.50	0.23	
		Base	100.000000	230,000.00	99.875000	229,712.50	-287.50	0.23	

Holdings

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25746UAV1	DOMINION RESOURCES INC SR UNSECURED 06/35 5.95					5.95	15 Jun 2035		
	130,000.000	Local	115.081262	149,605.64	121.850300	158,405.39	8,799.75	0.16	
		Base	115.081262	149,605.64	121.850300	158,405.39	8,799.75	0.16	
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.2	15 Mar 2042		
	150,000.000	Local	99.819080	149,728.62	109.391000	164,086.50	14,357.88	0.16	
		Base	99.819080	149,728.62	109.391000	164,086.50	14,357.88	0.16	
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.1	01 Jun 2037		
	340,000.000	Local	123.844821	421,072.39	131.852200	448,297.48	27,225.09	0.45	
		Base	123.844821	421,072.39	131.852200	448,297.48	27,225.09	0.45	
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.0	30 Sep 2042		
	10,000.000	Local	99.225600	9,922.56	107.696500	10,769.65	847.09	0.01	
		Base	99.225600	9,922.56	107.696500	10,769.65	847.09	0.01	
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375					4.375	30 Mar 2044		
	190,000.000	Local	100.339037	190,644.17	114.457800	217,469.82	26,825.65	0.22	
		Base	100.339037	190,644.17	114.457800	217,469.82	26,825.65	0.22	
26874QAB6	ENSCO INTERNATIONAL INC COMPANY GUAR 11/27 7.2					7.2	15 Nov 2027		
	80,000.000	Local	81.966813	65,573.45	75.875000	60,700.00	-4,873.45	0.06	
		Base	81.966813	65,573.45	75.875000	60,700.00	-4,873.45	0.06	
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	450,000.000	Local	98.509531	443,292.89	107.705400	484,674.30	41,381.41	0.48	
		Base	98.509531	443,292.89	107.705400	484,674.30	41,381.41	0.48	
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5					5.5	08 Dec 2041		
	220,000.000	Local	108.605986	238,933.17	124.599300	274,118.46	35,185.29	0.27	
		Base	108.605986	238,933.17	124.599300	274,118.46	35,185.29	0.27	
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	198,000.000	Local	98.556955	195,142.77	86.900000	172,062.00	-23,080.77	0.17	
		Base	98.556955	195,142.77	86.900000	172,062.00	-23,080.77	0.17	
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026		
	770,000.000	Local	99.374658	765,184.87	97.250000	748,825.00	-16,359.87	0.75	
		Base	99.374658	765,184.87	97.250000	748,825.00	-16,359.87	0.75	

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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
29358QAA7	ENSCO PLC SR UNSECURED 03/21 4.7					4.7	15 Mar 2021		
	10,000.000	Local	80.629800	8,062.98	8,062.98	83.092000	8,309.20	246.22	0.01
		Base	80.629800	8,062.98	8,062.98	83.092000	8,309.20	246.22	0.01
29358QAD1	ENSCO PLC SR UNSECURED 10/44 5.75					5.75	01 Oct 2044		
	310,000.000	Local	95.985555	297,555.22	297,555.22	60.000000	186,000.00	-111,555.22	0.19
		Base	95.985555	297,555.22	297,555.22	60.000000	186,000.00	-111,555.22	0.19
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	240,000.000	Local	98.334975	236,003.94	236,003.94	118.443400	284,264.16	48,260.22	0.28
		Base	98.334975	236,003.94	236,003.94	118.443400	284,264.16	48,260.22	0.28
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		
	40,000.000	Local	99.332425	39,732.97	39,732.97	117.348700	46,939.48	7,206.51	0.05
		Base	99.332425	39,732.97	39,732.97	117.348700	46,939.48	7,206.51	0.05
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625	15 Jun 2035		
	440,000.000	Local	94.598702	416,234.29	416,234.29	119.297400	524,908.56	108,674.27	0.52
		Base	94.598702	416,234.29	416,234.29	119.297400	524,908.56	108,674.27	0.52
30162AAC2	HARRIS CORPORATION COMPANY GUAR 10/21 5.55					5.55	01 Oct 2021		
	50,000.000	Local	100.297720	50,148.86	50,148.86	113.444700	56,722.35	6,573.49	0.06
		Base	100.297720	50,148.86	50,148.86	113.444700	56,722.35	6,573.49	0.06
30219GAP3	EXPRESS SCRIPTS HOLDING COMPANY GUAR 07/46 4.8					4.8	15 Jul 2046		
	150,000.000	Local	99.825000	149,737.50	149,737.50	99.866600	149,799.90	62.40	0.15
		Base	99.825000	149,737.50	149,737.50	99.866600	149,799.90	62.40	0.15
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	240,000.000	Local	100.206283	240,495.08	240,495.08	112.781900	270,676.56	30,181.48	0.27
		Base	100.206283	240,495.08	240,495.08	112.781900	270,676.56	30,181.48	0.27
31572UAE6	FIBRIA OVERSEAS FINANCE COMPANY GUAR 05/24 5.25					5.25	12 May 2024		
	300,000.000	Local	100.249723	300,749.17	300,749.17	102.250000	306,750.00	6,000.83	0.31
		Base	100.249723	300,749.17	300,749.17	102.250000	306,750.00	6,000.83	0.31
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	430,000.000	Local	109.336837	470,148.40	470,148.40	124.121900	533,724.17	63,575.77	0.53
		Base	109.336837	470,148.40	470,148.40	124.121900	533,724.17	63,575.77	0.53

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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338906AD2	FLEXI VAN LEASNG COMPANY GUAR 144A 08/18 7.875					7.875	15 Aug 2018		
	20,000.000	Local		98.058050	19,611.61	97.000000	19,400.00	-211.61	0.02
		Base		98.058050	19,611.61	97.000000	19,400.00	-211.61	0.02
340630AB8	FLORIDA EAST COAST HLDGS COMPANY GUAR 144A 05/20 9.75					9.75	01 May 2020		
	20,000.000	Local		100.084450	20,016.89	85.000000	17,000.00	-3,016.89	0.02
		Base		100.084450	20,016.89	85.000000	17,000.00	-3,016.89	0.02
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.45	16 Jul 2031		
	250,000.000	Local		123.652272	309,130.68	134.086400	335,216.00	26,085.32	0.33
		Base		123.652272	309,130.68	134.086400	335,216.00	26,085.32	0.33
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	320,000.000	Local		97.352584	311,528.27	105.848300	338,714.56	27,186.29	0.34
		Base		97.352584	311,528.27	105.848300	338,714.56	27,186.29	0.34
35177PAL1	ORANGE SA SR UNSECURED 03/31 9					9.0	01 Mar 2031		
	20,000.000	Local		139.457800	27,891.56	154.872100	30,974.42	3,082.86	0.03
		Base		139.457800	27,891.56	154.872100	30,974.42	3,082.86	0.03
35671DAW5	FREEPORT MCMORAN INC COMPANY GUAR 03/17 2.15					2.15	01 Mar 2017		
	20,000.000	Local		94.407350	18,881.47	99.250000	19,850.00	968.53	0.02
		Base		94.407350	18,881.47	99.250000	19,850.00	968.53	0.02
35671DBD6	FREEPORT MCMORAN INC COMPANY GUAR 03/18 2.375					2.375	15 Mar 2018		
	120,000.000	Local		84.582717	101,499.26	98.000000	117,600.00	16,100.74	0.12
		Base		84.582717	101,499.26	98.000000	117,600.00	16,100.74	0.12
35671DBK0	FREEPORT MCMORAN INC COMPANY GUAR 11/17 2.3					2.3	14 Nov 2017		
	80,000.000	Local		86.603875	69,283.10	98.250000	78,600.00	9,316.90	0.08
		Base		86.603875	69,283.10	98.250000	78,600.00	9,316.90	0.08
36164NFH3	GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/35 4.418					4.418	15 Nov 2035		
	357,000.000	Local		101.707681	363,096.42	112.158600	400,406.20	37,309.78	0.40
		Base		101.707681	363,096.42	112.158600	400,406.20	37,309.78	0.40
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375	15 Apr 2026		
	120,000.000	Local		100.904150	121,084.98	103.000000	123,600.00	2,515.02	0.12
		Base		100.904150	121,084.98	103.000000	123,600.00	2,515.02	0.12

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369604BF9	GENERAL ELECTRIC CO SR UNSECURED 10/42 4.125					4.125	09 Oct 2042		
	200,000.000	Local	100.481555	200,963.11	109.992700	219,985.40	19,022.29	0.22	
		Base	100.481555	200,963.11	109.992700	219,985.40	19,022.29	0.22	
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	40,000.000	Local	100.068100	40,027.24	115.397900	46,159.16	6,131.92	0.05	
		Base	100.068100	40,027.24	115.397900	46,159.16	6,131.92	0.05	
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.15	07 Aug 2037		
	317,000.000	Local	114.371281	362,556.96	139.115600	440,996.45	78,439.49	0.44	
		Base	114.371281	362,556.96	139.115600	440,996.45	78,439.49	0.44	
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	130,000.000	Local	123.709177	160,821.93	135.246900	175,820.97	14,999.04	0.18	
		Base	123.709177	160,821.93	135.246900	175,820.97	14,999.04	0.18	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	291,000.000	Local	129.393704	376,535.68	150.944900	439,249.66	62,713.98	0.44	
		Base	129.393704	376,535.68	150.944900	439,249.66	62,713.98	0.44	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	370,000.000	Local	108.695592	402,173.69	111.085300	411,015.61	8,841.92	0.41	
		Base	108.695592	402,173.69	111.085300	411,015.61	8,841.92	0.41	
37045VAJ9	GENERAL MOTORS CO SR UNSECURED 04/45 5.2					5.2	01 Apr 2045		
	160,000.000	Local	100.161831	160,258.93	99.072700	158,516.32	-1,742.61	0.16	
		Base	100.161831	160,258.93	99.072700	158,516.32	-1,742.61	0.16	
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.6	01 Apr 2036		
	120,000.000	Local	99.920692	119,904.83	114.670800	137,604.96	17,700.13	0.14	
		Base	99.920692	119,904.83	114.670800	137,604.96	17,700.13	0.14	
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.75	01 Apr 2046		
	140,000.000	Local	110.544943	154,762.92	118.618500	166,065.90	11,302.98	0.17	
		Base	110.544943	154,762.92	118.618500	166,065.90	11,302.98	0.17	
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	102.814800	71,970.36	1,970.36	0.07	
		Base	100.000000	70,000.00	102.814800	71,970.36	1,970.36	0.07	

Holdings

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37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	10,000.000	Local	96.584500	9,658.45	99.929400	9,992.94	334.49	0.01	
		Base	96.584500	9,658.45	99.929400	9,992.94	334.49	0.01	
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.65	01 Dec 2041		
	50,000.000	Local	99.778060	49,889.03	125.150800	62,575.40	12,686.37	0.06	
		Base	99.778060	49,889.03	125.150800	62,575.40	12,686.37	0.06	
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.8	01 Apr 2044		
	100,000.000	Local	99.810240	99,810.24	112.502900	112,502.90	12,692.66	0.11	
		Base	99.810240	99,810.24	112.502900	112,502.90	12,692.66	0.11	
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		
	150,000.000	Local	99.425800	149,138.70	109.001500	163,502.25	14,363.55	0.16	
		Base	99.425800	149,138.70	109.001500	163,502.25	14,363.55	0.16	
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	350,000.000	Local	99.963654	349,872.79	113.710300	397,986.05	48,113.26	0.40	
		Base	99.963654	349,872.79	113.710300	397,986.05	48,113.26	0.40	
377372AE7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/38 6.375					6.375	15 May 2038		
	60,000.000	Local	99.702083	59,821.25	143.090400	85,854.24	26,032.99	0.09	
		Base	99.702083	59,821.25	143.090400	85,854.24	26,032.99	0.09	
378272AH1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625					4.625	29 Apr 2024		
	30,000.000	Local	99.644600	29,893.38	93.500000	28,050.00	-1,843.38	0.03	
		Base	99.644600	29,893.38	93.500000	28,050.00	-1,843.38	0.03	
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.8	08 Jul 2044		
	430,000.000	Local	99.522479	427,946.66	110.698600	476,003.98	48,057.32	0.48	
		Base	99.522479	427,946.66	110.698600	476,003.98	48,057.32	0.48	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	650,000.000	Local	95.358175	619,828.14	123.353400	801,797.10	181,968.96	0.80	
		Base	95.358175	619,828.14	123.353400	801,797.10	181,968.96	0.80	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	370,000.000	Local	99.360224	367,632.83	129.410400	478,818.48	111,185.65	0.48	
		Base	99.360224	367,632.83	129.410400	478,818.48	111,185.65	0.48	

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38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	190,000.000	Local		99.551342	189,147.55	103.368900	196,400.91	7,253.36	0.20
		Base		99.551342	189,147.55	103.368900	196,400.91	7,253.36	0.20
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.75	21 Oct 2045		
	180,000.000	Local		99.093739	178,368.73	110.228400	198,411.12	20,042.39	0.20
		Base		99.093739	178,368.73	110.228400	198,411.12	20,042.39	0.20
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	530,000.000	Local		98.245689	520,702.15	104.326100	552,928.33	32,226.18	0.55
		Base		98.245689	520,702.15	104.326100	552,928.33	32,226.18	0.55
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125					5.125	15 Nov 2023		
	110,000.000	Local		100.401218	110,441.34	103.250000	113,575.00	3,133.66	0.11
		Base		100.401218	110,441.34	103.250000	113,575.00	3,133.66	0.11
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184					5.184	01 Oct 2042		
	60,000.000	Local		100.000000	60,000.00	131.993000	79,195.80	19,195.80	0.08
		Base		100.000000	60,000.00	131.993000	79,195.80	19,195.80	0.08
40049JBA4	GRUPO TELEVISA SAB SR UNSECURED 05/45 5					5.0	13 May 2045		
	200,000.000	Local		96.599730	193,199.46	95.984100	191,968.20	-1,231.26	0.19
		Base		96.599730	193,199.46	95.984100	191,968.20	-1,231.26	0.19
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.5	15 Sep 2037		
	200,000.000	Local		127.000310	254,000.62	120.212200	240,424.40	-13,576.22	0.24
		Base		127.000310	254,000.62	120.212200	240,424.40	-13,576.22	0.24
404280AQ2	HSBC HOLDINGS PLC SUBORDINATED 03/44 5.25					5.25	14 Mar 2044		
	530,000.000	Local		101.225906	536,497.30	105.652000	559,955.60	23,458.30	0.56
		Base		101.225906	536,497.30	105.652000	559,955.60	23,458.30	0.56
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	770,000.000	Local		100.000000	770,000.00	94.500000	727,650.00	-42,350.00	0.73
		Base		100.000000	770,000.00	94.500000	727,650.00	-42,350.00	0.73
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	270,000.000	Local		99.238111	267,942.90	100.912300	272,463.21	4,520.31	0.27
		Base		99.238111	267,942.90	100.912300	272,463.21	4,520.31	0.27

Holdings

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406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.75	01 Aug 2043		
	230,000.000	Local		99.798752	229,537.13	104.669800	240,740.54	11,203.41	0.24
		Base		99.798752	229,537.13	104.669800	240,740.54	11,203.41	0.24
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.85	15 Nov 2035		
	210,000.000	Local		100.178924	210,375.74	108.285200	227,398.92	17,023.18	0.23
		Base		100.178924	210,375.74	108.285200	227,398.92	17,023.18	0.23
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.0	15 Nov 2045		
	190,000.000	Local		100.221279	190,420.43	109.988300	208,977.77	18,557.34	0.21
		Base		100.221279	190,420.43	109.988300	208,977.77	18,557.34	0.21
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854					4.854	27 Apr 2035		
	260,000.000	Local		100.428958	261,115.29	109.777800	285,422.28	24,306.99	0.28
		Base		100.428958	261,115.29	109.777800	285,422.28	24,306.99	0.28
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	270,000.000	Local		96.951344	261,768.63	113.423600	306,243.72	44,475.09	0.31
		Base		96.951344	261,768.63	113.423600	306,243.72	44,475.09	0.31
423074AT0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/35 5					5.0	15 Jul 2035		
	20,000.000	Local		99.077200	19,815.44	114.692100	22,938.42	3,122.98	0.02
		Base		99.077200	19,815.44	114.692100	22,938.42	3,122.98	0.02
423074AV5	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/45 5.2					5.2	15 Jul 2045		
	200,000.000	Local		100.627295	201,254.59	118.415800	236,831.60	35,577.01	0.24
		Base		100.627295	201,254.59	118.415800	236,831.60	35,577.01	0.24
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125	01 Aug 2039		
	90,000.000	Local		124.922178	112,429.96	140.059300	126,053.37	13,623.41	0.13
		Base		124.922178	112,429.96	140.059300	126,053.37	13,623.41	0.13
431116AC6	HIGHMARK INC SR UNSECURED 144A 05/41 6.125					6.125	15 May 2041		
	60,000.000	Local		99.359100	59,615.46	100.860000	60,516.00	900.54	0.06
		Base		99.359100	59,615.46	100.860000	60,516.00	900.54	0.06
43129TAA0	HILAND PART LP/CORP COMPANY GUAR 144A 10/20 7.25					7.25	01 Oct 2020		
	130,000.000	Local		104.316492	135,611.44	103.750000	134,875.00	-736.44	0.13
		Base		104.316492	135,611.44	103.750000	134,875.00	-736.44	0.13

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432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625					5.625	15 Oct 2021		
	50,000.000	Local		103.258420	51,629.21	103.500000	51,750.00	120.79	0.05
		Base		103.258420	51,629.21	103.500000	51,750.00	120.79	0.05
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.4	15 Mar 2045		
	270,000.000	Local		98.737830	266,592.14	115.878400	312,871.68	46,279.54	0.31
		Base		98.737830	266,592.14	115.878400	312,871.68	46,279.54	0.31
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	150,000.000	Local		101.275907	151,913.86	103.940300	155,910.45	3,996.59	0.16
		Base		101.275907	151,913.86	103.940300	155,910.45	3,996.59	0.16
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	190,000.000	Local		99.527926	189,103.06	109.630500	208,297.95	19,194.89	0.21
		Base		99.527926	189,103.06	109.630500	208,297.95	19,194.89	0.21
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					3.98	21 Dec 2065		
	240,000.000	Local		78.301854	187,924.45	78.500000	188,400.00	475.55	0.19
		Base		78.301854	187,924.45	78.500000	188,400.00	475.55	0.19
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					4.23	21 Dec 2065		
	110,000.000	Local		97.708536	107,479.39	79.000000	86,900.00	-20,579.39	0.09
		Base		97.708536	107,479.39	79.000000	86,900.00	-20,579.39	0.09
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.1	01 Jun 2033		
	270,000.000	Local		89.178530	240,782.03	96.107000	259,488.90	18,706.87	0.26
		Base		89.178530	240,782.03	96.107000	259,488.90	18,706.87	0.26
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.63	01 Feb 2035		
	20,000.000	Local		104.474550	20,894.91	106.503000	21,300.60	405.69	0.02
		Base		104.474550	20,894.91	106.503000	21,300.60	405.69	0.02
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35					7.35	01 Jul 2035		
	50,000.000	Local		118.827800	59,413.90	111.066000	55,533.00	-3,880.90	0.06
		Base		118.827800	59,413.90	111.066000	55,533.00	-3,880.90	0.06
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.65	01 Dec 2038		
	210,000.000	Local		103.736219	217,846.06	96.973000	203,643.30	-14,202.76	0.20
		Base		103.736219	217,846.06	96.973000	203,643.30	-14,202.76	0.20

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45685EAJ5	VOYA FINANCIAL INC SR UNSECURED 07/43 5.7					5.7	15 Jul 2043		
	420,000.000	Local		110.991248	466,163.24	113.040200	474,768.84	8,605.60	0.47
		Base		110.991248	466,163.24	113.040200	474,768.84	8,605.60	0.47
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9					4.9	29 Jul 2045		
	20,000.000	Local		99.923100	19,984.62	116.486900	23,297.38	3,312.76	0.02
		Base		99.923100	19,984.62	116.486900	23,297.38	3,312.76	0.02
45867UAB6	INTERFACE SEC SYS HDGS/L SECURED 01/18 9.25					9.25	15 Jan 2018		
	160,000.000	Local		101.301650	162,082.64	96.040000	153,664.00	-8,418.64	0.15
		Base		101.301650	162,082.64	96.040000	153,664.00	-8,418.64	0.15
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	91.549700	183,099.40	-16,900.60	0.18
		Base		100.000000	200,000.00	91.549700	183,099.40	-16,900.60	0.18
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625					5.625	16 Aug 2043		
	170,000.000	Local		99.177582	168,601.89	116.753500	198,480.95	29,879.06	0.20
		Base		99.177582	168,601.89	116.753500	198,480.95	29,879.06	0.20
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	560,000.000	Local		98.717850	552,819.96	109.797800	614,867.68	62,047.72	0.61
		Base		98.717850	552,819.96	109.797800	614,867.68	62,047.72	0.61
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM					5.372	15 May 2047		
	263,000.000	Local		105.156951	276,562.78	99.694820	262,197.38	-14,365.40	0.26
	Original Face: 263,000.000	Base		105.156951	276,562.78	99.694820	262,197.38	-14,365.40	0.26
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D					4.272299	15 Aug 2048		
	100,000.000	Local		80.793680	80,793.68	70.943620	70,943.62	-9,850.06	0.07
	Original Face: 100,000.000	Base		80.793680	80,793.68	70.943620	70,943.62	-9,850.06	0.07
47770VAZ3	JOBSONIO BEVERAGE SYS STWD LIQ JOBDEV 01/35 FIXED 4.532					4.532	01 Jan 2035		
	30,000.000	Local		100.000000	30,000.00	119.190000	35,757.00	5,757.00	0.04
		Base		100.000000	30,000.00	119.190000	35,757.00	5,757.00	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	111.165300	155,631.42	15,631.42	0.16
		Base		100.000000	140,000.00	111.165300	155,631.42	15,631.42	0.16

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WESTERN ASSET MANAGEMENT COMPANY

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478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.95	15 Aug 2037		
	20,000.000	Local	105.139550	21,027.91	147.995600	29,599.12	8,571.21	0.03	
		Base	105.139550	21,027.91	147.995600	29,599.12	8,571.21	0.03	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.5	01 Sep 2040		
	20,000.000	Local	105.655150	21,131.03	123.428600	24,685.72	3,554.69	0.02	
		Base	105.655150	21,131.03	123.428600	24,685.72	3,554.69	0.02	
478160BU7	JOHNSON + JOHNSON SR UNSECURED 03/36 3.55					3.55	01 Mar 2036		
	40,000.000	Local	99.481025	39,792.41	110.480200	44,192.08	4,399.67	0.04	
		Base	99.481025	39,792.41	110.480200	44,192.08	4,399.67	0.04	
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	280,000.000	Local	99.340039	278,152.11	112.599200	315,277.76	37,125.65	0.31	
		Base	99.340039	278,152.11	112.599200	315,277.76	37,125.65	0.31	
478373AD5	JOHNSON CONTROLS INC SR UNSECURED 07/44 4.625					4.625	02 Jul 2044		
	340,000.000	Local	98.578535	335,167.02	105.624500	359,123.30	23,956.28	0.36	
		Base	98.578535	335,167.02	105.624500	359,123.30	23,956.28	0.36	
478373AE3	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95					4.95	02 Jul 2064		
	90,000.000	Local	99.795367	89,815.83	99.688200	89,719.38	-96.45	0.09	
		Base	99.795367	89,815.83	99.688200	89,719.38	-96.45	0.09	
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4					5.4	06 Jan 2042		
	30,000.000	Local	99.838833	29,951.65	124.340500	37,302.15	7,350.50	0.04	
		Base	99.838833	29,951.65	124.340500	37,302.15	7,350.50	0.04	
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125	01 Jun 2044		
	330,000.000	Local	99.265691	327,576.78	101.051600	333,470.28	5,893.50	0.33	
		Base	99.265691	327,576.78	101.051600	333,470.28	5,893.50	0.33	
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	470,000.000	Local	108.018900	507,688.83	115.622600	543,426.22	35,737.39	0.54	
		Base	108.018900	507,688.83	115.622600	543,426.22	35,737.39	0.54	
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.0	04 Jun 2042		
	100,000.000	Local	99.309770	99,309.77	114.971200	114,971.20	15,661.43	0.11	
		Base	99.309770	99,309.77	114.971200	114,971.20	15,661.43	0.11	

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50077LAA4	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/46 4.375					4.375	01 Jun 2046	
	230,000.000	Local	99.684535	229,274.43	105.752200	243,230.06	13,955.63	0.24
		Base	99.684535	229,274.43	105.752200	243,230.06	13,955.63	0.24
501044CK5	KROGER CO/THE COMPANY GUAR 04/38 6.9					6.9	15 Apr 2038	
	140,000.000	Local	100.661000	140,925.40	139.243200	194,940.48	54,015.08	0.19
		Base	100.661000	140,925.40	139.243200	194,940.48	54,015.08	0.19
50247VAB5	LYB INTL FINANCE BV COMPANY GUAR 07/43 5.25					5.25	15 Jul 2043	
	80,000.000	Local	97.065813	77,652.65	109.348100	87,478.48	9,825.83	0.09
		Base	97.065813	77,652.65	109.348100	87,478.48	9,825.83	0.09
53079QAC1	LIBERTY MUTUAL INSURANCE SUBORDINATED 144A 10/26 7.875					7.875	15 Oct 2026	
	250,000.000	Local	124.539332	311,348.33	126.648700	316,621.75	5,273.42	0.32
		Base	124.539332	311,348.33	126.648700	316,621.75	5,273.42	0.32
539439AJ8	LLOYDS BANKING GROUP PLC SUBORDINATED 144A 12/45 5.3					5.3	01 Dec 2045	
	200,000.000	Local	99.867085	199,734.17	102.997110	205,994.22	6,260.05	0.21
		Base	99.867085	199,734.17	102.997110	205,994.22	6,260.05	0.21
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.07	15 Dec 2042	
	20,000.000	Local	97.878250	19,575.65	106.458400	21,291.68	1,716.03	0.02
		Base	97.878250	19,575.65	106.458400	21,291.68	1,716.03	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036	
	90,000.000	Local	98.157978	88,342.18	111.621300	100,459.17	12,116.99	0.10
		Base	98.157978	88,342.18	111.621300	100,459.17	12,116.99	0.10
539830BL2	LOCKHEED MARTIN CORP SR UNSECURED 05/46 4.7					4.7	15 May 2046	
	260,000.000	Local	98.532342	256,184.09	117.877100	306,480.46	50,296.37	0.31
		Base	98.532342	256,184.09	117.877100	306,480.46	50,296.37	0.31
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	150.730000	30,146.00	10,146.00	0.03
		Base	100.000000	20,000.00	150.730000	30,146.00	10,146.00	0.03
548661CR6	LOWE S COMPANIES INC SR UNSECURED 04/40 5.8					5.8	15 Apr 2040	
	280,000.000	Local	104.350271	292,180.76	131.300300	367,640.84	75,460.08	0.37
		Base	104.350271	292,180.76	131.300300	367,640.84	75,460.08	0.37

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548661CX3	LOWE S COMPANIES INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042	
	10,000.000	Local	99.594500	9,959.45	116.527900	11,652.79	1,693.34	0.01
		Base	99.594500	9,959.45	116.527900	11,652.79	1,693.34	0.01
549876AE0	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/20 6.125					6.125	09 Nov 2020	
	200,000.000	Local	104.444970	208,889.94	109.005600	218,011.20	9,121.26	0.22
		Base	104.444970	208,889.94	109.005600	218,011.20	9,121.26	0.22
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	101.264800	232,909.04	2,909.04	0.23
		Base	100.000000	230,000.00	101.264800	232,909.04	2,909.04	0.23
55261FAE4	M+T BANK CORPORATION JR SUBORDINA 12/49 6.875					6.875	29 Dec 2049	
	150,000.000	Local	100.000007	150,000.01	98.500000	147,750.00	-2,250.01	0.15
		Base	100.000007	150,000.01	98.500000	147,750.00	-2,250.01	0.15
55277BAC9	MCE FINANCE LTD COMPANY GUAR 144A 02/21 5					5.0	15 Feb 2021	
	200,000.000	Local	95.737865	191,475.73	98.952500	197,905.00	6,429.27	0.20
		Base	95.737865	191,475.73	98.952500	197,905.00	6,429.27	0.20
575718AA9	MASS INSTITUTE OF TECH NOTES 07/11 5.6					5.6	01 Jul 2111	
	20,000.000	Local	120.642050	24,128.41	142.307100	28,461.42	4,333.01	0.03
		Base	120.642050	24,128.41	142.307100	28,461.42	4,333.01	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	119.151200	154,896.56	24,896.56	0.15
		Base	100.000000	130,000.00	119.151200	154,896.56	24,896.56	0.15
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.0	15 Nov 2047	
	40,000.000	Local	100.000000	40,000.00	108.642500	43,457.00	3,457.00	0.04
		Base	100.000000	40,000.00	108.642500	43,457.00	3,457.00	0.04
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.7	09 Dec 2035	
	110,000.000	Local	99.684509	109,652.96	112.804400	124,084.84	14,431.88	0.12
		Base	99.684509	109,652.96	112.804400	124,084.84	14,431.88	0.12
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045	
	150,000.000	Local	100.000000	150,000.00	116.928000	175,392.00	25,392.00	0.18
		Base	100.000000	150,000.00	116.928000	175,392.00	25,392.00	0.18

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585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local	99.802225	39,920.89	126.138700	50,455.48	10,534.59	0.05	
		Base	99.802225	39,920.89	126.138700	50,455.48	10,534.59	0.05	
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		
	70,000.000	Local	99.841257	69,888.88	113.284000	79,298.80	9,409.92	0.08	
		Base	99.841257	69,888.88	113.284000	79,298.80	9,409.92	0.08	
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	70,000.000	Local	100.388729	70,272.11	117.589100	82,312.37	12,040.26	0.08	
		Base	100.388729	70,272.11	117.589100	82,312.37	12,040.26	0.08	
586054AC2	MEMORIAL SLOAN KETTERING SR UNSECURED 07/55 4.2					4.2	01 Jul 2055		
	20,000.000	Local	99.641700	19,928.34	113.042900	22,608.58	2,680.24	0.02	
		Base	99.641700	19,928.34	113.042900	22,608.58	2,680.24	0.02	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	325,000.000	Local	86.302489	280,483.09	106.752000	346,944.00	66,460.91	0.35	
		Base	86.302489	280,483.09	106.752000	346,944.00	66,460.91	0.35	
594918BL7	MICROSOFT CORP SR UNSECURED 11/45 4.45					4.45	03 Nov 2045		
	150,000.000	Local	99.658680	149,488.02	112.765000	169,147.50	19,659.48	0.17	
		Base	99.658680	149,488.02	112.765000	169,147.50	19,659.48	0.17	
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125	01 Apr 2036		
	570,000.000	Local	102.695460	585,364.12	132.603300	755,838.81	170,474.69	0.75	
		Base	102.695460	585,364.12	132.603300	755,838.81	170,474.69	0.75	
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.4	15 Dec 2043		
	230,000.000	Local	99.822652	229,592.10	125.514400	288,683.12	59,091.02	0.29	
		Base	99.822652	229,592.10	125.514400	288,683.12	59,091.02	0.29	
61166WAJ0	MONSANTO CO SR UNSECURED 07/42 3.6					3.6	15 Jul 2042		
	70,000.000	Local	99.858286	69,900.80	86.427100	60,498.97	-9,401.83	0.06	
		Base	99.858286	69,900.80	86.427100	60,498.97	-9,401.83	0.06	
6174467Y9	MORGAN STANLEY SUBORDINATED 09/26 4.35					4.35	08 Sep 2026		
	120,000.000	Local	99.432208	119,318.65	104.611700	125,534.04	6,215.39	0.13	
		Base	99.432208	119,318.65	104.611700	125,534.04	6,215.39	0.13	

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617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.25	01 Apr 2032	
	200,000.000	Local	107.555935	215,111.87	138.620500	277,241.00	62,129.13	0.28
		Base	107.555935	215,111.87	138.620500	277,241.00	62,129.13	0.28
62886HAL5	NCL CORP LTD SR UNSECURED 144A 11/19 5.25					5.25	15 Nov 2019	
	180,000.000	Local	100.000000	180,000.00	101.000000	181,800.00	1,800.00	0.18
		Base	100.000000	180,000.00	101.000000	181,800.00	1,800.00	0.18
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375	15 Aug 2039	
	20,000.000	Local	152.034000	30,406.80	152.034100	30,406.82	0.02	0.03
		Base	152.034000	30,406.80	152.034100	30,406.82	0.02	0.03
64128XAE0	NEUBERGER BERMAN GRP/FIN SR UNSECURED 144A 04/45 4.875					4.875	15 Apr 2045	
	130,000.000	Local	85.478369	111,121.88	88.393100	114,911.03	3,789.15	0.11
		Base	85.478369	111,121.88	88.393100	114,911.03	3,789.15	0.11
651229AY2	NEWELL BRANDS INC SR UNSECURED 04/46 5.5					5.5	01 Apr 2046	
	490,000.000	Local	104.328369	511,209.01	118.972700	582,966.23	71,757.22	0.58
		Base	104.328369	511,209.01	118.972700	582,966.23	71,757.22	0.58
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041	
	110,000.000	Local	101.553809	111,709.19	107.546000	118,300.60	6,591.41	0.12
		Base	101.553809	111,709.19	107.546000	118,300.60	6,591.41	0.12
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.25	15 Nov 2043	
	130,000.000	Local	99.441808	129,274.35	101.673100	132,175.03	2,900.68	0.13
		Base	99.441808	129,274.35	101.673100	132,175.03	2,900.68	0.13
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95					6.95	15 Mar 2028	
	40,000.000	Local	131.777075	52,710.83	123.158600	49,263.44	-3,447.39	0.05
		Base	131.777075	52,710.83	123.158600	49,263.44	-3,447.39	0.05
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5					5.0	15 Jan 2044	
	230,000.000	Local	99.345296	228,494.18	98.028000	225,464.40	-3,029.78	0.23
		Base	99.345296	228,494.18	98.028000	225,464.40	-3,029.78	0.23
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643	01 Dec 2044	
	40,000.000	Local	100.000000	40,000.00	126.377000	50,550.80	10,550.80	0.05
		Base	100.000000	40,000.00	126.377000	50,550.80	10,550.80	0.05

Holdings

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



STATE STREET

As of: June 30, 2016

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	250,000.000	Local	99.310032	248,275.08	111.514000	278,785.00	30,509.92	0.28	
		Base	99.310032	248,275.08	111.514000	278,785.00	30,509.92	0.28	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	220,000.000	Local	99.227023	218,299.45	110.498800	243,097.36	24,797.91	0.24	
		Base	99.227023	218,299.45	110.498800	243,097.36	24,797.91	0.24	
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.25	15 Oct 2038		
	80,000.000	Local	150.327050	120,261.64	149.475400	119,580.32	-681.32	0.12	
		Base	150.327050	120,261.64	149.475400	119,580.32	-681.32	0.12	
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.8	01 Jun 2111		
	70,000.000	Local	98.993657	69,295.56	111.697000	78,187.90	8,892.34	0.08	
		Base	98.993657	69,295.56	111.697000	78,187.90	8,892.34	0.08	
68389XBJ3	ORACLE CORP SR UNSECURED 07/46 4					4.0	15 Jul 2046		
	180,000.000	Local	99.982000	179,967.60	100.820300	181,476.54	1,508.94	0.18	
		Base	99.982000	179,967.60	100.820300	181,476.54	1,508.94	0.18	
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	110,000.000	Local	121.541118	133,695.23	133.235800	146,559.38	12,864.15	0.15	
		Base	121.541118	133,695.23	133.235800	146,559.38	12,864.15	0.15	
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	220,000.000	Local	94.850623	208,671.37	130.178800	286,393.36	77,721.99	0.29	
		Base	94.850623	208,671.37	130.178800	286,393.36	77,721.99	0.29	
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5					4.5	15 Dec 2041		
	170,000.000	Local	99.664153	169,429.06	113.228500	192,488.45	23,059.39	0.19	
		Base	99.664153	169,429.06	113.228500	192,488.45	23,059.39	0.19	
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6					4.6	15 Jun 2043		
	80,000.000	Local	99.920925	79,936.74	114.435600	91,548.48	11,611.74	0.09	
		Base	99.920925	79,936.74	114.435600	91,548.48	11,611.74	0.09	
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75					4.75	15 Feb 2044		
	70,000.000	Local	99.582500	69,707.75	118.136400	82,695.48	12,987.73	0.08	
		Base	99.582500	69,707.75	118.136400	82,695.48	12,987.73	0.08	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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694308HL4	PACIFIC GAS + ELECTRIC SR UNSECURED 03/45 4.3					4.3	15 Mar 2045		
	230,000.000	Local		97.844452	225,042.24	112.127100	257,892.33	32,850.09	0.26
		Base		97.844452	225,042.24	112.127100	257,892.33	32,850.09	0.26
698299BB9	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3					4.3	29 Apr 2053		
	430,000.000	Local		83.438579	358,785.89	102.250000	439,675.00	80,889.11	0.44
Original Face:	430,000.000	Base		83.438579	358,785.89	102.250000	439,675.00	80,889.11	0.44
70213HAC2	PARTNERS HEALTHCARE SYST COMPANY GUAR 07/55 4.117					4.117	01 Jul 2055		
	60,000.000	Local		100.000000	60,000.00	111.554400	66,932.64	6,932.64	0.07
		Base		100.000000	60,000.00	111.554400	66,932.64	6,932.64	0.07
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.15	15 Apr 2025		
	130,000.000	Local		99.791808	129,729.35	102.241100	132,913.43	3,184.08	0.13
		Base		99.791808	129,729.35	102.241100	132,913.43	3,184.08	0.13
713448BS6	PEPSICO INC SR UNSECURED 11/40 4.875					4.875	01 Nov 2040		
	140,000.000	Local		99.816114	139,742.56	119.173100	166,842.34	27,099.78	0.17
		Base		99.816114	139,742.56	119.173100	166,842.34	27,099.78	0.17
713448CC0	PEPSICO INC SR UNSECURED 08/42 3.6					3.6	13 Aug 2042		
	30,000.000	Local		98.405433	29,521.63	102.043000	30,612.90	1,091.27	0.03
		Base		98.405433	29,521.63	102.043000	30,612.90	1,091.27	0.03
713448CQ9	PEPSICO INC SR UNSECURED 10/44 4.25					4.25	22 Oct 2044		
	190,000.000	Local		98.667468	187,468.19	112.169900	213,122.81	25,654.62	0.21
		Base		98.667468	187,468.19	112.169900	213,122.81	25,654.62	0.21
714264AK4	PERNOD RICARD SA SR UNSECURED 144A 01/42 5.5					5.5	15 Jan 2042		
	190,000.000	Local		98.670484	187,473.92	119.237800	226,551.82	39,077.90	0.23
		Base		98.670484	187,473.92	119.237800	226,551.82	39,077.90	0.23
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875	20 Jan 2040		
	95,000.000	Local		98.620021	93,689.02	81.210000	77,149.50	-16,539.52	0.08
		Base		98.620021	93,689.02	81.210000	77,149.50	-16,539.52	0.08
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5					6.5	02 Jun 2041		
	590,000.000	Local		114.025688	672,751.56	101.250000	597,375.00	-75,376.56	0.60
		Base		114.025688	672,751.56	101.250000	597,375.00	-75,376.56	0.60

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044	
	280,000.000	Local	84.040325	235,312.91	90.355000	252,994.00	17,681.09	0.25
		Base	84.040325	235,312.91	90.355000	252,994.00	17,681.09	0.25
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045	
	100,000.000	Local	100.595690	100,595.69	100.500000	100,500.00	-95.69	0.10
		Base	100.595690	100,595.69	100.500000	100,500.00	-95.69	0.10
71656LBK6	PETROLEOS MEXICANOS COMPANY GUAR 144A 08/26 6.875					6.875	04 Aug 2026	
	220,000.000	Local	99.819995	219,603.99	111.800000	245,960.00	26,356.01	0.25
		Base	99.819995	219,603.99	111.800000	245,960.00	26,356.01	0.25
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.4	15 May 2044	
	160,000.000	Local	99.717150	159,547.44	113.986000	182,377.60	22,830.16	0.18
		Base	99.717150	159,547.44	113.986000	182,377.60	22,830.16	0.18
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042	
	190,000.000	Local	97.654237	185,543.05	102.459200	194,672.48	9,129.43	0.19
		Base	97.654237	185,543.05	102.459200	194,672.48	9,129.43	0.19
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	114.058000	422,014.60	52,014.60	0.42
		Base	100.000000	370,000.00	114.058000	422,014.60	52,014.60	0.42
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	110.377000	110,377.00	10,377.00	0.11
		Base	100.000000	100,000.00	110.377000	110,377.00	10,377.00	0.11
740816AL7	PRES + FELLOWS OF HARVAR UNSECURED 10/37 3.619					3.619	01 Oct 2037	
	10,000.000	Local	100.000000	10,000.00	109.067100	10,906.71	906.71	0.01
		Base	100.000000	10,000.00	109.067100	10,906.71	906.71	0.01
74153QAG7	PRIDE INTERNATIONAL INC COMPANY GUAR 06/19 8.5					8.5	15 Jun 2019	
	60,000.000	Local	98.463850	59,078.31	101.750000	61,050.00	1,971.69	0.06
		Base	98.463850	59,078.31	101.750000	61,050.00	1,971.69	0.06
74153QAH5	PRIDE INTERNATIONAL INC COMPANY GUAR 08/20 6.875					6.875	15 Aug 2020	
	100,000.000	Local	91.693320	91,693.32	95.440000	95,440.00	3,746.68	0.10
		Base	91.693320	91,693.32	95.440000	95,440.00	3,746.68	0.10

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74153QAJ1	PRIDE INTERNATIONAL INC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	50,000.000	Local	115.107540	57,553.77	70.134600	35,067.30	-22,486.47		0.04
		Base	115.107540	57,553.77	70.134600	35,067.30	-22,486.47		0.04
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	150,000.000	Local	96.945667	145,418.50	138.570700	207,856.05	62,437.55		0.21
		Base	96.945667	145,418.50	138.570700	207,856.05	62,437.55		0.21
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125					7.125	10 Jun 2021		
	210,000.000	Local	100.000000	210,000.00	100.250000	210,525.00	525.00		0.21
		Base	100.000000	210,000.00	100.250000	210,525.00	525.00		0.21
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7					5.7	14 Dec 2036		
	50,000.000	Local	110.119600	55,059.80	119.452400	59,726.20	4,666.40		0.06
		Base	110.119600	55,059.80	119.452400	59,726.20	4,666.40		0.06
747525AK9	QUALCOMM INC SR UNSECURED 05/45 4.8					4.8	20 May 2045		
	110,000.000	Local	89.573009	98,530.31	104.896900	115,386.59	16,856.28		0.12
		Base	89.573009	98,530.31	104.896900	115,386.59	16,856.28		0.12
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875	15 May 2025		
	30,000.000	Local	100.000000	30,000.00	95.250000	28,575.00	-1,425.00		0.03
		Base	100.000000	30,000.00	95.250000	28,575.00	-1,425.00		0.03
760759AF7	REPUBLIC SERVICES INC COMPANY GUAR 03/35 6.086					6.086	15 Mar 2035		
	20,000.000	Local	117.301000	23,460.20	125.493900	25,098.78	1,638.58		0.03
		Base	117.301000	23,460.20	125.493900	25,098.78	1,638.58		0.03
760759AK6	REPUBLIC SERVICES INC COMPANY GUAR 03/40 6.2					6.2	01 Mar 2040		
	240,000.000	Local	107.797838	258,714.81	134.997100	323,993.04	65,278.23		0.32
		Base	107.797838	258,714.81	134.997100	323,993.04	65,278.23		0.32
760759AN0	REPUBLIC SERVICES INC COMPANY GUAR 05/41 5.7					5.7	15 May 2041		
	40,000.000	Local	99.442125	39,776.85	126.903900	50,761.56	10,984.71		0.05
		Base	99.442125	39,776.85	126.903900	50,761.56	10,984.71		0.05
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	80,000.000	Local	99.664788	79,731.83	99.500000	79,600.00	-131.83		0.08
Original Face:	80,000.000	Base	99.664788	79,731.83	99.500000	79,600.00	-131.83		0.08

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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761713AT3	REYNOLDS AMERICAN INC COMPANY GUAR 06/37 7.25					7.25	15 Jun 2037	
	90,000.000	Local		98.553300	88,697.97	136.476100	122,828.49	0.12
		Base		98.553300	88,697.97	136.476100	122,828.49	0.12
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045	
	340,000.000	Local		102.340365	347,957.24	127.773100	434,428.54	0.43
		Base		102.340365	347,957.24	127.773100	434,428.54	0.43
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125	01 May 2040	
	50,000.000	Local		127.218380	63,609.19	138.551200	69,275.60	0.07
		Base		127.218380	63,609.19	138.551200	69,275.60	0.07
775109AL5	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/38 7.5					7.5	15 Aug 2038	
	110,000.000	Local		113.188055	124,506.86	136.755500	150,431.05	0.15
		Base		113.188055	124,506.86	136.755500	150,431.05	0.15
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1					6.1	10 Jun 2023	
	160,000.000	Local		101.068431	161,709.49	102.273800	163,638.08	0.16
		Base		101.068431	161,709.49	102.273800	163,638.08	0.16
78442GPL4	SLM STUDENT LOAN TRUST SLMA 2005 4 B					0.8181	25 Jul 2040	
	66,381.790	Local		87.159174	57,857.82	83.464660	55,405.34	0.06
	Original Face: 100,000.000	Base		87.159174	57,857.82	83.464660	55,405.34	0.06
78442GPS9	SLM STUDENT LOAN TRUST SLMA 2005 5 B					0.8881	25 Oct 2040	
	119,700.060	Local		90.992845	108,918.49	84.769260	101,468.86	0.10
	Original Face: 180,000.000	Base		90.992845	108,918.49	84.769260	101,468.86	0.10
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138	01 May 2049	
	180,000.000	Local		128.783811	231,810.86	143.575000	258,435.00	0.26
		Base		128.783811	231,810.86	143.575000	258,435.00	0.26
79742GAF8	SAN DIEGO CNTY CA REGL ARPT AU SDGAPT 07/43 FIXED 5.594					5.594	01 Jul 2043	
	0.000	Local		0.000000	0.10	0.000000	0.00	0.00
		Base		0.000000	0.10	0.000000	0.00	0.00
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.3	01 Apr 2042	
	260,000.000	Local		99.632327	259,044.05	115.219200	299,569.92	0.30
		Base		99.632327	259,044.05	115.219200	299,569.92	0.30

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625	15 Sep 2045		
	430,000.000	Local		100.840242	433,613.04	98.364800	422,968.64	-10,644.40	0.42
		Base		100.840242	433,613.04	98.364800	422,968.64	-10,644.40	0.42
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.5	17 Jul 2025		
	230,000.000	Local		99.963096	229,915.12	102.719900	236,255.77	6,340.65	0.24
		Base		99.963096	229,915.12	102.719900	236,255.77	6,340.65	0.24
806851AG6	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/25 4					4.0	21 Dec 2025		
	270,000.000	Local		99.937822	269,832.12	107.623400	290,583.18	20,751.06	0.29
		Base		99.937822	269,832.12	107.623400	290,583.18	20,751.06	0.29
81413PAG0	SECURITY CAPITAL GROUP SR UNSECURED 06/28 7.7					7.7	15 Jun 2028		
	140,000.000	Local		129.483379	181,276.73	138.778500	194,289.90	13,013.17	0.19
		Base		129.483379	181,276.73	138.778500	194,289.90	13,013.17	0.19
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	80,000.000	Local		99.482338	79,585.87	135.845300	108,676.24	29,090.37	0.11
		Base		99.482338	79,585.87	135.845300	108,676.24	29,090.37	0.11
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	30,000.000	Local		107.901033	32,370.31	111.222100	33,366.63	996.32	0.03
		Base		107.901033	32,370.31	111.222100	33,366.63	996.32	0.03
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	520,000.000	Local		100.624077	523,245.20	108.563300	564,529.16	41,283.96	0.56
		Base		100.624077	523,245.20	108.563300	564,529.16	41,283.96	0.56
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	460,000.000	Local		98.202385	451,730.97	101.990800	469,157.68	17,426.71	0.47
		Base		98.202385	451,730.97	101.990800	469,157.68	17,426.71	0.47
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.5	01 Sep 2040		
	170,000.000	Local		107.439094	182,646.46	115.848600	196,942.62	14,296.16	0.20
		Base		107.439094	182,646.46	115.848600	196,942.62	14,296.16	0.20
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.05	15 Mar 2042		
	170,000.000	Local		98.850688	168,046.17	109.334600	185,868.82	17,822.65	0.19
		Base		98.850688	168,046.17	109.334600	185,868.82	17,822.65	0.19

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WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.65	01 Oct 2043		
	180,000.000	Local		102.353717	184,236.69	121.127300	218,029.14	33,792.45	0.22
		Base		102.353717	184,236.69	121.127300	218,029.14	33,792.45	0.22
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.75	16 Apr 2040		
	150,000.000	Local		100.880193	151,320.29	103.112900	154,669.35	3,349.06	0.15
		Base		100.880193	151,320.29	103.112900	154,669.35	3,349.06	0.15
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	190,000.000	Local		98.246268	186,667.91	88.654700	168,443.93	-18,223.98	0.17
		Base		98.246268	186,667.91	88.654700	168,443.93	-18,223.98	0.17
843452AZ6	SOUTHERN NATURAL GAS COMPANY GUAR 03/32 8					8.0	01 Mar 2032		
	400,000.000	Local		106.151548	424,606.19	110.876500	443,506.00	18,899.81	0.44
		Base		106.151548	424,606.19	110.876500	443,506.00	18,899.81	0.44
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	590,000.000	Local		102.637902	605,563.62	101.748100	600,313.79	-5,249.83	0.60
		Base		102.637902	605,563.62	101.748100	600,313.79	-5,249.83	0.60
854403AE2	STANFORD UNIVERSITY UNSECURED 06/44 3.563					3.563	01 Jun 2044		
	80,000.000	Local		100.000000	80,000.00	105.149700	84,119.76	4,119.76	0.08
		Base		100.000000	80,000.00	105.149700	84,119.76	4,119.76	0.08
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.0	01 Jul 2042		
	180,000.000	Local		97.917267	176,251.08	108.089700	194,561.46	18,310.38	0.19
		Base		97.917267	176,251.08	108.089700	194,561.46	18,310.38	0.19
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		
	610,000.000	Local		101.189969	617,258.81	112.240300	684,665.83	67,407.02	0.68
		Base		101.189969	617,258.81	112.240300	684,665.83	67,407.02	0.68
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.25	15 Jul 2041		
	90,000.000	Local		108.755011	97,879.51	71.000000	63,900.00	-33,979.51	0.06
		Base		108.755011	97,879.51	71.000000	63,900.00	-33,979.51	0.06
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045	20 Jun 2036		
	30,000.000	Local		88.296933	26,489.08	127.759100	38,327.73	11,838.65	0.04
		Base		88.296933	26,489.08	127.759100	38,327.73	11,838.65	0.04

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881561M27	TERWIN MORTGAGE TRUST TMTS 2006 1 1A3 144A					0.8158	25 Jan 2037		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
882484AA6	TEXAS HEALTH RESOURCES SECURED 11/55 4.33					4.33	15 Nov 2055		
	40,000.000	Local	100.000000	40,000.00	112.501100	45,000.44	5,000.44	0.04	
		Base	100.000000	40,000.00	112.501100	45,000.44	5,000.44	0.04	
88731EAJ9	TIME WARNER ENTERTAINMEN COMPANY GUAR 07/33 8.375					8.375	15 Jul 2033		
	250,000.000	Local	131.282636	328,206.59	135.491700	338,729.25	10,522.66	0.34	
		Base	131.282636	328,206.59	135.491700	338,729.25	10,522.66	0.34	
88732JAJ7	TIME WARNER CABLE INC COMPANY GUAR 05/37 6.55					6.55	01 May 2037		
	90,000.000	Local	109.128600	98,215.74	116.521400	104,869.26	6,653.52	0.10	
		Base	109.128600	98,215.74	116.521400	104,869.26	6,653.52	0.10	
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3					7.3	01 Jul 2038		
	550,000.000	Local	101.216229	556,689.26	125.224400	688,734.20	132,044.94	0.69	
		Base	101.216229	556,689.26	125.224400	688,734.20	132,044.94	0.69	
88732JAU2	TIME WARNER CABLE INC COMPANY GUAR 06/39 6.75					6.75	15 Jun 2039		
	100,000.000	Local	107.385500	107,385.50	117.489400	117,489.40	10,103.90	0.12	
		Base	107.385500	107,385.50	117.489400	117,489.40	10,103.90	0.12	
88732JAY4	TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875					5.875	15 Nov 2040		
	70,000.000	Local	104.963571	73,474.50	108.898700	76,229.09	2,754.59	0.08	
		Base	104.963571	73,474.50	108.898700	76,229.09	2,754.59	0.08	
88732JBB3	TIME WARNER CABLE INC COMPANY GUAR 09/41 5.5					5.5	01 Sep 2041		
	290,000.000	Local	104.234014	302,278.64	105.038400	304,611.36	2,332.72	0.30	
		Base	104.234014	302,278.64	105.038400	304,611.36	2,332.72	0.30	
88732JBD9	TIME WARNER CABLE INC COMPANY GUAR 09/42 4.5					4.5	15 Sep 2042		
	140,000.000	Local	89.524479	125,334.27	93.144600	130,402.44	5,068.17	0.13	
		Base	89.524479	125,334.27	93.144600	130,402.44	5,068.17	0.13	
88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625					5.625	15 Jan 2024		
	20,000.000	Local	101.310850	20,262.17	103.750000	20,750.00	487.83	0.02	
		Base	101.310850	20,262.17	103.750000	20,750.00	487.83	0.02	

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893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.4	15 Aug 2041		
	140,000.000	Local		99.353643	139,095.10	98.163000	137,428.20	-1,666.90	0.14
		Base		99.353643	139,095.10	98.163000	137,428.20	-1,666.90	0.14
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	250,000.000	Local		100.526516	251,316.29	90.929600	227,324.00	-23,992.29	0.23
		Base		100.526516	251,316.29	90.929600	227,324.00	-23,992.29	0.23
893574AG8	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 02/26 7.85					7.85	01 Feb 2026		
	270,000.000	Local		99.932537	269,817.85	124.450200	336,015.54	66,197.69	0.34
		Base		99.932537	269,817.85	124.450200	336,015.54	66,197.69	0.34
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.75	15 Apr 2026		
	60,000.000	Local		135.151133	81,090.68	137.685600	82,611.36	1,520.68	0.08
		Base		135.151133	81,090.68	137.685600	82,611.36	1,520.68	0.08
90011QAB6	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 06/24 4.875					4.875	19 Jun 2024		
	200,000.000	Local		99.262415	198,524.83	99.753000	199,506.00	981.17	0.20
		Base		99.262415	198,524.83	99.753000	199,506.00	981.17	0.20
900123CB4	REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875					4.875	16 Apr 2043		
	220,000.000	Local		92.231009	202,908.22	97.625000	214,775.00	11,866.78	0.21
		Base		92.231009	202,908.22	97.625000	214,775.00	11,866.78	0.21
900123CJ7	REPUBLIC OF TURKEY SR UNSECURED 04/26 4.25					4.25	14 Apr 2026		
	440,000.000	Local		98.786625	434,661.15	101.515000	446,666.00	12,004.85	0.45
		Base		98.786625	434,661.15	101.515000	446,666.00	12,004.85	0.45
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65					6.65	15 Nov 2037		
	100,000.000	Local		120.954200	120,954.20	131.139700	131,139.70	10,185.50	0.13
		Base		120.954200	120,954.20	131.139700	131,139.70	10,185.50	0.13
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9					6.9	15 Aug 2039		
	510,000.000	Local		118.777259	605,764.02	133.770600	682,230.06	76,466.04	0.68
		Base		118.777259	605,764.02	133.770600	682,230.06	76,466.04	0.68
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15					5.15	15 Aug 2044		
	150,000.000	Local		103.606573	155,409.86	115.312000	172,968.00	17,558.14	0.17
		Base		103.606573	155,409.86	115.312000	172,968.00	17,558.14	0.17

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902494AZ6	TYSON FOODS INC COMPANY GUAR 08/34 4.875					4.875	15 Aug 2034		
	80,000.000	Local		99.986438	79,989.15	111.561500	89,249.20	9,260.05	0.09
		Base		99.986438	79,989.15	111.561500	89,249.20	9,260.05	0.09
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375	15 Nov 2065		
	220,000.000	Local		95.426518	209,938.34	106.922400	235,229.28	25,290.94	0.23
		Base		95.426518	209,938.34	106.922400	235,229.28	25,290.94	0.23
90931QAA5	UNITED AIR 2013 1 B PTT PASS THRU CE 02/23 5.375					5.375	15 Feb 2023		
	103,625.920	Local		100.000000	103,625.92	103.500000	107,252.83	3,626.91	0.11
		Base		100.000000	103,625.92	103.500000	107,252.83	3,626.91	0.11
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625	03 Mar 2024		
	95,094.660	Local		100.000000	95,094.66	100.250000	95,332.40	237.74	0.10
		Base		100.000000	95,094.66	100.250000	95,332.40	237.74	0.10
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.05	11 Jan 2040		
	22,000.000	Local		114.321227	25,150.67	125.750000	27,665.00	2,514.33	0.03
		Base		114.321227	25,150.67	125.750000	27,665.00	2,514.33	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	556,000.000	Local		99.616647	553,868.56	107.750000	599,090.00	45,221.44	0.60
		Base		99.616647	553,868.56	107.750000	599,090.00	45,221.44	0.60
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	170,000.000	Local		99.481606	169,118.73	119.750000	203,575.00	34,456.27	0.20
		Base		99.481606	169,118.73	119.750000	203,575.00	34,456.27	0.20
912810RQ3	US TREASURY N/B 02/46 2.5					2.5	15 Feb 2046		
	160,000.000	Local		98.398738	157,437.98	104.128900	166,606.24	9,168.26	0.17
		Base		98.398738	157,437.98	104.128900	166,606.24	9,168.26	0.17
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
	560,000.000	Local		103.311216	578,542.81	106.671900	597,362.64	18,819.83	0.60
		Base		103.311216	578,542.81	106.671900	597,362.64	18,819.83	0.60
912828L99	US TREASURY N/B 10/20 1.375					1.375	31 Oct 2020		
	130,000.000	Local		98.675854	128,278.61	101.808600	132,351.18	4,072.57	0.13
		Base		98.675854	128,278.61	101.808600	132,351.18	4,072.57	0.13

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912828P46	US TREASURY N/B 02/26 1.625					1.625	15 Feb 2026		
	700,000.000	Local		98.544401	689,810.81	101.125000	707,875.00	18,064.19	0.71
		Base		98.544401	689,810.81	101.125000	707,875.00	18,064.19	0.71
912828R36	US TREASURY N/B 05/26 1.625					1.625	15 May 2026		
	930,000.000	Local		98.537190	916,395.87	101.222700	941,371.11	24,975.24	0.94
		Base		98.537190	916,395.87	101.222700	941,371.11	24,975.24	0.94
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	290,000.000	Local		101.258769	293,650.43	114.531100	332,140.19	38,489.76	0.33
		Base		101.258769	293,650.43	114.531100	332,140.19	38,489.76	0.33
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.5	15 Jun 2037		
	130,000.000	Local		93.249169	121,223.92	139.461300	181,299.69	60,075.77	0.18
		Base		93.249169	121,223.92	139.461300	181,299.69	60,075.77	0.18
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875	15 Feb 2038		
	40,000.000	Local		105.425575	42,170.23	145.925900	58,370.36	16,200.13	0.06
		Base		105.425575	42,170.23	145.925900	58,370.36	16,200.13	0.06
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625	15 Nov 2041		
	80,000.000	Local		98.784388	79,027.51	114.101600	91,281.28	12,253.77	0.09
		Base		98.784388	79,027.51	114.101600	91,281.28	12,253.77	0.09
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625	15 Jul 2035		
	100,000.000	Local		100.098480	100,098.48	116.139700	116,139.70	16,041.22	0.12
		Base		100.098480	100,098.48	116.139700	116,139.70	16,041.22	0.12
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767	15 May 2115		
	130,000.000	Local		100.000000	130,000.00	108.536000	141,096.80	11,096.80	0.14
		Base		100.000000	130,000.00	108.536000	141,096.80	11,096.80	0.14
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		
	280,000.000	Local		102.113139	285,916.79	111.109000	311,105.20	25,188.41	0.31
		Base		102.113139	285,916.79	111.109000	311,105.20	25,188.41	0.31
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062	15 May 2033		
	80,000.000	Local		99.762738	79,810.19	106.756000	85,404.80	5,594.61	0.09
		Base		99.762738	79,810.19	106.756000	85,404.80	5,594.61	0.09

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91412GVC6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/44 FIXED 4.765					4.765	15 May 2044	
	20,000.000	Local	100.000000	20,000.00	109.377000	21,875.40	1,875.40	0.02
		Base	100.000000	20,000.00	109.377000	21,875.40	1,875.40	0.02
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131	15 May 2045	
	70,000.000	Local	100.000000	70,000.00	111.433000	78,003.10	8,003.10	0.08
		Base	100.000000	70,000.00	111.433000	78,003.10	8,003.10	0.08
91412NAJ9	UNIVERSITY OF CHICAGO UNSECURED 10/45 4.151					4.151	01 Oct 2045	
	100,000.000	Local	100.000000	100,000.00	101.509200	101,509.20	1,509.20	0.10
		Base	100.000000	100,000.00	101.509200	101,509.20	1,509.20	0.10
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036	
	440,000.000	Local	93.454470	411,199.67	91.000000	400,400.00	-10,799.67	0.40
		Base	93.454470	411,199.67	91.000000	400,400.00	-10,799.67	0.40
91911XAM6	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 10/20 7					7.0	01 Oct 2020	
	190,000.000	Local	90.427021	171,811.34	88.250000	167,675.00	-4,136.34	0.17
		Base	90.427021	171,811.34	88.250000	167,675.00	-4,136.34	0.17
92343VAW4	VERIZON COMMUNICATIONS SR UNSECURED 04/41 6					6.0	01 Apr 2041	
	70,000.000	Local	120.476000	84,333.20	124.427800	87,099.46	2,766.26	0.09
		Base	120.476000	84,333.20	124.427800	87,099.46	2,766.26	0.09
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043	
	1,245,000.000	Local	111.080492	1,382,952.12	134.738600	1,677,495.57	294,543.45	1.67
		Base	111.080492	1,382,952.12	134.738600	1,677,495.57	294,543.45	1.67
92343VBZ6	VERIZON COMMUNICATIONS SR UNSECURED 03/34 5.05					5.05	15 Mar 2034	
	440,000.000	Local	103.324561	454,628.07	110.989500	488,353.80	33,725.73	0.49
		Base	103.324561	454,628.07	110.989500	488,353.80	33,725.73	0.49
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862	21 Aug 2046	
	90,000.000	Local	107.484800	96,736.32	109.308700	98,377.83	1,641.51	0.10
		Base	107.484800	96,736.32	109.308700	98,377.83	1,641.51	0.10
92343VCM4	VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012					5.012	21 Aug 2054	
	626,000.000	Local	80.018941	500,918.57	105.755200	662,027.55	161,108.98	0.66
		Base	80.018941	500,918.57	105.755200	662,027.55	161,108.98	0.66

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92553PAW2	VIACOM INC SR UNSECURED 04/44 5.25					5.25	01 Apr 2044		
	110,000.000	Local		88.580327	97,438.36	93.708400	103,079.24	5,640.88	0.10
		Base		88.580327	97,438.36	93.708400	103,079.24	5,640.88	0.10
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875	15 Nov 2038		
	210,000.000	Local		116.629905	244,922.80	167.542700	351,839.67	106,916.87	0.35
		Base		116.629905	244,922.80	167.542700	351,839.67	106,916.87	0.35
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.15	14 Dec 2035		
	140,000.000	Local		99.867400	139,814.36	113.096600	158,335.24	18,520.88	0.16
		Base		99.867400	139,814.36	113.096600	158,335.24	18,520.88	0.16
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	400,000.000	Local		99.834520	399,338.08	115.774500	463,098.00	63,759.92	0.46
		Base		99.834520	399,338.08	115.774500	463,098.00	63,759.92	0.46
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	450,000.000	Local		98.716538	444,224.42	107.807900	485,135.55	40,911.13	0.48
		Base		98.716538	444,224.42	107.807900	485,135.55	40,911.13	0.48
931142DG5	WAL MART STORES INC SR UNSECURED 04/43 4					4.0	11 Apr 2043		
	320,000.000	Local		99.662153	318,918.89	111.000500	355,201.60	36,282.71	0.35
		Base		99.662153	318,918.89	111.000500	355,201.60	36,282.71	0.35
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75					4.75	02 Oct 2043		
	30,000.000	Local		99.319767	29,795.93	123.135900	36,940.77	7,144.84	0.04
		Base		99.319767	29,795.93	123.135900	36,940.77	7,144.84	0.04
931142DQ3	WAL MART STORES INC SR UNSECURED 04/44 4.3					4.3	22 Apr 2044		
	60,000.000	Local		100.091550	60,054.93	116.690800	70,014.48	9,959.55	0.07
		Base		100.091550	60,054.93	116.690800	70,014.48	9,959.55	0.07
931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8					4.8	18 Nov 2044		
	150,000.000	Local		106.585107	159,877.66	107.579700	161,369.55	1,491.89	0.16
		Base		106.585107	159,877.66	107.579700	161,369.55	1,491.89	0.16
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	130,000.000	Local		140.289731	182,376.65	142.005900	184,607.67	2,231.02	0.18
		Base		140.289731	182,376.65	142.005900	184,607.67	2,231.02	0.18

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local		93.780022	168,804.04	126.339900	227,411.82	58,607.78	0.23
		Base		93.780022	168,804.04	126.339900	227,411.82	58,607.78	0.23
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		
	408,000.000	Local		104.156478	424,958.43	119.624900	488,069.59	63,111.16	0.49
		Base		104.156478	424,958.43	119.624900	488,069.59	63,111.16	0.49
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	210,000.000	Local		99.710043	209,391.09	116.497200	244,644.12	35,253.03	0.24
		Base		99.710043	209,391.09	116.497200	244,644.12	35,253.03	0.24
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.1	03 Jun 2026		
	510,000.000	Local		100.109645	510,559.19	106.961100	545,501.61	34,942.42	0.54
		Base		100.109645	510,559.19	106.961100	545,501.61	34,942.42	0.54
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	300,000.000	Local		97.390720	292,172.16	105.465800	316,397.40	24,225.24	0.32
		Base		97.390720	292,172.16	105.465800	316,397.40	24,225.24	0.32
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	240,000.000	Local		99.781196	239,474.87	107.973100	259,135.44	19,660.57	0.26
		Base		99.781196	239,474.87	107.973100	259,135.44	19,660.57	0.26
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.9	17 Nov 2045		
	220,000.000	Local		99.245073	218,339.16	109.430400	240,746.88	22,407.72	0.24
		Base		99.245073	218,339.16	109.430400	240,746.88	22,407.72	0.24
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.619886	15 Dec 2047		
	100,000.000	Local		85.450610	85,450.61	77.536250	77,536.25	-7,914.36	0.08
Original Face:	100,000.000	Base		85.450610	85,450.61	77.536250	77,536.25	-7,914.36	0.08
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local		118.327000	82,828.90	101.000000	70,700.00	-12,128.90	0.07
		Base		118.327000	82,828.90	101.000000	70,700.00	-12,128.90	0.07
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	102,000.000	Local		104.218108	106,302.47	107.500000	109,650.00	3,347.53	0.11
		Base		104.218108	106,302.47	107.500000	109,650.00	3,347.53	0.11

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55					4.55	24 Jun 2024		
	40,000.000	Local		99.769025	39,907.61	91.850000	36,740.00	-3,167.61	0.04
		Base		99.769025	39,907.61	91.850000	36,740.00	-3,167.61	0.04
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	70,000.000	Local		95.796771	67,057.74	133.150300	93,205.21	26,147.47	0.09
		Base		95.796771	67,057.74	133.150300	93,205.21	26,147.47	0.09
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.9	15 Nov 2037		
	80,000.000	Local		116.774913	93,419.93	93.000000	74,400.00	-19,019.93	0.07
		Base		116.774913	93,419.93	93.000000	74,400.00	-19,019.93	0.07
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.0	15 Nov 2041		
	120,000.000	Local		98.804633	118,565.56	85.102000	102,122.40	-16,443.16	0.10
		Base		98.804633	118,565.56	85.102000	102,122.40	-16,443.16	0.10
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR					2.7	25 Oct 2017		
	150,000.000	Local		95.070760	142,606.14	99.625000	149,437.50	6,831.36	0.15
		Base		95.070760	142,606.14	99.625000	149,437.50	6,831.36	0.15
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.5	23 Mar 2021		
	250,000.000	Local		100.191124	250,477.81	106.750000	266,875.00	16,397.19	0.27
		Base		100.191124	250,477.81	106.750000	266,875.00	16,397.19	0.27
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.95	15 Jul 2024		
	190,000.000	Local		100.066537	190,126.42	98.380000	186,922.00	-3,204.42	0.19
		Base		100.066537	190,126.42	98.380000	186,922.00	-3,204.42	0.19
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.75	29 Apr 2025		
	510,000.000	Local		95.386361	486,470.44	101.312000	516,691.20	30,220.76	0.52
		Base		95.386361	486,470.44	101.312000	516,691.20	30,220.76	0.52
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.7	01 Feb 2043		
	30,000.000	Local		99.285433	29,785.63	99.086100	29,725.83	-59.80	0.03
		Base		99.285433	29,785.63	99.086100	29,725.83	-59.80	0.03
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	760,000.000	Local		100.901595	766,852.12	110.000000	836,000.00	69,147.88	0.83
Original Face:	380,000.000	Base		100.901595	766,852.12	110.000000	836,000.00	69,147.88	0.83

Holdings

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



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description					Rate	Maturity Date		% Curr
		Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund
US DOLLAR Total									
	86,745,544.550	Local			88,867,231.78		96,839,859.19	7,972,627.41	96.67
Original Face:	1,943,000.000	Base			88,867,231.78		96,839,859.19	7,972,627.41	96.67
FIXED INCOME Total									
	86,745,544.550	Base			88,867,231.78		96,839,859.19	7,972,627.41	96.67
Original Face:	1,943,000.000								

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

Holdings

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



STATE STREET.

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total		89,284,504.080	Base	92,132,710.33		100,093,771.72	7,961,061.39	99.92
Original Face:		1,943,000.000						

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

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR				Exchange Rate:		1.000000			
ADI0HSY30	US 2YR NOTE (CBT) SEP16 XCBT 20160930	30 Sep 2016							
3.000	600,000.000	Local	657,984.38	653,541.01	109.664063	4,443.37	4,021.49	421.88	
		Base	657,984.38		109.664063	4,443.37	4,021.49	421.88	0.00
ADI0KPN34	US LONG BOND(CBT) SEP16 XCBT 20160921	21 Sep 2016							
99.000	9,900,000.000	Local	17,062,031.25	16,260,806.16	172.343750	801,225.09	866,193.84	-64,968.75	
		Base	17,062,031.25		172.343750	801,225.09	866,193.84	-64,968.75	0.06
US DOLLAR Total									
102.000	10,500,000.000	Local	17,720,015.63	16,914,347.17		805,668.46	870,215.33	-64,546.87	
		Base				805,668.46	870,215.33	-64,546.87	0.07
FUTURES LONG Total									
102.000	10,500,000.000	Base				805,668.46	870,215.33	-64,546.87	0.07

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR						Exchange Rate:		1.000000	
ADI0HSWK4	US 5YR NOTE (CBT) SEP16 XCBT 20160930					30 Sep 2016			
-17.000	-1,700,000.000	Local	-2,076,789.07	-2,039,474.92	122.164063	-37,314.15	-35,986.03	-1,328.12	
		Base	-2,076,789.07		122.164063	-37,314.15	-35,986.03	-1,328.12	0.00
ADI0HSWX6	US 10YR NOTE (CBT)SEP16 XCBT 20160921					21 Sep 2016			
-104.000	-10,400,000.000	Local	-13,830,375.00	-13,551,346.80	132.984375	-279,028.20	-287,153.20	8,125.00	
		Base	-13,830,375.00		132.984375	-279,028.20	-287,153.20	8,125.00	0.01
ADI0KF8V1	US ULTRA BOND CBT SEP16 XCBT 20160921					21 Sep 2016			
-5.000	-500,000.000	Local	-931,875.00	-875,256.80	186.375000	-56,618.20	-61,149.45	4,531.25	
		Base	-931,875.00		186.375000	-56,618.20	-61,149.45	4,531.25	0.00
US DOLLAR Total									
-126.000	-12,600,000.000	Local	-16,839,039.07	-16,466,078.52		-372,960.55	-384,288.68	11,328.13	
		Base				-372,960.55	-384,288.68	11,328.13	0.01
FUTURES SHORT Total									
-126.000	-12,600,000.000	Base				-372,960.55	-384,288.68	11,328.13	0.01

Holdings - Futures Contracts

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



STATE STREET.

As of: June 30, 2016

View Date: July 1, 2016

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	
FUTURES Total									
-24.000	-2,100,000.000	Base			432,707.91	485,926.65	-53,218.74	0.08	



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

CASH**AUSTRALIAN DOLLAR**

Exchange Rate: 1.340842

AUD	AUSTRALIAN DOLLAR							
	404,217.470	Local	1.000000	404,217.47	1.000000	404,217.47	0.00	13.41
		Base	0.758652	306,660.34	0.745800	301,465.40	-5,194.94	0.11

AUSTRALIAN DOLLAR Total

		404,217.470	Local		404,217.47		404,217.47	0.00	13.41
			Base		306,660.34		301,465.40	-5,194.94	0.11

CANADIAN DOLLAR

Exchange Rate: 1.291950

CAD	CANADIAN DOLLAR								
		137,428.800	Local	1.000000	137,428.80	1.000000	137,428.80	0.00	0.37
			Base	0.770653	105,909.98	0.774024	106,373.16	463.18	0.04

CANADIAN DOLLAR Total

		137,428.800	Local		137,428.80		137,428.80	0.00	0.37
			Base		105,909.98		106,373.16	463.18	0.04

EURO CURRENCY

Exchange Rate: 0.901104

INTERNATIONAL

EUR	EURO CURRENCY								
		122,866.890	Local	1.000000	122,866.89	1.000000	122,866.89	0.00	7.29
			Base	1.132150	139,103.69	1.109750	136,351.51	-2,752.18	0.05

INTERNATIONAL Total

		122,866.890	Local		122,866.89		122,866.89	0.00	7.29
			Base		139,103.69		136,351.51	-2,752.18	0.05

EURO CURRENCY Total

		122,866.890	Local		122,866.89		122,866.89	0.00	7.29
			Base		139,103.69		136,351.51	-2,752.18	0.05

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
JAPANESE YEN							Exchange Rate:	103.265000
JPY	JAPANESE YEN							
		2,124,806.000	Local	1.000000	2,124,806.00	1.000000	2,124,806.00	100.00
			Base	0.009199	19,545.99	0.009684	20,576.25	0.01
JAPANESE YEN Total								
		2,124,806.000	Local		2,124,806.00		2,124,806.00	100.00
			Base		19,545.99		20,576.25	0.01
MEXICAN PESO							Exchange Rate:	18.282550
MXN	MEXICAN PESO (NEW)							
		0.190	Local	1.000000	0.19	1.000000	0.19	100.00
			Base	0.052632	0.01	0.054697	0.01	0.00
MEXICAN PESO Total								
		0.190	Local		0.19		0.19	100.00
			Base		0.01		0.01	0.00
NEW ZEALAND DOLLAR							Exchange Rate:	1.400560
NZD	NEW ZEALAND DOLLAR							
		49,500.000	Local	1.000000	49,500.00	1.000000	49,500.00	1.43
			Base	0.685450	33,929.77	0.714000	35,343.01	0.01
NEW ZEALAND DOLLAR Total								
		49,500.000	Local		49,500.00		49,500.00	1.43
			Base		33,929.77		35,343.01	0.01
POUND STERLING							Exchange Rate:	0.751174
GBP	POUND STERLING							
		106,394.420	Local	1.000000	106,394.42	1.000000	106,394.42	0.59
			Base	1.335401	142,079.17	1.331249	141,637.52	0.05

& 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, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

POUND STERLING Total

106,394.420	Local			106,394.42		106,394.42	0.00	0.59
	Base			142,079.17		141,637.52	-441.65	0.05

SWEDISH KRONA

Exchange Rate: 8.460700

SEK	SWEDISH KRONA							
-3.260	Local	1.000000		-3.26	1.000000	-3.26	0.00	100.00
	Base	0.116564		-0.38	0.118194	-0.39	-0.01	0.00

SWEDISH KRONA Total

-3.260	Local			-3.26		-3.26	0.00	100.00
	Base			-0.38		-0.39	-0.01	0.00

CASH Total

2,945,210.510	Base			747,228.57		741,746.47	-5,482.10	0.28

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.1437648	31 Dec 2030		
7,238,263.990	Local	99.999999		7,238,263.92	99.999999	7,238,263.92	0.00	3.69
	Base	99.999999		7,238,263.92	99.999999	7,238,263.92	0.00	2.75

US DOLLAR Total

7,238,263.990	Local			7,238,263.92		7,238,263.92	0.00	3.69
	Base			7,238,263.92		7,238,263.92	0.00	2.75

CASH EQUIVALENT Total

7,238,263.990	Base			7,238,263.92		7,238,263.92	0.00	2.75

FIXED INCOME

AUSTRALIAN DOLLAR Exchange Rate: 1.340842



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75					2.75	21 Oct 2019		
	2,500,000.000	Local	102.442805	2,561,070.12	103.821200	2,595,530.00	34,459.88	86.08	
		Base	79.978456	1,999,461.41	77.429854	1,935,746.34	-63,715.07	0.74	
AUSTRALIAN DOLLAR Total									
	2,500,000.000	Local		2,561,070.12		2,595,530.00	34,459.88	86.08	
		Base		1,999,461.41		1,935,746.34	-63,715.07	0.74	
BRAZILIAN REAL							Exchange Rate:	3.212300	
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10					10.0	01 Jan 2021		
	1,400,000.000	Local	89.590949	1,254,273.29	93.249100	1,305,487.40	51,214.11	5.29	
		Base	24.749299	346,490.18	29.028764	406,402.70	59,912.52	0.15	
BRAZILIAN REAL Total									
	1,400,000.000	Local		1,254,273.29		1,305,487.40	51,214.11	5.29	
		Base		346,490.18		406,402.70	59,912.52	0.15	
EURO CURRENCY							Exchange Rate:	0.901104	
IRELAND									
B4TV0DII5	IRISH TSY 5.4 2025 BONDS 03/25 5.4					5.4	13 Mar 2025		
	1,100,000.000	Local	128.887847	1,417,766.32	141.708000	1,558,788.00	141,021.68	92.48	
		Base	145.320096	1,598,521.06	157.260427	1,729,864.70	131,343.64	0.66	
IRELAND Total									
	1,100,000.000	Local		1,417,766.32		1,558,788.00	141,021.68	92.48	
		Base		1,598,521.06		1,729,864.70	131,343.64	0.66	
EURO CURRENCY Total									
	1,100,000.000	Local		1,417,766.32		1,558,788.00	141,021.68	92.48	
		Base		1,598,521.06		1,729,864.70	131,343.64	0.66	
NEW ZEALAND DOLLAR							Exchange Rate:	1.400560	
ACI05QTZ4	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/20 3					3.0	15 Apr 2020		
	3,300,000.000	Local	99.096321	3,270,178.58	103.437800	3,413,447.40	143,268.82	98.57	



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	74.570063	2,460,812.09	73.854601	2,437,201.83	-23,610.26	0.93
NEW ZEALAND DOLLAR Total								
	3,300,000.000	Local		3,270,178.58		3,413,447.40	143,268.82	98.57
		Base		2,460,812.09		2,437,201.83	-23,610.26	0.93
POUND STERLING							Exchange Rate:	0.751174
ACI06FBF0	VOUGEOT BIDCO PLC SR SECURED REGS 07/20 7.875				7.875	15 Jul 2020		
	150,000.000	Local	104.010020	156,015.03	102.250000	153,375.00	-2,640.03	0.85
		Base	159.629733	239,444.60	136.120260	204,180.39	-35,264.21	0.08
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075		
	140,000.000	Local	108.298786	151,618.30	106.085200	148,519.28	-3,099.02	0.82
		Base	166.583929	233,217.50	141.225868	197,716.21	-35,501.29	0.08
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875	29 Dec 2049		
	150,000.000	Local	99.801147	149,701.72	93.437000	140,155.50	-9,546.22	0.78
		Base	152.176533	228,264.80	124.387958	186,581.94	-41,682.86	0.07
ACI09J0V6	VIRGIN MEDIA FINANCE PLC COMPANY GUAR REGS 10/24 6.375				6.375	15 Oct 2024		
	150,000.000	Local	103.008193	154,512.29	99.500000	149,250.00	-5,262.29	0.83
		Base	158.010293	237,015.44	132.459324	198,688.99	-38,326.45	0.08
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.0	30 Apr 2023		
	150,000.000	Local	99.771687	149,657.53	101.250000	151,875.00	2,217.47	0.84
		Base	153.028593	229,542.89	134.789010	202,183.52	-27,359.37	0.08
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375	29 Dec 2049		
	200,000.000	Local	101.818765	203,637.53	92.748400	185,496.80	-18,140.73	1.03
		Base	155.264240	310,528.48	123.471260	246,942.52	-63,585.96	0.09
B3XR42II1	CO OP GRP HLDS COMPANY GUAR 07/26 VAR				7.5	08 Jul 2026		
	140,000.000	Local	108.360243	151,704.34	106.784100	149,497.74	-2,206.60	0.83
		Base	166.627386	233,278.34	142.156278	199,018.79	-34,259.55	0.08
BG6LSMII5	TELEFONICA EUROPE BV COMPANY GUAR REGS 11/49 VAR				6.75	29 Nov 2049		
	100,000.000	Local	104.761440	104,761.44	101.500000	101,500.00	-3,261.44	0.56
		Base	160.732900	160,732.90	135.121823	135,121.82	-25,611.08	0.05

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

Books Open

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BGQYQ3I19	GRAINGER PLC SR SECURED REGS 12/20 5					5.0	16 Dec 2020		
	150,000.000	Local		103.135467	154,703.20	101.259100	151,888.65	-2,814.55	0.84
		Base		159.839120	239,758.68	134.801125	202,201.69	-37,556.99	0.08
BMJ6QFI18	R+R ICE CREAM PLC SR SECURED REGS 05/20 5.5					5.5	15 May 2020		
	150,000.000	Local		101.968280	152,952.42	101.750000	152,625.00	-327.42	0.85
		Base		156.451487	234,677.23	135.454635	203,181.95	-31,495.28	0.08
POUND STERLING Total									
	1,480,000.000	Local			1,529,263.80		1,484,182.97	-45,080.83	8.24
		Base			2,346,460.86		1,975,817.82	-370,643.04	0.75
US DOLLAR								Exchange Rate:	1.000000
00130HBN4	AES CORP/VA SR UNSECURED 06/20 8					8.0	01 Jun 2020		
	250,000.000	Local		110.794836	276,987.09	116.500000	291,250.00	14,262.91	0.15
		Base		110.794836	276,987.09	116.500000	291,250.00	14,262.91	0.11
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	80,000.000	Local		99.841800	79,873.44	104.783000	83,826.40	3,952.96	0.04
		Base		99.841800	79,873.44	104.783000	83,826.40	3,952.96	0.03
00507UAR2	ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45					3.45	15 Mar 2022		
	50,000.000	Local		99.881860	49,940.93	103.856000	51,928.00	1,987.07	0.03
		Base		99.881860	49,940.93	103.856000	51,928.00	1,987.07	0.02
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	10,000.000	Local		99.587600	9,958.76	102.772100	10,277.21	318.45	0.01
		Base		99.587600	9,958.76	102.772100	10,277.21	318.45	0.00
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	80,000.000	Local		99.833138	79,866.51	105.007300	84,005.84	4,139.33	0.04
		Base		99.833138	79,866.51	105.007300	84,005.84	4,139.33	0.03
00508XAF1	ACTUANT CORPORATION COMPANY GUAR 06/22 5.625					5.625	15 Jun 2022		
	200,000.000	Local		100.213990	200,427.98	102.000000	204,000.00	3,572.02	0.10
		Base		100.213990	200,427.98	102.000000	204,000.00	3,572.02	0.08
00772BAM3	AERCAP IRELAND CAP LTD/A COMPANY GUAR 10/21 5					5.0	01 Oct 2021		

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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	% Curr % Fund
	150,000.000	Local	101.181740	151,772.61	104.000000	156,000.00	4,227.39	0.08
		Base	101.181740	151,772.61	104.000000	156,000.00	4,227.39	0.06
00772BAP6	AERCAP IRELAND CAP LTD/A COMPANY GUAR 07/22 4.625				4.625	01 Jul 2022		
	150,000.000	Local	93.338533	140,007.80	102.408000	153,612.00	13,604.20	0.08
		Base	93.338533	140,007.80	102.408000	153,612.00	13,604.20	0.06
013817AW1	ALCOA INC SR UNSECURED 10/24 5.125				5.125	01 Oct 2024		
	120,000.000	Local	99.835317	119,802.38	99.750000	119,700.00	-102.38	0.06
		Base	99.835317	119,802.38	99.750000	119,700.00	-102.38	0.05
01609WAP7	ALIBABA GROUP HOLDING COMPANY GUAR 11/21 3.125				3.125	28 Nov 2021		
	250,000.000	Local	96.703064	241,757.66	102.265500	255,663.75	13,906.09	0.13
		Base	96.703064	241,757.66	102.265500	255,663.75	13,906.09	0.10
018772AS2	ALLIANCE ONE INTL INC SECURED 07/21 9.875				9.875	15 Jul 2021		
	200,000.000	Local	87.891150	175,782.30	84.375000	168,750.00	-7,032.30	0.09
		Base	87.891150	175,782.30	84.375000	168,750.00	-7,032.30	0.06
01F030488	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	18 Aug 2031		
	100,000.000	Local	104.328130	104,328.13	104.726565	104,726.57	398.44	0.05
Original Face:	100,000.000	Base	104.328130	104,328.13	104.726565	104,726.57	398.44	0.04
01F032666	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Jun 2046		
	-600,000.000	Local	104.578125	-627,468.75	104.663340	-627,980.04	-511.29	0.32
Original Face:	600,000.000	Base	104.578125	-627,468.75	104.663340	-627,980.04	-511.29	0.24
01F032666	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Jun 2046		
	600,000.000	Local	104.628905	627,773.43	104.663300	627,979.80	206.37	0.32
Original Face:	600,000.000	Base	104.628905	627,773.43	104.663300	627,979.80	206.37	0.24
01F032674	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Jul 2046		
	-600,000.000	Local	104.468750	-626,812.50	105.195310	-631,171.86	-4,359.36	0.32
Original Face:	600,000.000	Base	104.468750	-626,812.50	105.195310	-631,171.86	-4,359.36	0.24
01F032674	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Jul 2046		
	600,000.000	Local	105.222655	631,335.93	105.222600	631,335.60	-0.33	0.32
Original Face:	600,000.000	Base	105.222655	631,335.93	105.222600	631,335.60	-0.33	0.24
01F032682	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	16 Aug 2046		

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	% Curr % Fund
Original Face:	-600,000.000	Local	105.093750	-630,562.50	105.390620	-632,343.72	-1,781.22	0.32
	600,000.000	Base	105.093750	-630,562.50	105.390620	-632,343.72	-1,781.22	0.24
01F040677	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.0	14 Jul 2046	
Original Face:	1,500,000.000	Local	106.623177	1,599,347.66	107.215880	1,608,238.20	8,890.54	0.82
	1,500,000.000	Base	106.623177	1,599,347.66	107.215880	1,608,238.20	8,890.54	0.61
02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2					10.2	06 Feb 2039	
	400,000.000	Local	176.224045	704,896.18	185.318100	741,272.40	36,376.22	0.38
		Base	176.224045	704,896.18	185.318100	741,272.40	36,376.22	0.28
023770AB6	AMER AIRLN 15 1 B PTT PASS THRU CE 11/24 3.7					3.7	01 Nov 2024	
Original Face:	172,569.730	Local	100.000000	172,569.73	97.750000	168,686.91	-3,882.82	0.09
	190,000.000	Base	100.000000	172,569.73	97.750000	168,686.91	-3,882.82	0.06
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025	
	140,000.000	Local	99.681407	139,553.97	101.920500	142,688.70	3,134.73	0.07
		Base	99.681407	139,553.97	101.920500	142,688.70	3,134.73	0.05
02R032687	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY					3.5	16 Aug 2046	
Original Face:	500,000.000	Local	105.218750	526,093.75	105.296880	526,484.40	390.65	0.27
	500,000.000	Base	105.218750	526,093.75	105.296880	526,484.40	390.65	0.20
02R040680	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY					4.0	16 Aug 2046	
Original Face:	800,000.000	Local	106.984375	855,875.00	106.937500	855,500.00	-375.00	0.44
	800,000.000	Base	106.984375	855,875.00	106.937500	855,500.00	-375.00	0.32
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044	
	400,000.000	Local	103.732365	414,929.46	91.843200	367,372.80	-47,556.66	0.19
		Base	103.732365	414,929.46	91.843200	367,372.80	-47,556.66	0.14
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044	
	80,000.000	Local	87.134275	69,707.42	96.804100	77,443.28	7,735.86	0.04
		Base	87.134275	69,707.42	96.804100	77,443.28	7,735.86	0.03
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					1.3133	25 Jan 2034	
Original Face:	293,836.280	Local	83.818805	246,290.06	85.099530	250,053.29	3,763.23	0.13
	22,150,000.000	Base	83.818805	246,290.06	85.099530	250,053.29	3,763.23	0.09
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR					6.5	29 Oct 2049	

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

Books Open

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2016

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	600,000.000	Local	104.846380	629,078.28	106.500000	639,000.00	9,921.72	0.33
		Base	104.846380	629,078.28	106.500000	639,000.00	9,921.72	0.24
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		
	20,000.000	Local	109.722600	21,944.52	115.667400	23,133.48	1,188.96	0.01
		Base	109.722600	21,944.52	115.667400	23,133.48	1,188.96	0.01
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024		
	90,000.000	Local	101.431156	91,288.04	103.371800	93,034.62	1,746.58	0.05
		Base	101.431156	91,288.04	103.371800	93,034.62	1,746.58	0.04
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 2025		
	100,000.000	Local	99.248130	99,248.13	101.931100	101,931.10	2,682.97	0.05
		Base	99.248130	99,248.13	101.931100	101,931.10	2,682.97	0.04
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875				3.875	01 Aug 2025		
	70,000.000	Local	99.832900	69,883.03	106.081100	74,256.77	4,373.74	0.04
		Base	99.832900	69,883.03	106.081100	74,256.77	4,373.74	0.03
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1				4.1	01 May 2023		
	167,000.000	Local	89.636737	149,693.35	105.486500	176,162.46	26,469.11	0.09
		Base	89.636737	149,693.35	105.486500	176,162.46	26,469.11	0.07
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				1.0933	25 Dec 2034		
	580,959.640	Local	94.645759	549,853.66	95.361600	554,012.41	4,158.75	0.28
Original Face:	10,280,000.000	Base	94.645759	549,853.66	95.361600	554,012.41	4,158.75	0.21
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044		
	79,000.000	Local	109.615747	86,596.44	115.248900	91,046.63	4,450.19	0.05
		Base	109.615747	86,596.44	115.248900	91,046.63	4,450.19	0.03
085789AE5	BERRY PETROLEUM CO LLC SR UNSECURED 11/20 6.75				6.75	01 Nov 2020		
	200,000.000	Local	19.211120	38,422.24	34.500000	69,000.00	30,577.76	0.04
		Base	19.211120	38,422.24	34.500000	69,000.00	30,577.76	0.03
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875				8.875	15 Feb 2021		
	300,000.000	Local	80.295967	240,887.90	92.500000	277,500.00	36,612.10	0.14
		Base	80.295967	240,887.90	92.500000	277,500.00	36,612.10	0.11
105756BX7	FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6				6.0	07 Apr 2026		

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	350,000.000	Local	102.086446	357,302.56	108.500000	379,750.00	22,447.44	0.19
		Base	102.086446	357,302.56	108.500000	379,750.00	22,447.44	0.14
11070TAB4	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2				2.0	23 Oct 2022		
	2,000,000.000	Local	99.155569	1,983,111.37	102.814400	2,056,288.00	73,176.63	1.05
		Base	99.155569	1,983,111.37	102.814400	2,056,288.00	73,176.63	0.78
12505BAC4	CBRE SERVICES INC COMPANY GUAR 03/25 5.25				5.25	15 Mar 2025		
	220,000.000	Local	107.982050	237,560.51	104.135500	229,098.10	-8,462.41	0.12
		Base	107.982050	237,560.51	104.135500	229,098.10	-8,462.41	0.09
126458AB4	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/21 5.875				5.875	01 Jun 2021		
	300,000.000	Local	101.681153	305,043.46	100.000000	300,000.00	-5,043.46	0.15
		Base	101.681153	305,043.46	100.000000	300,000.00	-5,043.46	0.11
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
	90,000.000	Local	102.170678	91,953.61	124.057600	111,651.84	19,698.23	0.06
		Base	102.170678	91,953.61	124.057600	111,651.84	19,698.23	0.04
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W				5.249363	25 Apr 2047		
	240,841.710	Local	100.590317	242,263.44	96.079280	231,398.98	-10,864.46	0.12
Original Face:	280,000.000	Base	100.590317	242,263.44	96.079280	231,398.98	-10,864.46	0.09
144577AH6	CARRIZO OIL + GAS INC COMPANY GUAR 04/23 6.25				6.25	15 Apr 2023		
	130,000.000	Local	100.000000	130,000.00	96.250000	125,125.00	-4,875.00	0.06
		Base	100.000000	130,000.00	96.250000	125,125.00	-4,875.00	0.05
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625				4.625	15 May 2044		
	500,000.000	Local	109.507326	547,536.63	104.010500	520,052.50	-27,484.13	0.27
		Base	109.507326	547,536.63	104.010500	520,052.50	-27,484.13	0.20
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75				4.75	15 May 2022		
	210,000.000	Local	101.735086	213,643.68	102.000000	214,200.00	556.32	0.11
		Base	101.735086	213,643.68	102.000000	214,200.00	556.32	0.08
156700AS5	CENTURYLINK INC SR UNSECURED 03/22 5.8				5.8	15 Mar 2022		
	250,000.000	Local	103.930304	259,825.76	97.094000	242,735.00	-17,090.76	0.12
		Base	103.930304	259,825.76	97.094000	242,735.00	-17,090.76	0.09
165167CF2	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625				6.625	15 Aug 2020		

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	40,000.000	Local	73.277300	29,310.92	70.250000	28,100.00	-1,210.92	0.01
		Base	73.277300	29,310.92	70.250000	28,100.00	-1,210.92	0.01
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021		
	400,000.000	Local	87.774683	351,098.73	67.500000	270,000.00	-81,098.73	0.14
		Base	87.774683	351,098.73	67.500000	270,000.00	-81,098.73	0.10
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125	15 Jul 2039		
	101,000.000	Local	144.656050	146,102.61	155.963300	157,522.93	11,420.32	0.08
		Base	144.656050	146,102.61	155.963300	157,522.93	11,420.32	0.06
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.3	29 Dec 2049		
	600,000.000	Local	101.284235	607,705.41	99.490000	596,940.00	-10,765.41	0.30
		Base	101.284235	607,705.41	99.490000	596,940.00	-10,765.41	0.23
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.3	06 May 2044		
	450,000.000	Local	113.157304	509,207.87	107.974800	485,886.60	-23,321.27	0.25
		Base	113.157304	509,207.87	107.974800	485,886.60	-23,321.27	0.18
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
	160,000.000	Local	99.984538	159,975.26	97.750000	156,400.00	-3,575.26	0.08
		Base	99.984538	159,975.26	97.750000	156,400.00	-3,575.26	0.06
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4				4.4	10 Jun 2025		
	110,000.000	Local	99.721682	109,693.85	104.560900	115,016.99	5,323.14	0.06
		Base	99.721682	109,693.85	104.560900	115,016.99	5,323.14	0.04
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.65	30 Jul 2045		
	150,000.000	Local	99.889953	149,834.93	109.892900	164,839.35	15,004.42	0.08
		Base	99.889953	149,834.93	109.892900	164,839.35	15,004.42	0.06
21036PAN8	CONSTELLATION BRANDS INC COMPANY GUAR 11/24 4.75				4.75	15 Nov 2024		
	320,000.000	Local	105.203381	336,650.82	105.250000	336,800.00	149.18	0.17
		Base	105.203381	336,650.82	105.250000	336,800.00	149.18	0.13
21684AAC0	COOPERATIEVE RABOBANK UA BANK GUARANT 08/25 4.375				4.375	04 Aug 2025		
	250,000.000	Local	99.859228	249,648.07	104.452800	261,132.00	11,483.93	0.13
		Base	99.859228	249,648.07	104.452800	261,132.00	11,483.93	0.10
21H032688	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	23 Aug 2046		

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	600,000.000	Local	105.890625	635,343.75	105.996095	635,976.57	632.82	0.32
	600,000.000	Base	105.890625	635,343.75	105.996095	635,976.57	632.82	0.24
226373AH1	CRESTWOOD MIDSTREAM PART COMPANY GUAR 03/22 6.125				6.125	01 Mar 2022		
	350,000.000	Local	95.942291	335,798.02	92.500000	323,750.00	-12,048.02	0.17
		Base	95.942291	335,798.02	92.500000	323,750.00	-12,048.02	0.12
23918KAR9	DAVITA HEALTHCARE PARTNE COMPANY GUAR 05/25 5				5.0	01 May 2025		
	140,000.000	Local	100.031200	140,043.68	99.125000	138,775.00	-1,268.68	0.07
		Base	100.031200	140,043.68	99.125000	138,775.00	-1,268.68	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041		
	10,000.000	Local	101.261100	10,126.11	96.618400	9,661.84	-464.27	0.00
		Base	101.261100	10,126.11	96.618400	9,661.84	-464.27	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		
	180,000.000	Local	99.054556	178,298.20	93.287200	167,916.96	-10,381.24	0.09
		Base	99.054556	178,298.20	93.287200	167,916.96	-10,381.24	0.06
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875				5.875	15 Jul 2022		
	200,000.000	Local	102.296155	204,592.31	97.250000	194,500.00	-10,092.31	0.10
		Base	102.296155	204,592.31	97.250000	194,500.00	-10,092.31	0.07
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875	15 Nov 2024		
	150,000.000	Local	100.224707	150,337.06	93.000000	139,500.00	-10,837.06	0.07
		Base	100.224707	150,337.06	93.000000	139,500.00	-10,837.06	0.05
269871AB5	EAGLE SPINCO INC COMPANY GUAR 02/21 4.625				4.625	15 Feb 2021		
	250,000.000	Local	92.747488	231,868.72	102.375000	255,937.50	24,068.78	0.13
		Base	92.747488	231,868.72	102.375000	255,937.50	24,068.78	0.10
3128M96V9	FED HM LN PC POOL G07784 FG 07/44 FIXED 4				4.0	01 Jul 2044		
	0.010	Local	700.000000	0.07	108.993463	0.01	-0.06	0.00
		Base	700.000000	0.07	108.993463	0.01	-0.06	0.00
3128M96X5	FED HM LN PC POOL G07786 FG 08/44 FIXED 4				4.0	01 Aug 2044		
	0.010	Local	0.000000	0.00	109.544787	0.01	0.01	0.00
		Base	0.000000	0.00	109.544787	0.01	0.01	0.00
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5				3.5	01 Mar 2043		



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	246,441.890	Local	104.143147	256,652.34	106.534297	262,545.14	5,892.80	0.13
	300,000.000	Base	104.143147	256,652.34	106.534297	262,545.14	5,892.80	0.10
3132H7BY9	FED HM LN PC POOL U99054 FG 06/43 FIXED 4				4.0	01 Jun 2043		
Original Face:	1,567,722.720	Local	107.459421	1,684,665.75	108.307587	1,697,962.65	13,296.90	0.87
	1,900,000.000	Base	107.459421	1,684,665.75	108.307587	1,697,962.65	13,296.90	0.64
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5				3.5	01 Mar 2045		
Original Face:	1,117,945.780	Local	104.608150	1,169,462.40	106.543578	1,191,099.43	21,637.03	0.61
	1,240,000.000	Base	104.608150	1,169,462.40	106.543578	1,191,099.43	21,637.03	0.45
3136AARL1	FANNIE MAE FNR 2012 134 SK				5.6967	25 Dec 2042		
Original Face:	822,537.790	Local	14.685621	120,794.78	20.882460	171,766.12	50,971.34	0.09
	1,200,000.000	Base	14.685621	120,794.78	20.882460	171,766.12	50,971.34	0.07
3136AFRB2	FANNIE MAE FNR 2013 73 IB				3.5	25 Jul 2028		
Original Face:	602,500.780	Local	9.539905	57,478.00	9.985880	60,165.00	2,687.00	0.03
	1,100,000.000	Base	9.539905	57,478.00	9.985880	60,165.00	2,687.00	0.02
3137B1J94	FREDDIE MAC FHR 4194 BI				3.5	15 Apr 2043		
Original Face:	407,095.460	Local	12.626584	51,402.25	12.501290	50,892.18	-510.07	0.03
	600,000.000	Base	12.626584	51,402.25	12.501290	50,892.18	-510.07	0.02
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.853483	15 Apr 2041		
Original Face:	149,204.590	Local	6.118552	9,129.16	7.057900	10,530.71	1,401.55	0.01
	200,000.000	Base	6.118552	9,129.16	7.057900	10,530.71	1,401.55	0.00
3137G0DF3	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ3 M3				5.2033	25 Oct 2024		
Original Face:	600,000.000	Local	102.658035	615,948.21	102.281990	613,691.94	-2,256.27	0.31
	600,000.000	Base	102.658035	615,948.21	102.281990	613,691.94	-2,256.27	0.23
3137G0FZ7	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA2 B				7.996	25 Dec 2027		
Original Face:	329,970.270	Local	100.000000	329,970.27	95.343540	314,605.34	-15,364.93	0.16
	330,000.000	Base	100.000000	329,970.27	95.343540	314,605.34	-15,364.93	0.12
3138EN2H1	FNMA POOL AL6175 FN 01/44 FIXED VAR				3.5	01 Jan 2044		
Original Face:	341,681.380	Local	104.282200	356,312.86	107.198668	366,277.89	9,965.03	0.19
	400,000.000	Base	104.282200	356,312.86	107.198668	366,277.89	9,965.03	0.14
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4				4.0	01 Jan 2045		

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	1,045,085.400	Local	107.305779	1,121,437.03	108.992125	1,139,060.79	17,623.76	0.58
	1,200,000.000	Base	107.305779	1,121,437.03	108.992125	1,139,060.79	17,623.76	0.43
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045	
Original Face:	748,131.170	Local	107.725260	805,926.25	109.540444	819,506.21	13,579.96	0.42
	800,000.000	Base	107.725260	805,926.25	109.540444	819,506.21	13,579.96	0.31
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.5	01 Dec 2045	
Original Face:	671,493.650	Local	104.742639	703,340.17	105.591245	709,038.51	5,698.34	0.36
	700,000.000	Base	104.742639	703,340.17	105.591245	709,038.51	5,698.34	0.27
3138WGAM6	FNMA POOL AS6311 FN 12/45 FIXED 3.5					3.5	01 Dec 2045	
Original Face:	384,881.030	Local	102.876367	395,951.62	105.601799	406,441.29	10,489.67	0.21
	400,000.000	Base	102.876367	395,951.62	105.601799	406,441.29	10,489.67	0.15
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045	
Original Face:	97,826.420	Local	103.419444	101,171.54	106.324478	104,013.43	2,841.89	0.05
	100,000.000	Base	103.419444	101,171.54	106.324478	104,013.43	2,841.89	0.04
3138WGHT4	FNMA POOL AS6541 FN 01/46 FIXED 3.5					3.5	01 Jan 2046	
Original Face:	98,047.710	Local	102.968800	100,958.55	106.947845	104,859.91	3,901.36	0.05
	100,000.000	Base	102.968800	100,958.55	106.947845	104,859.91	3,901.36	0.04
3138WGJG0	FNMA POOL AS6562 FN 01/46 FIXED 3.5					3.5	01 Jan 2046	
Original Face:	97,691.250	Local	102.814981	100,441.24	106.347289	103,892.00	3,450.76	0.05
	100,000.000	Base	102.814981	100,441.24	106.347289	103,892.00	3,450.76	0.04
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.63323	25 Oct 2035	
Original Face:	163,329.330	Local	4.316322	7,049.82	6.452900	10,539.48	3,489.66	0.01
	1,400,000.000	Base	4.316322	7,049.82	6.452900	10,539.48	3,489.66	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.72887	25 Apr 2036	
Original Face:	121,350.930	Local	7.761819	9,419.04	6.100090	7,402.52	-2,016.52	0.00
	2,700,000.000	Base	7.761168	9,418.25	6.100090	7,402.52	-2,015.73	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.38215	25 Jul 2036	
Original Face:	139,287.110	Local	4.701203	6,548.17	8.164420	11,371.98	4,823.81	0.01
	1,400,000.000	Base	4.701203	6,548.17	8.164420	11,371.98	4,823.81	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.36374	25 Dec 2036	

Holdings

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Original Face:	167,914.540	Local	4.651783	7,811.02	7,155160	12,014.55	4,203.53	0.01
	1,700,000.000	Base	4.651783	7,811.02	7,155160	12,014.55	4,203.53	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.86369	25 Dec 2036	
Original Face:	157,242.820	Local	2.951798	4,641.49	6,259140	9,842.05	5,200.56	0.01
	1,600,000.000	Base	2.951798	4,641.49	6,259140	9,842.05	5,200.56	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.25	15 Jan 2038	
Original Face:	57,154.130	Local	0.805804	460.55	1.171000	669.27	208.72	0.00
	425,601.240	Base	0.805804	460.55	1.171000	669.27	208.72	0.00
31418AK72	FNMA POOL MA1217 FN 10/42 FIXED 4					4.0	01 Oct 2042	
Original Face:	694,195.900	Local	107.422102	745,719.83	108.444157	752,814.89	7,095.06	0.38
	900,000.000	Base	107.422102	745,719.83	108.444157	752,814.89	7,095.06	0.29
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031	
Original Face:	500,000.000	Local	126.237564	631,187.82	124.121900	620,609.50	-10,578.32	0.32
		Base	126.237564	631,187.82	124.121900	620,609.50	-10,578.32	0.24
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022	
Original Face:	130,000.000	Local	78.433615	101,963.70	88.000000	114,400.00	12,436.30	0.06
		Base	78.433615	101,963.70	88.000000	114,400.00	12,436.30	0.04
36188MF46	GNMA II POOL AP1087 G2 11/45 FIXED 4					4.0	20 Nov 2045	
Original Face:	580,181.920	Local	106.620682	618,593.92	108.575893	629,937.70	11,343.78	0.32
	586,517.000	Base	106.620682	618,593.92	108.575893	629,937.70	11,343.78	0.24
36188SSH0	GNMA II POOL AP5020 G2 11/45 FIXED 4					4.0	20 Nov 2045	
Original Face:	211,420.310	Local	106.620684	225,417.78	108.575647	229,550.97	4,133.19	0.12
	213,483.000	Base	106.620684	225,417.78	108.575647	229,550.97	4,133.19	0.09
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					1.4933	25 Aug 2033	
Original Face:	563,127.730	Local	95.658362	538,678.76	91.470440	515,095.41	-23,583.35	0.26
	3,970,000.000	Base	95.658362	538,678.76	91.470440	515,095.41	-23,583.35	0.20
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021	
Original Face:	50,000.000	Local	112.237780	56,118.89	116.018800	58,009.40	1,890.51	0.03
		Base	112.237780	56,118.89	116.018800	58,009.40	1,890.51	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043	

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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	500,000.000	Local	122.243250	611,216.25	111.085300	555,426.50	-55,789.75	0.28
		Base	122.243250	611,216.25	111.085300	555,426.50	-55,789.75	0.21
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375				4.375	25 Sep 2021		
	60,000.000	Local	103.569683	62,141.81	105.524900	63,314.94	1,173.13	0.03
		Base	103.569683	62,141.81	105.524900	63,314.94	1,173.13	0.02
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6				6.0	15 May 2023		
	90,000.000	Local	100.000000	90,000.00	93.500000	84,150.00	-5,850.00	0.04
		Base	100.000000	90,000.00	93.500000	84,150.00	-5,850.00	0.03
37185LAH5	GENESIS ENERGY LP/GENESI COMPANY GUAR 08/22 6.75				6.75	01 Aug 2022		
	50,000.000	Local	98.776600	49,388.30	97.000000	48,500.00	-888.30	0.02
		Base	98.776600	49,388.30	97.000000	48,500.00	-888.30	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
	650,000.000	Local	129.777758	843,555.43	123.353400	801,797.10	-41,758.33	0.41
		Base	129.777758	843,555.43	123.353400	801,797.10	-41,758.33	0.30
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
	30,000.000	Local	99.783800	29,935.14	104.326100	31,297.83	1,362.69	0.02
		Base	99.783800	29,935.14	104.326100	31,297.83	1,362.69	0.01
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.1577	16 Apr 2042		
	164,351.310	Local	19.278064	31,683.75	23.272630	38,248.87	6,565.12	0.02
Original Face:	300,000.000	Base	19.278064	31,683.75	23.272630	38,248.87	6,565.12	0.01
38378D3F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SD				5.6077	16 Mar 2042		
	778,552.250	Local	13.280912	103,398.84	20.371070	158,599.42	55,200.58	0.08
Original Face:	1,400,000.000	Base	13.280912	103,398.84	20.371070	158,599.42	55,200.58	0.06
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				1.73257	20 Nov 2042		
	134,452.060	Local	1.130492	1,519.97	4.848190	6,518.49	4,998.52	0.00
Original Face:	300,000.000	Base	1.130492	1,519.97	4.848190	6,518.49	4,998.52	0.00
38379JA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 36 MI				5.5	20 Mar 2045		
	293,459.580	Local	14.470306	42,464.50	18.969040	55,666.47	13,201.97	0.03
Original Face:	400,000.000	Base	14.470306	42,464.50	18.969040	55,666.47	13,201.97	0.02
38379RCY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 11 IO				0.90061	16 Jan 2056		

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
Original Face:	4,432,696.550	Local		7.528757	333,726.97	7.707210	341,637.23	0.17
	4,460,000.000	Base		7.528757	333,726.97	7.707210	341,637.23	0.13
404030AE8	H+E EQUIPMENT SERVICES COMPANY GUAR 09/22 7					7.0	01 Sep 2022	
	50,000.000	Local		89.467880	44,733.94	103.500000	51,750.00	0.03
		Base		89.467880	44,733.94	103.500000	51,750.00	0.02
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375	01 Feb 2025	
	190,000.000	Local		102.076342	193,945.05	102.500000	194,750.00	0.10
		Base		102.076342	193,945.05	102.500000	194,750.00	0.07
404119BS7	HCA INC COMPANY GUAR 02/26 5.875					5.875	15 Feb 2026	
	10,000.000	Local		100.962500	10,096.25	103.750000	10,375.00	0.01
		Base		100.962500	10,096.25	103.750000	10,375.00	0.00
404119BT5	HCA INC SR SECURED 06/26 5.25					5.25	15 Jun 2026	
	60,000.000	Local		101.993600	61,196.16	103.812500	62,287.50	0.03
		Base		101.993600	61,196.16	103.812500	62,287.50	0.02
404121AF2	HCA INC SR SECURED 05/23 4.75					4.75	01 May 2023	
	110,000.000	Local		102.376273	112,613.90	102.500000	112,750.00	0.06
		Base		102.376273	112,613.90	102.500000	112,750.00	0.04
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049	
	500,000.000	Local		102.973686	514,868.43	94.500000	472,500.00	0.24
		Base		102.973686	514,868.43	94.500000	472,500.00	0.18
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625					5.625	15 Oct 2021	
	250,000.000	Local		103.262708	258,156.77	103.500000	258,750.00	0.13
		Base		103.262708	258,156.77	103.500000	258,750.00	0.10
445545AJ5	HUNGARY SR UNSECURED 11/23 5.75					5.75	22 Nov 2023	
	710,000.000	Local		110.565325	785,013.81	113.840000	808,264.00	0.41
		Base		110.565325	785,013.81	113.840000	808,264.00	0.31
45072PAD4	IASIS HEALTHCARE/CAP CRP COMPANY GUAR 05/19 8.375					8.375	15 May 2019	
	190,000.000	Local		92.364153	175,491.89	96.062500	182,518.75	0.09
		Base		92.364153	175,491.89	96.062500	182,518.75	0.07
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8					4.8	22 May 2019	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200,000.000	Local	105.283505	210,567.01	106.455000	212,910.00	2,342.99	0.11	
		Base	105.283505	210,567.01	106.455000	212,910.00	2,342.99	0.08	
452526AA4	IMMUCOR INC COMPANY GUAR 08/19 11.125					11.125	15 Aug 2019		
	270,000.000	Local	85.652907	231,262.85	91.000000	245,700.00	14,437.15	0.13	
		Base	85.652907	231,262.85	91.000000	245,700.00	14,437.15	0.09	
46284PAQ7	IRON MOUNTAIN INC COMPANY GUAR 08/23 6					6.0	15 Aug 2023		
	30,000.000	Local	105.645200	31,693.56	105.250000	31,575.00	-118.56	0.02	
		Base	105.645200	31,693.56	105.250000	31,575.00	-118.56	0.01	
46556MAK8	ITAU UNIBANCO HLDG SA/KY SR UNSECURED REGS 05/18 2.85					2.85	26 May 2018		
	250,000.000	Local	97.350468	243,376.17	99.600000	249,000.00	5,623.83	0.13	
		Base	97.350468	243,376.17	99.600000	249,000.00	5,623.83	0.09	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	90,000.000	Local	99.735444	89,761.90	109.797800	98,818.02	9,056.12	0.05	
		Base	99.735444	89,761.90	109.797800	98,818.02	9,056.12	0.04	
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75					6.75	28 Apr 2028		
	200,000.000	Local	102.632330	205,264.66	105.000000	210,000.00	4,735.34	0.11	
Original Face:	200,000.000	Base	102.632330	205,264.66	105.000000	210,000.00	4,735.34	0.08	
478373AE3	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95					4.95	02 Jul 2064		
	300,000.000	Local	105.739090	317,217.27	99.688200	299,064.60	-18,152.67	0.15	
		Base	105.739090	317,217.27	99.688200	299,064.60	-18,152.67	0.11	
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625					5.625	15 Oct 2023		
	80,000.000	Local	106.400025	85,120.02	107.750000	86,200.00	1,079.98	0.04	
		Base	106.400025	85,120.02	107.750000	86,200.00	1,079.98	0.03	
502079AB2	LMI AEROSPACE INC SECURED 07/19 7.375					7.375	15 Jul 2019		
	100,000.000	Local	97.945640	97,945.64	100.750000	100,750.00	2,804.36	0.05	
		Base	97.945640	97,945.64	100.750000	100,750.00	2,804.36	0.04	
532716AU1	L BRANDS INC COMPANY GUAR 02/22 5.625					5.625	15 Feb 2022		
	350,000.000	Local	106.589449	373,063.07	107.600000	376,600.00	3,536.93	0.19	
		Base	106.589449	373,063.07	107.600000	376,600.00	3,536.93	0.14	
552953CA7	MGM RESORTS INTL COMPANY GUAR 12/21 6.625					6.625	15 Dec 2021		

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	240,000.000	Local	105.994750	254,387.40	108.750000	261,000.00	6,612.60	0.13
		Base	105.994750	254,387.40	108.750000	261,000.00	6,612.60	0.10
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875	01 Dec 2024		
	260,000.000	Local	101.616631	264,203.24	97.416100	253,281.86	-10,921.38	0.13
		Base	101.616631	264,203.24	97.416100	253,281.86	-10,921.38	0.10
59001AAN2	MERITAGE HOMES CORP COMPANY GUAR 04/20 7.15				7.15	15 Apr 2020		
	40,000.000	Local	107.157825	42,863.13	107.250000	42,900.00	36.87	0.02
		Base	107.157825	42,863.13	107.250000	42,900.00	36.87	0.02
59001AAQ5	MERITAGE HOMES CORP COMPANY GUAR 04/22 7				7.0	01 Apr 2022		
	260,000.000	Local	107.171365	278,645.55	108.000000	280,800.00	2,154.45	0.14
		Base	107.171365	278,645.55	108.000000	280,800.00	2,154.45	0.11
595112BC6	MICRON TECHNOLOGY INC SR UNSECURED 02/25 5.5				5.5	01 Feb 2025		
	350,000.000	Local	77.633951	271,718.83	85.000000	297,500.00	25,781.17	0.15
		Base	77.633951	271,718.83	85.000000	297,500.00	25,781.17	0.11
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				1.0833	25 Sep 2035		
	750,000.000	Local	66.283596	497,126.97	66.220240	496,651.80	-475.17	0.25
Original Face:	750,000.000	Base	66.283596	497,126.97	66.220240	496,651.80	-475.17	0.19
674215AD0	OASIS PETROLEUM INC COMPANY GUAR 11/21 6.5				6.5	01 Nov 2021		
	100,000.000	Local	49.727150	49,727.15	91.250000	91,250.00	41,522.85	0.05
		Base	49.727150	49,727.15	91.250000	91,250.00	41,522.85	0.03
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875				6.875	15 Mar 2022		
	50,000.000	Local	86.398320	43,199.16	92.375000	46,187.50	2,988.34	0.02
		Base	86.398320	43,199.16	92.375000	46,187.50	2,988.34	0.02
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045		
	30,000.000	Local	99.229700	29,768.91	111.514000	33,454.20	3,685.29	0.02
		Base	99.229700	29,768.91	111.514000	33,454.20	3,685.29	0.01
683234C63	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5				2.5	10 Sep 2021		
	2,250,000.000	Local	101.569490	2,285,313.53	104.506800	2,351,403.00	66,089.47	1.20
		Base	101.569490	2,285,313.53	104.506800	2,351,403.00	66,089.47	0.89
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2				0.9933	25 Aug 2032		



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	201,105.890	Local	92.036494	185,090.81	91.863020	184,741.94	-348.87	0.09	
	13,350,000.000	Base	92.036494	185,090.81	91.863020	184,741.94	-348.87	0.07	
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.25	19 Jun 2024		
	240,000.000	Local	101.157967	242,779.12	105.818500	253,964.40	11,185.28	0.13	
		Base	101.157967	242,779.12	105.818500	253,964.40	11,185.28	0.10	
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050		
	800,000.000	Local	107.190000	857,520.00	124.000000	992,000.00	134,480.00	0.51	
		Base	107.190000	857,520.00	124.000000	992,000.00	134,480.00	0.38	
715638BU5	REPUBLIC OF PERU SR UNSECURED 08/27 4.125					4.125	25 Aug 2027		
	810,000.000	Local	99.498023	805,933.99	109.750000	888,975.00	83,041.01	0.45	
		Base	99.498023	805,933.99	109.750000	888,975.00	83,041.01	0.34	
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021		
	190,000.000	Local	96.875942	184,064.29	91.595000	174,030.50	-10,033.79	0.09	
		Base	96.875942	184,064.29	91.595000	174,030.50	-10,033.79	0.07	
71647NAB5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/19 3					3.0	15 Jan 2019		
	84,000.000	Local	88.357310	74,220.14	92.650000	77,826.00	3,605.86	0.04	
		Base	88.357310	74,220.14	92.650000	77,826.00	3,605.86	0.03	
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681					9.681	02 Jul 2026		
	469,000.000	Local	108.148390	507,215.95	96.000000	450,240.00	-56,975.95	0.23	
		Base	108.148390	507,215.95	96.000000	450,240.00	-56,975.95	0.17	
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.15	15 Sep 2043		
	300,000.000	Local	119.815670	359,447.01	130.619100	391,857.30	32,410.29	0.20	
		Base	119.815670	359,447.01	130.619100	391,857.30	32,410.29	0.15	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	80,000.000	Local	101.345725	81,076.58	127.773100	102,218.48	21,141.90	0.05	
		Base	101.345725	81,076.58	127.773100	102,218.48	21,141.90	0.04	
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25					3.25	12 Jun 2020		
	22,000.000	Local	99.985500	21,996.81	105.708200	23,255.80	1,258.99	0.01	
		Base	99.985500	21,996.81	105.708200	23,255.80	1,258.99	0.01	
762760AB2	RICE ENERGY INC COMPANY GUAR 05/22 6.25					6.25	01 May 2022		

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WESTERN ASSET MANAGEMENT COMPANY

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	150,000.000	Local	93.413500	140,120.25	99.250000	148,875.00	8,754.75	0.08
		Base	93.413500	140,120.25	99.250000	148,875.00	8,754.75	0.06
762760AD8	RICE ENERGY INC COMPANY GUAR 05/23 7.25					7.25	01 May 2023	
	70,000.000	Local	71.751714	50,226.20	101.500000	71,050.00	20,823.80	0.04
		Base	71.751714	50,226.20	101.500000	71,050.00	20,823.80	0.03
767201AS5	RIO TINTO FIN USA LTD COMPANY GUAR 06/25 3.75					3.75	15 Jun 2025	
	450,000.000	Local	98.014767	441,066.45	104.612100	470,754.45	29,688.00	0.24
		Base	98.014767	441,066.45	104.612100	470,754.45	29,688.00	0.18
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024	
	250,000.000	Local	101.294332	253,235.83	97.510300	243,775.75	-9,460.08	0.12
		Base	101.294332	253,235.83	97.510300	243,775.75	-9,460.08	0.09
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8					8.0	25 Mar 2020	
	250,000.000	Local	100.000000	250,000.00	102.188000	255,470.00	5,470.00	0.13
		Base	100.000000	250,000.00	102.188000	255,470.00	5,470.00	0.10
79970YAD7	SANCHEZ ENERGY CORP COMPANY GUAR 01/23 6.125					6.125	15 Jan 2023	
	300,000.000	Local	35.040677	105,122.03	77.250000	231,750.00	126,627.97	0.12
		Base	35.040677	105,122.03	77.250000	231,750.00	126,627.97	0.09
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125					4.125	11 May 2035	
	30,000.000	Local	100.749500	30,224.85	107.838500	32,351.55	2,126.70	0.02
		Base	100.749500	30,224.85	107.838500	32,351.55	2,126.70	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045	
	120,000.000	Local	99.804775	119,765.73	108.563300	130,275.96	10,510.23	0.07
		Base	99.804775	119,765.73	108.563300	130,275.96	10,510.23	0.05
852061AR1	SPRINT COMMUNICATIONS SR UNSECURED 08/20 7					7.0	15 Aug 2020	
	930,000.000	Local	101.192084	941,086.38	89.000000	827,700.00	-113,386.38	0.42
		Base	101.192084	941,086.38	89.000000	827,700.00	-113,386.38	0.31
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024	
	1,130,000.000	Local	104.986957	1,186,352.61	107.926000	1,219,563.80	33,211.19	0.62
		Base	104.986957	1,186,352.61	107.926000	1,219,563.80	33,211.19	0.46
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1					1.3533	25 Sep 2034	

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

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Original Face:	323,576.390	Local	95.817473	310,042.72	95.591850	309,312.66	-730.06	0.16	
	560,000.000	Base	95.817473	310,042.72	95.591850	309,312.66	-730.06	0.12	
86614WAB2	SUMMIT MID HLDS LLC / FI COMPANY GUAR 07/21 7.5					7.5	01 Jul 2021		
	10,000.000	Local	99.320600	9,932.06	96.000000	9,600.00	-332.06	0.00	
		Base	99.320600	9,932.06	96.000000	9,600.00	-332.06	0.00	
86614WAC0	SUMMIT MID HLDS LLC / FI COMPANY GUAR 08/22 5.5					5.5	15 Aug 2022		
	250,000.000	Local	95.697480	239,243.70	86.000000	215,000.00	-24,243.70	0.11	
		Base	95.697480	239,243.70	86.000000	215,000.00	-24,243.70	0.08	
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125	01 Apr 2022		
	80,000.000	Local	109.223738	87,378.99	102.480000	81,984.00	-5,394.99	0.04	
		Base	109.223738	87,378.99	102.480000	81,984.00	-5,394.99	0.03	
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3					7.3	01 Jul 2038		
	20,000.000	Local	116.095700	23,219.14	125.224400	25,044.88	1,825.74	0.01	
		Base	116.095700	23,219.14	125.224400	25,044.88	1,825.74	0.01	
88732JAY4	TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875					5.875	15 Nov 2040		
	220,000.000	Local	96.237282	211,722.02	108.898700	239,577.14	27,855.12	0.12	
		Base	96.237282	211,722.02	108.898700	239,577.14	27,855.12	0.09	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	1,280,000.000	Local	94.694469	1,212,089.20	107.750000	1,379,200.00	167,110.80	0.70	
		Base	94.694469	1,212,089.20	107.750000	1,379,200.00	167,110.80	0.52	
912810RP5	US TREASURY N/B 11/45 3					3.0	15 Nov 2045		
	130,000.000	Local	107.285592	139,471.27	114.984400	149,479.72	10,008.45	0.08	
		Base	107.285592	139,471.27	114.984400	149,479.72	10,008.45	0.06	
912810RS9	US TREASURY N/B 05/46 2.5					2.5	15 May 2046		
	270,000.000	Local	100.523511	271,413.48	104.207000	281,358.90	9,945.42	0.14	
		Base	100.523511	271,413.48	104.207000	281,358.90	9,945.42	0.11	
91359PAJ9	UNIVERSAL HOSPITAL SERVI SECURED 08/20 7.625					7.625	15 Aug 2020		
	480,000.000	Local	90.859890	436,127.47	91.875000	441,000.00	4,872.53	0.23	
		Base	90.859890	436,127.47	91.875000	441,000.00	4,872.53	0.17	
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2016

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	170,000.000	Local	89.501329	152,152.26	91.030000	154,751.00	2,598.74	0.08
		Base	89.501329	152,152.26	91.030000	154,751.00	2,598.74	0.06
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.55	15 Sep 2043		
	450,000.000	Local	129.418198	582,381.89	134.738600	606,323.70	23,941.81	0.31
		Base	129.418198	582,381.89	134.738600	606,323.70	23,941.81	0.23
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049		
	490,000.000	Local	99.013773	485,167.49	98.753800	483,893.62	-1,273.87	0.25
		Base	99.013773	485,167.49	98.753800	483,893.62	-1,273.87	0.18
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027		
	190,000.000	Local	99.810847	189,640.61	107.973100	205,148.89	15,508.28	0.10
		Base	99.810847	189,640.61	107.973100	205,148.89	15,508.28	0.08
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25				6.25	01 Apr 2023		
	120,000.000	Local	94.435692	113,322.83	89.500000	107,400.00	-5,922.83	0.05
		Base	94.435692	113,322.83	89.500000	107,400.00	-5,922.83	0.04
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7				7.0	15 Aug 2022		
	450,000.000	Local	103.757758	466,909.91	99.000000	445,500.00	-21,409.91	0.23
		Base	103.757758	466,909.91	99.000000	445,500.00	-21,409.91	0.17
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.75	15 Mar 2032		
	500,000.000	Local	121.920562	609,602.81	107.000000	535,000.00	-74,602.81	0.27
		Base	121.920562	609,602.81	107.000000	535,000.00	-74,602.81	0.20
97381WAN4	WINDSTREAM SERVICES LLC COMPANY GUAR 10/20 7.75				7.75	15 Oct 2020		
	140,000.000	Local	96.145657	134,603.92	98.000000	137,200.00	2,596.08	0.07
		Base	96.145657	134,603.92	98.000000	137,200.00	2,596.08	0.05
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.95	15 Jul 2024		
	530,000.000	Local	90.786855	481,170.33	98.380000	521,414.00	40,243.67	0.27
		Base	90.786855	481,170.33	98.380000	521,414.00	40,243.67	0.20
ACI06CWN7	REPUBLIC OF NIGERIA SR UNSECURED REGS 07/23 6.375				6.375	12 Jul 2023		
	220,000.000	Local	94.407136	207,695.70	96.260000	211,772.00	4,076.30	0.11
		Base	94.407136	207,695.70	96.260000	211,772.00	4,076.30	0.08
ACI083D97	STANDARD CHARTERED PLC SUBORDINATED REGS 03/44 5.7				5.7	26 Mar 2044		



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	600,000.000	Local	107.181480	643,088.88	101.748100	610,488.60	-32,600.28	0.31
		Base	107.181480	643,088.88	101.748100	610,488.60	-32,600.28	0.23
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375				4.375	19 Jun 2024		
	200,000.000	Local	101.839355	203,678.71	107.038000	214,076.00	10,397.29	0.11
		Base	101.839355	203,678.71	107.038000	214,076.00	10,397.29	0.08
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125	21 Jul 2025		
	810,000.000	Local	99.649136	807,158.00	109.512000	887,047.20	79,889.20	0.45
		Base	99.649136	807,158.00	109.512000	887,047.20	79,889.20	0.34
F6627WAB9	NUMERICABLE SFR SA SR SECURED REGS 05/22 6				6.0	15 May 2022		
	250,000.000	Local	100.212128	250,530.32	97.250000	243,125.00	-7,405.32	0.12
		Base	100.212128	250,530.32	97.250000	243,125.00	-7,405.32	0.09
G6436QAE6	NCL CORP LTD SR UNSECURED REGS 11/19 5.25				5.25	15 Nov 2019		
	200,000.000	Local	102.270915	204,541.83	101.000000	202,000.00	-2,541.83	0.10
		Base	102.270915	204,541.83	101.000000	202,000.00	-2,541.83	0.08
L0178WAF9	ALTICE FINANCING SA SR SECURED REGS 02/23 6.625				6.625	15 Feb 2023		
	250,000.000	Local	100.109296	250,273.24	98.187000	245,467.50	-4,805.74	0.13
		Base	100.109296	250,273.24	98.187000	245,467.50	-4,805.74	0.09
L9058MAA8	DH SERVICES LUX SARL COMPANY GUAR REGS 12/20 7.75				7.75	15 Dec 2020		
	400,000.000	Local	102.342178	409,368.71	104.750000	419,000.00	9,631.29	0.21
		Base	102.342178	409,368.71	104.750000	419,000.00	9,631.29	0.16
N1384FAB1	BHARTI AIRTEL INTERNATIO COMPANY GUAR REGS 05/24 5.35				5.35	20 May 2024		
	200,000.000	Local	107.082920	214,165.84	110.518600	221,037.20	6,871.36	0.11
		Base	107.082920	214,165.84	110.518600	221,037.20	6,871.36	0.08
N77616AD7	SCHAEFFLER HLDG FIN BV SR SECURED REGS 11/22 6.75				6.75	15 Nov 2022		
	200,000.000	Local	106.446635	212,893.27	110.000000	220,000.00	7,106.73	0.11
		Base	106.446635	212,893.27	110.000000	220,000.00	7,106.73	0.08
P2205JAE0	CENCOSUD SA COMPANY GUAR REGS 01/21 5.5				5.5	20 Jan 2021		
	230,000.000	Local	105.611522	242,906.50	107.673600	247,649.28	4,742.78	0.13
		Base	105.611522	242,906.50	107.673600	247,649.28	4,742.78	0.09
P30179AK4	COMISION FED DE ELECTRIC SR UNSECURED REGS 02/42 5.75				5.75	14 Feb 2042		

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	250,000.000	Local	97.236440	243,091.10	102.625000	256,562.50	13,471.40	0.13
		Base	97.236440	243,091.10	102.625000	256,562.50	13,471.40	0.10
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875				3.875	22 Sep 2019		
	230,000.000	Local	101.410861	233,244.98	104.781000	240,996.30	7,751.32	0.12
		Base	101.410861	233,244.98	104.781000	240,996.30	7,751.32	0.09
P37110AF3	EMPRESA NACIONAL DE PETR SR UNSECURED REGS 08/20 5.25				5.25	10 Aug 2020		
	210,000.000	Local	104.796095	220,071.80	108.153900	227,123.19	7,051.39	0.12
		Base	104.796095	220,071.80	108.153900	227,123.19	7,051.39	0.09
P4949BAH7	GRUPO BIMBO SAB DE CV COMPANY GUAR REGS 01/22 4.5				4.5	25 Jan 2022		
	230,000.000	Local	103.703052	238,517.02	108.294700	249,077.81	10,560.79	0.13
		Base	103.703052	238,517.02	108.294700	249,077.81	10,560.79	0.09
P8055KWB7	REPUBLIC OF ARGENTINA SR UNSECURED 04/17 7				7.0	17 Apr 2017		
	810,000.000	Local	98.786211	800,168.31	102.565600	830,781.36	30,613.05	0.42
		Base	98.786211	800,168.31	102.565600	830,781.36	30,613.05	0.32
U00568AC6	ACTIVISION BLIZZARD COMPANY GUAR REGS 09/23 6.125				6.125	15 Sep 2023		
	200,000.000	Local	106.686565	213,373.13	108.750000	217,500.00	4,126.87	0.11
		Base	106.686565	213,373.13	108.750000	217,500.00	4,126.87	0.08
U13055AQ8	CALPINE CORP SR SECURED REGS 01/24 5.875				5.875	15 Jan 2024		
	368,000.000	Local	105.059446	386,618.76	104.000000	382,720.00	-3,898.76	0.20
		Base	105.059446	386,618.76	104.000000	382,720.00	-3,898.76	0.15
U1500AAA5	CBC AMMO LLC/CBC FINCO SR UNSECURED REGS 11/21 7.25				7.25	15 Nov 2021		
	100,000.000	Local	94.859910	94,859.91	84.500000	84,500.00	-10,359.91	0.04
		Base	94.859910	94,859.91	84.500000	84,500.00	-10,359.91	0.03
U2646JAA9	DS SERVICES OF AMERICA I SECURED REGS 09/21 10				10.0	01 Sep 2021		
	400,000.000	Local	111.734710	446,938.84	112.125000	448,500.00	1,561.16	0.23
		Base	111.734710	446,938.84	112.125000	448,500.00	1,561.16	0.17
U3080PAA6	DOLLAR TREE INC COMPANY GUAR REGS 03/23 5.75				5.75	01 Mar 2023		
	250,000.000	Local	104.125048	260,312.62	106.250000	265,625.00	5,312.38	0.14
		Base	104.125048	260,312.62	106.250000	265,625.00	5,312.38	0.10
U3400PAA9	FLORIDA EAST COAST HLDGS SR SECURED REGS 05/19 6.75				6.75	01 May 2019		

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	250,000.000	Local	99.595436	248,988.59	99.500000	248,750.00	-238.59	0.13
		Base	99.595436	248,988.59	99.500000	248,750.00	-238.59	0.09
U3906JAA2	GREEKTOWN HOLDINGS LLC/M SR SECURED REGS 03/19 8.875					8.875	15 Mar 2019	
	100,000.000	Local	103.493610	103,493.61	103.750000	103,750.00	256.39	0.05
		Base	103.493610	103,493.61	103.750000	103,750.00	256.39	0.04
U40245AB5	GUITAR CENTER INC SR SECURED REGS 04/19 6.5					6.5	15 Apr 2019	
	200,000.000	Local	95.186745	190,373.49	86.000000	172,000.00	-18,373.49	0.09
		Base	95.186745	190,373.49	86.000000	172,000.00	-18,373.49	0.07
U40462AA8	HC2 HOLDINGS INC SR SECURED REGS 12/19 11					11.0	01 Dec 2019	
	250,000.000	Local	97.768392	244,420.98	90.500000	226,250.00	-18,170.98	0.12
		Base	97.768392	244,420.98	90.500000	226,250.00	-18,170.98	0.09
U4945QAB5	KINDER MORGAN INC/DELAWA COMPANY GUAR REGS 11/23 5.625					5.625	15 Nov 2023	
	280,000.000	Local	108.149039	302,817.31	107.112500	299,915.00	-2,902.31	0.15
		Base	108.149039	302,817.31	107.112500	299,915.00	-2,902.31	0.11
U5689PAB4	NEIMAN MARCUS GROUP LTD COMPANY GUAR REGS 10/21 8.75					8.75	15 Oct 2021	
	200,000.000	Local	106.937165	213,874.33	76.000000	152,000.00	-61,874.33	0.08
		Base	106.937165	213,874.33	76.000000	152,000.00	-61,874.33	0.06
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.75	01 May 2025	
	750,000.000	Local	96.476125	723,570.94	96.500000	723,750.00	179.06	0.37
		Base	96.476125	723,570.94	96.500000	723,750.00	179.06	0.27
U86776AA6	SUN PRODUCTS CORP SR UNSECURED REGS 03/21 7.75					7.75	15 Mar 2021	
	200,000.000	Local	89.977850	179,955.70	103.625000	207,250.00	27,294.30	0.11
		Base	89.977850	179,955.70	103.625000	207,250.00	27,294.30	0.08
U9611PAF0	WEST CORP COMPANY GUAR REGS 07/22 5.375					5.375	15 Jul 2022	
	200,000.000	Local	95.466210	190,932.42	93.000000	186,000.00	-4,932.42	0.09
		Base	95.466210	190,932.42	93.000000	186,000.00	-4,932.42	0.07
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.25	17 Jan 2042	
	1,290,000.000	Local	93.390736	1,204,740.49	106.064100	1,368,226.89	163,486.40	0.70
		Base	93.390736	1,204,740.49	106.064100	1,368,226.89	163,486.40	0.52
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125					8.125	15 Nov 2021	

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr
	Units				Unit Price	Market Value		% Fund
	250,000.000	Local	96.860776	242,151.94	78.500000	196,250.00	-45,901.94	0.10
		Base	96.860776	242,151.94	78.500000	196,250.00	-45,901.94	0.07
US DOLLAR Total								
	68,159,863.420	Local		61,427,788.22		62,548,141.79	1,120,353.57	33.85
Original Face:	87,285,601.240	Base		61,427,787.43		62,548,141.79	1,120,354.36	25.19
FIXED INCOME Total								
	77,939,863.420	Base		70,179,533.03		71,033,175.18	853,642.15	28.41
Original Face:	87,285,601.240							



As of: June 30, 2016

View Date: July 1, 2016

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

OPTIONS PURCHASED - CALLS

US DOLLAR							Exchange Rate:	1.000000
99ZO55857	USCAC0009 USD CALL/CAD PUT 1.4 JUL16 1.485 CALL					27 Jul 2016		
1,700,000.000	1,700,000.000	Local	0.011420	19,414.00	0.000009	15.30	-19,398.70	0.00
		Base	0.011420	19,414.00	0.000009	15.30	-19,398.70	0.00
99ZP54303	SWAPTION RECEIVER 9WR017485 160804 .53 CALL					04 Aug 2016		
37,820,000.000	37,820,000.000	Local	0.015000	5,673.00	0.004557	1,723.46	-3,949.54	0.00
		Base	0.015000	5,673.00	0.004557	1,723.46	-3,949.54	0.00
99ZP92592	USJPC1014 USD CALL JPY PUT SEP16 110.9 CALL					06 Sep 2016		
800,000.000	800,000.000	Local	0.008230	6,584.00	0.001913	1,530.40	-5,053.60	0.00
		Base	0.008230	6,584.00	0.001913	1,530.40	-5,053.60	0.00
US DOLLAR Total								
40,320,000.000	40,320,000.000	Local		31,671.00		3,269.16	-28,401.84	0.00
		Base		31,671.00		3,269.16	-28,401.84	0.00
OPTIONS PURCHASED - CALLS Total								
40,320,000.000	40,320,000.000	Base		31,671.00		3,269.16	-28,401.84	0.00



As of: June 30, 2016

View Date: July 1, 2016

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

OPTIONS PURCHASED - PUTS

US DOLLAR							Exchange Rate:	1.000000
99ZP98565	9WP022909 SWAPTION PAYER 95 160817 95 PUT					17 Aug 2016		
1,020,000.000	1,020,000.000	Local	0.220000	2,244.00	0.066723	680.57	-1,563.43	0.00
		Base	0.220000	2,244.00	0.066723	680.57	-1,563.43	0.00
99ZP99696	9WP022982 SWAPTION PAYER 95 160817 95 PUT					17 Aug 2016		
1,010,000.000	1,010,000.000	Local	0.300000	3,030.00	0.066723	673.90	-2,356.10	0.00
		Base	0.300000	3,030.00	0.066723	673.90	-2,356.10	0.00
99ZP99704	9WP022966 SWAPTION PAYER 95 160817 95 PUT					17 Aug 2016		
3,590,000.000	3,590,000.000	Local	0.277820	9,973.74	0.066723	2,395.36	-7,578.38	0.00
		Base	0.277820	9,973.74	0.066723	2,395.36	-7,578.38	0.00
99ZP99712	9WP023048 SWAPTION PAYER 98 160817 98 PUT					17 Aug 2016		
395,000.000	395,000.000	Local	0.530000	2,093.50	0.220446	870.76	-1,222.74	0.00
		Base	0.530000	2,093.50	0.220446	870.76	-1,222.74	0.00
99ZP99753	9WP023022 SWAPTION PAYER 98 160817 98 PUT					17 Aug 2016		
395,000.000	395,000.000	Local	0.515000	2,034.25	0.220446	870.76	-1,163.49	0.00
		Base	0.515000	2,034.25	0.220446	870.76	-1,163.49	0.00
ADI0LXJ15	S+P 500 EMINI 3WK FUTURE OPTN JUL16 2000 PUT					15 Jul 2016		
1,950.000	39.000	Local	15.526538	30,276.75	4.400000	8,580.00	-21,696.75	0.00
		Base	15.526538	30,276.75	4.400000	8,580.00	-21,696.75	0.00
ADI0LXNR3	S+P EMINI 3RD WK JUL16P 1950 JUL16 1950 PUT					15 Jul 2016		
2,400.000	48.000	Local	21.565000	51,756.00	2.050000	4,920.00	-46,836.00	0.00
		Base	21.565000	51,756.00	2.050000	4,920.00	-46,836.00	0.00
US DOLLAR Total								
6,414,350.000	6,410,087.000	Local		101,408.24		18,991.35	-82,416.89	0.01
		Base		101,408.24		18,991.35	-82,416.89	0.01
OPTIONS PURCHASED - PUTS Total								
6,414,350.000	6,410,087.000	Base		101,408.24		18,991.35	-82,416.89	0.01

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

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET.

As of: June 30, 2016

View Date: July 1, 2016

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



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR							Exchange Rate:	1.000000
99ZP54295	SWAPTION RECEIVER 9WR017469 160804 .63 CALL					04 Aug 2016		
-18,910,000.000	-18,910,000.000	Local	0.030000	-5,673.00	0.023908	-4,521.00	1,152.00	0.00
		Base	0.030000	-5,673.00	0.023908	-4,521.00	1,152.00	0.00
US DOLLAR Total								
-18,910,000.000	-18,910,000.000	Local		-5,673.00		-4,521.00	1,152.00	0.00
		Base		-5,673.00		-4,521.00	1,152.00	0.00
OPTIONS WRITTEN - CALLS Total								
-18,910,000.000	-18,910,000.000	Base		-5,673.00		-4,521.00	1,152.00	0.00



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR							Exchange Rate:	1.000000
99ZO55865	USCAP0017 USD PUT/CAD CALL JUL16 1.355 PUT					27 Jul 2016		
-1,700,000.000	-1,700,000.000	Local	0.014010	-23,817.00	0.044522	-75,687.40	-51,870.40	0.04
		Base	0.014010	-23,817.00	0.044522	-75,687.40	-51,870.40	0.03
99ZP49881	SWAPTION PAYER 9WP022305 160720 99 PUT					20 Jul 2016		
-8,000,000.000	-8,000,000.000	Local	0.655000	-52,400.00	0.054232	-4,338.56	48,061.44	0.00
		Base	0.655000	-52,400.00	0.054232	-4,338.56	48,061.44	0.00
ADI0LXNS1	S+P 500 EMINI 3WK FUTURE OPTN JUL16 1900 PUT					15 Jul 2016		
-1,950.000	-39.000	Local	6.185000	-12,060.75	1.150000	-2,242.50	9,818.25	0.00
		Base	6.185000	-12,060.75	1.150000	-2,242.50	9,818.25	0.00
US DOLLAR Total								
-9,701,950.000	-9,700,039.000	Local		-88,277.75		-82,268.46	6,009.29	0.04
		Base		-88,277.75		-82,268.46	6,009.29	0.03
OPTIONS WRITTEN - PUTS Total								
-9,701,950.000	-9,700,039.000	Base		-88,277.75		-82,268.46	6,009.29	0.03

SWAPS FIXED INCOME

BRAZILIAN REAL							Exchange Rate:	3.212300
99S0P4V03	OWP278997 IRS BRL R F 1.07856				1.0785613	04 Jan 2021		
	11,226,103.530	Local	55.981670	6,284,560.23	108.161524	12,142,324.66	5,857,764.43	49.21
		Base	14.596633	1,638,633.14	33.671053	3,779,947.28	2,141,314.14	1.44
99S0P4V11	OWP278997 IRS BRL P V 00MCDI BZDIOVRA/				1.0	04 Jan 2021		
	-11,226,103.530	Local	55.981670	-6,284,560.23	100.000000	-11,226,103.53	-4,941,543.30	45.50
		Base	14.596633	-1,638,633.14	31.130343	-3,494,724.51	-1,856,091.37	1.33
BRAZILIAN REAL Total								
		Local		0.00		916,221.13	916,221.13	94.71
		Base		0.00		285,222.77	285,222.77	2.76

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

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Prepared by State Street



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR							Exchange Rate:	1.291950
99S0SXFL8	SWS019968 IRS CAD R F	.88600 1 CCPIRS			0.886	29 Jun 2018		
	18,750,000.000	Local	99.999959	18,749,992.30	100.070332	18,763,187.25	13,194.95	49.84
		Base	77.065320	14,449,747.44	77.456815	14,523,152.79	73,405.35	5.51
99S0SXF6	SWS019968 IRS CAD P V 03MCDOR 2 CCPIRS				0.871	29 Jun 2018		
	-18,750,000.000	Local	100.000000	-18,750,000.00	100.000000	-18,750,000.00	0.00	49.80
		Base	77.065351	-14,449,753.39	77.402376	-14,512,945.55	-63,192.16	5.51
CANADIAN DOLLAR Total		Local		-7.70		13,187.25	13,194.95	99.63
		Base		-5.95		10,207.24	10,213.19	11.02
POUND STERLING							Exchange Rate:	0.751174
99S0SV806	SWS019901 IRS GBP R F	.55600 1 CCPIRS			0.556	28 Jun 2018		
	8,210,000.000	Local	100.000287	8,210,023.56	100.116659	8,219,577.70	9,554.14	45.61
		Base	133.540437	10,963,669.84	133.280251	10,942,308.57	-21,361.27	4.15
99S0SV814	SWS019901 IRS GBP P V 06MLIBOR 2 CCPIRS				0.661	28 Jun 2018		
	-8,210,000.000	Local	100.000000	-8,210,000.00	100.000000	-8,210,000.00	0.00	45.56
		Base	133.540053	-10,963,638.38	133.124948	-10,929,558.26	34,080.12	4.15
POUND STERLING Total		Local		23.56		9,577.70	9,554.14	91.17
		Base		31.46		12,750.31	12,718.85	8.30
SWEDISH KRONA							Exchange Rate:	8.460700
99S0RSFI7	BWS01796S IRS SEK R F	.35300 SPREAD LEG FOR BWS017962			0.353	12 Apr 2018		
	185,200,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000059	110.10	0.000000	0.00	-110.10	0.00
99S0RSFJ5	BWS01796S IRS SEK P V 03MSTIB STOCKHOLM IBOR 3 MONTH				0.444	12 Apr 2018		
	-185,200,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000059	-110.10	0.000000	0.00	110.10	0.00



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWEDISH KRONA Total								
		Local		0.00		0.00	0.00	0.00
		Base		0.00		0.00	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000
99S0NHPU7	OWP277197 CDS USD R F 5.00000 3A968IAA3				5.0	20 Jun 2017		
	640,000.000	Local	100.081031	640,518.60	86.977103	556,653.46	-83,865.14	0.28
		Base	100.081031	640,518.60	86.977103	556,653.46	-83,865.14	0.21
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	0.33
		Base	100.000000	-640,000.00	100.000000	-640,000.00	0.00	0.24
99S0NHQC6	OWP277213 CDS USD R V 03MEVENT 1 CORPORATE				1.0	20 Jun 2017		
	1,280,000.000	Local	96.079316	1,229,815.24	95.974521	1,228,473.87	-1,341.37	0.63
		Base	96.079316	1,229,815.24	95.974521	1,228,473.87	-1,341.37	0.47
99S0NHQD4	OWP277213 CDS USD P F 5.00000 2 CORPORATE				5.0	20 Jun 2017		
	-1,280,000.000	Local	100.000000	-1,280,000.00	100.000000	-1,280,000.00	0.00	0.65
		Base	100.000000	-1,280,000.00	100.000000	-1,280,000.00	0.00	0.49
99S0PTRC7	BWS014225 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2020		
	0.000	Local	0.000000	-11.48	0.000000	0.00	11.48	0.00
		Base	0.000000	-11.48	0.000000	0.00	11.48	0.00
99S0Q6JR2	BWS015784 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.67405	30 Nov 2022		
	12,028,000.000	Local	100.000000	12,028,000.00	100.000000	12,028,000.00	0.00	6.14
		Base	100.000000	12,028,000.00	100.000000	12,028,000.00	0.00	4.57
99S0Q6JS0	BWS015784 IRS USD P F 1.90000 2 CCPVANILLA				1.9	30 Nov 2022		
	-12,028,000.000	Local	100.000000	-12,028,000.00	104.799746	-12,605,313.45	-577,313.45	6.43
		Base	100.000000	-12,028,000.00	104.799746	-12,605,313.45	-577,313.45	4.79
99S0RJZ61	OWP282650 TRS USD R V 00MCPURN CPURNSA				1.0	22 Mar 2019		
	5,700,000.000	Local	102.730000	5,855,610.00	103.543385	5,901,972.95	46,362.95	3.01
		Base	102.730000	5,855,610.00	103.543385	5,901,972.95	46,362.95	2.24
99S0RJZ79	OWP282650 TRS USD P F 1.69000 INDEX SWAP SLB61W2Q				1.69	22 Mar 2019		

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Prepared by State Street



As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
	-5,700,000.000	Local	102.730000	-5,855,610.00	103.884090	-5,921,393.13	-65,783.13	3.02
		Base	102.730000	-5,855,610.00	103.884090	-5,921,393.13	-65,783.13	2.25
99S0RN7O4	SWS017764 CDS USD R F 5.00000 2 CCPCDX					5.0	20 Jun 2021	
	8,500,000.000	Local	102.722979	8,731,453.25	103.218750	8,773,593.75	42,140.50	4.48
		Base	102.722979	8,731,453.25	103.218750	8,773,593.75	42,140.50	3.33
99S0RN7P1	SWS017764 CDS USD P V 03MEVENT 1 CCPCDX					1.0	20 Jun 2021	
	-8,500,000.000	Local	100.000000	-8,500,000.00	100.000000	-8,500,000.00	0.00	4.34
		Base	100.000000	-8,500,000.00	100.000000	-8,500,000.00	0.00	3.23
99S0RR3L5	0WP283013 TRS USD R V 03MCPURN INDEX SWAP - CPURNSA					1.0	08 Apr 2046	
	1,200,000.000	Local	104.500000	1,254,000.00	109.714471	1,316,573.65	62,573.65	0.67
		Base	104.500000	1,254,000.00	109.714471	1,316,573.65	62,573.65	0.50
99S0RR3M3	0WP283013 TRS USD P F 1.99000 INDEX SWAP 1.99% FIXED					1.99	08 Apr 2046	
	-1,200,000.000	Local	104.500000	-1,254,000.00	115.568145	-1,386,817.74	-132,817.74	0.71
		Base	104.500000	-1,254,000.00	115.568145	-1,386,817.74	-132,817.74	0.53
99S0RX6F2	0WP283179 TRS USD R V 00MCPURN INDEX SWAP - CPURNSA					1.0	25 Apr 2046	
	690,000.000	Local	100.840000	695,796.00	109.791607	757,562.09	61,766.09	0.39
		Base	100.840000	695,796.00	109.791607	757,562.09	61,766.09	0.29
99S0RX6G0	0WP283179 TRS USD P F 1.96400 INDEX SWAP 1.964% FIXED					1.964	25 Apr 2046	
	-690,000.000	Local	100.840000	-695,796.00	114.585313	-790,638.66	-94,842.66	0.40
		Base	100.840000	-695,796.00	114.585313	-790,638.66	-94,842.66	0.30
99S0S2G01	SWS017608 CDS USD R F 1.00000 2 CCPCDX					1.0	20 Jun 2021	
	2,320,000.000	Local	100.674856	2,335,656.65	101.053751	2,344,447.02	8,790.37	1.20
		Base	100.674856	2,335,656.65	101.053751	2,344,447.02	8,790.37	0.89
99S0S2G19	SWS017608 CDS USD P V 03MEVENT 1 CCPCDX					1.0	20 Jun 2021	
	-2,320,000.000	Local	100.000000	-2,320,000.00	100.000000	-2,320,000.00	0.00	1.18
		Base	100.000000	-2,320,000.00	100.000000	-2,320,000.00	0.00	0.88
99S0SKCU9	BWS019380 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.65605	13 Jun 2026	
	1,240,000.000	Local	100.014100	1,240,174.84	100.000000	1,240,000.00	-174.84	0.63
		Base	100.014100	1,240,174.84	100.000000	1,240,000.00	-174.84	0.47
99S0SKCV7	BWS019380 IRS USD P F 1.58000 2 CCPVANILLA					1.58	13 Jun 2026	

& Issue has redenominated but Local is not converted

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Prepared by State Street



As of: June 30, 2016

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-1,240,000.000	Local	100.000000	-1,240,000.00	101.677246	-1,260,797.85	-20,797.85	0.64	
		Base	100.000000	-1,240,000.00	101.677246	-1,260,797.85	-20,797.85	0.48	
99S0SKD04	SWS019281 IRS USD R F 1.18500 2 CCPVANILLA					1.185	13 Jun 2021		
	1,240,000.000	Local	100.000000	1,240,000.00	100.906054	1,251,235.07	11,235.07	0.64	
		Base	100.000000	1,240,000.00	100.906054	1,251,235.07	11,235.07	0.48	
99S0SKD12	SWS019281 IRS USD P V 03MLIBOR 1 CCPVANILLA					0.65605	13 Jun 2021		
	-1,240,000.000	Local	100.000000	-1,240,000.00	100.000000	-1,240,000.00	0.00	0.63	
		Base	100.000000	-1,240,000.00	100.000000	-1,240,000.00	0.00	0.47	
99S0SV707	BWS019927 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.6311	30 Jun 2018		
	11,050,000.000	Local	100.000000	11,050,000.00	100.000000	11,050,000.00	0.00	5.64	
		Base	100.000000	11,050,000.00	100.000000	11,050,000.00	0.00	4.20	
99S0SV715	BWS019927 IRS USD P F .73750 2 CCPVANILLA					0.7375	30 Jun 2018		
	-11,050,000.000	Local	100.000000	-11,050,000.00	99.999263	-11,049,918.56	81.44	5.64	
		Base	100.000000	-11,050,000.00	99.999263	-11,049,918.56	81.44	4.20	
99S0SXE2	BWS019943 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.0	01 Jul 2018		
	14,380,000.000	Local	100.000000	14,380,000.00	100.000000	14,380,000.00	0.00	7.34	
		Base	100.000000	14,380,000.00	100.000000	14,380,000.00	0.00	5.46	
99S0SXEG0	BWS019943 IRS USD P F .76500 2 CCPVANILLA					0.765	01 Jul 2018		
	-14,380,000.000	Local	100.000000	-14,380,000.00	100.049193	-14,387,073.95	-7,073.95	7.34	
		Base	100.000000	-14,380,000.00	100.049193	-14,387,073.95	-7,073.95	5.46	
US DOLLAR Total									
		Local			197,607.10		-553,441.48	-751,048.58	62.37
		Base			197,607.10		-553,441.48	-751,048.58	46.40
SWAPS FIXED INCOME Total									
	0.000	Base			197,632.61		-245,261.16	-442,893.77	68.50

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
18,122,400.000	106,243,385.920	Base		78,401,786.62		78,703,395.46	301,608.84	99.97
Original Face:	87,285,601.240							

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.340842

ADI0LLJP8	AUST 10Y BOND FUT SEP16 XSFE 20160915						15 Sep 2016			
71.000	7,100,000.000	Local	9,670,168.05	9,529,120.87	98.010000	141,047.18		125,654.38	15,392.80	
		Base	7,212,011.59		73.095861	105,192.99		93,468.01	11,724.98	0.00

AUSTRALIAN DOLLAR Total

71.000	7,100,000.000	Local	9,670,168.05	9,529,120.87		141,047.18		125,654.38	15,392.80	
		Base				105,192.99		93,468.01	11,724.98	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0HSWX6	US 10YR NOTE (CBT)SEP16 XCBT 20160921						21 Sep 2016			
16.000	1,600,000.000	Local	2,127,750.00	2,119,052.00	132.984375	8,698.00		9,948.00	-1,250.00	
		Base	2,127,750.00		132.984375	8,698.00		9,948.00	-1,250.00	0.00

ADI0HSY30	US 2YR NOTE (CBT) SEP16 XCBT 20160930						30 Sep 2016			
50.000	10,000,000.000	Local	10,966,406.30	10,895,475.00	109.664063	70,931.30		63,900.00	7,031.30	
		Base	10,966,406.30		109.664063	70,931.30		63,900.00	7,031.30	0.00

ADI0KF8V1	US ULTRA BOND CBT SEP16 XCBT 20160921						21 Sep 2016			
26.000	2,600,000.000	Local	4,845,750.00	4,544,029.37	186.375000	301,720.63		325,283.13	-23,562.50	
		Base	4,845,750.00		186.375000	301,720.63		325,283.13	-23,562.50	0.01

US DOLLAR Total

92.000	14,200,000.000	Local	17,939,906.30	17,558,556.37		381,349.93		399,131.13	-17,781.20	
		Base				381,349.93		399,131.13	-17,781.20	0.01

FUTURES LONG Total

163.000	21,300,000.000	Base				486,542.92		492,599.14	-6,056.22	0.02

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2016

View Date: July 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.901104

GERMANY

ADI0KNNH8	EURO-BUND FUTURE SEP16 XEUR 20160908	08 Sep 2016		
-19.000	-1,900,000.000	Local	-3,175,280.00	-3,120,688.65
		Base	-3,523,766.40	167.120000
				185.461390
			-54,591.35	-50,791.35
			-60,582.74	-56,393.67
				-3,800.00
				-4,189.07
				0.00

GERMANY Total				
-19.000	-1,900,000.000	Local	-3,175,280.00	-3,120,688.65
		Base		
			-54,591.35	-50,791.35
			-60,582.74	-56,393.67
				-3,800.00
				-4,189.07
				0.00

EURO CURRENCY Total

-19.000	-1,900,000.000	Local	-3,175,280.00	-3,120,688.65
		Base		
			-54,591.35	-50,791.35
			-60,582.74	-56,393.67
				-3,800.00
				-4,189.07
				0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0HSWK4	US 5YR NOTE (CBT) SEP16 XCBT 20160930	30 Sep 2016		
-53.000	-5,300,000.000	Local	-6,474,695.34	-6,365,210.59
		Base	-6,474,695.34	122.164063
				122.164063
			-109,484.75	-105,344.12
			-109,484.75	-105,344.12
				-4,140.63
				-4,140.63
				0.00

ADI0KPN34	US LONG BOND(CBT) SEP16 XCBT 20160921	21 Sep 2016		
-25.000	-2,500,000.000	Local	-4,308,593.75	-4,075,836.26
		Base	-4,308,593.75	172.343750
				172.343750
			-232,757.49	-249,163.74
			-232,757.49	-249,163.74
				16,406.25
				16,406.25
				0.01

US DOLLAR Total				
-78.000	-7,800,000.000	Local	-10,783,289.09	-10,441,046.85
		Base		
			-342,242.24	-354,507.86
			-342,242.24	-354,507.86
				12,265.62
				12,265.62
				0.01

FUTURES SHORT Total

-97.000	-9,700,000.000	Base		
			-402,824.98	-410,901.53
				8,076.55
				0.01

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET.

As of: June 30, 2016

View Date: July 1, 2016

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	

FUTURES Total									
66.000	11,600,000.000	Base			83,717.94	81,697.61	2,020.33	0.03	