

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended September 30, 2015

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Short Term Income Fund Unit Value \$1.00	0.01%	0.02%	0.05%	0.07%	0.13%	0.33%	1.45%	2.46%
90-Day Treasury Bill	0.00%	0.01%	0.02%	0.02%	0.06%	0.08%	1.33%	2.36%
HB&T Fixed Income Fund Unit Value \$20.670000	0.29%	0.15%	0.44%	0.53%	0.26%	1.22%	2.44%	3.21%
Barclays US Govt/Credit 1-3 Yr Index	0.30%	0.29%	1.02%	1.19%	0.86%	1.04%	2.85%	3.57%
HB&T Large Cap 500 Index Fund R1 Unit Value \$25.590000	-2.41%	-6.00%	-5.40%	-0.90%	11.79%	12.80%	6.41%	6.57%
S&P 500 Index	-2.47%	-6.44%	-5.29%	-0.61%	12.40%	13.34%	6.80%	6.96%
HB&T Large Cap 500 Index Fund R2 Unit Value \$10.000000	-2.43%	-6.07%	-5.63%	-1.20%	11.49%	12.50%	6.11%	6.27%
S&P 500 Index	-2.47%	-6.44%	-5.29%	-0.61%	12.40%	13.34%	6.80%	6.96%
HB&T Large Cap 500 Index Fund R3 Unit Value \$25.590000	-2.47%	-6.17%	-5.93%	-1.60%	11.09%	12.10%	5.71%	5.87%
S&P 500 Index	-2.47%	-6.44%	-5.29%	-0.61%	12.40%	13.34%	6.80%	6.96%
HB&T Large Cap Growth Index Fund R-Inst Unit Value \$10.510000	-2.45%	-5.33%	-1.78%	N/A	N/A	N/A	N/A	-0.50%
Russell 1000 Growth Index	-2.47%	-5.29%	-1.54%	N/A	N/A	N/A	N/A	0.52%
HB&T Large Cap Value Index Fund R-Inst Unit Value \$10.080000	-2.94%	-8.43%	-8.88%	N/A	N/A	N/A	N/A	-7.70%
Russell 1000 Value Index	-3.02%	-8.39%	-8.96%	N/A	N/A	N/A	N/A	-6.52%
HB&T Mid Cap Blend Index Fund R1 Unit Value \$25.990000	-3.20%	-8.32%	-4.66%	1.29%	12.55%	12.41%	8.00%	9.01%
S&P Mid Cap 400 Index	-3.22%	-8.50%	-4.66%	1.40%	13.12%	12.93%	8.25%	9.37%
HB&T Mid Cap Blend Index Fund R2 Unit Value \$18.910000	-3.25%	-8.42%	-4.95%	0.93%	12.21%	12.14%	7.64%	8.97%
S&P Mid Cap 400 Index	-3.22%	-8.50%	-4.66%	1.40%	13.12%	12.93%	8.25%	9.66%
HB&T Mid Cap Blend Index Fund R3 Unit Value \$27.920000	-3.28%	-8.52%	-5.25%	0.53%	11.81%	11.74%	7.24%	8.57%
S&P Mid Cap 400 Index	-3.22%	-8.50%	-4.66%	1.40%	13.12%	12.93%	8.25%	9.66%
SMART Funds® Index Today R-INST Unit Value \$13.210000	-0.15%	-0.75%	-0.30%	-0.90%	-0.15%	2.04%	3.15%	2.24%
On Target Current TR USD	-0.20%	-1.00%	-0.57%	-1.37%	-0.18%	2.11%	3.14%	N/A
SMART Funds® Index Today R1 Unit Value \$12.520000	-0.24%	-0.86%	-0.47%	-1.25%	0.05%	2.01%	3.03%	3.37%
On Target Current TR USD	-0.22%	-1.06%	-0.76%	-1.62%	-0.43%	1.86%	2.89%	N/A
SMART Funds® Index Today R2 Unit Value \$16.220000	-0.25%	-0.86%	-0.55%	-1.28%	-0.63%	1.51%	2.57%	2.89%
On Target Current TR USD	-0.23%	-1.09%	-0.83%	-1.72%	-0.53%	1.76%	2.79%	N/A
SMART Funds® Index Today R3 Unit Value \$13.310000	-0.25%	-0.92%	-0.67%	-1.41%	-0.88%	1.24%	2.30%	2.63%
On Target Current TR USD	-0.25%	-1.16%	-1.06%	-2.02%	-0.83%	1.46%	2.49%	N/A

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SMART Funds® Index 2020 R-INST Unit Value \$11.910000	-1.08%	-3.33%	-2.78%	-2.78%	1.53%	3.29%	3.51%	2.97%
On Target 2020 TR USD	-1.00%	-3.08%	-2.78%	-2.49%	2.12%	4.30%	3.96%	N/A
SMART Funds® Index 2020 R1 Unit Value \$12.000000	-1.18%	-3.46%	-3.06%	-3.14%	1.16%	3.37%	3.27%	5.60%
On Target 2020 TR USD	-1.02%	-3.15%	-2.97%	-2.74%	1.87%	4.05%	3.71%	N/A
SMART Funds® Index 2020 R2 Unit Value \$10.930000	-1.18%	-3.45%	-3.10%	-3.19%	1.03%	2.87%	3.01%	5.41%
On Target 2020 TR USD	-1.03%	-3.17%	-3.04%	-2.84%	1.77%	3.95%	3.61%	N/A
SMART Funds® Index 2020 R3 Unit Value \$10.000000	-1.14%	-3.41%	-3.10%	-3.26%	0.98%	2.74%	2.82%	5.26%
On Target 2020 TR USD	-1.05%	-3.25%	-3.27%	-3.14%	1.47%	3.65%	3.31%	N/A
SMART Funds® Index 2030 R-INST Unit Value \$17.290000	-2.04%	-6.24%	-5.57%	-5.52%	2.77%	4.72%	3.92%	4.24%
On Target 2030 TR USD	-1.71%	-5.65%	-4.99%	-4.51%	4.17%	5.87%	4.52%	N/A
SMART Funds® Index 2030 R1 Unit Value \$15.970000	-2.07%	-6.29%	-5.80%	-5.80%	2.46%	4.41%	3.65%	7.07%
On Target 2030 TR USD	-1.73%	-5.71%	-5.18%	-4.76%	3.92%	5.62%	4.27%	N/A
SMART Funds® Index 2030 R2 Unit Value \$20.900000	-2.06%	-6.28%	-5.77%	-5.81%	2.30%	4.24%	3.35%	6.82%
On Target 2030 TR USD	-1.74%	-5.74%	-5.26%	-4.86%	3.82%	5.52%	4.17%	N/A
SMART Funds® Index 2030 R3 Unit Value \$16.500000	-2.07%	-6.25%	-5.74%	-5.85%	2.07%	3.97%	3.09%	6.55%
On Target 2030 TR USD	-1.76%	-5.81%	-5.48%	-5.16%	3.52%	5.22%	3.87%	N/A
SMART Funds® Index 2040 R-INST Unit Value \$13.030000	-2.18%	-6.73%	-5.92%	-5.58%	3.19%	5.26%	4.10%	4.37%
On Target 2040 TR USD	-1.89%	-6.26%	-5.53%	-5.02%	4.37%	6.00%	4.59%	N/A
SMART Funds® Index 2040 R1 Unit Value \$13.150000	-2.21%	-6.75%	-6.07%	-5.80%	2.86%	4.96%	3.84%	7.35%
On Target 2040 TR USD	-1.91%	-6.32%	-5.72%	-5.27%	4.12%	5.75%	4.34%	N/A
SMART Funds® Index 2040 R2 Unit Value \$11.910000	-2.22%	-6.81%	-6.15%	-5.92%	2.72%	4.45%	3.37%	6.85%
On Target 2040 TR USD	-1.92%	-6.35%	-5.80%	-5.37%	4.02%	5.65%	4.24%	N/A
SMART Funds® Index 2040 R3 Unit Value \$10.000000	-2.18%	-6.74%	-6.07%	-5.79%	2.79%	4.40%	3.18%	6.68%
On Target 2040 TR USD	-1.94%	-6.42%	-6.02%	-5.67%	3.72%	5.35%	3.94%	N/A
SMART Funds® Index 2050 R-INST Unit Value \$16.330000	-2.45%	-7.43%	-6.36%	-5.99%	3.54%	5.44%	4.19%	4.75%
On Target 2050 TR USD	-1.89%	-6.26%	-5.53%	-5.01%	4.39%	6.02%	4.60%	N/A
SMART Funds® Index 2050 R1 Unit Value \$12.610000	-2.49%	-7.52%	-6.56%	-6.21%	3.26%	5.23%	3.96%	7.53%
On Target 2050 TR USD	-1.91%	-6.32%	-5.71%	-5.26%	4.14%	5.77%	4.35%	N/A

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SMART Funds® Index 2050 R2 Unit Value \$18.900000	-2.48%	-7.49%	-6.57%	-6.25%	3.07%	4.93%	3.61%	7.20%
On Target 2050 TR USD	-1.92%	-6.34%	-5.79%	-5.36%	4.04%	5.67%	4.25%	N/A
SMART Funds® Index 2050 R3 Unit Value \$14.090000	-2.45%	-7.46%	-6.52%	-6.23%	2.89%	4.68%	3.36%	6.96%
On Target 2050 TR USD	-1.94%	-6.42%	-6.01%	-5.66%	3.74%	5.37%	3.95%	N/A
HB&T MetLife Stable Value Fund #29551 R1 Unit Value \$11.500000	0.17%	0.52%	1.41%	1.86%	1.74%	1.97%	N/A	2.20%
BarCap Govt/Credit 1-5 Yr Tr USD	0.47%	0.60%	1.55%	1.97%	1.15%	1.60%	N/A	2.52%
HB&T MetLife Stable Value Fund #29551 R2 Unit Value \$11.240000	0.18%	0.36%	1.17%	1.54%	1.37%	1.62%	N/A	1.84%
BarCap Govt/Credit 1-5 Yr Tr USD	0.47%	0.60%	1.55%	1.97%	1.15%	1.60%	N/A	2.52%
HBS MetLife Stable Value Fund R1 Unit Value \$10.260000	0.20%	0.59%	1.38%	1.79%	N/A	N/A	N/A	1.73%
Barclays US Aggregate	0.66%	1.08%	1.73%	2.95%	N/A	N/A	N/A	3.08%
HBS MetLife Stable Value Fund R2 Unit Value \$10.180000	0.10%	0.39%	0.99%	1.29%	N/A	N/A	N/A	1.20%
Barclays US Aggregate	0.66%	1.08%	1.73%	2.95%	N/A	N/A	N/A	3.08%
Merganser Short Term Bond Institutional Trust R1 Unit Value \$10.220000	0.59%	0.79%	1.59%	1.69%	N/A	N/A	N/A	1.46%
Barclays US Govt/Credit 1-3 Yr TR USD	0.30%	0.29%	1.02%	1.19%	N/A	N/A	N/A	1.04%
Merganser Core Bond Institutional Trust R1 Unit Value \$10.510000	0.86%	1.25%	1.84%	3.04%	N/A	N/A	N/A	2.93%
Barclay's US Aggregate	0.68%	1.23%	1.13%	2.94%	N/A	N/A	N/A	3.15%
MIZAN All Equity Moderate Allocation Fund R1 Unit Value \$22.060000	-2.99%	-7.12%	-1.56%	5.80%	13.10%	14.95%	N/A	14.53%
Russell 3000	-2.91%	-7.25%	-5.45%	-0.49%	12.53%	13.28%	N/A	12.72%
MIZAN All Equity Moderate Allocation Fund R2 Unit Value \$22.280000	-3.00%	-7.17%	-1.59%	5.79%	13.10%	17.38%	N/A	14.72%
Russell 3000	-2.91%	-7.25%	-5.45%	-0.49%	12.53%	13.28%	N/A	12.72%
MIZAN All Equity Moderate Allocation Fund R3 Unit Value \$22.280000	-3.00%	-7.17%	-1.59%	5.79%	13.10%	17.38%	N/A	14.72%
Russell 3000	-2.91%	-7.25%	-5.45%	-0.49%	12.53%	13.28%	N/A	12.72%
Advice Portfolios Moderate Conservative Fund R Unit Value \$13.810000	-0.36%	-1.57%	-2.88%	-2.26%	0.00%	0.92%	N/A	1.32%
Dow Jones Conservative Index	-0.20%	-0.84%	-0.98%	-0.16%	1.40%	3.10%	N/A	3.49%
Advice Portfolios Moderate Conservative Fund R2 Unit Value \$16.250000	-0.42%	-1.76%	-3.44%	-3.01%	-0.75%	0.17%	N/A	0.57%
Dow Jones Conservative Index	-0.20%	-0.84%	-0.98%	-0.16%	1.40%	N/A	N/A	3.30%
Advice Portfolios Moderate Conservative Fund R3 Unit Value \$12.840000	-0.54%	-1.91%	-3.89%	-3.60%	-1.14%	-0.05%	1.87%	2.02%
Dow Jones Conservative Index	-0.20%	-0.84%	-0.98%	-0.16%	1.40%	3.10%	4.45%	4.43%

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Advice Portfolios Moderate Fund R Unit Value \$16.490000	-1.14%	-3.34%	-4.07%	-3.62%	1.87%	3.11	N/A	3.82%
Dow Jones Moderate Conservative Index	-0.89%	-2.72%	-2.30%	-1.03%	3.73%	4.92%	N/A	5.66%
Advice Portfolios Moderate Fund R2 Unit Value \$11.160000	-1.24%	-3.54%	-4.62%	-4.37%	1.51%	N/A	N/A	2.30%
Dow Jones Moderate Conservative Index	-0.89%	-2.72%	-2.30%	-1.03%	3.73%	N/A	N/A	4.98%
Advice Portfolios Moderate Fund R3 Unit Value \$15.330000	-2.23%	-3.83%	-5.25%	-5.08%	0.64%	2.11%	2.95%	3.43%
Dow Jones Moderate Conservative Index	-0.89%	-2.72%	-2.30%	-1.03%	3.73%	4.92%	4.82%	5.04%
Advice Portfolios Moderate Growth Fund R Unit Value \$18.250000	-1.99%	-5.15%	-5.10%	-4.30%	3.67%	4.44%	N/A	5.24%
Dow Jones Moderate Index	-1.89%	-5.10%	-3.54%	-1.83%	5.70%	6.52%	N/A	7.63%
Advice Portfolios Moderate Growth Fund R2 Unit Value \$11.630000	-2.10%	-5.37%	-5.68%	-5.06%	2.88%	N/A	N/A	3.17%
Dow Jones Moderate Index	-1.89%	-5.10%	-3.54%	-1.83%	5.70%	N/A	N/A	6.41%
Advice Portfolios Moderate Growth Fund R3 Unit Value \$17.000000	-2.13%	-5.50%	-5.92%	-5.40%	2.56%	3.48%	3.30%	3.92%
Dow Jones Moderate Index	-1.89%	-5.10%	-3.54%	-1.83%	5.70%	6.52%	5.44%	5.92%
Advice Portfolios Growth Fund R Unit Value \$21.190000	-2.62%	-6.82%	-5.65%	-4.03%	6.24%	6.17%	N/A	7.09%
Dow Jones Moderately Aggressive Index	-2.95%	-7.74%	-5.24%	-3.10%	7.39%	7.83%	N/A	9.35%
Advice Portfolios Growth Fund R2 Unit Value \$12.470000	-2.73%	-7.01%	-6.24%	-4.81%	5.43%	N/A	N/A	4.67%
Dow Jones Moderately Aggressive Index	-2.95%	-7.74%	-5.24%	-3.10%	7.39%	N/A	N/A	7.54%
Advice Portfolios Growth Fund R3 Unit Value \$19.780000	-2.61%	-7.01%	-6.30%	-4.95%	5.16%	5.22%	3.59%	4.37%
Dow Jones Moderately Aggressive Index	-2.95%	-7.74%	-5.24%	-3.10%	7.39%	7.83%	5.85%	6.57%
Advice Portfolios High Growth Fund R Unit Value \$22.390000	-2.91%	-7.63%	-5.41%	-3.82%	7.51%	6.45%	N/A	7.49%
Dow Jones Aggressive Index	-3.89%	-10.08%	-6.79%	-4.25%	9.08%	9.20%	N/A	11.11%
Advice Portfolios High Growth Fund R2 Unit Value \$12.480000	-2.95%	-7.76%	-5.88%	-4.51%	6.71%	N/A	N/A	4.69%
Dow Jones Aggressive Index	-3.89%	-10.08%	-6.79%	-4.25%	9.08%	N/A	N/A	8.74%
Advice Portfolios High Growth Fund R3 Unit Value \$20.890000	-2.97%	-7.85%	-6.11%	-4.79%	6.38%	5.50%	3.83%	4.80%
Dow Jones Aggressive Index	-3.89%	-10.08%	-6.79%	-4.25%	9.08%	9.20%	6.23%	7.18%
Tactical Core Stable Value Fund R Unit Value \$11.250000	0.09%	0.36%	1.17%	1.53%	1.43%	1.53%	N/A	1.53%
Barclays US Aggregate	0.68%	1.23%	1.13%	2.94%	1.71%	3.10%	N/A	3.10%
Tactical Core Stable Value Fund R2 Unit Value \$10.810000	0.09%	0.19%	0.65%	0.84%	0.69%	N/A	N/A	0.90%
Barclays US Aggregate	0.68%	1.23%	1.13%	2.94%	1.71%	N/A	N/A	3.25%

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Clear Sailing Investment Group Cons Fund R1 Unit Value \$11.280000	-1.48%	-2.00%	-1.48%	-0.35%	N/A	N/A	N/A	4.22%
Morningstar Conservative Target Risk	-0.30%	-1.17%	-1.24%	-0.71%	N/A	N/A	N/A	1.89%
Clear Sailing Investment Group Cons Fund R2 Unit Value \$11.320000	-1.50%	-2.06%	-1.65%	-0.58%	N/A	N/A	N/A	3.99%
Morningstar Conservative Target Risk	-0.30%	-1.17%	-1.24%	-0.71%	N/A	N/A	N/A	1.89%
Clear Sailing Investment Group Balanced Fund R1 Unit Value \$11.560000	-3.18%	-6.09%	-5.32%	-5.79%	N/A	N/A	N/A	5.10%
Morningstar Moderate Target Risk	-1.84%	-5.13%	-4.06%	-2.94%	N/A	N/A	N/A	5.55%
Clear Sailing Investment Group Balanced Fund R2 Unit Value \$11.610000	-3.20%	-6.15%	-5.49%	-6.02%	N/A	N/A	N/A	4.87%
Morningstar Moderate Target Risk	-1.84%	-5.13%	-4.06%	-2.94%	N/A	N/A	N/A	5.55%
Clear Sailing Investment Group Growth Fund R1 Unit Value \$12.100000	-4.04%	-7.70%	-6.71%	-6.56%	N/A	N/A	N/A	6.75%
Morningstar Moderately Aggressive Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	N/A	N/A	N/A	7.15%
Clear Sailing Investment Group Growth Fund R2 Unit Value \$12.150000	-4.06%	-7.76%	-6.88%	-6.79%	N/A	N/A	N/A	6.52%
Morningstar Moderately Aggressive Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	N/A	N/A	N/A	7.15%
FACETS LifeStyle Conservative Fund R5 Unit Value \$11.250000	-0.44%	-2.78%	-2.52%	-0.88%	0.48%	N/A	N/A	1.33%
MorningStar Moderatly Cons Target Risk	-1.03%	-3.00%	-2.44%	-1.48%	3.75%	N/A	N/A	4.96%
FACETS LifeStyle Conservative Fund R6 Unit Value \$11.300000	-0.44%	-2.75%	-2.33%	-0.62%	0.69%	N/A	N/A	1.53%
MorningStar Moderatly Cons Target Risk	-1.03%	-3.00%	-2.44%	-1.48%	3.75%	N/A	N/A	4.96%
FACETS LifeStyle Moderate Fund R5 Unit Value \$11.140000	-1.24%	-5.11%	-4.13%	-1.07%	1.99%	N/A	N/A	2.48%
Morningstar Moderate Target Risk	-1.84%	-5.13%	-4.06%	-2.94%	5.24%	N/A	N/A	6.41%
FACETS LifeStyle Moderate Fund R6 Unit Value \$11.230000	-1.23%	-4.99%	-3.93%	-0.88%	2.20%	N/A	N/A	2.68%
Morningstar Moderate Target Risk	-1.84%	-5.13%	-4.06%	-2.94%	5.24%	N/A	N/A	6.41%
FACETS LifeStyle Aggressive Fund R5 Unit Value \$11.210000	-1.84%	-6.43%	-5.16%	-1.75%	3.67%	N/A	N/A	2.46%
Morningstar Moderately Aggressive Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	N/A	N/A	7.69%
FACETS LifeStyle Aggressive Fund R6 Unit Value \$11.310000	-1.82%	-6.37%	-5.04%	-1.57%	3.88%	N/A	N/A	2.69%
Morningstar Moderately Aggressive Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	N/A	N/A	7.69%
FACETS Target Retirement NOW Fund R5 Unit Value \$9.740000	-0.41%	-2.70%	-2.40%	-0.61%	NA/	N/A	N/A	-2.67%
S&P Target Date Retirement Income TR USD	-0.72%	-2.09%	-1.31%	0.17%	N/A	N/A	N/A	-1.06%
FACETS Target Retirement NOW Fund R6 Unit Value \$9.760000	-0.41%	-2.69%	-2.30%	-0.41%	N/A	N/A	N/A	-2.49%
S&P Target Date Retirement Income TR USD	-0.72%	-2.09%	-1.31%	0.17%	N/A	N/A	N/A	-1.06%

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Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
FACETS Target Retirement 2020 Fund R5 Unit Value \$9.670000	-1.02%	-4.26%	-3.49%	-0.92%	N/A	N/A	N/A	-3.32%
S&P TARGET DATE 2020 INDEX	-1.64%	-4.47%	-2.77%	-0.86%	N/A	N/A	N/A	-2.67%
FACETS Target Retirement 2020 Fund R6 Unit Value \$9.690000	-0.82%	-4.15%	-3.39%	-0.72%	N/A	N/A	N/A	-3.13%
S&P TARGET DATE 2020 INDEX	-1.64%	-4.47%	-2.77%	-0.86%	N/A	N/A	N/A	-2.67%
FACETS Target Retirement 2030 Fund R5 Unit Value \$9.600000	-1.44%	-5.42%	-4.38%	-1.44%	N/A	N/A	N/A	-3.96%
S&P TARGET DATE 2030 INDEX	-2.12%	-5.68%	-3.56%	-1.67%	N/A	N/A	N/A	-3.76%
FACETS Target Retirement 2030 Fund R6 Unit Value \$9.620000	-1.43%	-5.41%	-4.28%	-1.23%	N/A	N/A	N/A	-3.78%
S&P TARGET DATE 2030 INDEX	-2.12%	-5.68%	-3.56%	-1.67%	N/A	N/A	N/A	-3.76%
FACETS Target Retirement 2040 Fund R5 Unit Value \$9.560000	-1.85%	-6.37%	-5.06%	-1.65%	N/A	N/A	N/A	-4.33%
S&P TARGET DATE 2040 INDEX	-2.47%	-6.60%	-4.16%	-2.21%	N/A	N/A	N/A	-4.48%
FACETS Target Retirement 2040 Fund R6 Unit Value \$9.580000	-1.74%	-6.35%	-4.96%	-1.44%	N/A	N/A	N/A	-4.15%
S&P TARGET DATE 2040 INDEX	-2.47%	-6.60%	-4.16%	-2.21%	N/A	N/A	N/A	-4.48%
FACETS Target Retirement 2050 Fund R5 Unit Value \$9.500000	-2.06%	-6.59%	-5.38%	-1.86%	N/A	N/A	N/A	-4.89%
S&P Target Date 2050 TR USD	-2.71%	-7.22%	-4.58%	-2.59%	N/A	N/A	N/A	-5.00%
FACETS Target Retirement 2050 Fund R6 Unit Value \$9.550000	-1.44%	-6.10%	-4.88%	-1.34%	N/A	N/A	N/A	-4.43%
S&P Target Date 2050 TR USD	-2.71%	-7.22%	-4.58%	-2.59%	N/A	N/A	N/A	-5.00%
First Trust Counter Inflation Portfolio R1 Unit Value \$8.870000	-4.93%	-12.09%	-14.05%	-21.99%	-9.18%	-3.15%	N/A	-2.09%
12.5 TPS 12.5 CTUSINFLNK 25 Enrgy 25 MAT DJ AIG	-4.63%	-12.22%	-13.83%	-18.09%	-4.15%	1.77%	N/A	3.30%
First Trust Counter Inflation Portfolio R2 Unit Value \$8.580000	-4.98%	-12.18%	-14.37%	-22.42%	-9.64%	-3.64%	N/A	-2.67%
12.5 TPS 12.5 CTUSINFLNK 25 Enrgy 25 MAT DJ AIG	-4.63%	-12.22%	-13.83%	-18.09%	-4.15%	1.77%	N/A	3.30%
First Trust Counter Inflation Portfolio R3 Unit Value \$9.220000	-5.05%	-8.08%	-10.57%	-19.05%	-7.58%	-2.38%	N/A	-1.42%
12.5 TPS 12.5 CTUSINFLNK 25 Enrgy 25 MAT DJ AIG	-4.63%	-12.22%	-13.83%	-18.09%	-4.15%	1.77%	N/A	3.30%
First Trust All Equity Allocation Portfolio R0 Unit Value \$12.590000	-4.69%	-10.33%	-6.60%	-5.69%	10.82%	N/A	N/A	5.67%
S&P 500 Index	-2.47%	-6.44%	-5.29%	-0.61%	12.40%	N/A	N/A	10.41%
First Trust All Equity Allocation Portfolio R1 Unit Value \$12.230000	-4.68%	-10.47%	-6.93%	-6.14%	10.28%	8.38%	N/A	2.50%
S&P 500 Index	-2.47%	-6.44%	-5.29%	-0.61%	12.40%	13.34%	N/A	5.73%
First Trust All Equity Allocation Portfolio R2 Unit Value \$12.010000	-4.68%	-10.57%	-7.26%	-6.61%	9.73%	7.75%	N/A	2.46%
S&P 500 Index	-2.47%	-6.44%	-5.29%	-0.61%	12.40%	13.34%	N/A	6.70%

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First Trust All Equity Allocation Portfolio R3 Unit Value \$24.030000	-4.76%	-10.40%	-7.18%	-6.64%	9.89%	7.76%	N/A	13.48%
S&P 500 Index	-2.47%	-6.44%	-5.29%	-0.61%	12.40%	13.34%	N/A	15.96%
First Trust Target Date Fund 2010 R0 Unit Value \$14.370000	0.21%	-0.28%	0.00%	2.42%	4.07%	N/A	N/A	4.46%
US OE Target Date 2000-2010	-1.55%	-4.06%	-2.81%	-1.77%	4.14%	N/A	N/A	3.68%
First Trust Target Date Fund 2010 R1 Unit Value \$13.910000	0.14%	-0.36%	-0.93%	1.24%	3.32%	4.88%	N/A	5.57%
US OE Target Date 2000-2010	-1.55%	-4.06%	-2.81%	-1.77%	4.14%	5.36%	N/A	6.43%
First Trust Target Date Fund 2010 R2 Unit Value \$13.750000	0.07%	-0.43%	-1.22%	0.88%	3.01%	4.64%	N/A	5.37%
US OE Target Date 2000-2010	-1.55%	-4.06%	-2.81%	-1.77%	4.14%	5.36%	N/A	6.43%
First Trust Target Date Fund 2010 R3 Unit Value \$13.880000	0.14%	-0.50%	-1.49%	0.58%	4.11%	5.05%	N/A	5.54%
US OE Target Date 2000-2010	-1.55%	-4.06%	-2.81%	-1.77%	4.14%	5.36%	N/A	6.43%
First Trust Target Date Fund 2020 R0 Unit Value \$15.040000	-0.07%	-1.70%	-1.18%	2.80%	7.55%	N/A	N/A	5.85%
US OE Target Date 2016-2020	-1.97%	-5.19%	-3.64%	-2.21%	5.70%	N/A	N/A	4.57%
First Trust Target Date Fund 2020 R1 Unit Value \$14.700000	-0.07%	-1.80%	-1.47%	2.23%	7.00%	7.56%	N/A	6.54%
US OE Target Date 2016-2020	-1.97%	-5.19%	-3.64%	-2.21%	5.70%	6.72%	N/A	7.77%
First Trust Target Date Fund 2020 R2 Unit Value \$14.330000	-0.14%	-1.92%	-1.85%	1.70%	6.51%	7.08%	N/A	6.09%
US OE Target Date 2016-2020	-1.97%	-5.19%	-3.64%	-2.21%	5.70%	6.72%	N/A	7.77%
First Trust Target Date Fund 2020 R3 Unit Value \$14.040000	-0.14%	-1.96%	-2.02%	1.45%	6.24%	6.72%	N/A	5.74%
US OE Target Date 2016-2020	-1.97%	-5.19%	-3.64%	-2.21%	5.70%	6.72%	N/A	7.77%
First Trust Target Date Fund 2030 R0 Unit Value \$15.360000	-0.58%	-3.15%	-1.85%	2.47%	9.34%	N/A	N/A	6.05%
US OE Target Date 2026-2030	-2.65%	-6.93%	-4.57%	-3.05%	7.30%	N/A	N/A	5.10%
First Trust Target Date Fund 2030 R1 Unit Value \$15.180000	-0.59%	-3.19%	-2.00%	2.22%	8.88%	8.66%	N/A	7.10%
US OE Target Date 2026-2030	-2.65%	-6.93%	-4.57%	-3.05%	7.30%	7.83%	N/A	8.74%
First Trust Target Date Fund 2030 R2 Unit Value \$14.850000	-0.67%	-3.32%	-2.43%	1.64%	8.36%	8.36%	N/A	6.72%
US OE Target Date 2026-2030	-2.65%	-6.93%	-4.57%	-3.05%	7.30%	7.83%	N/A	8.74%
First Trust Target Date Fund 2030 R3 Unit Value \$14.440000	-0.69%	-3.35%	-2.56%	1.48%	8.26%	7.93%	N/A	6.23%
US OE Target Date 2026-2030	-2.65%	-6.93%	-4.57%	-3.05%	7.30%	7.83%	N/A	8.74%
First Trust Target Date Fund 2040 R0 Unit Value \$15.650000	-0.63%	-3.34%	-2.00%	2.22%	9.71%	N/A	N/A	6.50%
US OE Target Date 2036-2040	-3.05%	-7.83%	-5.28%	-3.52%	8.19%	N/A	N/A	5.60%

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First Trust Target Date Fund 2040 R1 Unit Value \$15.320000	-0.65%	-3.47%	-2.23%	1.93%	9.28%	9.08%	N/A	7.26%
US OE Target Date 2036-2040	-3.05%	-7.83%	-5.28%	-3.52%	8.19%	8.53%	N/A	9.27%
First Trust Target Date Fund 2040 R2 Unit Value \$15.070000	-0.66%	-3.46%	-2.52%	1.48%	8.80%	8.72%	N/A	6.97%
US OE Target Date 2036-2040	-3.05%	-7.83%	-5.28%	-3.52%	8.19%	8.53%	N/A	9.27%
First Trust Target Date Fund 2040 R3 Unit Value \$14.750000	-0.67%	-3.53%	-2.70%	1.30%	8.65%	8.37%	N/A	6.60%
US OE Target Date 2036-2040	-3.05%	-7.83%	-5.28%	-3.52%	8.19%	8.53%	N/A	9.27%
First Trust Target Date Fund 2050 R0 Unit Value \$9.460000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Morningstar Trgt Date 2050+ Mod EW	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
First Trust Target Date Fund 2050 R1 Unit Value \$9.450000	NA	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Morningstar Trgt Date 2050+ Mod EW	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
First Trust Target Date Fund 2050 R2 Unit Value \$9.460000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Morningstar Trgt Date 2050+ Mod EW	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
First Trust Target Date Fund 2050 R3 Unit Value \$9.420000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Morningstar Trgt Date 2050+ Mod EW	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Haverford Balanced Collective Fund R1 Unit Value \$10.270000	-1.63%	-5.43%	-5.17%	-3.20%	N/A	N/A	N/A	1.08%
Morningstar Moderate Target Risk Fund	-1.84%	-5.13%	-4.06%	-2.94%	N/A	N/A	N/A	0.88%
Haverford Moderately Aggressive Collective Fund R1 Unit Value \$10.270000	-2.00%	-6.89%	-6.64%	-4.11%	N/A	N/A	N/A	0.91%
Morningstar Aggressive Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	N/A	N/A	N/A	0.40%
Haverford Aggressive Collective Fund R1 Unit Value \$10.200000	-2.76%	-8.85%	-8.60%	-5.90%	N/A	N/A	N/A	0.38%
Morningstar Aggressive Target Risk	-3.28%	-8.85%	-6.54%	-5.28%	N/A	N/A	N/A	0.09%
Haverford Moderately Conservative Collective Fund R1 Unit Value \$10.260000	-0.97%	-3.75%	-3.66%	-2.19%	N/A	N/A	N/A	1.30%
Morningstar Moderately Cons Target Risk	-1.03%	-3.00%	-2.44%	-1.48%	N/A	N/A	N/A	1.21%
Horizon Conservation Plus with Risk Assist Fund R1 Unit Value \$9.830000	-0.79%	-1.72%	-2.22%	-0.92%	1.35%	N/A	N/A	-0.52%
MorningStar Conservative Target Risk Index	-0.30%	-1.17%	-1.24%	-0.71%	N/A	N/A	N/A	1.88%
Horizon Conservation Plus with Risk Assist Fund R2 Unit Value \$9.830000	-0.81%	-1.78%	-2.41%	-1.17%	1.10%	N/A	N/A	-0.77%
MorningStar Conservative Target Risk Index	-0.30%	-1.17%	-1.24%	-0.71%	N/A	N/A	N/A	1.88%
Horizon Conservation Plus with Risk Assist Fund R3 Unit Value \$9.690000	-0.82%	-1.82%	-2.52%	-1.32%	0.95%	N/A	N/A	-0.92%
MorningStar Conservative Target Risk Index	-0.30%	-1.17%	-1.24%	-0.71%	N/A	N/A	N/A	1.88%

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	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Horizon Conservation Plus with Risk Assist Fund R4 Unit Value \$9.550000	-0.85%	-1.92%	-2.82%	-1.72%	0.55%	N/A	N/A	-1.32%
MorningStar Conservative Target Risk Index	-0.30%	-1.17%	-1.24%	-0.71%	N/A	N/A	N/A	1.88%
Horizon Conservative with Risk Assist Fund R1 Unit Value \$10.960000	-1.53%	-3.52%	-3.78%	-1.97%	N/A	N/A	N/A	3.35%
MorningStar Moderately Conservative Trg Risk Idx	-1.03%	-3.00%	-2.44%	-1.48%	N/A	N/A	N/A	3.98%
Horizon Conservative with Risk Assist Fund R2 Unit Value \$10.960000	-1.55%	-3.58%	-3.97%	-2.22%	N/A	N/A	N/A	3.40%
MorningStar Moderately Conservative Trg Risk Idx	-1.03%	-3.00%	-2.44%	-1.48%	N/A	N/A	N/A	3.98%
Horizon Conservative with Risk Assist Fund R3 Unit Value \$10.840000	-1.56%	-3.62%	-4.08%	-2.37%	N/A	N/A	N/A	2.95%
MorningStar Moderately Conservative Trg Risk Idx	-1.03%	-3.00%	-2.44%	-1.48%	N/A	N/A	N/A	3.98%
Horizon Conservative with Risk Assist Fund R4 Unit Value \$10.890000	-1.60%	-3.72%	-4.38%	-2.77%	N/A	N/A	N/A	2.55%
MorningStar Moderately Conservative Trg Risk Idx	-1.03%	-3.00%	-2.44%	-1.48%	N/A	N/A	N/A	3.98%
Horizon Moderate with Risk Assist Fund R1 Unit Value \$11.490000	-2.04%	-5.47%	-5.43%	-3.25%	4.71%	N/A	N/A	4.69%
MorningStar Moderate Target Risk Index	-1.84%	-5.13%	-4.06%	-2.94%	5.24%	N/A	N/A	5.89%
Horizon Moderate with Risk Assist Fund R2 Unit Value \$11.490000	-2.06%	-5.53%	-5.62%	-3.50%	4.46%	N/A	N/A	4.44%
MorningStar Moderate Target Risk Index	-1.84%	-5.13%	-4.06%	-2.94%	5.24%	N/A	N/A	5.89%
Horizon Moderate with Risk Assist Fund R3 Unit Value \$11.350000	-2.07%	-5.57%	-5.73%	-3.65%	4.31%	N/A	N/A	4.29%
MorningStar Moderate Target Risk Index	-1.84%	-5.13%	-4.06%	-2.94%	5.24%	N/A	N/A	5.89%
Horizon Moderate with Risk Assist Fund R4 Unit Value \$11.390000	-2.10%	-5.67%	-6.03%	-4.05%	3.91%	N/A	N/A	3.89%
MorningStar Moderate Target Risk Index	-1.84%	-5.13%	-4.06%	-2.94%	5.24%	N/A	N/A	5.89%
Horizon Growth with Risk Assist Fund R1 Unit Value \$11.370000	-2.49%	-7.47%	-7.27%	-4.83%	5.22%	N/A	N/A	4.30%
MorningStar Moderately Agg Target Risk Index	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	N/A	N/A	7.45%
Horizon Growth with Risk Assist Fund R2 Unit Value \$11.370000	-2.51%	-7.53%	-7.46%	-5.08%	4.97%	N/A	N/A	4.05%
MorningStar Moderately Agg Target Risk Index	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	N/A	N/A	7.45%
Horizon Growth with Risk Assist Fund R3 Unit Value \$11.240000	-2.52%	-7.57%	-7.57%	-5.23%	4.82%	N/A	N/A	3.90%
MorningStar Moderately Agg Target Risk Index	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	N/A	N/A	7.45%
Horizon Growth with Risk Assist Fund R4 Unit Value \$11.240000	-2.55%	-7.67%	-7.87%	-5.63%	4.42%	N/A	N/A	3.50%
MorningStar Moderately Agg Target Risk Index	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	N/A	N/A	7.45%
Horizon Focused with Risk Assist Fund R1 Unit Value \$12.080000	-3.37%	-9.05%	-8.71%	-6.98%	5.80%	N/A	N/A	5.68%
MorningStar Aggressive Target Risk Index	-3.28%	-8.85%	-6.54%	-5.28%	7.82%	N/A	N/A	7.58%

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Horizon Focused with Risk Assist Fund R2 Unit Value \$12.080000	-3.39%	-9.11%	-8.90%	-7.23%	5.55%	N/A	N/A	5.43%
MorningStar Aggressive Target Risk Index	-3.28%	-8.95%	-6.54%	-5.28%	7.82%	N/A	N/A	7.58%
Horizon Focused with Risk Assist Fund R3 Unit Value \$11.920000	-3.40%	-9.15%	-9.01%	-7.38%	5.40%	N/A	N/A	5.28%
MorningStar Aggressive Target Risk Index	-3.28%	-8.85%	-6.54%	-5.28%	7.82%	N/A	N/A	7.58%
Horizon Focused with Risk Assist Fund R4 Unit Value \$11.940000	-3.34%	-9.25%	-9.31%	-7.78%	5.00%	N/A	N/A	4.88%
MorningStar Aggressive Target Risk Index	-3.28%	-8.85%	-6.54%	-5.28%	7.82%	N/A	N/A	7.58%
P-Solve Return Seeking Fund R Unit Value \$11.210000	-2.90%	-7.31%	-5.20%	-5.37%	N/A	N/A	N/A	2.90%
Dow Jones Moderate Index	-1.89%	-5.10%	-3.54%	-1.83%	N/A	N/A	N/A	4.55%
P-Solve Long Credit Fund R Unit Value \$11.340000	0.44%	0.71%	-3.47%	0.53%	N/A	N/A	N/A	6.99%
Barclays US Long Credit	0.36%	0.52%	-3.93%	-0.03%	N/A	N/A	N/A	6.55%
Royce Premier Collective Trust Fund R-Inst Unit Value \$8.470000	-5.89%	-12.23%	-10.56%	-9.89%	N/A	N/A	N/A	-13.95%
Russell 2000	-4.91%	-11.92%	-7.73%	1.25%	N/A	N/A	N/A	-0.15%
Sage All Cap Equity Plus Fund R1 Unit Value \$10.530000	-3.39%	-7.95%	-6.48%	-1.40%	N/A	N/A	N/A	3.15%
MSCI World Index	-3.69%	-8.45%	-6.04%	-5.09%	N/A	N/A	N/A	1.43%
Sage Growth Fund R1 Unit Value \$10.500000	-2.78%	-6.33%	-5.23%	-0.76%	N/A	N/A	N/A	2.97%
MSCI World Index	-3.69%	-8.45%	-6.04%	-5.09%	N/A	N/A	N/A	1.43%
Sage Moderate Growth Fund R1 Unit Value \$10.450000	-2.15%	-4.65%	-3.86%	-0.10%	N/A	N/A	N/A	2.68%
MSCI World Index	-3.69%	-8.45%	-6.04%	-5.09%	N/A	N/A	N/A	1.43%
Sage Moderate Fund R1 Unit Value \$10.340000	-1.34%	-2.82%	-2.27%	0.88%	N/A	N/A	N/A	1.56%
Barclays US Aggregate	0.68%	1.23%	1.13%	2.94%	N/A	N/A	N/A	3.15%
Sage Conservative Fund R1 Unit Value \$10.400000	-0.57%	-0.95%	-1.14%	1.07%	N/A	N/A	N/A	2.38%
Barclays US Aggregate	0.68%	1.23%	1.13%	2.94%	N/A	N/A	N/A	3.32%
Sage Core Plus Fixed Income Fund R1 Unit Value \$10.400000	0.39%	1.07%	0.39%	1.76%	N/A	N/A	N/A	2.38%
Barclay's US Aggregate	0.68%	1.23%	1.13%	2.94%	N/A	N/A	N/A	3.32%
Sage Target Date 2015 Fund R2 Unit Value \$10.580000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2015	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2015 Fund R1 Unit Value \$10.530000	-1.40%	-3.04%	-2.68%	0.29%	N/A	N/A	N/A	3.15%
DJ US Target 2015	-0.39%	-1.47%	-1.57%	-0.49%	N/A	N/A	N/A	1.56%

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Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Sage Target Date Retirement Income Fund R1 Unit Value \$10.450000	-1.14%	-2.43%	-2.34%	0.29%	N/A	N/A	N/A	2.68%
DJ US Target 2005	-0.20%	-0.84%	-0.98%	-0.15%	N/A	N/A	N/A	1.29%
Sage Target Date Retirement Income Fund R-PL Unit Value \$10.440000	-1.14%	-2.43%	-2.06%	0.68%	N/A	N/A	N/A	1.46%
DJ US Target 2005	-0.20%	-0.84%	-0.98%	-0.15%	N/A	N/A	N/A	0.51%
Trademark Tactical Risk Retirement Fund R Unit Value \$10.460000	-0.66%	-2.61%	-1.60%	-0.66%	2.62%	N/A	N/A	0.99%
Morningstar Target Date 2000-2010 Mod EW	-1.55%	-4.06%	-2.81%	-1.77%	4.14%	N/A	N/A	4.13%
Trademark Tactical Risk Retirement Fund R1 Unit Value \$10.190000	-0.68%	-2.77%	-1.92%	-1.07%	2.11%	N/A	N/A	0.41%
Morningstar Target Date 2000-2010 Mod EW	-1.55%	-4.06%	-2.81%	-1.77%	4.14%	N/A	N/A	4.13%
Trademark Tactical Risk Retirement Fund R2 Unit Value \$10.550000	-0.57%	-2.50%	-1.31%	-0.28%	2.91%	N/A	N/A	1.17%
Morningstar Target Date 2000-2010 Mod EW	-1.55%	-4.06%	-2.81%	-1.77%	4.14%	N/A	N/A	4.13%
Trademark Tactical Risk Retirement Fund R3 Unit Value \$10.550000	-0.57%	-2.50%	-1.31%	-0.28%	2.91%	N/A	N/A	1.17%
Morningstar Target Date 2000-2010 Mod EW	-1.55%	-4.06%	-2.81%	-1.77%	4.14%	N/A	N/A	4.13%
Trademark Tactical Risk Retirement Fund R4 Unit Value \$10.290000	-0.68%	-2.74%	-1.91%	-1.15%	2.06%	N/A	N/A	2.02%
Morningstar Target Date 2000-2010 Mod EW	-1.55%	-4.06%	-2.81%	-1.77%	4.14%	N/A	N/A	4.41%
Trademark Tactical Risk Retirement Fund R5 Unit Value \$10.550000	-0.57%	-2.50%	-1.31%	-0.28%	N/A	N/A	N/A	5.00%
Morningstar Target Date 2000-2010 Mod EW	-1.55%	-4.06%	-2.81%	-1.77%	N/A	N/A	N/A	3.68%
Trademark Tactical Risk Retirement Fund R6 Unit Value \$10.550000	-0.57%	-2.50%	-1.31%	-0.28%	N/A	N/A	N/A	3.49%
Morningstar Target Date 2000-2010 Mod EW	-1.55%	-4.06%	-2.81%	-1.77%	N/A	N/A	N/A	2.53%
Trademark Tactical Risk 2020 R Unit Value \$10.750000	-0.92%	-4.10%	-3.15%	-2.10%	2.78%	N/A	N/A	1.59%
Morningstar Target Date 2016-2020 Mod EW	-1.97%	-5.19%	-3.64%	-2.21%	5.70%	N/A	N/A	5.12%
Trademark Tactical Risk 2020 R1 Unit Value \$10.500000	-0.94%	-4.20%	-3.40%	-2.51%	2.33%	N/A	N/A	1.07%
Morningstar Target Date 2016-2020 Mod EW	-1.97%	-5.19%	-3.64%	-2.21%	5.70%	N/A	N/A	5.12%
Trademark Tactical Risk 2020 R2 Unit Value \$10.850000	-1.00%	-4.15%	-2.95%	-1.81%	3.10%	N/A	N/A	1.80%
Morningstar Target Date 2016-2020 Mod EW	-1.97%	-5.19%	-3.64%	-2.21%	5.70%	N/A	N/A	5.12%
Trademark Tactical Risk 2020 R3 Unit Value \$10.850000	-1.00%	-4.15%	-2.95%	-1.81%	3.10%	N/A	N/A	1.80%
Morningstar Target Date 2016-2020 Mod EW	-1.97%	-5.19%	-3.64%	-2.21%	5.70%	N/A	N/A	5.12%
Trademark Tactical Risk 2020 R4 Unit Value \$10.590000	-0.94%	-4.25%	-3.46%	-2.58%	2.27%	N/A	N/A	2.05%
Morningstar Target Date 2016-2020 Mod EW	-1.97%	-5.19%	-3.64%	-2.21%	5.70%	N/A	N/A	5.82%

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Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Trademark Tactical Risk 2020 R5 Unit Value \$10.650000	-0.93%	-4.23%	-3.53%	-2.65%	N/A	N/A	N/A	3.27%
Morningstar Target Date 2016-2020 Mod EW	-1.97%	-5.19%	-3.64%	-2.21%	N/A	N/A	N/A	4.59%
Trademark Tactical Risk 2020 R6 Unit Value \$10.850000	-1.00%	-4.15%	-2.95%	-1.81%	N/A	N/A	N/A	2.64%
Morningstar Target Date 2016-2020 Mod EW	-1.97%	-5.19%	-3.64%	-2.21%	N/A	N/A	N/A	3.08%
Trademark Tactical Risk 2030 R Unit Value \$11.140000	-1.50%	-5.51%	-4.13%	-2.37%	4.12%	N/A	N/A	2.38%
Morningstar Target Date 2026-2030 Mod EW	-2.65%	-6.93%	-4.57%	-3.05%	7.30%	N/A	N/A	5.74%
Trademark Tactical Risk 2030 R1 Unit Value \$10.880000	-1.54%	-5.64%	-4.39%	-2.77%	3.65%	N/A	N/A	1.86%
Morningstar Target Date 2026-2030 Mod EW	-2.65%	-6.93%	-4.57%	-3.05%	7.30%	N/A	N/A	5.74%
Trademark Tactical Risk 2030 R2 Unit Value \$11.250000	-1.40%	-5.46%	-3.85%	-2.00%	4.46%	N/A	N/A	2.60%
Morningstar Target Date 2026-2030 Mod EW	-2.65%	-6.93%	-4.57%	-3.05%	7.30%	N/A	N/A	5.74%
Trademark Tactical Risk 2030 R3 Unit Value \$11.250000	-1.40%	-5.46%	-3.85%	-2.00%	4.46%	N/A	N/A	2.60%
Morningstar Target Date 2026-2030 Mod EW	-2.65%	-6.93%	-4.57%	-3.05%	7.30%	N/A	N/A	5.74%
Trademark Tactical Risk 2030 R4 Unit Value \$10.970000	-1.53%	-5.67%	-4.44%	-2.83%	3.58%	N/A	N/A	3.36%
Morningstar Target Date 2026-2030 Mod EW	-2.65%	-6.93%	-4.57%	-3.05%	7.30%	N/A	N/A	7.11%
Trademark Tactical Risk 2030 R5 Unit Value \$11.030000	-1.43%	-5.65%	-4.50%	-2.82%	N/A	N/A	N/A	3.92%
Morningstar Target Date 2026-2030 Mod EW	-2.65%	-6.93%	-4.57%	-3.05%	N/A	N/A	N/A	5.13%
Trademark Tactical Risk 2030 R6 Unit Value \$11.250000	-1.40%	-5.46%	-3.85%	-2.00%	N/A	N/A	N/A	3.07%
Morningstar Target Date 2026-2030 Mod EW	-2.65%	-6.93%	-4.57%	-3.05%	N/A	N/A	N/A	3.20%
Trademark Tactical Risk 2040 R Unit Value \$11.630000	-1.86%	-6.51%	-4.67%	-2.60%	6.20%	N/A	N/A	3.35%
Morningstar Target Date 2036-2040 Mod EW	-3.05%	-7.83%	-5.28%	-3.52%	8.19%	N/A	N/A	6.26%
Trademark Tactical Risk 2040 R1 Unit Value \$11.350000	-1.90%	-6.58%	-4.86%	-2.91%	5.70%	N/A	N/A	2.80%
Morningstar Target Date 2036-2040 Mod EW	-3.05%	-7.83%	-5.28%	-3.52%	8.19%	N/A	N/A	6.26%
Trademark Tactical Risk 2040 R2 Unit Value \$11.730000	-1.84%	-6.46%	-4.40%	-2.25%	6.50%	N/A	N/A	3.54%
Morningstar Target Date 2036-2040 Mod EW	-3.05%	-7.83%	-5.28%	-3.52%	8.19%	N/A	N/A	6.26%
Trademark Tactical Risk 2040 R3 Unit Value \$11.730000	-1.84%	-6.46%	-4.40%	-2.25%	6.50%	N/A	N/A	3.54%
Morningstar Target Date 2036-2040 Mod EW	-3.05%	-7.83%	-5.28%	-3.52%	8.19%	N/A	N/A	6.26%
Trademark Tactical Risk 2040 R4 Unit Value \$11.430000	-1.89%	-6.69%	-4.99%	-3.05%	5.62%	N/A	N/A	5.21%
Morningstar Target Date 2036-2040 Mod EW	-3.05%	-7.83%	-5.28%	-3.52%	8.19%	N/A	N/A	7.89%

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Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Trademark Tactical Risk 2040 R5 Unit Value \$11.500000	-1.88%	-6.66%	-4.96%	-3.04%	N/A	N/A	N/A	4.46%
Morningstar Target Date 2036-2040 Mod EW	-3.05%	-7.83%	-5.28%	-3.52%	N/A	N/A	N/A	5.56%
Trademark Tactical Risk 2040 R6 Unit Value \$11.730000	-1.84%	-6.46%	-4.40%	-2.25%	N/A	N/A	N/A	3.45%
Morningstar Target Date 2036-2040 Mod EW	-3.05%	-7.83%	-5.28%	-3.52%	N/A	N/A	N/A	3.47%
Trademark Tactical Risk 2050 R Unit Value \$11.850000	-2.07%	-6.91%	-4.67%	-2.55%	7.91%	N/A	N/A	3.77%
Morningstar Target Date 2050+ Mod EW	-3.12%	-8.15%	-5.62%	-3.76%	7.78%	N/A	N/A	5.82%
Trademark Tactical Risk 2050 R1 Unit Value \$11.530000	-2.04%	-7.02%	-4.87%	-2.86%	7.47%	N/A	N/A	3.15%
Morningstar Target Date 2050+ Mod EW	-3.12%	-8.15%	-5.62%	-3.76%	7.78%	N/A	N/A	5.82%
Trademark Tactical Risk 2050 R2 Unit Value \$11.960000	-2.05%	-6.85%	-4.40%	-2.21%	8.24%	N/A	N/A	3.98%
Morningstar Target Date 2050+ Mod EW	-3.12%	-8.15%	-5.62%	-3.76%	7.78%	N/A	N/A	5.82%
Trademark Tactical Risk 2050 R3 Unit Value \$11.960000	-2.05%	-6.85%	-4.40%	-2.21%	8.24%	N/A	N/A	3.98%
Morningstar Target Date 2050+ Mod EW	-3.12%	-8.15%	-5.62%	-3.76%	7.78%	N/A	N/A	5.82%
Trademark Tactical Risk 2050 R4 Unit Value \$11.670000	-2.10%	-7.01%	-4.97%	-2.99%	7.36%	N/A	N/A	6.80%
Morningstar Target Date 2050+ Mod EW	-3.12%	-8.15%	-5.62%	-3.76%	7.78%	N/A	N/A	7.42%
Trademark Tactical Risk 2050 R5 Unit Value \$11.750000	-2.08%	-7.04%	-5.01%	-3.05%	N/A	N/A	N/A	5.69%
Morningstar Target Date 2050+ Mod EW	-3.12%	-8.15%	-5.62%	-3.76%	N/A	N/A	N/A	5.20%
Trademark Tactical Risk 2050 R6 Unit Value \$11.960000	-2.05%	-6.85%	-4.40%	-2.21%	N/A	N/A	N/A	4.27%
Morningstar Target Date 2050+ Mod EW	-3.12%	-8.15%	-5.62%	-3.76%	N/A	N/A	N/A	3.07%
Vanguard 100% Fixed Income Mgd Trust Fund R Unit Value \$10.310000	0.72%	1.38%	0.55%	2.45%	1.86%	2.82%	N/A	1.16%
Barclays US Agg Bond TR USD	0.68%	1.23%	1.13%	2.94%	1.71%	3.10%	N/A	1.74%
Vanguard 100% Fixed Income Mgd Trust Fund R1 Unit Value \$10.230000	0.69%	1.29%	0.29%	2.10%	1.51%	2.47%	N/A	0.81%
Barclays US Agg Bond TR USD	0.68%	1.23%	1.13%	2.94%	1.71%	3.10%	N/A	1.74%
Vanguard 100% Fixed Income Mgd Trust Fund R2 Unit Value \$10.240000	0.68%	1.25%	0.18%	1.95%	1.36%	2.32%	N/A	0.66%
Barclays US Agg Bond TR USD	0.68%	1.23%	1.13%	2.94%	1.71%	3.10%	N/A	1.74%
Vanguard 100% Fixed Income Mgd Trust Fund R3 Unit Value \$10.340000	0.68%	1.25%	0.18%	1.95%	1.36%	2.32%	N/A	0.66%
Barclays US Agg Bond TR USD	0.68%	1.23%	1.13%	2.94%	1.71%	3.10%	N/A	1.74%
Vanguard 100% Fixed Income Mgd Trust Fund R4 Unit Value \$10.340000	0.66%	1.20%	0.03%	1.75%	1.16%	2.12%	N/A	0.46%
Barclays US Agg Bond TR USD	0.68%	1.23%	1.13%	2.94%	1.71%	3.10%	N/A	1.74%

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Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Vanguard 100% Fixed Income Mgd Trust Fund R-Inst Unit Value \$10.340000	0.72%	1.38%	0.55%	2.44%	1.85%	2.81%	N/A	1.15%
Barclays US Agg Bond TR USD	0.68%	1.23%	1.13%	2.94%	1.71%	3.10%	N/A	1.74%
Vanguard 20/80 - Conservative Mgd Trust Fund R Unit Value \$10.870000	-0.06%	-0.74%	-0.75%	1.29%	2.90%	3.61%	N/A	2.86%
Morningstar Conservative Target Risk	-0.30%	-1.17%	-1.24%	-0.71%	1.83%	3.62%	N/A	1.89%
Vanguard 20/80 - Conservative Mgd Trust Fund R1 Unit Value \$10.750000	-0.09%	-0.83%	-1.01%	0.94%	2.55%	3.26%	N/A	2.51%
Morningstar Conservative Target Risk	-0.30%	-1.17%	-1.24%	-0.71%	1.83%	3.62%	N/A	1.89%
Vanguard 20/80 - Conservative Mgd Trust Fund R2 Unit Value \$10.730000	-0.10%	-0.87%	-1.12%	0.79%	2.40%	3.11%	N/A	2.36%
Morningstar Conservative Target Risk	-0.30%	-1.17%	-1.24%	-0.71%	1.83%	3.62%	N/A	1.89%
Vanguard 20/80 - Conservative Mgd Trust Fund R3 Unit Value \$10.750000	-0.10%	-0.87%	-1.12%	0.79%	2.40%	3.11%	N/A	2.36%
Morningstar Conservative Target Risk	-0.30%	-1.17%	-1.24%	-0.71%	1.83%	3.62%	N/A	1.89%
Vanguard 20/80 - Conservative Mgd Trust Fund R4 Unit Value \$10.700000	-0.12%	-0.92%	-1.27%	0.59%	2.20%	2.91%	N/A	2.16%
Morningstar Conservative Target Risk	-0.30%	-1.17%	-1.24%	-0.71%	1.83%	3.62%	N/A	1.89%
Vanguard 20/80 - Conservative Mgd Trust Fund R-Inst Unit Value \$10.930000	-0.06%	-0.74%	-0.76%	1.28%	2.89%	3.60%	N/A	2.85%
Morningstar Conservative Target Risk	-0.30%	-1.17%	-1.24%	-0.71%	1.83%	3.62%	N/A	1.89%
Vanguard 40/60 - Moderate Mgd Trust Fund R Unit Value \$11.420000	-0.76%	-2.66%	-1.99%	0.09%	4.40%	4.95%	N/A	4.63%
Morningstar Moderately Cons Target Risk	-1.03%	-3.00%	-2.44%	-1.48%	3.76%	5.27%	N/A	3.95%
Vanguard 40/60 - Moderate Mgd Trust Fund R1 Unit Value \$11.300000	-0.79%	-2.75%	-2.25%	-0.26%	4.05%	4.60%	N/A	4.28%
Morningstar Moderately Cons Target Risk	-1.03%	-3.00%	-2.44%	-1.48%	3.76%	5.27%	N/A	3.95%
Vanguard 40/60 - Moderate Mgd Trust Fund R2 Unit Value \$11.260000	-0.80%	-2.79%	-2.36%	-0.41%	3.90%	4.45%	N/A	4.13%
Morningstar Moderately Cons Target Risk	-1.03%	-3.00%	-2.44%	-1.48%	3.76%	5.27%	N/A	3.95%
Vanguard 40/60 - Moderate Mgd Trust Fund R3 Unit Value \$11.290000	-0.80%	-2.79%	-2.36%	-0.41%	3.90%	4.45%	N/A	4.13%
Morningstar Moderately Cons Target Risk	-1.03%	-3.00%	-2.44%	-1.48%	3.76%	5.27%	N/A	3.95%
Vanguard 40/60 - Moderate Mgd Trust Fund R4 Unit Value \$11.230000	-0.82%	-2.84%	-2.51%	-0.61%	3.70%	4.25%	N/A	3.93%
Morningstar Moderately Cons Target Risk	-1.03%	-3.00%	-2.44%	-1.48%	3.76%	5.27%	N/A	3.95%
Vanguard 40/60 - Moderate Mgd Trust Fund R-Inst Unit Value \$11.410000	-0.76%	-2.66%	-2.00%	0.08%	4.39%	4.94%	N/A	4.62%
Morningstar Moderately Cons Target Risk	-1.03%	-3.00%	-2.44%	-1.48%	3.76%	5.27%	N/A	3.95%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R Unit Value \$11.930000	-1.55%	-4.67%	-3.33%	-1.23%	5.76%	6.11%	N/A	6.23%
Morningstar Moderate Target Risk	-1.84%	-5.13%	-4.06%	-2.94%	5.25%	6.60%	N/A	5.56%

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	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R1 Unit Value \$11.810000	-1.58%	-4.76%	-3.59%	-1.58%	5.41%	5.76%	N/A	5.88%
Morningstar Moderate Target Risk	-1.84%	-5.13%	-4.06%	-2.94%	5.25%	6.60%	N/A	5.56%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R2 Unit Value \$11.770000	-1.59%	-4.80%	-3.70%	-1.73%	5.26%	5.61%	N/A	5.73%
Morningstar Moderate Target Risk	-1.84%	-5.13%	-4.06%	-2.94%	5.25%	6.60%	N/A	5.56%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R3 Unit Value \$11.780000	-1.59%	-4.80%	-3.70%	-1.73%	5.26%	5.61%	N/A	5.73%
Morningstar Moderate Target Risk	-1.84%	-5.13%	-4.06%	-2.94%	5.25%	6.60%	N/A	5.56%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R4 Unit Value \$11.740000	-1.61%	-4.85%	-3.85%	-1.93%	5.06%	5.41%	N/A	5.53%
Morningstar Moderate Target Risk	-1.84%	-5.13%	-4.06%	-2.94%	5.25%	6.60%	N/A	5.56%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R-Inst Unit Value \$11.930000	-1.55%	-4.67%	-3.34%	-1.24%	5.75%	6.10%	N/A	6.22%
Morningstar Moderate Target Risk	-1.84%	-5.13%	-4.06%	-2.94%	5.25%	6.60%	N/A	5.56%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R Unit Value \$12.190000	-2.00%	-5.62%	-3.95%	-1.84%	6.58%	6.84%	N/A	6.96%
Morningstar Moderately Agg Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	7.77%	N/A	7.16%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R1 Unit Value \$12.050000	-2.03%	-5.71%	-4.21%	-2.19%	6.23%	6.49%	N/A	6.61%
Morningstar Moderately Agg Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	7.77%	N/A	7.16%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R2 Unit Value \$12.020000	-2.04%	-5.75%	-4.32%	-2.34%	6.08%	6.34%	N/A	6.46%
Morningstar Moderately Agg Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	7.77%	N/A	7.16%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R3 Unit Value \$12.050000	-2.04%	-5.75%	-4.32%	-2.34%	6.08%	6.34%	N/A	6.46%
Morningstar Moderately Agg Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	7.77%	N/A	7.16%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R4 Unit Value \$11.990000	-2.06%	-5.80%	-4.47%	-2.54%	5.88%	6.14%	N/A	6.26%
Morningstar Moderately Agg Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	7.77%	N/A	7.16%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R-Inst Unit Value \$12.180000	-2.00%	-5.62%	-3.96%	-1.85%	6.57%	6.83%	N/A	6.95%
Morningstar Moderately Agg Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	7.77%	N/A	7.16%
Vanguard 80/20 - Aggressive Managed Trust Fund R Unit Value \$12.420000	-2.35%	-6.52%	-4.62%	-2.50%	7.06%	7.21%	N/A	7.68%
Morningstar Moderately Agg Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	7.77%	N/A	7.16%
Vanguard 80/20 - Aggressive Managed Trust Fund R1 Unit Value \$12.290000	-2.38%	-6.61%	-4.88%	-2.85%	6.71%	6.86%	N/A	7.33%
Morningstar Moderately Agg Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	7.77%	N/A	7.16%
Vanguard 80/20 - Aggressive Managed Trust Fund R2 Unit Value \$12.250000	-2.39%	-6.65%	-4.99%	-3.00%	6.56%	6.71%	N/A	7.18%
Morningstar Moderately Agg Target Risk	-2.68%	-7.29%	-5.43%	-4.28%	6.72%	7.77%	N/A	7.16%

Hand Benefits & Trust, a BPAS Company
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Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
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
Western Asset Core Plus Bond CIF R1 Unit Value \$14.910000	0.00%	0.67%	0.74%	2.32%	2.57%	4.42%	N/A	5.64%
Barclays US Aggregate	0.68%	1.23%	1.13%	2.94%	1.71%	3.10%	N/A	4.39%
Western Asset Core Plus Bond CIF R2 Unit Value \$10.000000	N/A	N/A	N/A	N/A	NA/	NA/	N/A	N/A
Barclays US Aggregate	N/A	N/A	N/A	N/A	NA/	NA/	N/A	N/A
Western Asset Core Plus Bond CIF R-Inst Unit Value \$15.050000	0.00%	0.80%	1.01%	N/A	N/A	N/A	N/A	1.55%
Barclays US Aggregate	0.68%	1.23%	1.13%	N/A	N/A	N/A	N/A	1.94%
Western Asset Global Strategic Fixed Income Fund R3 Unit Value \$9.980000	-2.71%	-2.71%	-2.80%	N/A	N/A	N/A	N/A	-2.90%
Barclays US Universal TR USD	0.39%	0.68%	0.98%	N/A	N/A	N/A	N/A	0.80%
Western Asset Global Strategic Fixed Income Fund R-Inst Unit Value \$10.000000	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	0.21%	0.64%	-3.08%	1.28%	3.07%	7.00%	N/A	8.56%
Barclays US Universal TR USD	0.36%	0.52%	-3.93%	-0.03%	1.87%	5.84%	N/A	7.36%
Western Asset Long Duration Credit CIF R-Inst Unit Value \$9.500000	0.21%	0.66%	N/A	N/A	N/A	N/A	N/A	0.66%
Barclays US Universal TR USD	0.36%	0.52%	N/A	N/A	N/A	N/A	N/A	0.52%
ClearBridge Value Equity CIF R1 Unit Value \$16.820000	-5.47%	-11.65%	-10.70%	-7.24%	12.63%	N/A	N/A	9.03%
S&P 500	-2.47%	-6.44%	-5.29%	-0.61%	12.40%	N/A	N/A	10.74%
ClearBridge Value Equity CIF R-Inst Unit Value \$16.870000	-5.39%	-11.50%	-10.38%	N/A	N/A	N/A	N/A	-8.91%
S&P 500	-2.47%	-6.44%	-5.29%	N/A	N/A	N/A	N/A	-2.98%
Amundi Global Emerging Market Equity Fund R1 Unit Value \$9.860000	-1.60%	-15.44%	-13.81%	-17.56%	-3.78%	N/A	N/A	-0.41%
MSCI EM NR USD	-3.01%	-17.90%	-15.47%	-19.28%	-5.27%	N/A	N/A	-4.82%
Amundi Global Emerging Market Equity Fund R2 Unit Value \$11.440000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
MSCI EM NR USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Amundi Global Emerging Market Equity Fund R3 Unit Value \$00.0000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
MSCI EM NR USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
401(k) Roadmap Fund R1 Unit Value \$9.700000	-1.22%	-3.59%	-3.27%	-3.24%	2.91%	4.83%	N/A	5.54%
DJ Moderately Conservative TR USD	-0.89%	-2.72%	-2.30%	-1.03%	3.73%	4.92%	N/A	4.97%

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Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap Fund R2 Unit Value \$9.700000	-1.28%	-3.74%	-3.49%	-3.47%	2.83%	4.78%	N/A	5.50%
DJ Moderately Conservative TR USD	-0.89%	-2.72%	-2.30%	-1.03%	3.73%	4.92%	N/A	4.97%
401(k) Roadmap Fund R3 Unit Value \$9.700000	-1.28%	-3.75%	-3.57%	-3.58%	2.79%	4.76%	N/A	5.49%
DJ Moderately Conservative TR USD	-0.89%	-2.72%	-2.30%	-1.03%	3.73%	4.92%	N/A	4.97%
401(K) Roadmap Fund R4 Unit Value \$9.700000	-1.30%	-3.80%	-3.67%	-3.69%	2.75%	4.73%	N/A	5.47%
DJ Moderately Conservative TR USD	-0.89%	-2.72%	-2.30%	-1.03%	3.73%	4.92%	N/A	4.97%
401(k) Roadmap Fund R5 Unit Value \$9.700000	-1.22%	-3.58%	-3.00%	-2.93%	3.02%	4.90%	N/A	5.59%
DJ Moderately Conservative TR USD	-0.89%	-2.72%	-2.30%	-1.03%	3.73%	4.92%	N/A	4.97%
401(k) Roadmap Fund R6 Unit Value \$9.700000	-1.26%	-3.70%	-3.38%	-3.35%	2.87%	4.81%	N/A	5.52%
DJ Moderately Conservative TR USD	-0.89%	-2.72%	-2.30%	-1.03%	3.73%	4.92%	N/A	4.97%
401(k) Roadmap 2015 Fund R1 Unit Value \$9.530000	-2.06%	-5.84%	-5.06%	-5.15%	3.43%	3.31%	N/A	3.12%
DJ US Target 2015 TR USD	-0.39%	-1.47%	-1.57%	-0.49%	2.95%	4.42%	N/A	4.48%
401(k) Roadmap 2015 Fund R2 Unit Value \$9.530000	-2.12%	-5.99%	-5.28%	-5.39%	3.34%	3.26%	N/A	3.09%
DJ US Target 2015 TR USD	-0.39%	-1.47%	-1.57%	-0.49%	2.95%	4.42%	N/A	4.48%
401(k) Roadmap 2015 Fund R3 Unit Value \$9.530000	-2.12%	-6.00%	-5.36%	-5.49%	3.31%	3.23%	N/A	3.07%
DJ US Target 2015 TR USD	-0.39%	-1.47%	-1.57%	-0.49%	2.95%	4.42%	N/A	4.48%
401(k) Roadmap 2015 Fund R4 Unit Value \$9.530000	-2.14%	-6.05%	-5.46%	-5.60%	3.27%	3.21%	N/A	3.05%
DJ US Target 2015 TR USD	-0.39%	-1.47%	-1.57%	-0.49%	2.95%	4.42%	N/A	4.48%
401(k) Roadmap 2015 Fund R5 Unit Value \$9.530000	-2.06%	-5.83%	-4.79%	-4.84%	3.54%	3.37%	N/A	3.17%
DJ US Target 2015 TR USD	-0.39%	-1.47%	-1.57%	-0.49%	2.95%	4.42%	N/A	4.48%
401(k) Roadmap 2015 Fund R6 Unit Value \$9.530000	-2.10%	-5.96%	-5.17%	-5.26%	3.39%	3.28%	N/A	3.11%
DJ US Target 2015 TR USD	-0.39%	-1.47%	-1.57%	-0.49%	2.95%	4.42%	N/A	4.48%
401(k) Roadmap 2020 Fund R1 Unit Value \$9.510000	-2.26%	-6.40%	-5.17%	-5.60%	4.43%	5.81%	N/A	4.58%
DJ US Target 2020 TR USD	-0.76%	-2.02%	-1.00%	2.21%	6.98%	7.98%	N/A	6.64%
401(k) Roadmap 2020 Fund R2 Unit Value \$9.510000	-2.32%	-6.56%	-5.39%	-5.84%	4.34%	5.76%	N/A	4.55%
DJ US Target 2020 TR USD	-0.76%	-2.02%	-1.00%	2.21%	6.98%	7.98%	N/A	6.64%
401(k) Roadmap 2020 Fund R3 Unit Value \$9.510000	-2.32%	-6.57%	-5.47%	-5.94%	4.30%	5.74%	N/A	4.53%
DJ US Target 2020 TR USD	-0.76%	-2.02%	-1.00%	2.21%	6.98%	7.98%	N/A	6.64%

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Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2020 Fund R4 Unit Value \$9.510000	-2.34%	-6.62%	-5.56%	-6.05%	4.26%	5.71%	N/A	4.51%
DJ US Target 2020 TR USD	-0.76%	-2.02%	-1.00%	2.21%	6.98%	7.98%	N/A	6.64%
401(k) Roadmap 2020 Fund R5 Unit Value \$9.510000	-2.26%	-6.39%	-4.90%	-5.30%	4.54%	5.88%	N/A	4.63%
DJ US Target 2020 TR USD	-0.76%	-2.02%	-1.00%	2.21%	6.98%	7.98%	N/A	6.64%
401(k) Roadmap 2020 Fund R6 Unit Value \$9.510000	-2.30%	-6.52%	-5.28%	-5.71%	4.38%	5.79%	N/A	4.56%
DJ US Target 2020 TR USD	-0.76%	-2.02%	-1.00%	2.21%	6.98%	7.98%	N/A	6.64%
401(k) Roadmap 2025 Fund R1 Unit Value \$9.420000	-2.38%	-6.46%	-6.06%	-6.60%	4.74%	6.19%	N/A	4.48%
DJ US Target 2025 TR USD	-1.32%	-3.83%	-2.82%	-1.29%	5.35%	6.35%	N/A	5.23%
401(k) Roadmap 2025 Fund R2 Unit Value \$9.420000	-2.44%	-6.61%	-6.27%	-6.82%	4.66%	6.14%	N/A	4.45%
DJ US Target 2025 TR USD	-1.32%	-3.83%	-2.82%	-1.29%	5.35%	6.35%	N/A	5.23%
401(k) Roadmap 2025 Fund R3 Unit Value \$9.420000	-2.44%	-6.62%	-6.35%	-6.93%	4.62%	6.12%	N/A	4.43%
DJ US Target 2025 TR USD	-1.32%	-3.83%	-2.82%	-1.29%	5.35%	6.35%	N/A	5.23%
401(k) Roadmap 2025 Fund R4 Unit Value \$9.420000	-2.46%	-6.67%	-6.45%	-7.04%	4.58%	6.09%	N/A	4.41%
DJ US Target 2025 TR USD	-1.32%	-3.83%	-2.82%	-1.29%	5.35%	6.35%	N/A	5.23%
401(k) Roadmap 2025 Fund R5 Unit Value \$9.420000	-2.38%	-6.45%	-5.80%	-6.30%	4.85%	6.26%	N/A	4.53%
DJ US Target 2025 TR USD	-1.32%	-3.83%	-2.82%	-1.29%	5.35%	6.35%	N/A	5.23%
401(k) Roadmap 2025 Fund R6 Unit Value \$9.420000	-2.42%	-6.57%	-6.17%	-6.70%	4.70%	6.17%	N/A	4.47%
DJ US Target 2025 TR USD	-1.32%	-3.83%	-2.82%	-1.29%	5.35%	6.35%	N/A	5.23%
401(k) Roadmap 2030 Fund R1 Unit Value \$9.460000	-2.57%	-6.90%	-5.75%	-6.19%	5.63%	6.88%	N/A	4.43%
DJ US Target 2030 TR USD	-1.93%	-4.57%	-2.81%	1.42%	9.47%	10.27%	N/A	7.59%
401(k) Roadmap 2030 Fund R2 Unit Value \$9.460000	-2.63%	-7.05%	-5.97%	-6.42%	5.55%	6.83%	N/A	4.40%
DJ US Target 2030 TR USD	-1.93%	-4.57%	-2.81%	1.42%	9.47%	10.27%	N/A	7.59%
401(k) Roadmap 2030 Fund R3 Unit Value \$9.460000	-2.63%	-7.06%	-6.05%	-6.52%	5.51%	6.80%	N/A	4.38%
DJ US Target 2030 TR USD	-1.93%	-4.57%	-2.81%	1.42%	9.47%	10.27%	N/A	7.59%
401(k) Roadmap 2030 Fund R4 Unit Value \$9.460000	-2.65%	-7.11%	-6.14%	-6.63%	5.47%	6.78%	N/A	4.36%
DJ US Target 2030 TR USD	-1.93%	-4.57%	-2.81%	1.42%	9.47%	10.27%	N/A	7.59%
401(k) Roadmap 2030 Fund R5 Unit Value \$9.460000	-2.57%	-6.89%	-5.49%	-5.88%	5.75%	6.95%	N/A	4.48%
DJ US Target 2030 TR USD	-1.93%	-4.57%	-2.81%	1.42%	9.47%	10.27%	N/A	7.59%

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Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2030 Fund R6 Unit Value \$9.460000	-2.61%	-7.01%	-5.86%	-6.29%	5.59%	6.86%	N/A	4.42%
DJ US Target 2030 TR USD	-1.93%	-4.57%	-2.81%	1.42%	9.47%	10.27%	N/A	7.59%
401(k) Roadmap 2035 Fund R1 Unit Value \$9.380000	-3.10%	-7.68%	-6.65%	-6.88%	6.41%	7.62%	N/A	4.35%
DJ US Target 2035 TR USD	-2.58%	-6.83%	-4.61%	-2.57%	7.32%	7.84%	N/A	5.82%
401(k) Roadmap 2035 Fund R2 Unit Value \$9.380000	-3.16%	-7.83%	-6.86%	-7.12%	6.32%	7.57%	N/A	4.31%
DJ US Target 2035 TR USD	-2.58%	-6.83%	-4.61%	-2.57%	7.32%	7.84%	N/A	5.82%
401(k) Roadmap 2035 Fund R3 Unit Value \$9.380000	-3.16%	-7.85%	-6.94%	-7.22%	6.28%	7.55%	N/A	4.30%
DJ US Target 2035 TR USD	-2.58%	-6.83%	-4.61%	-2.57%	7.32%	7.84%	N/A	5.82%
401(k) Roadmap 2035 Fund R4 Unit Value \$9.380000	-3.18%	-7.89%	-7.04%	-7.33%	6.24%	7.52%	N/A	4.28%
DJ US Target 2035 TR USD	-2.58%	-6.83%	-4.61%	-2.57%	7.32%	7.84%	N/A	5.82%
401(k) Roadmap 2035 Fund R5 Unit Value \$9.380000	-3.10%	-7.67%	-6.38%	-6.58%	6.52%	7.69%	N/A	4.40%
DJ US Target 2035 TR USD	-2.58%	-6.83%	-4.61%	-2.57%	7.32%	7.84%	N/A	5.82%
401(k) Roadmap 2035 Fund R6 Unit Value \$9.380000	-3.14%	-7.80%	-6.76%	-6.99%	6.37%	7.60%	N/A	4.33%
DJ US Target 2035 TR USD	-2.58%	-6.83%	-4.61%	-2.57%	7.32%	7.84%	N/A	5.82%
401(k) Roadmap 2040 Fund R1 Unit Value \$9.460000	-3.57%	-8.43%	-6.06%	-5.84%	7.65%	8.44%	N/A	4.97%
DJ US Target 2040 TR USD	-2.90%	-6.68%	-4.42%	0.55%	11.24%	11.80%	N/A	8.26%
401(k) Roadmap 2040 Fund R2 Unit Value \$9.470000	-3.53%	-8.49%	-6.18%	-5.98%	7.60%	8.41%	N/A	4.95%
DJ US Target 2040 TR USD	-2.90%	-6.68%	-4.42%	0.55%	11.24%	11.80%	N/A	8.26%
401(k) Roadmap 2040 Fund R3 Unit Value \$9.470000	-3.53%	-8.50%	-6.26%	-6.08%	7.56%	8.38%	N/A	4.93%
DJ US Target 2040 TR USD	-2.90%	-6.68%	-4.42%	0.55%	11.24%	11.80%	N/A	8.26%
401(k) Roadmap 2040 Fund R4 Unit Value \$9.470000	-3.55%	-8.55%	-6.35%	-6.19%	7.52%	8.36%	N/A	4.92%
DJ US Target 2040 TR USD	-2.90%	-6.68%	-4.42%	0.55%	11.24%	11.80%	N/A	8.26%
401(k) Roadmap 2040 Fund R5 Unit Value \$9.470000	-3.47%	-8.33%	-5.69%	-5.44%	7.80%	8.53%	N/A	5.03%
DJ US Target 2040 TR USD	-2.90%	-6.68%	-4.42%	0.55%	11.24%	11.80%	N/A	8.26%
401(k) Roadmap 2040 Fund R6 Unit Value \$9.470000	-3.51%	-8.45%	-6.07%	-5.85%	7.65%	8.43%	N/A	4.97%
DJ US Target 2040 TR USD	-2.90%	-6.68%	-4.42%	0.55%	11.24%	11.80%	N/A	8.26%
401(k) Roadmap 2045 Fund R1 Unit Value \$9.370000	-3.60%	-9.30%	-7.12%	-6.67%	7.27%	8.09%	N/A	4.71%
DJ US Target 2045 TR USD	-3.34%	-8.73%	-5.87%	-3.56%	8.22%	8.48%	N/A	6.17%

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Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2045 Fund R2 Unit Value \$9.370000	-3.66%	-9.36%	-7.24%	-6.81%	7.21%	8.06%	N/A	4.69%
DJ US Target 2045 TR USD	-3.34%	-8.73%	-5.87%	-3.56%	8.22%	8.48%	N/A	6.17%
401(k) Roadmap 2045 Fund R3 Unit Value \$9.370000	-3.66%	-9.38%	-7.32%	-6.92%	7.17%	8.03%	N/A	4.68%
DJ US Target 2045 TR USD	-3.34%	-8.73%	-5.87%	-3.56%	8.22%	8.48%	N/A	6.17%
401(k) Roadmap 2045 Fund R4 Unit Value \$9.370000	-3.68%	-9.42%	-7.42%	-7.03%	7.13%	8.01%	N/A	4.66%
DJ US Target 2045 TR USD	-3.34%	-8.73%	-5.87%	-3.56%	8.22%	8.48%	N/A	6.17%
401(k) Roadmap 2045 Fund R5 Unit Value \$9.370000	-3.60%	-9.20%	-6.76%	-6.28%	7.42%	8.18%	N/A	4.78%
DJ US Target 2045 TR USD	-3.34%	-8.73%	-5.87%	-3.56%	8.22%	8.48%	N/A	6.17%
401(k) Roadmap 2045 Fund R6 Unit Value \$9.370000	-3.64%	-9.33%	-7.14%	-6.69%	7.26%	8.09%	N/A	4.71%
DJ US Target 2045 TR USD	-3.34%	-8.73%	-5.87%	-3.56%	8.22%	8.48%	N/A	6.17%
401(k) Roadmap 2050 Fund R1 Unit Value \$9.430000	-3.68%	-8.99%	-6.63%	-6.02%	7.56%	8.35%	N/A	4.91%
DJ US Target 2050 TR USD	-3.26%	-7.45%	-5.02%	0.18%	11.63%	12.11%	N/A	8.46%
401(k) Roadmap 2050 Fund R2 Unit Value \$9.430000	-3.64%	-9.05%	-6.75%	-6.16%	7.50%	8.32%	N/A	4.88%
DJ US Target 2050 TR USD	-3.26%	-7.45%	-5.02%	0.18%	11.63%	12.11%	N/A	8.46%
401(k) Roadmap 2050 Fund R3 Unit Value \$9.430000	-3.64%	-9.06%	-6.83%	-6.27%	7.46%	8.29%	N/A	4.87%
DJ US Target 2050 TR USD	-3.26%	-7.45%	-5.02%	0.18%	11.63%	12.11%	N/A	8.46%
401(k) Roadmap 2050 Fund R4 Unit Value \$9.430000	-3.66%	-9.11%	-6.93%	-6.38%	7.42%	8.27%	N/A	4.85%
DJ US Target 2050 TR USD	-3.26%	-7.45%	-5.02%	0.18%	11.63%	12.11%	N/A	8.46%
401(k) Roadmap 2050 Fund R5 Unit Value \$9.430000	-3.58%	-8.89%	-6.27%	-5.62%	7.71%	8.44%	N/A	4.97%
DJ US Target 2050 TR USD	-3.26%	-7.45%	-5.02%	0.18%	11.63%	12.11%	N/A	8.46%
401(k) Roadmap 2050 Fund R6 Unit Value \$9.430000	-3.62%	-9.02%	-6.65%	-6.04%	7.55%	8.34%	N/A	4.90%
DJ US Target 2050 TR USD	-3.26%	-7.45%	-5.02%	0.18%	11.63%	12.11%	N/A	8.46%



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,023,388.41	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	2,023,388.41	2,023,388.41	3	4.16
13,325,601.47	CUSIP # 949917397 WELLS FARGO ADVANTAGE HERITAGE FUND	13,325,601.47	13,325,601.47	17	0.00
		15,348,989.88	15,348,989.88	19	4.16
U S TREASURY BILLS					
2,000,000	CUSIP # 912796FV6 U S TREASURY BILL 02/04/2016	1,998,809.78	1,998,809.78	3	175.72
2,000,000	CUSIP # 912796HD4 U S TREASURY BILL 02/25/2016	1,998,124.22	1,998,124.22	3	242.74
		3,996,934.00	3,996,934.00	5	418.46
COMMERCIAL PAPER/REPO AGREEMENTS					
3,000,000	CUSIP # 00280PZU2 ABBEY NATL TREASURY SRVCS PLC A1/P1 12/28/2015	2,998,147.83	2,998,147.83	4	0.00
2,000,000	CUSIP # 00856CYW2 AGRIUM INC A2/P2 11/30/2015	1,997,430.89	1,997,430.89	3	808.25
2,000,000	CUSIP # 01854W XK5 ALLIANCE BERNSTEIN LP A1/P1 10/19/2015	1,998,952.00	1,998,952.00	3	826.74
2,000,000	CUSIP # 06538CZ12 BANK OF TOKYO-MITSUBISHI UFJ A1/P1 12/01/2015	1,998,752.00	1,998,752.00	3	388.26

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,000,000	CUSIP # 06538CZU8 BANK OF TOKYO-MITSUBISHI UFJ A1/P1 12/28/2015	2,998,202.00	2,998,202.00	4	19.96
2,000,000	CUSIP # 16536JYW1 CHESHAM FINANCE LLC A1/P1 11/30/2015	1,999,256.44	1,999,256.44	3	0.00
2,000,000	CUSIP # 41282KYG7 HARLEY DAVIDSON FUNDING A2/P2 11/16/2015	1,999,087.00	1,999,087.00	3	209.54
2,000,000	CUSIP # 42823KXD9 HEWLETT-PACKARD CO A2/P2 10/13/2015	1,995,942.00	1,995,942.00	3	3,429.96
2,000,000	CUSIP # 48783DXG3 KELLOGG CO INC A2/P2 10/16/2015	1,999,468.67	1,999,468.67	3	247.95
2,000,000	CUSIP # 52952MY38 LEXINGTON PARKER CAPITAL LLC A1/P1 11/03/2015	1,999,045.33	1,999,045.33	3	558.83
3,000,000	CUSIP # 52952MYH7 LEXINGTON PARKER CAPITAL LLC A1/P1 11/17/2015	2,999,348.67	2,999,348.67	4	13.29
2,000,000	CUSIP # 65475MY61 NISSAN MOTOR ACCEPTANCE CORP A2/P2 11/06/2015	1,998,396.44	1,998,396.44	3	905.52
2,000,000	CUSIP # 83369BA48 SOCIETE GENERALE INC A1/P1 01/04/2016	1,998,999.22	1,998,999.22	3	0.00
2,000,000	CUSIP # 8522W3ZU0 ST JUDE MEDICAL INC A1/P2 12/28/2015	1,997,529.78	1,997,529.78	3	0.00
2,000,000	CUSIP # 91302DYW9 UNITED TECHNOLOGIES INC A1/P1 11/30/2015	1,999,182.00	1,999,182.00	3	216.80

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		32,977,740.27	32,977,740.27	41	7,625.10
GUARANTEED CONTRACTS					
4,812,818.25	CUSIP # 119123404 FORTIS INSTITUTIONAL INCOME PLUS FUND #711	4,812,818.25	4,812,818.25	6	0.00
4,993,551.89	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	4,993,551.89	4,993,551.89	6	0.00
		9,806,370.14	9,806,370.14	12	0.00
U S GOVERNMENT OBLIGATIONS					
2,000,000	CUSIP # 912810DW5 UNITED STATES TREASURY BONDS 7.25% 05/15/2016	2,086,280.00	2,087,970.75	3	54,769.02
2,000,000	CUSIP # 912828C81 UNITED STATES TREASURY NOTES .375% 04/30/2016	2,001,900.00	2,002,111.38	3	3,138.59
2,000,000	CUSIP # 912828KT6 UNITED STATES TREASURY NOTES 2.375% 03/31/2016	2,021,800.00	2,020,394.93	3	129.78
2,000,000	CUSIP # 912828PE4 UNITED STATES TREASURY NOTES 1.25% 10/31/2015	2,001,560.00	2,001,891.69	3	10,461.96
2,000,000	CUSIP # 912828PM6 UNITED STATES TREASURY NOTES 2.125% 12/31/2015	2,010,240.00	2,009,814.56	3	10,740.49
2,000,000	CUSIP # 912828PS3 UNITED STATES TREASURY NOTES 2% 01/31/2016	2,012,660.00	2,012,546.51	3	6,739.13

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,000,000	CUSIP # 912828QJ2 UNITED STATES TREASURY NOTES 2.125% 02/29/2016	2,016,560.00	2,016,287.15	3	3,619.51
2,000,000	CUSIP # 912828WQ9 UNITED STATES TREASURY NOTES .5% 06/30/2016	2,003,440.00	2,001,191.18	3	2,527.17
		16,154,440.00	16,152,208.15	20	92,125.65

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,105.41	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	4,105.41	4,105.41	0	0.01
		4,105.41	4,105.41	0	0.01
U S GOVERNMENT OBLIGATIONS					
200,000	CUSIP # 912828PJ3 UNITED STATES TREASURY NOTES 1.375% 11/30/2015	200,418.00	200,239.43	4	924.18
200,000	CUSIP # 912828SY7 UNITED STATES TREASURY NOTES .625% 5/31/2017 .625% 05/31/2017	200,148.00	199,955.13	4	420.08
200,000	CUSIP # 912828UJ7 UNITED STATES TREASURY NOTES .875% 01/31/2018	200,532.00	199,877.00	4	294.84
		601,098.00	600,071.56	11	1,639.10
CORPORATE BONDS					
200,000	CUSIP # 00206RBM3 AT&T INC 1.4% 12/01/2017	199,072.00	199,302.00	4	933.33
200,000	CUSIP # 031162BQ2 AMGEN INC 2.125% 05/15/2017	202,542.00	202,681.39	4	1,605.56
300,000	CUSIP # 035229CW1 ANHEUSER BUSCH CO INC 5% 03/01/2019	328,644.00	296,643.22	6	1,208.33
200,000	CUSIP # 06051GFJ3 BANK OF AMERICA CORP SR UNSECURED MTN 1.7% 08/25/2017	200,526.00	200,701.40	4	340.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
300,000	CUSIP # 084670BD9 BERKSHIRE HATHAWAY INC 1.9% 01/31/2017	304,023.00	302,529.48	6	950.00
100,000	CUSIP # 172967JH5 CITIGROUP INC 1.8% 02/05/2018	99,903.00	100,075.45	2	280.00
100,000	CUSIP # 172967JN2 CITIGROUP INC 1.7% 04/27/2018	99,480.00	99,502.00	2	727.22
200,000	CUSIP # 209111EP4 CONSOLIDATED EDISON CO OF NY 5.3% 12/01/2016	209,618.00	209,314.59	4	3,533.33
200,000	CUSIP # 345397WR0 FORD MOTOR CREDIT CORP 1.724% 12/06/2017	198,660.00	198,702.00	4	1,101.44
350,000	CUSIP # 36962G5W0 GENERAL ELECTRIC CAPITAL CORP 2.3% 04/27/2017	357,161.00	351,224.87	7	3,443.61
200,000	CUSIP # 377372AD9 GLAXOSMITHKLINE CAP INC SR UNSECURED 5.65% 05/15/2018	221,780.00	222,401.26	4	4,268.89
200,000	CUSIP # 38141GRC0 GOLDMAN SACHS GROUP INC SR UNSECURED 2.375% 01/22/2018	202,612.00	203,244.51	4	910.42
200,000	CUSIP # 423074AN3 H.J. HEINZ COMPANY 1.5% 03/01/2017	199,036.00	200,062.12	4	250.00
100,000	CUSIP # 48126EAA5 JP MORGAN CHASE & CO SR UNSECURED 2% 08/15/2017	100,847.00	101,170.80	2	255.56
300,000	CUSIP # 494550BG0 KINDER MORGAN ENERGY PARTNERS 3.5% 03/01/2016	302,802.00	302,303.69	6	875.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
200,000	CUSIP # 59156RAU2 METLIFE INC 6.75% 06/01/2016	207,900.00	205,992.98	4	4,500.00
200,000	CUSIP # 92343VBP8 VERIZON COMMUNICATIONS 3.65% 09/14/2018	210,818.00	209,548.19	4	344.72
		3,645,424.00	3,605,399.95	68	25,527.41
MUTUAL FUNDS - FIXED INCOME					
2,103	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	232,781.07	234,697.62	4	0.00
		232,781.07	234,697.62	4	0.00
COMMON TRUST FUNDS - FIXED INCOME					
24,175.36	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	463,308.69	455,475.18	9	0.00
15,435.48	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	163,335.93	160,024.17	3	0.00
257,454.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	257,454.35	257,454.35	5	0.00
		884,098.97	872,953.70	16	0.00



ACCOUNT STATEMENT

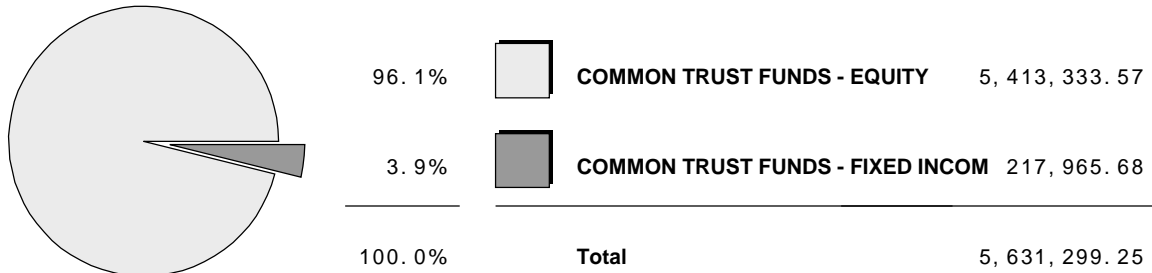
Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Summary As Of 09/30/2015

DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME	217,965.68	217,965.68	4	0.00
COMMON TRUST FUNDS - EQUITY	5,413,333.57	2,951,211.15	96	0.00
TOTAL INVESTMENTS	5,631,299.25	3,169,176.83		0.00
CASH	15.62			
DUE FROM BROKER	0.00			
DUE TO BROKER	11,650.51			
ACCRUED INCOME	0.00			
TOTAL MARKET VALUE	5,619,664.36			

Ending Asset Allocation



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
217,965.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	217,965.68	217,965.68	4	0.00
		217,965.68	217,965.68	4	0.00
COMMON TRUST FUNDS - EQUITY					
75,049.37	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	5,413,333.57	2,951,211.15	96	0.00
		5,413,333.57	2,951,211.15	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX6219
HB&T LARGE CAP GROWTH INDEX FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - EQUITY					
237,011.74	CUSIP # 06739T630 BLACKROCK RUSSELL 1000 GROWTH FUND F	3,935,485.14	4,193,940.78	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX6193
HB&T LARGE CAP VALUE INDEX FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - EQUITY					
59,108.48	CUSIP # 06739Q339 BLACKROCK RUSSELL 1000 VALUE FUND F	1,357,378.96	1,494,377.79	100	0.00
		1,357,378.96	1,494,377.79	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX0260
HB&T MID CAP BLEND INDEX FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
118,821.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	118,821.06	118,821.06	2	0.00
		118,821.06	118,821.06	2	0.00
COMMON TRUST FUNDS - EQUITY					
151,817.18	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	5,180,214.73	3,428,054.70	98	0.00
		5,180,214.73	3,428,054.70	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,315,340.65	CUSIP # 60934N583 FEDERATED PRIME VALUE OBLIGATIONS FUND	2,315,340.65	2,315,340.65	47	273.87
52.3	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	52.30	52.30	0	0.00
		2,315,392.95	2,315,392.95	47	273.87
MUTUAL FUNDS - FIXED INCOME					
23,185	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	2,301,574.95	2,369,983.35	47	0.00
		2,301,574.95	2,369,983.35	47	0.00
COMMON TRUST FUNDS - FIXED INCOME					
97,920.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	97,920.50	97,920.50	2	0.00
		97,920.50	97,920.50	2	0.00
COMMON TRUST FUNDS - EQUITY					
2,048.5	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	131,746.00	87,523.36	3	0.00
4,299	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	84,427.20	73,938.35	2	0.00
		216,173.20	161,461.71	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
39.87	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	39.87	39.87	0	0.00
		39.87	39.87	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,023	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	241,331.84	284,434.70	4	0.00
		241,331.84	284,434.70	4	0.00
MUTUAL FUNDS - EQUITY					
2,063	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	70,203.89	76,865.42	1	0.00
		70,203.89	76,865.42	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
18,880.72	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	361,839.56	357,303.83	7	0.00
1,184,779	CUSIP # 06739Q750 BLACKROCK MONEY MARKET FUND FOR EBT	1,184,779.00	1,184,779.00	22	0.00
187,874.64	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	1,782,469.29	1,812,855.95	33	0.00
115,431.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	115,431.19	115,431.19	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		3,444,519.04	3,470,369.97	63	0.00
	COMMON TRUST FUNDS - EQUITY				
12,262.01	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	788,611.55	657,913.48	14	0.00
26,815.2	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	526,618.35	554,018.24	10	0.00
14,913.42	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	245,851.05	247,272.47	4	0.00
27,777.93	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	169,862.04	218,519.18	3	0.00
		1,730,942.99	1,677,723.37	32	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
13,858.83	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	13,858.83	13,858.83	0	0.02
		13,858.83	13,858.83	0	0.02
MUTUAL FUNDS - FIXED INCOME					
37,008	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	1,113,200.64	1,316,077.18	10	0.00
		1,113,200.64	1,316,077.18	10	0.00
MUTUAL FUNDS - EQUITY					
9,467	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	322,162.01	353,353.42	3	0.00
		322,162.01	353,353.42	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
87,029.54	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,667,877.62	1,646,391.61	14	0.00
162,343	CUSIP # 06739Q750 BLACKROCK MONEY MARKET FUND FOR EBT	162,343.00	162,343.00	1	0.00
25,803.58	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	244,812.65	248,696.00	2	0.00
267,381.49	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	267,381.49	267,381.49	2	0.00

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XXXXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,342,414.76	2,324,812.10	20	0.00
COMMON TRUST FUNDS - EQUITY					
56,533.74	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,635,877.03	2,891,856.57	31	0.00
123,777.1	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,430,833.71	2,460,536.31	21	0.00
67,317.78	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	1,109,748.62	1,112,604.21	9	0.00
126,115.98	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	771,199.22	998,550.83	7	0.00
		7,947,658.58	7,463,547.92	68	0.00



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XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
26.28	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	26.28	26.28	0	0.00
		26.28	26.28	0	0.00
MUTUAL FUNDS - FIXED INCOME					
10,946	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	329,255.68	386,219.73	7	0.00
		329,255.68	386,219.73	7	0.00
MUTUAL FUNDS - EQUITY					
4,143	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	140,986.29	154,693.32	3	0.00
		140,986.29	154,693.32	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,276.16	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	503,569.47	497,576.07	11	0.00
119,547.56	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	119,547.56	119,547.56	3	0.00
		623,117.03	617,123.63	14	0.00
COMMON TRUST FUNDS - EQUITY					
24,698.78	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,588,462.52	1,336,978.06	35	0.00

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XXXXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
54,086.76	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,062,199.06	1,091,130.85	23	0.00
28,950.01	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	477,247.37	483,308.38	11	0.00
54,003.53	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	330,231.59	422,489.88	7	0.00
		3,458,140.54	3,333,907.17	76	0.00



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XXXXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
44.39	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	44.39	44.39	0	0.00
		44.39	44.39	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,358	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	251,408.64	292,694.83	5	0.00
		251,408.64	292,694.83	5	0.00
MUTUAL FUNDS - EQUITY					
5,558	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	189,138.74	207,021.95	3	0.00
		189,138.74	207,021.95	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
21,136.19	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	405,064.51	400,589.37	7	0.00
127,141.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	127,141.96	127,141.96	2	0.00
		532,206.47	527,731.33	10	0.00
COMMON TRUST FUNDS - EQUITY					
32,645.22	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	2,099,525.09	1,594,275.29	38	0.00

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SMART FUNDS 2050

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
72,653.56	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,426,828.73	1,459,940.09	26	0.00
39,641.99	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	653,507.05	660,046.39	12	0.00
73,897.54	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	451,883.46	583,941.22	8	0.00
		4,631,744.33	4,298,202.99	83	0.00



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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
223,278.7	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	223,278.70	223,278.70	2	0.00
		223,278.70	223,278.70	2	0.00
COMMON STOCK					
988	CUSIP # 000361105 AAR CORP	18,742.36	27,241.55	0	0.00
1,835	CUSIP # 00206R102 AT&T INC	59,784.30	56,900.51	1	0.00
2,175	CUSIP # 002896207 ABERCROMBIE & FITCH CO	46,088.25	67,806.75	0	0.00
118	CUSIP # 017175100 ALLEGHENY CORP	55,236.98	55,215.52	0	0.00
1,019	CUSIP # 025932104 AMERICAN FINANCIAL GROUP INC	70,219.29	43,847.33	1	0.00
4,364	CUSIP # 03834A103 APPROACH RESOURCES INC	8,160.68	26,837.16	0	0.00
2,025	CUSIP # 042735100 ARROW ELECTRONICS	111,942.00	97,225.29	1	0.00
566	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	19,560.96	27,834.74	0	0.00
927	CUSIP # 053774105 AVIS BUDGET GROUP INC	40,491.36	60,535.46	0	0.00
2,711	CUSIP # 053807103 AVNET INC	115,705.48	116,917.26	1	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
900	CUSIP # 058498106 BALL CORPORATION	55,980.00	61,711.89	0	0.00
494	CUSIP # 067383109 CR BARD INC	92,037.14	83,178.75	1	0.00
1,089	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	23,696.64	27,525.36	0	0.00
1,072	CUSIP # 084423102 BERKLEY (W R) CORPORATION	58,284.64	55,307.73	1	125.28
4,918	CUSIP # 114340102 BROOKS AUTOMATION INC	57,589.78	63,097.17	1	0.00
599	CUSIP # 125509109 CIGNA CORP	80,876.98	63,404.35	1	0.00
2,032	CUSIP # 12673P105 CA INC	55,473.60	62,179.03	0	0.00
2,073	CUSIP # 12811R104 CALAMOS ASSET MANAGEMENT INC	19,652.04	27,541.63	0	0.00
2,804	CUSIP # 131347304 CALPINE CORP	40,938.40	62,094.89	0	0.00
1,035	CUSIP # 150870103 CELANESE CORP SERIES A	61,240.95	57,812.16	1	0.00
2,884	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	46,461.24	28,395.07	0	0.00
971	CUSIP # 205363104 COMPUTER SCIENCES CORP	59,599.98	54,982.19	1	217.58
1,973	CUSIP # 205826209 COMTECH TELECOMMUNICATIONS	40,663.53	62,183.56	0	0.00
935	CUSIP # 209115104 CONSOLIDATED EDISON INC	62,504.75	51,500.02	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
914	CUSIP # 21075N204 CONTANGO OIL & GAS	6,946.40	25,495.10	0	0.00
1,795	CUSIP # 216831107 COOPER TIRE & RUBBER	70,920.45	62,346.05	1	0.00
1,208	CUSIP # 228368106 CROWN HOLDINGS, INC	55,266.00	61,570.59	0	0.00
656	CUSIP # 233326107 DST SYSTEMS INC	68,971.84	63,070.27	1	0.00
2,859	CUSIP # 235825205 DANA HOLDING CORP	45,400.92	61,951.69	0	0.00
2,261	CUSIP # 246647101 DELEK US HOLDINGS INC	62,629.70	63,414.57	1	0.00
2,965	CUSIP # 247361702 DELTA AIR LINES INC	133,039.55	86,072.68	1	0.00
504	CUSIP # 254067101 DILLARDS INC	44,044.56	62,004.19	0	35.28
1,147	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	90,670.35	82,561.83	1	536.64
739	CUSIP # 26441C204 DUKE ENERGY CORPORATION	53,163.66	61,530.95	0	0.00
817	CUSIP # 277432100 EASTMAN CHEMICAL CO	52,876.24	72,054.05	0	318.40
1,631	CUSIP # 278715206 EXBIT.COM INC	40,709.76	25,494.29	0	0.00
645	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	91,699.65	83,140.93	1	0.00
1,760	CUSIP # 285512109 ELECTRONIC ARTS INC	119,240.00	85,096.01	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,332	CUSIP # 302301106 EZCORP INC-CL A	14,388.44	27,172.73	0	0.00
1,410	CUSIP # 302941109 FTI CONSULTING	58,529.10	54,714.05	1	0.00
4,736	CUSIP # 318672706 FIRST BANCORP PUERTO RICO	16,860.16	27,619.96	0	0.00
4,035	CUSIP # 320517105 FIRST HORIZON NATL CORP	57,216.30	55,154.97	0	235.86
1,159	CUSIP # 337738108 FISERV INC	100,380.99	83,907.27	1	0.00
2,653	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	25,707.57	61,292.44	0	0.00
1,849	CUSIP # 36467W109 GAMESTOP CORP CL A	76,197.29	63,341.86	1	0.00
1,716	CUSIP # 374689107 GIBRALTAR INDUSTRIES, INC	31,488.60	28,143.82	0	0.00
875	CUSIP # 375558103 GILEAD SCIENCES, INC	85,916.25	67,159.05	1	0.00
2,195	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	64,379.35	52,595.43	1	0.00
4,094	CUSIP # 391164100 GREAT PLAINS ENERGY INC	110,619.88	100,263.85	1	0.00
2,959	CUSIP # 401617105 GUESS? INC	63,204.24	62,139.26	1	0.00
1,423	CUSIP # 402307102 GULF ISLAND FABRICATION INC	14,984.19	26,998.69	0	0.00
1,023	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	79,251.81	55,724.90	1	301.79

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,582	CUSIP # 406216101 HALLIBURTON COMPANY	55,923.70	62,123.86	0	0.00
770	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	59,829.00	55,095.08	1	0.00
2,431	CUSIP # 42330P107 HELIX ENERGY SOLUTIONS GROUP INC	11,644.49	52,498.41	0	0.00
934	CUSIP # 423452101 HELMERICH & PAYNE	44,140.84	77,563.00	0	0.00
800	CUSIP # 437076102 HOME DEPOT INC	92,392.00	84,012.90	1	0.00
547	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	58,611.05	61,753.57	1	0.00
2,682	CUSIP # 447011107 HUNTSMAN CORPORATION	25,988.58	60,923.88	0	0.00
358	CUSIP # 45665Q103 INFINITY PROPERTY & CASUALTY	28,833.32	27,796.41	0	0.00
1,057	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	27,323.45	27,301.81	0	0.00
2,065	CUSIP # 459044103 INTERNATIONAL BANCSHARES CORP	51,686.95	53,817.93	0	598.85
9,929	CUSIP # 462044108 ION GEOPHYSICAL CORP	3,872.31	27,360.79	0	0.00
3,937	CUSIP # 477143101 JETBLUE AIRWAYS CORP	101,456.49	37,538.96	1	0.00
1,323	CUSIP # 50077C106 KRATON PERFORMANCE POLYMERS	23,681.70	27,600.66	0	0.00
1,939	CUSIP # 501044101 KROGER COMPANY	69,939.73	28,890.43	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,043	CUSIP # 512807108 LAM RESEARCH CORPORATION	68,139.19	82,979.97	1	0.00
632	CUSIP # 521865204 LEAR CORPORATION	68,748.96	51,458.52	1	0.00
1,505	CUSIP # 529771107 LEXMARK INTERNATIONAL GROUP CL A	43,614.90	53,337.24	0	0.00
1,217	CUSIP # 548661107 LOWES COS INC	83,875.64	83,811.32	1	0.00
2,323	CUSIP # 552690109 MDU RESOURCES GROUP INC	39,955.60	54,896.10	0	413.18
881	CUSIP # 55608B105 MACQUARIE INFRASTRUCTURE CO	65,775.46	63,009.86	1	0.00
958	CUSIP # 55616P104 MACY'S INC	49,164.56	52,127.28	0	336.24
1,380	CUSIP # 56585A102 MARATHON PETROLEUM CORP	63,935.40	62,968.69	1	0.00
3,299	CUSIP # 574599106 MASCO CORPORATION	83,068.82	83,089.00	1	0.00
784	CUSIP # 576690101 MATERION CORP	23,535.68	27,372.85	0	0.00
925	CUSIP # 580645109 MCGRAW HILL FINANCIAL INC	80,012.50	82,904.63	1	0.00
1,687	CUSIP # 58501N101 MEDIVATION INC	71,697.50	85,928.05	1	0.00
981	CUSIP # 589400100 MERCURY GENERAL CORPORATION	49,550.31	55,514.22	0	0.00
3,833	CUSIP # 589584101 MERIDIAN BIOSCIENCE INC	65,544.30	62,462.07	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,356	CUSIP # 595112103 MICRON TECHNOLOGY INC	35,292.88	51,041.43	0	0.00
761	CUSIP # 61174X109 MONSTER BEVERAGE CORP	102,841.54	83,754.95	1	0.00
862	CUSIP # 615369105 MOODYS CORP	84,648.40	83,164.90	1	0.00
2,136	CUSIP # 62886E108 NCR	48,594.00	62,648.58	0	0.00
377	CUSIP # 638904102 NAVIGATORS GROUP INC	29,398.46	23,990.80	0	0.00
2,825	CUSIP # 67018T105 NU SKIN ENTERPRISES	116,616.00	173,496.48	1	0.00
922	CUSIP # 670872100 OM GROUP, INC	30,324.58	27,715.40	0	0.00
430	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	107,500.00	84,745.34	1	0.00
1,678	CUSIP # 67103X102 OFG BANCORP	14,648.94	27,501.52	0	167.80
3,770	CUSIP # 680223104 OLD REPUBLIC INTL CORP	58,962.80	62,660.76	1	0.00
1,324	CUSIP # 68235P108 ONE GAS INC	60,016.92	54,954.55	1	0.00
5,836	CUSIP # 684060106 ORANGE SPON ADR	88,240.32	73,093.62	1	0.00
1,771	CUSIP # 690732102 OWENS & MINOR INC	56,565.74	52,973.58	0	0.00
1,827	CUSIP # 69349H107 PNM RESOURCES INC	51,247.35	54,220.41	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,681	CUSIP # 69351T106 PPL CORPORATION	55,288.09	50,183.31	0	617.97
792	CUSIP # 695156109 PACKAGING CORP OF AMERICA	47,646.72	50,807.72	0	424.60
4,371	CUSIP # 707882106 PENN VIRGINIA CORP	2,316.63	35,352.57	0	0.00
2,078	CUSIP # 713831105 PERICOM SEMICONDUCTOR CORP	37,923.50	28,588.88	0	0.00
1,993	CUSIP # 717081103 PFIZER INC	62,600.13	53,447.61	1	0.00
858	CUSIP # 718546104 PHILLIPS 66	65,928.72	61,917.07	1	0.00
1,866	CUSIP # 72147K108 PILGRIMS PRIDE CORP	38,775.48	59,549.87	0	0.00
476	CUSIP # 724078100 PIPER JAFFRAY COS	17,216.92	18,949.59	0	0.00
549	CUSIP # 731068102 POLARIS INDUSTRIES	65,808.63	82,245.49	1	0.00
919	CUSIP # 74834L100 QUEST DIAGNOSTICS	56,490.93	49,468.33	0	0.00
1,873	CUSIP # 75605Y106 REALOGY HOLDINGS CORP	70,480.99	82,891.31	1	0.00
623	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	56,437.57	48,115.52	0	0.00
3,234	CUSIP # 76009N100 RENT A CENTER INC	78,424.50	111,138.62	1	776.16
1,420	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	72,647.20	82,561.38	1	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
668	CUSIP # 783549108 RYDER SYSTEMS INC	49,458.72	49,310.96	0	0.00
1,440	CUSIP # 78454L100 SM ENERGY COMPANY	46,137.60	55,098.23	0	0.00
717	CUSIP # 784635104 SPX CORPORATION	8,546.64	60,839.81	0	0.00
717	CUSIP # 78469X107 SPX FLOW INC	24,686.31	153.59	0	0.00
689	CUSIP # 806037107 SCANSOURCE INC	24,431.94	27,614.10	0	0.00
762	CUSIP # 807066105 SCHOLASTIC CORP	29,687.52	28,067.43	0	0.00
1,017	CUSIP # 816300107 SELECTIVE INSURANCE ORD	31,588.02	27,869.39	0	0.00
315	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	70,175.70	82,852.45	1	0.00
1,153	CUSIP # 827048109 SILGAN HOLDINGS INC	60,002.12	62,323.83	1	0.00
2,160	CUSIP # 830879102 SKYWEST INC	36,028.80	28,940.82	0	86.40
1,145	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	96,420.45	85,258.63	1	0.00
610	CUSIP # 832696405 JM SMUCKER CO	69,594.90	62,217.98	1	0.00
1,978	CUSIP # 844741108 SOUTHWEST AIRLINES	75,243.12	84,443.59	1	0.00
2,359	CUSIP # 847215100 SPARTANNASH CO	60,980.15	62,765.30	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,608	CUSIP # 84863T106 SPOK HOLDINGS INC	26,467.68	28,107.80	0	0.00
783	CUSIP # 852891100 STANCORP FINANCIAL GROUP	89,418.60	35,393.94	1	0.00
3,162	CUSIP # 868168105 SUPERIOR INDUSTRIES INTL INC	59,066.16	61,890.63	1	0.00
225	CUSIP # 87422J105 TALEN ENERGY CORPORATION	2,272.50	886.77	0	0.00
1,867	CUSIP # 878237106 TECH DATA CORPORATION	127,889.50	118,569.96	1	0.00
2,132	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	53,214.72	54,836.82	0	0.00
1,095	CUSIP # 880349105 TENNECO INC	49,023.15	61,127.89	0	0.00
1,943	CUSIP # 880779103 TEREX CORPORATION	34,857.42	53,706.72	0	0.00
830	CUSIP # 881609101 TESORO CORPORATION	80,709.20	63,000.82	1	0.00
365	CUSIP # 89055F103 TOPBUILD CORP	11,304.05	963.23	0	0.00
1,076	CUSIP # 892356106 TRACTOR SUPPLY	90,728.32	85,501.67	1	0.00
4,197	CUSIP # 896522109 TRINITY INDUSTRIES, INC	95,145.99	118,712.57	1	0.00
1,610	CUSIP # 909218109 UNIT CORPORATION	18,128.60	70,800.39	0	0.00
2,210	CUSIP # 910047109 UNITED AIRLINES	117,240.50	148,017.80	1	0.00

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744	CUSIP # 911312106 UNITED PARCEL SERVICE INC	73,425.36	81,764.10	1	0.00
2,050	CUSIP # 912909108 UNITED STATES STEEL CORP	21,361.00	54,738.73	0	0.00
1,453	CUSIP # 913456109 UNIVERSAL CORPORATION	72,025.21	76,052.88	1	0.00
1,258	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	75,605.80	63,360.75	1	0.00
1,322	CUSIP # 92343V104 VERIZON COMMUNICATIONS	57,520.22	62,365.30	0	0.00
1,924	CUSIP # 98978V103 ZOETIS INC	79,230.32	84,324.03	1	0.00
4,826	CUSIP # G5753U112 MAIDEN HOLDINGS LTD	66,984.88	53,665.51	1	627.38
1,780	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	101,994.00	84,489.01	1	0.00
1,797	CUSIP # G9456A100 GOLAR LNG LTD	50,100.36	64,490.43	0	0.00
		8,297,156.48	8,565,147.79	72	5,819.41
FOREIGN STOCK					
658	CUSIP # 008916108 AGRIUM INC	58,891.00	60,744.53	1	575.75
9,000	CUSIP # 03938L104 ARCELORMITTAL	46,350.00	97,609.43	0	0.00
1,358	CUSIP # 05534B760 BCE INC	55,623.68	58,906.18	0	660.97

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2,609	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	79,731.04	108,788.91	1	0.00
744	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	76,691.52	124,289.68	1	2,104.58
3,239	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	62,998.55	97,247.94	1	552.13
1,252	CUSIP # 16941R108 CHINA PETROLEUM & CHEMICAL CORP ADR	77,048.08	102,884.08	1	0.00
7,469	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	95,379.13	115,901.16	1	0.00
2,896	CUSIP # 257559203 DOMTAR CORP	103,532.00	124,156.67	1	1,158.40
2,851	CUSIP # 26874R108 ENI SPA (ADR)	89,435.87	119,276.09	1	1,760.71
5,891	CUSIP # 279158109 ECOPETROL SA SPONS ADR	50,662.60	96,333.95	0	0.00
3,381	CUSIP # 438128308 HONDA MOTORS LTD ADR	101,091.90	100,888.86	1	0.00
7,628	CUSIP # 456837103 ING GROEP NV ADR	107,783.64	74,439.90	1	0.00
18,098	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	110,216.82	93,023.47	1	0.00
29,350	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	108,888.50	99,664.27	1	0.00
6,822	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	115,155.36	106,222.70	1	0.00

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3,885	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	137,179.35	89,157.35	1	0.00
1,589	CUSIP # 686330101 ORIX CORP SPONSORED ADR	103,173.77	101,275.49	1	0.00
1,569	CUSIP # 693483109 POSCO ADR	54,946.38	127,643.05	0	0.00
911	CUSIP # 71646E100 PETROCHINA CO LTD- ADR	63,496.70	97,971.12	1	762.73
13,766	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	59,882.10	172,231.55	1	0.00
1,604	CUSIP # 775109200 ROGERS COMMUNICATIONS INC CL B	55,305.92	69,731.83	0	573.46
1,486	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	70,421.54	101,681.55	1	0.00
2,502	CUSIP # 824596100 SHINHAN FINANCIAL GROUP ADR	87,069.60	95,804.36	1	0.00
5,632	CUSIP # 85771P102 STATEOIL HYDRO ADR	82,001.92	126,607.18	1	0.00
13,748	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	104,897.24	96,545.12	1	0.00
3,131	CUSIP # 867224107 SUNCOR ENERGY INC	83,660.32	104,059.56	1	15.54
4,546	CUSIP # 878742204 TECK RESOURCES LTD CL B	21,820.80	88,076.77	0	0.00
1,730	CUSIP # 87971M103 TELUS CORPORATION	54,564.20	61,902.22	0	540.38
1,943	CUSIP # 89151E109 TOTAL SA SPON ADR	86,871.53	101,444.07	1	1,098.28

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1,253	CUSIP # G05384105 ASPEN INSURANCE HOLDINGS LTD	58,226.91	55,307.86	1	0.00
361	CUSIP # G30397106 ENDURANCE SPECIALTY HLDGS LTD	22,031.83	27,420.38	0	0.00
2,054	CUSIP # G3157S106 ENSCO PLC CL A	28,920.32	87,396.86	0	0.00
322	CUSIP # G3223R108 EVEREST RE GROUP LTD	55,815.48	38,242.36	0	0.00
1,582	CUSIP # G3323L100 FABRINET	28,998.06	26,720.73	0	0.00
565	CUSIP # G7496G103 RENAISSANCERE HOLDINGS LTD	60,070.80	55,238.94	1	0.00
1,802	CUSIP # G8766E109 TEXTAINER GROUP HOLDINGS LTD	29,714.98	56,849.72	0	0.00
1,647	CUSIP # H01531104 ALLIED WORLD ASSURANCE CO HLDGS	62,865.99	62,789.45	1	417.30
1,103	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	96,038.21	52,398.23	1	0.00
1,998	CUSIP # P16994132 BANCO LATINOAMERICANO DE COME	46,253.70	45,577.55	0	0.00
608	CUSIP # P31076105 COPA HOLDINGS SA CL A	25,493.44	62,089.82	0	0.00
3,424	CUSIP # Y75638109 SEASPAN CORP	52,455.68	60,305.00	0	0.00
		2,971,656.46	3,644,845.94	26	10,220.23



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SHORT TERM INVESTMENTS					
21,842.77	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	21,842.77	21,842.77	4	0.00
		21,842.77	21,842.77	4	0.00
COMMON STOCK					
18	CUSIP # 000957100 ABM INDUSTRIES INC	491.58	537.02	0	2.88
45	CUSIP # 002444107 AVX CORP	589.05	615.44	0	0.00
17	CUSIP # 002535300 AARON'S INC	613.87	484.78	0	0.39
6	CUSIP # 00817Y108 AETNA INC	656.46	591.07	0	0.00
9	CUSIP # 011659109 ALASKA AIR GROUP INC	715.05	436.21	0	0.00
1	CUSIP # 017175100 ALLEGHENY CORP	468.11	462.60	0	0.00
13	CUSIP # 018522300 ALLETE INC	656.37	698.84	0	0.00
10	CUSIP # 018802108 ALLIANT ENERGY CORP	584.90	650.24	0	0.00
12	CUSIP # 020002101 ALLSTATE CORPORATION	698.88	837.13	0	3.60
16	CUSIP # 023608102 AMEREN CORPORATION	676.32	704.98	0	0.00

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15	CUSIP # 025537101 AMERICAN ELECTRIC POWER	852.90	887.33	0	0.00
6	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	585.84	552.40	0	0.00
9	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	566.82	506.83	0	2.70
5	CUSIP # 037833100 APPLE INC	551.50	482.75	0	0.00
12	CUSIP # 049560105 ATMOS ENERGY CORP	698.16	667.60	0	0.00
23	CUSIP # 050095108 ATWOOD OCEANICS INC	340.63	640.71	0	5.75
20	CUSIP # 05379B107 AVISTA CORP	665.00	698.89	0	0.00
18	CUSIP # 05605H100 BWX TECHNOLOGIES INC	474.48	539.83	0	0.00
9	CUSIP # 05614L100 BABCOCK & WILCOX ENT INC	151.20	3.86	0	0.00
16	CUSIP # 067806109 BARNES GROUP INC	576.80	593.27	0	0.00
9	CUSIP # 075896100 BED BATH&BEYOND	513.18	638.35	0	0.00
12	CUSIP # 084423102 BERKLEY (W R) CORPORATION	652.44	604.71	0	1.44
6	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	782.40	785.90	0	0.00
4	CUSIP # 097023105 BOEING CO	523.80	551.48	0	0.00

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3	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	631.83	801.37	0	0.00
51	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	529.38	559.84	0	2.30
4	CUSIP # 119848109 BUFFALO WILD WINGS INC	773.72	635.18	0	0.00
11	CUSIP # 12503M108 CBOE HOLDINGS INC	737.88	669.83	0	0.00
5	CUSIP # 125509109 CIGNA CORP	675.10	524.20	0	0.00
8	CUSIP # 126650100 CVS CAREMARK CORPORATION	771.84	674.77	0	0.00
78	CUSIP # 12673A108 CYS INVESTMENTS INC	566.28	684.31	0	20.28
1	CUSIP # 12685J105 CABLE ONE INC	419.42	5.34	0	0.00
7	CUSIP # 127190304 CACI INTERNATIONAL INC	517.79	529.63	0	0.00
12	CUSIP # 128030202 CAL-MAINE FOODS, INC	655.32	493.81	0	0.00
7	CUSIP # 14149Y108 CARDINAL HEALTH INC	537.74	573.16	0	2.71
6	CUSIP # 147528103 CASEYS GENERAL STORES INC	617.52	481.40	0	0.00
11	CUSIP # 163072101 CHEESECAKE FACTORY	593.56	559.87	0	0.00
5	CUSIP # 16359R103 CHEMED CORP	667.35	537.70	0	0.00

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8	CUSIP # 166764100 CHEVRON CORP	631.04	860.33	0	0.00
44	CUSIP # 16934Q208 CHIMERA INVESTMENT CORP NEW	588.28	694.21	0	21.12
8	CUSIP # 171232101 CHUBB CORP	981.20	785.56	0	4.56
7	CUSIP # 171340102 CHURCH & DWIGHT CO INC	587.30	571.46	0	0.00
7	CUSIP # 172908105 CINTAS CORP	600.25	501.92	0	0.00
10	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	626.10	527.28	0	0.00
18	CUSIP # 19247A100 COHEN & STEERS INC	494.10	727.89	0	0.00
14	CUSIP # 209115104 CONSOLIDATED EDISON INC	935.90	903.82	0	0.00
4	CUSIP # 22160K105 COSTCO WHOLESALE CORP	578.28	538.17	0	0.00
4	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	589.12	489.27	0	0.00
13	CUSIP # 229669106 CUBIC CORP	545.22	674.68	0	0.00
5	CUSIP # 233326107 DST SYSTEMS INC	525.70	499.16	0	0.00
11	CUSIP # 233331107 DTE ENERGY CO	884.07	939.10	0	8.03
18	CUSIP # 23334L102 DSW INC CL A	455.58	653.96	0	0.00

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9	CUSIP # 235851102 DANAHER CORP	766.89	719.09	0	1.22
8	CUSIP # 243537107 DECKERS OUTDOOR CORP	464.48	628.64	0	0.00
20	CUSIP # 247361702 DELTA AIR LINES INC	897.40	739.25	0	0.00
8	CUSIP # 252131107 DEXCOM INC	686.88	400.50	0	0.00
8	CUSIP # 256677105 DOLLAR GENERAL CORP	579.52	496.12	0	0.00
8	CUSIP # 256746108 DOLLAR TREE INC	533.28	573.32	0	0.00
8	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	632.40	601.41	0	3.84
11	CUSIP # 26441C204 DUKE ENERGY CORPORATION	791.34	890.18	0	0.00
21	CUSIP # 26613Q106 DUPONT FABROS TECHNOLOGY	543.48	703.09	0	8.82
4	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	568.68	525.81	0	0.00
7	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	580.58	617.13	0	0.00
15	CUSIP # 296689102 ESSENDANT INC	486.45	613.87	0	2.10
18	CUSIP # 30040W108 EVERSOURCE ENERGY	911.16	941.61	0	0.00
10	CUSIP # 30231G102 EXXON MOBIL CORPORATION	743.50	889.95	0	0.00

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4	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	639.24	578.23	0	0.00
16	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	625.12	532.66	0	0.00
9	CUSIP # 344849104 FOOT LOCKER INC	647.73	452.09	0	0.00
14	CUSIP # 36467W109 GAMESTOP CORP CL A	576.94	512.84	0	0.00
7	CUSIP # 372460105 GENUINE PARTS CO	580.23	625.71	0	4.31
5	CUSIP # 375558103 GILEAD SCIENCES, INC	490.95	483.40	0	0.00
1	CUSIP # 384637104 GRAHAM HOLDINGS CO	577.00	877.87	0	0.00
8	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	619.76	440.75	0	2.36
12	CUSIP # 404251100 HNI CORP	514.80	613.02	0	0.00
8	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	621.60	566.37	0	0.00
30	CUSIP # 422347104 HEARTLAND EXPRESS INC	598.20	731.41	0	0.60
11	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	693.11	572.42	0	0.00
9	CUSIP # 423452101 HELMERICH & PAYNE	425.34	606.36	0	0.00
9	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	626.49	485.70	0	0.00

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14	CUSIP # 436106108 HOLLYFRONTIER CORP	683.76	559.90	0	0.00
11	CUSIP # 440452100 HORMEL FOODS CORP	696.41	494.78	0	0.00
4	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	579.88	702.59	0	0.00
17	CUSIP # 460335201 INTL SPEEDWAY	539.24	559.51	0	0.00
5	CUSIP # 466032109 J&J SNACK FOODS	568.30	546.37	0	1.80
29	CUSIP # 477143101 JETBLUE AIRWAYS CORP	747.33	377.53	0	0.00
6	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	560.10	596.49	0	0.00
8	CUSIP # 49271M100 KEURIG GREEN MOUNTAIN INC	417.12	680.30	0	2.30
6	CUSIP # 494368103 KIMBERLY-CLARK CORP	654.24	683.16	0	5.28
8	CUSIP # 497266106 KIRBY CORP	495.60	627.50	0	0.00
23	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	552.00	723.03	0	0.00
17	CUSIP # 501044101 KROGER COMPANY	613.19	462.54	0	0.00
11	CUSIP # 52729N308 LEVEL 3 COMMUNICATIONS, INC.	480.59	557.56	0	0.00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	621.93	510.15	0	0.00

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7	CUSIP # 55826P100 MADISON SQUARE GAR INC-A	504.98	528.96	0	0.00
9	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	498.87	499.84	0	0.00
10	CUSIP # 562750109 MANHATTAN ASSOCIATES	623.00	398.16	0	0.00
11	CUSIP # 571748102 MARSH & MCLENNAN COS INC	574.42	578.00	0	0.00
9	CUSIP # 577933104 MAXIMUS INC	536.04	343.79	0	0.00
8	CUSIP # 58502B106 MEDNAX INC	614.32	466.18	0	0.00
5	CUSIP # 61174X109 MONSTER BEVERAGE CORP	675.70	451.66	0	0.00
11	CUSIP # 636274300 NATIONAL GRID PLC ADR	765.93	730.61	0	0.00
17	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	640.05	965.69	0	0.00
22	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	660.66	675.62	0	5.28
5	CUSIP # 666807102 NORTHROP GRUMMAN CORP	829.75	620.77	0	0.00
3	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	750.00	472.69	0	0.00
10	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	661.50	805.78	0	7.50
9	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	549.00	476.52	0	0.00

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39	CUSIP # 680223104 OLD REPUBLIC INTL CORP	609.96	595.32	0	0.00
23	CUSIP # 682128103 OMNIVISION TECHNOLOGIES INC	603.98	604.68	0	0.00
25	CUSIP # 69349H107 PNM RESOURCES INC	701.25	713.35	0	0.00
3	CUSIP # 69840W108 PANERA BREAD CO	580.23	521.28	0	0.00
9	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	557.28	540.67	0	0.00
12	CUSIP # 703395103 PATTERSON COS INC	519.00	585.02	0	0.00
13	CUSIP # 704326107 PAYCHEX INC	619.19	615.80	0	0.00
35	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	541.45	720.32	0	0.00
24	CUSIP # 717081103 PFIZER INC	753.84	779.27	0	0.00
26	CUSIP # 72147K108 PILGRIMS PRIDE CORP	540.28	710.90	0	0.00
11	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	705.54	660.40	0	0.00
11	CUSIP # 727493108 PLANTRONICS INC	559.35	580.01	0	0.00
18	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	665.46	677.52	0	5.40
11	CUSIP # 737464107 POST PROPERTIES INC	641.19	651.10	0	4.84

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4	CUSIP # 740189105 PRECISION CASTPARTS CORP	918.84	907.25	0	0.00
7	CUSIP # 741511109 PRICESMART INC	541.38	554.57	0	0.00
13	CUSIP # 74164M108 PRIMERICA INC	585.91	661.20	0	0.00
13	CUSIP # 74267C106 PROASSURANCE CORP	637.91	585.84	0	4.03
29	CUSIP # 743315103 PROGRESSIVE CORP	888.56	783.49	0	0.00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	634.89	576.59	0	0.00
21	CUSIP # 74762E102 QUANTA SERVICES INC	508.41	607.83	0	0.00
8	CUSIP # 755111507 RAYTHEON COMPANY	874.08	803.63	0	0.00
11	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	562.76	551.30	0	0.00
21	CUSIP # 775711104 ROLLINS INC	564.27	436.23	0	0.00
12	CUSIP # 778296103 ROSS STORES INC	581.64	520.73	0	0.00
8	CUSIP # 800013104 SANDERSON FARMS INC	548.56	635.10	0	5.76
12	CUSIP # 80589M102 SCANA CORPORATION	675.12	702.70	0	6.54
4	CUSIP # 806407102 HENRY SCHEIN INC	530.88	536.76	0	0.00

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2	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	445.56	533.86	0	0.00
11	CUSIP # 827048109 SILGAN HOLDINGS INC	572.44	569.70	0	0.00
6	CUSIP # 830566105 SKECHERS USA INC	804.48	399.27	0	0.00
6	CUSIP # 832696405 JM SMUCKER CO	684.54	625.57	0	0.00
18	CUSIP # 844741108 SOUTHWEST AIRLINES	684.72	494.22	0	0.00
11	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	641.52	621.03	0	0.00
6	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	549.06	554.56	0	0.00
32	CUSIP # 858155203 STEELCASE INC CL A	589.12	576.22	0	0.00
12	CUSIP # 871607107 SYNOPSIS INC	554.16	534.45	0	0.00
8	CUSIP # 87162W100 SYNNEX CORPORATION	680.48	545.45	0	0.00
9	CUSIP # 872540109 TJX COMPANIES INC	642.78	562.70	0	0.00
22	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	632.06	595.85	0	0.00
11	CUSIP # 878237106 TECH DATA CORPORATION	753.50	612.69	0	0.00
6	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	541.80	606.63	0	0.00

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16	CUSIP # 882681109 TEXAS ROADHOUSE	595.20	518.80	0	2.72
4	CUSIP # 88579Y101 3M COMPANY	567.08	594.98	0	0.00
9	CUSIP # 891092108 TORO COMPANY	634.86	577.97	0	2.25
5	CUSIP # 891894107 TOWERS WATSON & CO CL A	586.90	586.34	0	0.75
8	CUSIP # 89417E109 TRAVELERS COS INC	796.24	813.92	0	0.00
5	CUSIP # 902252105 TYLER TECHNOLOGIES INC	746.55	521.77	0	0.00
13	CUSIP # 902748102 UIL HOLDINGS CORPORATION	653.51	589.41	0	5.62
4	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	653.40	508.69	0	0.00
5	CUSIP # 904708104 UNIFIRST CORP	534.05	562.68	0	0.19
6	CUSIP # 907818108 UNION PACIFIC CORP	530.46	578.13	0	0.00
22	CUSIP # 909218109 UNIT CORPORATION	247.72	676.46	0	0.00
11	CUSIP # 910047109 UNITED AIRLINES	583.55	678.37	0	0.00
10	CUSIP # 911163103 UNITED NATURAL FOODS INC	485.10	653.47	0	0.00
16	CUSIP # 911684108 US CELLULAR	566.88	602.90	0	0.00

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7	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	812.07	630.63	0	0.00
9	CUSIP # 918204108 VF CORP	613.89	617.15	0	0.00
13	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	781.30	677.73	0	0.00
13	CUSIP # 92343V104 VERIZON COMMUNICATIONS	565.63	619.44	0	0.00
11	CUSIP # 92924F106 WGL HOLDINGS INC	634.37	607.61	0	0.00
11	CUSIP # 931142103 WAL-MART STORES INC	713.24	864.74	0	0.00
23	CUSIP # 950755108 WERNER ENTERPRISES INC	577.30	636.57	0	0.00
10	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	541.20	528.87	0	0.00
18	CUSIP # 95709T100 WESTAR ENERGY INC	691.92	651.24	0	6.48
10	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	794.40	921.13	0	5.00
15	CUSIP # 966837106 WHOLE FOODS MKT	474.75	723.64	0	1.95
13	CUSIP # 981475106 WORLD FUEL SERVICES CORP	465.40	547.70	0	0.78
25	CUSIP # 98389B100 XCEL ENERGY INC	885.25	890.62	0	8.00
21	CUSIP # 984332106 YAHOO INC	607.11	969.53	0	0.00

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7	CUSIP # 98956P102 ZIMMER HOLDINGS INC	657.51	775.45	0	1.54
		110,743.34	109,560.92	18	183.02
FOREIGN STOCK					
6	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	637.92	686.66	0	0.00
17	CUSIP # 05534B760 BCE INC	696.32	761.17	0	8.49
12	CUSIP # 063671101 BANK OF MONTREAL	654.60	745.45	0	0.00
14	CUSIP # 064149107 BANK OF NOVA SCOTIA	617.12	754.88	0	0.00
12	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	681.12	684.80	0	0.00
22	CUSIP # 138006309 CANON INC SPONS ADR	637.34	788.67	0	0.00
6	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	646.74	677.44	0	13.06
68	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	665.04	802.47	0	0.00
22	CUSIP # 438128308 HONDA MOTORS LTD ADR	657.80	711.78	0	0.00
18	CUSIP # 453038408 IMPERIAL OIL LIMITED	568.98	742.57	0	1.94
20	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	693.20	695.86	0	0.00

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20	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	680.20	697.70	0	0.00
98	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	596.82	576.93	0	0.00
37	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	624.56	603.43	0	0.00
10	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	752.40	747.49	0	0.00
19	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	670.89	525.88	0	0.00
34	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	631.38	619.96	0	0.00
7	CUSIP # 66987V109 NOVARTIS AF ADR	643.44	678.02	0	0.00
13	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	705.12	547.75	0	0.00
10	CUSIP # 803054204 SAP AG SPONS ADR	647.90	701.49	0	0.00
9	CUSIP # 87160A100 SYNGENTA AG ADR	574.02	638.12	0	0.00
30	CUSIP # 87969N204 TELSTRA CORP ADR	589.50	726.42	0	16.44
17	CUSIP # 891160509 TORONTO-DOMINION BANK	670.14	759.55	0	0.00
5	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	586.40	588.76	0	0.00

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21	CUSIP # 911271302 UNITED OVERSEAS BANK LIMITED SPONS ADR	548.10	742.54	0	0.00
19	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	603.06	654.18	0	0.00
8	CUSIP # D1668R123 DAIMLER CHRYSLER AG	582.80	693.21	0	0.00
7	CUSIP # G1151C101 ACCENTURE PLC	687.82	629.28	0	0.00
7	CUSIP # H0023R105 ACE LIMITED	723.80	671.31	0	4.69
		18,674.53	19,853.77	3	44.62
MUTUAL FUNDS - FIXED INCOME					
54	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	5,977.26	6,139.32	1	0.00
602	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	69,886.18	72,653.26	11	0.00
103	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	12,724.62	13,290.91	2	0.00
577	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	62,240.99	62,489.22	10	0.00
143	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	12,153.57	12,136.53	2	0.00
669	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	73,335.78	72,815.50	12	0.00

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278	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	30,190.80	30,437.90	5	0.00
345	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	36,269.85	36,388.74	6	0.00
4,073	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	93,841.92	98,472.33	15	0.00
437	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	11,986.91	12,274.25	2	0.00
582	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	30,304.74	32,429.01	5	0.00
324	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	9,347.40	9,223.43	2	0.00
		448,260.02	458,750.40	72	0.00
MUTUAL FUNDS - EQUITY					
169	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	15,652.78	15,366.10	3	127.89
148	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	4,897.32	6,115.38	1	66.60
		20,550.10	21,481.48	3	194.49



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
75,893.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	75,893.62	75,893.62	3	0.00
		75,893.62	75,893.62	3	0.00
COMMON STOCK					
184	CUSIP # 000957100 ABM INDUSTRIES INC	5,025.04	5,422.70	0	29.44
450	CUSIP # 002444107 AVX CORP	5,890.50	6,212.47	0	0.00
167	CUSIP # 002535300 AARON'S INC	6,030.37	5,034.51	0	2.99
55	CUSIP # 00817Y108 AETNA INC	6,017.55	5,387.73	0	0.00
78	CUSIP # 011659109 ALASKA AIR GROUP INC	6,197.10	4,667.80	0	0.00
11	CUSIP # 017175100 ALLEGHENY CORP	5,149.21	5,170.48	0	0.00
131	CUSIP # 018522300 ALLETE INC	6,614.19	6,754.15	0	0.00
88	CUSIP # 018802108 ALLIANT ENERGY CORP	5,147.12	5,453.06	0	0.00
109	CUSIP # 020002101 ALLSTATE CORPORATION	6,348.16	7,314.11	0	25.50
134	CUSIP # 023608102 AMEREN CORPORATION	5,664.18	5,679.78	0	0.00

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133	CUSIP # 025537101 AMERICAN ELECTRIC POWER	7,562.38	7,638.13	0	0.00
59	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	5,760.76	6,149.37	0	0.00
77	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	4,849.46	4,381.90	0	23.10
56	CUSIP # 037833100 APPLE INC	6,176.80	6,007.59	0	0.00
98	CUSIP # 049560105 ATMOS ENERGY CORP	5,701.64	5,376.14	0	0.00
229	CUSIP # 050095108 ATWOOD OCEANICS INC	3,391.49	5,917.69	0	57.25
198	CUSIP # 05379B107 AVISTA CORP	6,583.50	6,620.52	0	0.00
185	CUSIP # 05605H100 BWX TECHNOLOGIES INC	4,876.60	5,375.65	0	0.00
92	CUSIP # 05614L100 BABCOCK & WILCOX ENT INC	1,545.60	393.39	0	0.00
155	CUSIP # 067806109 BARNES GROUP INC	5,587.75	5,817.15	0	0.00
73	CUSIP # 075896100 BED BATH&BEYOND	4,162.46	5,045.20	0	0.00
97	CUSIP # 084423102 BERKLEY (W R) CORPORATION	5,273.89	4,986.60	0	10.92
52	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,780.80	7,267.86	0	0.00
51	CUSIP # 097023105 BOEING CO	6,678.45	6,816.71	0	0.00

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22	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	4,633.42	5,588.05	0	0.00
425	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	4,411.50	4,587.62	0	17.91
32	CUSIP # 119848109 BUFFALO WILD WINGS INC	6,189.76	5,548.83	0	0.00
88	CUSIP # 12503M108 CBOE HOLDINGS INC	5,903.04	5,394.53	0	0.00
44	CUSIP # 125509109 CIGNA CORP	5,940.88	5,174.83	0	0.00
67	CUSIP # 126650100 CVS CAREMARK CORPORATION	6,464.16	6,246.27	0	0.00
784	CUSIP # 12673A108 CYS INVESTMENTS INC	5,691.84	6,647.08	0	190.84
5	CUSIP # 12685J105 CABLE ONE INC	2,097.10	424.57	0	0.00
75	CUSIP # 127190304 CACI INTERNATIONAL INC	5,547.75	6,105.01	0	0.00
116	CUSIP # 128030202 CAL-MAINE FOODS, INC	6,334.76	4,883.00	0	0.00
85	CUSIP # 14149Y108 CARDINAL HEALTH INC	6,529.70	7,001.18	0	32.90
63	CUSIP # 147528103 CASEYS GENERAL STORES INC	6,483.96	5,622.16	0	0.00
111	CUSIP # 163072101 CHEESECAKE FACTORY	5,989.56	5,627.78	0	0.00
46	CUSIP # 16359R103 CHEMED CORP	6,139.62	5,280.26	0	0.00

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73	CUSIP # 166764100 CHEVRON CORP	5,758.24	7,442.74	0	0.00
442	CUSIP # 16934Q208 CHIMERA INVESTMENT CORP NEW	5,909.54	6,808.34	0	212.16
74	CUSIP # 171232101 CHUBB CORP	9,076.10	7,756.75	0	39.90
62	CUSIP # 171340102 CHURCH & DWIGHT CO INC	5,201.80	5,051.55	0	0.00
60	CUSIP # 172908105 CINTAS CORP	5,145.00	4,517.47	0	0.00
116	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	7,262.76	6,328.07	0	0.00
178	CUSIP # 19247A100 COHEN & STEERS INC	4,886.10	6,620.35	0	0.00
122	CUSIP # 209115104 CONSOLIDATED EDISON INC	8,155.70	7,720.01	0	0.00
52	CUSIP # 22160K105 COSTCO WHOLESALE CORP	7,517.64	7,067.22	0	0.00
41	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	6,038.48	5,347.43	0	0.00
127	CUSIP # 229669106 CUBIC CORP	5,326.38	6,278.42	0	0.00
40	CUSIP # 233326107 DST SYSTEMS INC	4,205.60	3,935.25	0	0.00
95	CUSIP # 233331107 DTE ENERGY CO	7,635.15	7,758.79	0	64.24
182	CUSIP # 23334L102 DSW INC CL A	4,606.42	6,375.18	0	0.00

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83	CUSIP # 235851102 DANAHER CORP	7,072.43	6,882.58	0	11.21
84	CUSIP # 243537107 DECKERS OUTDOOR CORP	4,877.04	6,490.76	0	0.00
172	CUSIP # 247361702 DELTA AIR LINES INC	7,717.64	7,649.28	0	0.00
63	CUSIP # 252131107 DEXCOM INC	5,409.18	4,078.81	0	0.00
91	CUSIP # 256677105 DOLLAR GENERAL CORP	6,592.04	6,236.71	0	0.00
64	CUSIP # 256746108 DOLLAR TREE INC	4,266.24	4,585.69	0	0.00
69	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	5,454.45	5,105.84	0	31.20
100	CUSIP # 26441C204 DUKE ENERGY CORPORATION	7,194.00	7,726.19	0	0.00
206	CUSIP # 26613Q106 DUPONT FABROS TECHNOLOGY	5,331.28	6,461.97	0	86.52
35	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	4,975.95	4,621.01	0	0.00
62	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	5,142.28	5,369.52	0	0.00
154	CUSIP # 296689102 ESSENDANT INC	4,994.22	6,031.11	0	20.30
156	CUSIP # 30040W108 EVERSOURCE ENERGY	7,896.72	7,823.15	0	0.00
85	CUSIP # 30231G102 EXXON MOBIL CORPORATION	6,319.75	7,361.36	0	0.00

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31	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	4,954.11	4,571.18	0	0.00
136	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	5,313.52	4,663.81	0	0.00
75	CUSIP # 344849104 FOOT LOCKER INC	5,397.75	4,394.17	0	0.00
118	CUSIP # 36467W109 GAMESTOP CORP CL A	4,862.78	4,372.66	0	0.00
79	CUSIP # 372460105 GENUINE PARTS CO	6,548.31	7,294.92	0	37.52
60	CUSIP # 375558103 GILEAD SCIENCES, INC	5,891.40	5,915.80	0	0.00
5	CUSIP # 384637104 GRAHAM HOLDINGS CO	2,885.00	4,276.79	0	0.00
66	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	5,113.02	3,976.73	0	19.47
118	CUSIP # 404251100 HNI CORP	5,062.20	5,887.09	0	0.00
82	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	6,371.40	5,946.88	0	0.00
300	CUSIP # 422347104 HEARTLAND EXPRESS INC	5,982.00	6,992.12	0	5.60
112	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	7,057.12	5,914.09	0	0.00
72	CUSIP # 423452101 HELMERICH & PAYNE	3,402.72	4,619.47	0	0.00
78	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	5,429.58	4,898.02	0	0.00

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118	CUSIP # 436106108 HOLLYFRONTIER CORP	5,763.12	4,924.95	0	0.00
90	CUSIP # 440452100 HORMEL FOODS CORP	5,697.90	4,848.11	0	0.00
43	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	6,233.71	6,964.62	0	0.00
165	CUSIP # 460335201 INTL SPEEDWAY	5,233.80	5,273.59	0	0.00
55	CUSIP # 466032109 J&J SNACK FOODS	6,251.30	5,998.15	0	18.36
243	CUSIP # 477143101 JETBLUE AIRWAYS CORP	6,262.11	4,290.15	0	0.00
73	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	6,814.55	7,309.58	0	0.00
92	CUSIP # 49271M100 KEURIG GREEN MOUNTAIN INC	4,796.88	8,541.09	0	26.45
67	CUSIP # 494368103 KIMBERLY-CLARK CORP	7,305.68	7,406.05	0	45.76
66	CUSIP # 497266106 KIRBY CORP	4,088.70	4,999.22	0	0.00
227	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	5,448.00	6,907.17	0	0.00
195	CUSIP # 501044101 KROGER COMPANY	7,033.65	6,062.81	0	0.00
134	CUSIP # 52729N308 LEVEL 3 COMMUNICATIONS, INC.	5,854.46	6,591.60	0	0.00
38	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	7,877.78	7,100.17	0	0.00

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60	CUSIP # 55826P100 MADISON SQUARE GAR INC-A	4,328.40	4,520.50	0	0.00
86	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	4,766.98	5,098.20	0	0.00
102	CUSIP # 562750109 MANHATTAN ASSOCIATES	6,354.60	4,695.05	0	0.00
125	CUSIP # 571748102 MARSH & MCLENNAN COS INC	6,527.50	6,807.14	0	0.00
77	CUSIP # 577933104 MAXIMUS INC	4,586.12	4,155.45	0	0.00
68	CUSIP # 58502B106 MEDNAX INC	5,221.72	4,623.94	0	0.00
53	CUSIP # 61174X109 MONSTER BEVERAGE CORP	7,162.42	5,965.42	0	0.00
156	CUSIP # 636274300 NATIONAL GRID PLC ADR	10,862.28	10,545.29	0	0.00
146	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	5,496.90	7,752.64	0	0.00
220	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	6,606.60	6,500.86	0	49.44
45	CUSIP # 666807102 NORTHROP GRUMMAN CORP	7,467.75	6,580.83	0	0.00
31	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	7,750.00	6,129.77	0	0.00
91	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	6,019.65	6,971.37	0	64.50
74	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	4,514.00	5,212.26	0	0.00

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323	CUSIP # 680223104 OLD REPUBLIC INTL CORP	5,051.72	4,858.88	0	0.00
231	CUSIP # 682128103 OMNIVISION TECHNOLOGIES INC	6,066.06	5,944.48	0	0.00
246	CUSIP # 69349H107 PNM RESOURCES INC	6,900.30	6,820.96	0	0.00
29	CUSIP # 69840W108 PANERA BREAD CO	5,608.89	4,965.83	0	0.00
94	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	5,820.48	5,640.14	0	0.00
104	CUSIP # 703395103 PATTERSON COS INC	4,498.00	4,957.87	0	0.00
151	CUSIP # 704326107 PAYCHEX INC	7,192.13	7,034.40	0	0.00
348	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	5,383.56	6,739.87	0	0.00
211	CUSIP # 717081103 PFIZER INC	6,627.51	6,771.37	0	0.00
220	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,571.60	5,505.72	0	0.00
89	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	5,708.46	5,459.56	0	0.00
108	CUSIP # 727493108 PLANTRONICS INC	5,491.80	5,680.83	0	0.00
183	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	6,765.51	6,647.99	0	54.90
111	CUSIP # 737464107 POST PROPERTIES INC	6,470.19	6,399.38	0	48.84

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35	CUSIP # 740189105 PRECISION CASTPARTS CORP	8,039.85	7,872.82	0	0.00
66	CUSIP # 741511109 PRICESMART INC	5,104.44	5,666.66	0	0.00
133	CUSIP # 74164M108 PRIMERICA INC	5,994.31	6,592.45	0	0.00
131	CUSIP # 74267C106 PROASSURANCE CORP	6,428.17	6,130.40	0	40.61
254	CUSIP # 743315103 PROGRESSIVE CORP	7,782.56	7,015.17	0	0.00
38	CUSIP # 74460D109 PUBLIC STORAGE INC	8,041.94	7,293.46	0	0.00
175	CUSIP # 74762E102 QUANTA SERVICES INC	4,236.75	4,914.54	0	0.00
74	CUSIP # 755111507 RAYTHEON COMPANY	8,085.24	7,623.35	0	0.00
91	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	4,655.56	4,882.95	0	0.00
177	CUSIP # 775711104 ROLLINS INC	4,755.99	4,139.45	0	0.00
145	CUSIP # 778296103 ROSS STORES INC	7,028.15	6,482.22	0	0.00
81	CUSIP # 800013104 SANDERSON FARMS INC	5,554.17	6,562.21	0	58.32
100	CUSIP # 80589M102 SCANA CORPORATION	5,626.00	5,604.87	0	50.69
36	CUSIP # 806407102 HENRY SCHEIN INC	4,777.92	4,746.49	0	0.00

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1	CUSIP # 811543107 SEABOARD CORP	3,079.00	4,149.88	0	0.00
26	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	5,792.28	6,868.57	0	0.00
115	CUSIP # 827048109 SILGAN HOLDINGS INC	5,984.60	5,983.53	0	0.00
55	CUSIP # 830566105 SKECHERS USA INC	7,374.40	4,338.86	0	0.00
47	CUSIP # 832696405 JM SMUCKER CO	5,362.23	4,995.71	0	0.00
214	CUSIP # 844741108 SOUTHWEST AIRLINES	8,140.56	8,026.32	0	0.00
114	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	6,648.48	6,332.42	0	0.00
50	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	4,575.50	4,691.50	0	0.00
321	CUSIP # 858155203 STEELCASE INC CL A	5,909.61	5,796.65	0	0.00
100	CUSIP # 871607107 SYNOPSIS INC	4,618.00	4,465.39	0	0.00
83	CUSIP # 87162W100 SYNNEX CORPORATION	7,059.98	6,091.60	0	0.00
107	CUSIP # 872540109 TJX COMPANIES INC	7,641.94	7,034.97	0	0.00
220	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	6,320.60	5,959.67	0	0.00
105	CUSIP # 878237106 TECH DATA CORPORATION	7,192.50	6,354.79	0	0.00

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48	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	4,334.40	4,831.64	0	0.00
162	CUSIP # 882681109 TEXAS ROADHOUSE	6,026.40	5,278.10	0	25.84
46	CUSIP # 88579Y101 3M COMPANY	6,521.42	6,969.18	0	0.00
75	CUSIP # 891092108 TORO COMPANY	5,290.50	4,939.70	0	18.75
40	CUSIP # 891894107 TOWERS WATSON & CO CL A	4,695.20	4,684.15	0	6.00
73	CUSIP # 89417E109 TRAVELERS COS INC	7,265.69	7,372.90	0	0.00
39	CUSIP # 902252105 TYLER TECHNOLOGIES INC	5,823.09	4,472.86	0	0.00
132	CUSIP # 902748102 UIL HOLDINGS CORPORATION	6,635.64	5,960.48	0	53.57
33	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,390.55	4,581.18	0	0.00
54	CUSIP # 904708104 UNIFIRST CORP	5,767.74	6,000.34	0	1.91
74	CUSIP # 907818108 UNION PACIFIC CORP	6,542.34	7,514.08	0	0.00
223	CUSIP # 909218109 UNIT CORPORATION	2,510.98	6,078.89	0	0.00
133	CUSIP # 910047109 UNITED AIRLINES	7,055.65	8,204.03	0	0.00
79	CUSIP # 911163103 UNITED NATURAL FOODS INC	3,832.29	5,185.14	0	0.00

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161	CUSIP # 911684108 US CELLULAR	5,704.23	6,062.07	0	0.00
58	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	6,728.58	5,881.43	0	0.00
101	CUSIP # 918204108 VF CORP	6,889.21	7,097.86	0	0.00
113	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	6,791.30	6,122.15	0	0.00
152	CUSIP # 92343V104 VERIZON COMMUNICATIONS	6,613.52	7,151.15	0	0.00
112	CUSIP # 92924F106 WGL HOLDINGS INC	6,459.04	6,063.14	0	0.00
100	CUSIP # 931142103 WAL-MART STORES INC	6,484.00	7,619.18	0	0.00
231	CUSIP # 950755108 WERNER ENTERPRISES INC	5,798.10	6,552.26	0	0.00
87	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	4,708.44	4,682.87	0	0.00
148	CUSIP # 95709T100 WESTAR ENERGY INC	5,689.12	5,500.81	0	50.04
90	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	7,149.60	8,207.63	0	45.00
179	CUSIP # 966837106 WHOLE FOODS MKT	5,665.35	7,684.88	0	23.27
126	CUSIP # 981475106 WORLD FUEL SERVICES CORP	4,510.80	5,614.51	0	7.08
220	CUSIP # 98389B100 XCEL ENERGY INC	7,790.20	7,637.90	0	65.60

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180	CUSIP # 984332106 YAHOO INC	5,203.80	7,673.52	0	0.00
65	CUSIP # 98956P102 ZIMMER HOLDINGS INC	6,105.45	7,057.62	0	14.30
		1,057,887.22	1,069,678.95	35	1,688.20
FOREIGN STOCK					
84	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	8,930.88	9,498.73	0	0.00
238	CUSIP # 05534B760 BCE INC	9,748.48	10,303.96	0	110.91
170	CUSIP # 063671101 BANK OF MONTREAL	9,273.50	10,477.71	0	0.00
196	CUSIP # 064149107 BANK OF NOVA SCOTIA	8,639.68	10,201.12	0	0.00
175	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	9,933.00	10,694.46	0	1.17
312	CUSIP # 138006309 CANON INC SPONS ADR	9,038.64	9,982.62	0	0.00
87	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	9,377.73	9,655.41	0	148.03
968	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	9,467.04	10,931.20	0	0.00
312	CUSIP # 438128308 HONDA MOTORS LTD ADR	9,328.80	9,942.00	0	0.00
262	CUSIP # 453038408 IMPERIAL OIL LIMITED	8,281.82	10,586.21	0	21.85

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282	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	9,774.12	9,621.39	0	0.00
287	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	9,760.87	9,867.18	0	0.00
1,399	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	8,519.91	8,322.97	0	0.00
528	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	8,912.64	9,049.32	0	0.00
140	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	10,533.60	10,455.64	0	0.00
278	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,816.18	8,372.93	0	0.00
483	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	8,969.31	8,781.16	0	0.00
103	CUSIP # 66987V109 NOVARTIS AF ADR	9,467.76	9,756.87	0	0.00
184	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	9,980.16	8,836.67	0	0.00
144	CUSIP # 803054204 SAP AG SPONS ADR	9,329.76	10,290.19	0	0.00
124	CUSIP # 87160A100 SYNGENTA AG ADR	7,908.72	8,173.45	0	0.00
428	CUSIP # 87969N204 TELSTRA CORP ADR	8,410.20	9,836.29	0	181.94
238	CUSIP # 891160509 TORONTO-DOMINION BANK	9,381.96	10,401.29	0	0.00

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76	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	8,913.28	9,270.10	0	0.00
293	CUSIP # 911271302 UNITED OVERSEAS BANK LIMITED SPONS ADR	7,647.30	9,835.19	0	0.00
277	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	8,791.98	9,472.41	0	0.00
110	CUSIP # D1668R123 DAIMLER CHRYSLER AG	8,013.50	9,252.59	0	0.00
104	CUSIP # G1151C101 ACCENTURE PLC	10,219.04	9,095.09	0	0.00
99	CUSIP # H0023R105 ACE LIMITED	10,236.60	10,674.46	0	66.33
		266,606.46	281,638.61	9	530.23
MUTUAL FUNDS - FIXED INCOME					
270	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	29,886.30	30,304.93	1	0.00
1,833	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	212,792.97	218,148.51	7	0.00
258	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	31,873.32	32,701.63	1	0.00
1,732	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	186,830.84	187,365.22	6	0.00
357	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	30,341.43	30,305.85	1	0.00

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2,093	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	229,434.66	229,325.73	8	0.00
835	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	90,681.00	91,074.53	3	0.00
863	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	90,727.19	90,962.65	3	0.00
12,739	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	293,506.56	305,120.91	10	0.00
1,640	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	44,985.20	46,106.60	1	0.00
2,039	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	106,170.73	111,957.18	4	0.00
2,160	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	62,316.00	61,708.25	2	0.00
		1,409,546.20	1,435,081.99	47	0.00
MUTUAL FUNDS - EQUITY					
1,184	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	109,662.08	110,349.09	4	896.02
2,965	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	98,111.85	115,588.44	3	1,334.25
		207,773.93	225,937.53	7	2,230.27



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
93,438.48	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	93,438.48	93,438.48	2	0.00
		93,438.48	93,438.48	2	0.00
COMMON STOCK					
423	CUSIP # 000957100 ABM INDUSTRIES INC	11,552.13	12,416.80	0	67.68
1,032	CUSIP # 002444107 AVX CORP	13,508.88	14,138.28	0	0.00
384	CUSIP # 002535300 AARON'S INC	13,866.24	11,977.39	0	8.60
97	CUSIP # 00817Y108 AETNA INC	10,612.77	9,984.18	0	0.00
180	CUSIP # 011659109 ALASKA AIR GROUP INC	14,301.00	10,955.68	0	0.00
25	CUSIP # 017175100 ALLEGHENY CORP	11,702.75	11,701.68	0	0.00
299	CUSIP # 018522300 ALLETE INC	15,096.51	15,584.10	0	0.00
201	CUSIP # 018802108 ALLIANT ENERGY CORP	11,756.49	12,711.09	0	0.00
190	CUSIP # 020002101 ALLSTATE CORPORATION	11,065.60	13,032.02	0	55.80
307	CUSIP # 023608102 AMEREN CORPORATION	12,976.89	13,096.64	0	0.00

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233	CUSIP # 025537101 AMERICAN ELECTRIC POWER	13,248.38	13,561.79	0	0.00
136	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	13,279.04	14,256.26	0	0.00
177	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	11,147.46	10,347.60	0	53.10
111	CUSIP # 037833100 APPLE INC	12,243.30	11,553.51	0	0.00
226	CUSIP # 049560105 ATMOS ENERGY CORP	13,148.68	12,363.45	0	0.00
525	CUSIP # 050095108 ATWOOD OCEANICS INC	7,775.25	14,358.92	0	131.25
453	CUSIP # 05379B107 AVISTA CORP	15,062.25	15,320.90	0	0.00
424	CUSIP # 05605H100 BWX TECHNOLOGIES INC	11,176.64	12,361.48	0	0.00
212	CUSIP # 05614L100 BABCOCK & WILCOX ENT INC	3,561.60	549.43	0	0.00
356	CUSIP # 067806109 BARNES GROUP INC	12,833.80	13,418.70	0	0.00
168	CUSIP # 075896100 BED BATH&BEYOND	9,579.36	11,247.73	0	0.00
223	CUSIP # 084423102 BERKLEY (W R) CORPORATION	12,124.51	11,433.67	0	26.04
91	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	11,866.40	12,418.30	0	0.00
100	CUSIP # 097023105 BOEING CO	13,095.00	13,676.80	0	0.00

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50	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	10,530.50	13,082.97	0	0.00
975	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	10,120.50	10,276.10	0	42.75
74	CUSIP # 119848109 BUFFALO WILD WINGS INC	14,313.82	12,062.52	0	0.00
202	CUSIP # 12503M108 CBOE HOLDINGS INC	13,550.16	12,361.30	0	0.00
76	CUSIP # 125509109 CIGNA CORP	10,261.52	9,906.33	0	0.00
118	CUSIP # 126650100 CVS CAREMARK CORPORATION	11,384.64	10,520.54	0	0.00
1,797	CUSIP # 12673A108 CYS INVESTMENTS INC	13,046.22	15,399.04	0	455.78
11	CUSIP # 12685J105 CABLE ONE INC	4,613.62	831.35	0	0.00
172	CUSIP # 127190304 CACI INTERNATIONAL INC	12,722.84	13,417.69	0	0.00
266	CUSIP # 128030202 CAL-MAINE FOODS, INC	14,526.26	11,863.42	0	0.00
166	CUSIP # 14149Y108 CARDINAL HEALTH INC	12,752.12	13,809.42	0	64.24
145	CUSIP # 147528103 CASEYS GENERAL STORES INC	14,923.40	12,012.69	0	0.00
255	CUSIP # 163072101 CHEESECAKE FACTORY	13,759.80	12,928.92	0	0.00
106	CUSIP # 16359R103 CHEMED CORP	14,147.82	12,111.67	0	0.00

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128	CUSIP # 166764100 CHEVRON CORP	10,096.64	14,160.58	0	0.00
1,013	CUSIP # 16934Q208 CHIMERA INVESTMENT CORP NEW	13,543.81	15,588.32	0	486.24
130	CUSIP # 171232101 CHUBB CORP	15,944.50	13,069.79	0	72.39
143	CUSIP # 171340102 CHURCH & DWIGHT CO INC	11,997.70	11,590.23	0	0.00
137	CUSIP # 172908105 CINTAS CORP	11,747.75	10,032.24	0	0.00
227	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	14,212.47	12,370.48	0	0.00
408	CUSIP # 19247A100 COHEN & STEERS INC	11,199.60	15,701.94	0	0.00
213	CUSIP # 209115104 CONSOLIDATED EDISON INC	14,239.05	13,587.69	0	0.00
103	CUSIP # 22160K105 COSTCO WHOLESALE CORP	14,890.71	13,634.59	0	0.00
93	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	13,697.04	11,214.55	0	0.00
292	CUSIP # 229669106 CUBIC CORP	12,246.48	14,785.97	0	0.00
92	CUSIP # 233326107 DST SYSTEMS INC	9,672.88	9,617.91	0	0.00
165	CUSIP # 233331107 DTE ENERGY CO	13,261.05	13,596.03	0	117.53
416	CUSIP # 23334L102 DSW INC CL A	10,528.96	15,077.06	0	0.00

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144	CUSIP # 235851102 DANAHER CORP	12,270.24	11,754.79	0	19.44
193	CUSIP # 243537107 DECKERS OUTDOOR CORP	11,205.58	15,499.61	0	0.00
301	CUSIP # 247361702 DELTA AIR LINES INC	13,505.87	12,403.65	0	0.00
145	CUSIP # 252131107 DEXCOM INC	12,449.70	9,498.86	0	0.00
179	CUSIP # 256677105 DOLLAR GENERAL CORP	12,966.76	11,816.79	0	0.00
147	CUSIP # 256746108 DOLLAR TREE INC	9,799.02	10,858.62	0	0.00
159	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	12,568.95	11,719.38	0	74.40
175	CUSIP # 26441C204 DUKE ENERGY CORPORATION	12,589.50	13,806.31	0	0.00
472	CUSIP # 26613Q106 DUPONT FABROS TECHNOLOGY	12,215.36	15,218.79	0	198.24
81	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	11,515.77	10,645.31	0	0.00
141	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	11,694.54	12,354.75	0	0.00
354	CUSIP # 296689102 ESSENDANT INC	11,480.22	14,202.47	0	48.30
272	CUSIP # 30040W108 EVERSOURCE ENERGY	13,768.64	13,750.67	0	0.00
148	CUSIP # 30231G102 EXXON MOBIL CORPORATION	11,003.80	13,671.71	0	0.00

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71	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	11,346.51	10,394.18	0	0.00
311	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	12,150.77	9,998.03	0	0.00
173	CUSIP # 344849104 FOOT LOCKER INC	12,450.81	10,019.77	0	0.00
270	CUSIP # 36467W109 GAMESTOP CORP CL A	11,126.70	10,354.94	0	0.00
155	CUSIP # 372460105 GENUINE PARTS CO	12,847.95	14,034.55	0	92.87
119	CUSIP # 375558103 GILEAD SCIENCES, INC	11,684.61	12,170.36	0	0.00
11	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,347.00	9,739.87	0	0.00
151	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	11,697.97	9,815.35	0	44.55
272	CUSIP # 404251100 HNI CORP	11,668.80	13,728.10	0	0.00
188	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	14,607.60	13,427.57	0	0.00
687	CUSIP # 422347104 HEARTLAND EXPRESS INC	13,698.78	16,107.51	0	13.40
257	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	16,193.57	13,248.95	0	0.00
164	CUSIP # 423452101 HELMERICH & PAYNE	7,750.64	12,046.18	0	0.00
179	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	12,460.19	11,189.38	0	0.00

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271	CUSIP # 436106108 HOLLYFRONTIER CORP	13,235.64	11,154.28	0	0.00
205	CUSIP # 440452100 HORMEL FOODS CORP	12,978.55	10,616.40	0	0.00
85	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	12,322.45	14,338.38	0	0.00
379	CUSIP # 460335201 INTL SPEEDWAY	12,021.88	12,389.10	0	0.00
126	CUSIP # 466032109 J&J SNACK FOODS	14,321.16	13,584.51	0	43.92
558	CUSIP # 477143101 JETBLUE AIRWAYS CORP	14,379.66	8,751.23	0	0.00
143	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	13,349.05	14,497.51	0	0.00
181	CUSIP # 49271M100 KEURIG GREEN MOUNTAIN INC	9,437.34	15,790.29	0	50.89
131	CUSIP # 494368103 KIMBERLY-CLARK CORP	14,284.24	14,616.93	0	112.64
151	CUSIP # 497266106 KIRBY CORP	9,354.45	11,610.45	0	0.00
520	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	12,480.00	15,828.48	0	0.00
383	CUSIP # 501044101 KROGER COMPANY	13,814.81	11,763.55	0	0.00
264	CUSIP # 52729N308 LEVEL 3 COMMUNICATIONS, INC.	11,534.16	13,287.66	0	0.00
75	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	15,548.25	13,418.26	0	0.00

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139	CUSIP # 55826P100 MADISON SQUARE GAR INC-A	10,027.46	10,575.12	0	0.00
198	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	10,975.14	12,305.06	0	0.00
233	CUSIP # 562750109 MANHATTAN ASSOCIATES	14,515.90	11,161.92	0	0.00
245	CUSIP # 571748102 MARSH & MCLENNAN COS INC	12,793.90	13,234.51	0	0.00
176	CUSIP # 577933104 MAXIMUS INC	10,482.56	8,935.06	0	0.00
156	CUSIP # 58502B106 MEDNAX INC	11,979.24	10,085.97	0	0.00
104	CUSIP # 61174X109 MONSTER BEVERAGE CORP	14,054.56	10,684.72	0	0.00
383	CUSIP # 636274300 NATIONAL GRID PLC ADR	26,668.29	26,265.76	1	0.00
256	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	9,638.40	14,117.87	0	0.00
504	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	15,135.12	14,983.17	0	118.08
78	CUSIP # 666807102 NORTHROP GRUMMAN CORP	12,944.10	10,700.67	0	0.00
61	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	15,250.00	11,282.68	0	0.00
159	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	10,517.85	13,027.89	0	116.25
169	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	10,309.00	11,613.34	0	0.00

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741	CUSIP # 680223104 OLD REPUBLIC INTL CORP	11,589.24	11,368.73	0	0.00
530	CUSIP # 682128103 OMNIVISION TECHNOLOGIES INC	13,917.80	13,733.35	0	0.00
565	CUSIP # 69349H107 PNM RESOURCES INC	15,848.25	15,671.93	0	0.00
66	CUSIP # 69840W108 PANERA BREAD CO	12,765.06	11,247.58	0	0.00
216	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	13,374.72	13,103.05	0	0.00
238	CUSIP # 703395103 PATTERSON COS INC	10,293.50	11,537.88	0	0.00
296	CUSIP # 704326107 PAYCHEX INC	14,098.48	13,993.80	0	0.00
797	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	12,329.59	15,789.90	0	0.00
368	CUSIP # 717081103 PFIZER INC	11,558.88	11,908.12	0	0.00
504	CUSIP # 72147K108 PILGRIMS PRIDE CORP	10,473.12	13,294.83	0	0.00
204	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	13,084.56	12,233.57	0	0.00
247	CUSIP # 727493108 PLANTRONICS INC	12,559.95	13,121.38	0	0.00
419	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	15,490.43	15,296.23	0	122.70
256	CUSIP # 737464107 POST PROPERTIES INC	14,922.24	14,875.61	0	112.64

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62	CUSIP # 740189105 PRECISION CASTPARTS CORP	14,242.02	13,713.26	0	0.00
152	CUSIP # 741511109 PRICESMART INC	11,755.68	13,018.38	0	0.00
304	CUSIP # 74164M108 PRIMERICA INC	13,701.28	15,262.04	0	0.00
301	CUSIP # 74267C106 PROASSURANCE CORP	14,770.07	13,721.29	0	90.83
444	CUSIP # 743315103 PROGRESSIVE CORP	13,604.16	12,037.44	0	0.00
75	CUSIP # 74460D109 PUBLIC STORAGE INC	15,872.25	14,219.72	0	0.00
402	CUSIP # 74762E102 QUANTA SERVICES INC	9,732.42	12,142.27	0	0.00
129	CUSIP # 755111507 RAYTHEON COMPANY	14,094.54	12,746.12	0	0.00
209	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	10,692.44	11,111.22	0	0.00
406	CUSIP # 775711104 ROLLINS INC	10,909.22	9,329.79	0	0.00
286	CUSIP # 778296103 ROSS STORES INC	13,862.42	12,403.19	0	0.00
185	CUSIP # 800013104 SANDERSON FARMS INC	12,685.45	15,625.97	0	129.60
229	CUSIP # 80589M102 SCANA CORPORATION	12,883.54	12,959.00	0	121.54
81	CUSIP # 806407102 HENRY SCHEIN INC	10,750.32	10,389.82	0	0.00

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3	CUSIP # 811543107 SEABOARD CORP	9,237.00	12,363.09	0	0.00
51	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	11,361.78	13,699.99	0	0.00
263	CUSIP # 827048109 SILGAN HOLDINGS INC	13,686.52	13,798.45	0	0.00
127	CUSIP # 830566105 SKECHERS USA INC	17,028.16	12,812.54	0	0.00
107	CUSIP # 832696405 JM SMUCKER CO	12,207.63	11,222.06	0	0.00
420	CUSIP # 844741108 SOUTHWEST AIRLINES	15,976.80	14,689.69	0	0.00
261	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	15,221.52	14,177.73	0	0.00
114	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	10,432.14	10,848.73	0	0.00
735	CUSIP # 858155203 STEELCASE INC CL A	13,531.35	13,205.74	0	0.00
229	CUSIP # 871607107 SYNOPSIS INC	10,575.22	10,306.87	0	0.00
190	CUSIP # 87162W100 SYNNEX CORPORATION	16,161.40	13,499.91	0	0.00
210	CUSIP # 872540109 TJX COMPANIES INC	14,998.20	12,903.96	0	0.00
504	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	14,479.92	13,470.15	0	0.00
241	CUSIP # 878237106 TECH DATA CORPORATION	16,508.50	14,337.87	0	0.00

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110	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	9,933.00	11,115.65	0	0.00
371	CUSIP # 882681109 TEXAS ROADHOUSE	13,801.20	11,558.19	0	61.54
90	CUSIP # 88579Y101 3M COMPANY	12,759.30	13,647.30	0	0.00
171	CUSIP # 891092108 TORO COMPANY	12,062.34	11,085.27	0	41.75
92	CUSIP # 891894107 TOWERS WATSON & CO CL A	10,798.96	10,981.67	0	13.80
128	CUSIP # 89417E109 TRAVELERS COS INC	12,739.84	12,747.62	0	0.00
89	CUSIP # 902252105 TYLER TECHNOLOGIES INC	13,288.59	9,705.61	0	0.00
303	CUSIP # 902748102 UIL HOLDINGS CORPORATION	15,231.81	13,884.46	0	127.87
75	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	12,251.25	10,386.04	0	0.00
124	CUSIP # 904708104 UNIFIRST CORP	13,244.44	13,691.05	0	4.54
146	CUSIP # 907818108 UNION PACIFIC CORP	12,907.86	15,083.03	0	0.00
512	CUSIP # 909218109 UNIT CORPORATION	5,765.12	15,129.47	0	0.00
262	CUSIP # 910047109 UNITED AIRLINES	13,899.10	15,815.59	0	0.00
182	CUSIP # 911163103 UNITED NATURAL FOODS INC	8,828.82	11,979.64	0	0.00

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369	CUSIP # 911684108 US CELLULAR	13,073.67	14,028.94	0	0.00
101	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	11,717.01	9,968.73	0	0.00
199	CUSIP # 918204108 VF CORP	13,573.79	13,581.76	0	0.00
197	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	11,839.70	10,467.19	0	0.00
298	CUSIP # 92343V104 VERIZON COMMUNICATIONS	12,965.98	14,166.27	0	0.00
256	CUSIP # 92924F106 WGL HOLDINGS INC	14,763.52	13,985.13	0	0.00
174	CUSIP # 931142103 WAL-MART STORES INC	11,282.16	13,373.15	0	0.00
529	CUSIP # 950755108 WERNER ENTERPRISES INC	13,277.90	14,712.72	0	0.00
199	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	10,769.88	10,658.87	0	0.00
338	CUSIP # 95709T100 WESTAR ENERGY INC	12,992.72	12,445.92	0	118.80
157	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	12,472.08	14,120.72	0	78.50
352	CUSIP # 966837106 WHOLE FOODS MKT	11,140.80	14,918.61	0	45.76
290	CUSIP # 981475106 WORLD FUEL SERVICES CORP	10,382.00	13,638.57	0	16.98
384	CUSIP # 98389B100 XCEL ENERGY INC	13,597.44	13,409.44	0	119.68

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314	CUSIP # 984332106 YAHOO INC	9,077.74	13,798.41	0	0.00
113	CUSIP # 98956P102 ZIMMER HOLDINGS INC	10,614.09	12,253.23	0	24.86
		2,248,251.68	2,274,705.46	50	3,745.77
FOREIGN STOCK					
205	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	21,795.60	23,451.83	0	0.00
581	CUSIP # 05534B760 BCE INC	23,797.76	25,537.78	1	283.27
417	CUSIP # 063671101 BANK OF MONTREAL	22,747.35	27,001.61	1	0.00
478	CUSIP # 064149107 BANK OF NOVA SCOTIA	21,070.24	26,527.19	0	0.00
428	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	24,293.28	27,154.38	1	3.02
762	CUSIP # 138006309 CANON INC SPONS ADR	22,075.14	24,660.58	0	0.00
213	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	22,959.27	23,880.52	1	454.98
2,366	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	23,139.48	27,108.83	1	0.00
762	CUSIP # 438128308 HONDA MOTORS LTD ADR	22,783.80	25,505.83	1	0.00
640	CUSIP # 453038408 IMPERIAL OIL LIMITED	20,230.40	27,624.59	0	67.16

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690	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	23,915.40	23,677.50	1	0.00
703	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	23,909.03	24,242.66	1	0.00
3,421	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	20,833.89	21,385.90	0	0.00
1,291	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	21,792.08	22,726.97	0	0.00
342	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	25,732.08	25,778.00	1	0.00
681	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	24,046.11	21,405.83	1	0.00
1,181	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	21,931.17	22,299.22	0	0.00
251	CUSIP # 66987V109 NOVARTIS AF ADR	23,071.92	23,758.04	1	0.00
451	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	24,462.24	21,283.69	1	0.00
352	CUSIP # 803054204 SAP AG SPONS ADR	22,806.08	25,792.09	1	0.00
303	CUSIP # 87160A100 SYNGENTA AG ADR	19,325.34	21,800.46	0	0.00
1,047	CUSIP # 87969N204 TELSTRA CORP ADR	20,573.55	25,201.92	0	559.50
581	CUSIP # 891160509 TORONTO-DOMINION BANK	22,903.02	25,814.25	1	0.00

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185	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	21,696.80	23,055.41	0	0.00
717	CUSIP # 911271302 UNITED OVERSEAS BANK LIMITED SPONS ADR	18,713.70	24,788.99	0	0.00
678	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	21,519.72	22,709.99	0	0.00
269	CUSIP # D1668R123 DAIMLER CHRYSLER AG	19,596.65	23,392.02	0	0.00
255	CUSIP # G1151C101 ACCENTURE PLC	25,056.30	21,897.50	1	0.00
243	CUSIP # H0023R105 ACE LIMITED	25,126.20	25,927.52	1	162.81
		651,903.60	705,391.10	14	1,530.74
MUTUAL FUNDS - FIXED INCOME					
1,001	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	116,206.09	119,762.75	3	0.00
1,103	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	118,980.61	119,018.38	3	0.00
273	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	23,202.27	23,185.09	1	0.00
1,279	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	140,203.98	139,928.43	3	0.00
638	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	69,286.80	69,621.08	2	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
440	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	46,257.20	46,400.06	1	0.00
6,813	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	156,971.52	165,361.28	3	0.00
2,507	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	68,767.01	71,218.35	2	0.00
3,116	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	162,250.12	173,716.76	4	0.00
6,602	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	190,467.70	188,551.84	4	0.00
		1,092,593.30	1,116,764.02	24	0.00
	MUTUAL FUNDS - EQUITY				
1,809	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	167,549.58	167,608.05	4	1,334.94
7,930	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	262,403.70	324,974.47	6	3,479.85
		429,953.28	492,582.52	9	4,814.79



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
93,705.48	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	93,705.48	93,705.48	3	0.00
		93,705.48	93,705.48	3	0.00
COMMON STOCK					
408	CUSIP # 000957100 ABM INDUSTRIES INC	11,142.48	11,926.17	0	65.28
996	CUSIP # 002444107 AVX CORP	13,037.64	13,751.21	0	0.00
370	CUSIP # 002535300 AARON'S INC	13,360.70	10,906.56	0	7.91
96	CUSIP # 00817Y108 AETNA INC	10,503.36	9,234.54	0	0.00
151	CUSIP # 011659109 ALASKA AIR GROUP INC	11,996.95	8,865.36	0	0.00
20	CUSIP # 017175100 ALLEGHENY CORP	9,362.20	9,330.08	0	0.00
289	CUSIP # 018522300 ALLETE INC	14,591.61	15,247.42	0	0.00
169	CUSIP # 018802108 ALLIANT ENERGY CORP	9,884.81	10,740.45	0	0.00
187	CUSIP # 020002101 ALLSTATE CORPORATION	10,890.88	12,856.26	0	52.20
258	CUSIP # 023608102 AMEREN CORPORATION	10,905.66	11,119.17	0	0.00

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230	CUSIP # 025537101 AMERICAN ELECTRIC POWER	13,077.80	13,421.75	0	0.00
131	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	12,790.84	13,590.24	0	0.00
149	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	9,384.02	8,287.20	0	44.70
78	CUSIP # 037833100 APPLE INC	8,603.40	8,624.70	0	0.00
190	CUSIP # 049560105 ATMOS ENERGY CORP	11,054.20	10,444.41	0	0.00
507	CUSIP # 050095108 ATWOOD OCEANICS INC	7,508.67	14,010.56	0	126.75
437	CUSIP # 05379B107 AVISTA CORP	14,530.25	14,901.46	0	0.00
408	CUSIP # 05605H100 BWX TECHNOLOGIES INC	10,754.88	11,913.89	0	0.00
205	CUSIP # 05614L100 BABCOCK & WILCOX ENT INC	3,444.00	354.79	0	0.00
343	CUSIP # 067806109 BARNES GROUP INC	12,365.15	12,849.92	0	0.00
141	CUSIP # 075896100 BED BATH&BEYOND	8,039.82	9,931.75	0	0.00
187	CUSIP # 084423102 BERKLEY (W R) CORPORATION	10,167.19	9,456.91	0	22.44
89	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	11,605.60	12,650.39	0	0.00
70	CUSIP # 097023105 BOEING CO	9,166.50	9,529.63	0	0.00

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42	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	8,845.62	11,189.87	0	0.00
820	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	8,511.60	9,186.27	0	36.90
62	CUSIP # 119848109 BUFFALO WILD WINGS INC	11,992.66	10,780.12	0	0.00
170	CUSIP # 12503M108 CBOE HOLDINGS INC	11,403.60	10,408.45	0	0.00
75	CUSIP # 125509109 CIGNA CORP	10,126.50	8,558.29	0	0.00
116	CUSIP # 126650100 CVS CAREMARK CORPORATION	11,191.68	10,993.46	0	0.00
1,733	CUSIP # 12673A108 CYS INVESTMENTS INC	12,581.58	15,073.26	0	450.58
9	CUSIP # 12685J105 CABLE ONE INC	3,774.78	461.31	0	0.00
166	CUSIP # 127190304 CACI INTERNATIONAL INC	12,279.02	13,694.60	0	0.00
256	CUSIP # 128030202 CAL-MAINE FOODS, INC	13,980.16	9,938.71	0	0.00
116	CUSIP # 14149Y108 CARDINAL HEALTH INC	8,911.12	9,616.79	0	44.89
140	CUSIP # 147528103 CASEYS GENERAL STORES INC	14,408.80	12,257.68	0	0.00
245	CUSIP # 163072101 CHEESECAKE FACTORY	13,220.20	12,283.43	0	0.00
102	CUSIP # 16359R103 CHEMED CORP	13,613.94	11,258.70	0	0.00

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126	CUSIP # 166764100 CHEVRON CORP	9,938.88	13,357.57	0	0.00
978	CUSIP # 16934Q208 CHIMERA INVESTMENT CORP NEW	13,075.86	15,321.20	0	469.44
128	CUSIP # 171232101 CHUBB CORP	15,699.20	13,002.02	0	72.96
121	CUSIP # 171340102 CHURCH & DWIGHT CO INC	10,151.90	9,851.56	0	0.00
115	CUSIP # 172908105 CINTAS CORP	9,861.25	8,822.76	0	0.00
159	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	9,954.99	8,716.33	0	0.00
393	CUSIP # 19247A100 COHEN & STEERS INC	10,787.85	15,578.61	0	0.00
210	CUSIP # 209115104 CONSOLIDATED EDISON INC	14,038.50	13,390.83	0	0.00
72	CUSIP # 22160K105 COSTCO WHOLESALE CORP	10,409.04	9,930.37	0	0.00
89	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	13,107.92	11,708.60	0	0.00
282	CUSIP # 229669106 CUBIC CORP	11,827.08	14,310.47	0	0.00
78	CUSIP # 233326107 DST SYSTEMS INC	8,200.92	7,713.43	0	0.00
164	CUSIP # 233331107 DTE ENERGY CO	13,180.68	13,593.53	0	119.72
402	CUSIP # 23334L102 DSW INC CL A	10,174.62	14,555.40	0	0.00

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142	CUSIP # 235851102 DANAHER CORP	12,099.82	11,711.32	0	19.17
186	CUSIP # 243537107 DECKERS OUTDOOR CORP	10,799.16	14,743.32	0	0.00
296	CUSIP # 247361702 DELTA AIR LINES INC	13,281.52	12,841.65	0	0.00
122	CUSIP # 252131107 DEXCOM INC	10,474.92	7,453.26	0	0.00
125	CUSIP # 256677105 DOLLAR GENERAL CORP	9,055.00	8,590.21	0	0.00
124	CUSIP # 256746108 DOLLAR TREE INC	8,265.84	9,055.04	0	0.00
134	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	10,592.70	9,945.49	0	64.32
172	CUSIP # 26441C204 DUKE ENERGY CORPORATION	12,373.68	13,620.72	0	0.00
455	CUSIP # 26613Q106 DUPONT FABROS TECHNOLOGY	11,775.40	14,812.13	0	191.10
69	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	9,809.73	8,993.68	0	0.00
118	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	9,786.92	10,338.21	0	0.00
341	CUSIP # 296689102 ESSENDANT INC	11,058.63	13,639.31	0	47.74
268	CUSIP # 30040W108 EVERSOURCE ENERGY	13,566.16	13,712.07	0	0.00
146	CUSIP # 30231G102 EXXON MOBIL CORPORATION	10,855.10	12,954.96	0	0.00

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60	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	9,588.60	8,692.39	0	0.00
262	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	10,236.34	8,867.73	0	0.00
145	CUSIP # 344849104 FOOT LOCKER INC	10,435.65	8,110.76	0	0.00
227	CUSIP # 36467W109 GAMESTOP CORP CL A	9,354.67	8,321.49	0	0.00
109	CUSIP # 372460105 GENUINE PARTS CO	9,035.01	10,189.03	0	67.04
83	CUSIP # 375558103 GILEAD SCIENCES, INC	8,149.77	8,133.79	0	0.00
9	CUSIP # 384637104 GRAHAM HOLDINGS CO	5,193.00	8,062.05	0	0.00
127	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	9,838.69	7,169.88	0	37.47
262	CUSIP # 404251100 HNI CORP	11,239.80	13,167.70	0	0.00
181	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	14,063.70	12,833.90	0	0.00
662	CUSIP # 422347104 HEARTLAND EXPRESS INC	13,200.28	15,948.63	0	13.24
248	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	15,626.48	12,618.95	0	0.00
139	CUSIP # 423452101 HELMERICH & PAYNE	6,569.14	9,386.42	0	0.00
151	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	10,511.11	9,457.41	0	0.00

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228	CUSIP # 436106108 HOLLYFRONTIER CORP	11,135.52	8,907.65	0	0.00
173	CUSIP # 440452100 HORMEL FOODS CORP	10,952.63	9,140.33	0	0.00
60	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	8,698.20	9,761.97	0	0.00
365	CUSIP # 460335201 INTL SPEEDWAY	11,577.80	11,544.25	0	0.00
121	CUSIP # 466032109 J&J SNACK FOODS	13,752.86	12,996.91	0	43.56
469	CUSIP # 477143101 JETBLUE AIRWAYS CORP	12,086.13	7,838.67	0	0.00
100	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	9,335.00	10,130.22	0	0.00
127	CUSIP # 49271M100 KEURIG GREEN MOUNTAIN INC	6,621.78	12,867.94	0	36.51
92	CUSIP # 494368103 KIMBERLY-CLARK CORP	10,031.68	10,231.64	0	80.96
127	CUSIP # 497266106 KIRBY CORP	7,867.65	9,793.25	0	0.00
501	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	12,024.00	15,648.64	0	0.00
269	CUSIP # 501044101 KROGER COMPANY	9,702.83	8,841.44	0	0.00
185	CUSIP # 52729N308 LEVEL 3 COMMUNICATIONS, INC.	8,082.65	9,239.08	0	0.00
53	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	10,987.43	10,013.06	0	0.00

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116	CUSIP # 55826P100 MADISON SQUARE GAR INC-A	8,368.24	8,737.23	0	0.00
192	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	10,642.56	11,643.16	0	0.00
225	CUSIP # 562750109 MANHATTAN ASSOCIATES	14,017.50	10,320.97	0	0.00
172	CUSIP # 571748102 MARSH & MCLENNAN COS INC	8,981.84	9,497.37	0	0.00
149	CUSIP # 577933104 MAXIMUS INC	8,874.44	8,370.13	0	0.00
131	CUSIP # 58502B106 MEDNAX INC	10,059.49	8,709.50	0	0.00
73	CUSIP # 61174X109 MONSTER BEVERAGE CORP	9,865.22	8,497.76	0	0.00
339	CUSIP # 636274300 NATIONAL GRID PLC ADR	23,604.57	23,037.12	1	0.00
252	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	9,487.80	13,746.83	0	0.00
487	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	14,624.61	14,655.22	0	116.88
76	CUSIP # 666807102 NORTHROP GRUMMAN CORP	12,612.20	11,210.65	0	0.00
43	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	10,750.00	8,147.75	0	0.00
156	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	10,319.40	12,146.63	0	117.00
142	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	8,662.00	10,161.33	0	0.00

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623	CUSIP # 680223104 OLD REPUBLIC INTL CORP	9,743.72	9,208.28	0	0.00
511	CUSIP # 682128103 OMNIVISION TECHNOLOGIES INC	13,418.86	13,293.92	0	0.00
545	CUSIP # 69349H107 PNM RESOURCES INC	15,287.25	15,398.85	0	0.00
56	CUSIP # 69840W108 PANERA BREAD CO	10,830.96	9,467.68	0	0.00
209	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	12,941.28	12,747.63	0	0.00
200	CUSIP # 703395103 PATTERSON COS INC	8,650.00	9,679.33	0	0.00
208	CUSIP # 704326107 PAYCHEX INC	9,907.04	9,818.06	0	0.00
769	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	11,896.43	15,634.83	0	0.00
363	CUSIP # 717081103 PFIZER INC	11,401.83	11,745.96	0	0.00
424	CUSIP # 72147K108 PILGRIMS PRIDE CORP	8,810.72	11,212.68	0	0.00
171	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	10,967.94	10,713.71	0	0.00
238	CUSIP # 727493108 PLANTRONICS INC	12,102.30	12,485.74	0	0.00
404	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	14,935.88	14,895.86	0	121.20
247	CUSIP # 737464107 POST PROPERTIES INC	14,397.63	14,368.60	0	108.68

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61	CUSIP # 740189105 PRECISION CASTPARTS CORP	14,012.31	13,382.77	0	0.00
146	CUSIP # 741511109 PRICESMART INC	11,291.64	12,391.73	0	0.00
293	CUSIP # 74164M108 PRIMERICA INC	13,205.51	14,826.97	0	0.00
290	CUSIP # 74267C106 PROASSURANCE CORP	14,230.30	13,231.78	0	89.90
438	CUSIP # 743315103 PROGRESSIVE CORP	13,420.32	11,778.88	0	0.00
53	CUSIP # 74460D109 PUBLIC STORAGE INC	11,216.39	10,125.73	0	0.00
338	CUSIP # 74762E102 QUANTA SERVICES INC	8,182.98	9,657.45	0	0.00
127	CUSIP # 755111507 RAYTHEON COMPANY	13,876.02	13,099.74	0	0.00
175	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	8,953.00	9,636.83	0	0.00
341	CUSIP # 775711104 ROLLINS INC	9,162.67	7,614.51	0	0.00
200	CUSIP # 778296103 ROSS STORES INC	9,694.00	9,083.96	0	0.00
179	CUSIP # 800013104 SANDERSON FARMS INC	12,274.03	14,857.13	0	128.88
193	CUSIP # 80589M102 SCANA CORPORATION	10,858.18	10,996.08	0	105.19
69	CUSIP # 806407102 HENRY SCHEIN INC	9,157.68	9,137.93	0	0.00

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3	CUSIP # 811543107 SEABOARD CORP	9,237.00	11,624.34	0	0.00
36	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	8,020.08	9,734.80	0	0.00
254	CUSIP # 827048109 SILGAN HOLDINGS INC	13,218.16	13,493.60	0	0.00
122	CUSIP # 830566105 SKECHERS USA INC	16,357.76	8,508.03	0	0.00
89	CUSIP # 832696405 JM SMUCKER CO	10,154.01	9,375.67	0	0.00
295	CUSIP # 844741108 SOUTHWEST AIRLINES	11,221.80	10,957.94	0	0.00
252	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	14,696.64	14,216.22	0	0.00
96	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	8,784.96	8,923.17	0	0.00
708	CUSIP # 858155203 STEELCASE INC CL A	13,034.28	12,643.58	0	0.00
193	CUSIP # 871607107 SYNOPSIS INC	8,912.74	8,513.75	0	0.00
183	CUSIP # 87162W100 SYNNEX CORPORATION	15,565.98	13,486.63	0	0.00
147	CUSIP # 872540109 TJX COMPANIES INC	10,498.74	9,505.16	0	0.00
486	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	13,962.78	12,954.03	0	0.00
233	CUSIP # 878237106 TECH DATA CORPORATION	15,960.50	13,716.35	0	0.00

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93	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	8,397.90	9,335.84	0	0.00
357	CUSIP # 882681109 TEXAS ROADHOUSE	13,280.40	11,784.56	0	60.69
63	CUSIP # 88579Y101 3M COMPANY	8,931.51	9,824.69	0	0.00
144	CUSIP # 891092108 TORO COMPANY	10,157.76	9,344.43	0	36.00
78	CUSIP # 891894107 TOWERS WATSON & CO CL A	9,155.64	9,220.46	0	11.70
126	CUSIP # 89417E109 TRAVELERS COS INC	12,540.78	12,805.76	0	0.00
75	CUSIP # 902252105 TYLER TECHNOLOGIES INC	11,198.25	8,342.72	0	0.00
293	CUSIP # 902748102 UIL HOLDINGS CORPORATION	14,729.11	13,317.09	0	126.58
63	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	10,291.05	8,568.47	0	0.00
120	CUSIP # 904708104 UNIFIRST CORP	12,817.20	13,663.90	0	4.50
102	CUSIP # 907818108 UNION PACIFIC CORP	9,017.82	10,998.15	0	0.00
494	CUSIP # 909218109 UNIT CORPORATION	5,562.44	14,342.65	0	0.00
184	CUSIP # 910047109 UNITED AIRLINES	9,761.20	11,535.81	0	0.00
153	CUSIP # 911163103 UNITED NATURAL FOODS INC	7,422.03	10,554.55	0	0.00

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355	CUSIP # 911684108 US CELLULAR	12,577.65	13,306.43	0	0.00
100	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	11,601.00	10,293.68	0	0.00
140	CUSIP # 918204108 VF CORP	9,549.40	9,891.30	0	0.00
195	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	11,719.50	10,185.54	0	0.00
209	CUSIP # 92343V104 VERIZON COMMUNICATIONS	9,093.59	9,948.51	0	0.00
247	CUSIP # 92924F106 WGL HOLDINGS INC	14,244.49	13,476.76	0	0.00
171	CUSIP # 931142103 WAL-MART STORES INC	11,087.64	13,612.62	0	0.00
510	CUSIP # 950755108 WERNER ENTERPRISES INC	12,801.00	14,750.00	0	0.00
168	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	9,092.16	8,918.22	0	0.00
284	CUSIP # 95709T100 WESTAR ENERGY INC	10,916.96	10,781.69	0	102.24
155	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	12,313.20	14,844.82	0	77.50
247	CUSIP # 966837106 WHOLE FOODS MKT	7,817.55	11,166.29	0	32.11
280	CUSIP # 981475106 WORLD FUEL SERVICES CORP	10,024.00	13,166.87	0	16.80
379	CUSIP # 98389B100 XCEL ENERGY INC	13,420.39	13,292.28	0	121.28

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310	CUSIP # 984332106 YAHOO INC	8,962.10	13,758.17	0	0.00
112	CUSIP # 98956P102 ZIMMER HOLDINGS INC	10,520.16	12,371.00	0	24.64
		1,987,437.59	2,024,255.79	56	3,516.65
FOREIGN STOCK					
182	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	19,350.24	20,877.44	1	0.00
516	CUSIP # 05534B760 BCE INC	21,135.36	22,667.62	1	257.79
370	CUSIP # 063671101 BANK OF MONTREAL	20,183.50	23,485.25	1	0.00
424	CUSIP # 064149107 BANK OF NOVA SCOTIA	18,689.92	22,460.50	1	0.00
380	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	21,568.80	24,481.92	1	2.76
676	CUSIP # 138006309 CANON INC SPONS ADR	19,583.72	21,898.70	1	0.00
188	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	20,264.52	20,992.45	1	404.91
2,100	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	20,538.00	24,614.81	1	0.00
677	CUSIP # 438128308 HONDA MOTORS LTD ADR	20,242.30	21,891.75	1	0.00
567	CUSIP # 453038408 IMPERIAL OIL LIMITED	17,922.87	23,272.55	1	61.03

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612	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	21,211.92	20,963.34	1	0.00
623	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	21,188.23	21,522.78	1	0.00
3,036	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	18,489.24	17,956.19	1	0.00
1,146	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	19,344.48	19,325.58	1	0.00
304	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	22,872.96	22,824.79	1	0.00
604	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	21,327.24	17,564.57	1	0.00
1,049	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	19,479.93	19,485.24	1	0.00
223	CUSIP # 66987V109 NOVARTIS AF ADR	20,498.16	21,359.73	1	0.00
400	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	21,696.00	18,512.43	1	0.00
312	CUSIP # 803054204 SAP AG SPONS ADR	20,214.48	22,122.77	1	0.00
269	CUSIP # 87160A100 SYNGENTA AG ADR	17,156.82	17,842.42	0	0.00
930	CUSIP # 87969N204 TELSTRA CORP ADR	18,274.50	22,350.79	1	473.47
516	CUSIP # 891160509 TORONTO-DOMINION BANK	20,340.72	22,654.17	1	0.00

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164	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	19,233.92	20,593.77	1	0.00
636	CUSIP # 911271302 UNITED OVERSEAS BANK LIMITED SPONS ADR	16,599.60	21,879.45	0	0.00
602	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	19,107.48	20,286.72	1	0.00
238	CUSIP # D1668R123 DAIMLER CHRYSLER AG	17,338.30	20,817.59	0	0.00
226	CUSIP # G1151C101 ACCENTURE PLC	22,206.76	19,735.81	1	0.00
215	CUSIP # H0023R105 ACE LIMITED	22,231.00	23,341.74	1	144.05
		578,290.97	617,782.87	16	1,344.01
MUTUAL FUNDS - FIXED INCOME					
326	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	36,084.94	36,826.67	1	0.00
474	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	55,026.66	56,909.71	2	0.00
348	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	37,538.76	37,782.05	1	0.00
336	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	36,832.32	36,682.69	1	0.00
2,304	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	53,084.16	55,403.87	1	0.00

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1,978	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	54,256.54	55,940.56	2	0.00
1,756	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	91,434.92	96,571.85	3	0.00
5,860	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	169,061.00	167,459.18	5	0.00
		533,319.30	543,576.58	15	0.00
	MUTUAL FUNDS - EQUITY				
1,428	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	132,261.36	135,986.88	4	1,080.67
7,151	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	236,626.59	287,067.64	7	3,217.95
		368,887.95	423,054.52	10	4,298.62



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SHORT TERM INVESTMENTS					
9,432.21	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	9,432.21	9,432.21	9	0.00
		9,432.21	9,432.21	9	0.00
COMMON STOCK					
12	CUSIP # 000957100 ABM INDUSTRIES INC	327.72	388.74	0	1.92
30	CUSIP # 002444107 AVX CORP	392.70	406.19	0	0.00
11	CUSIP # 002535300 AARON'S INC	397.21	388.62	0	0.23
3	CUSIP # 00817Y108 AETNA INC	328.23	352.14	0	0.00
5	CUSIP # 011659109 ALASKA AIR GROUP INC	397.25	355.96	0	0.00
1	CUSIP # 017175100 ALLEGHENY CORP	468.11	495.06	0	0.00
9	CUSIP # 018522300 ALLETE INC	454.41	445.26	0	0.00
5	CUSIP # 018802108 ALLIANT ENERGY CORP	292.45	297.40	0	0.00
6	CUSIP # 020002101 ALLSTATE CORPORATION	349.44	385.57	0	1.50
8	CUSIP # 023608102 AMEREN CORPORATION	338.16	324.83	0	0.00

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7	CUSIP # 025537101 AMERICAN ELECTRIC POWER	398.02	387.55	0	0.00
4	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	390.56	414.03	0	0.00
5	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	314.90	317.36	0	1.20
2	CUSIP # 037833100 APPLE INC	220.60	246.27	0	0.00
6	CUSIP # 049560105 ATMOS ENERGY CORP	349.08	327.29	0	0.00
15	CUSIP # 050095108 ATWOOD OCEANICS INC	222.15	375.49	0	3.50
13	CUSIP # 05379B107 AVISTA CORP	432.25	413.88	0	0.00
12	CUSIP # 05605H100 BWX TECHNOLOGIES INC	316.32	352.41	0	0.00
6	CUSIP # 05614L100 BABCOCK & WILCOX ENT INC	100.80	59.00	0	0.00
10	CUSIP # 067806109 BARNES GROUP INC	360.50	395.47	0	0.00
4	CUSIP # 075896100 BED BATH&BEYOND	228.08	268.58	0	0.00
6	CUSIP # 084423102 BERKLEY (W R) CORPORATION	326.22	314.25	0	0.60
3	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	391.20	410.32	0	0.00
2	CUSIP # 097023105 BOEING CO	261.90	288.69	0	0.00

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1	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	210.61	260.99	0	0.00
25	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	259.50	280.56	0	0.95
2	CUSIP # 119848109 BUFFALO WILD WINGS INC	386.86	348.96	0	0.00
5	CUSIP # 12503M108 CBOE HOLDINGS INC	335.40	300.02	0	0.00
2	CUSIP # 125509109 CIGNA CORP	270.04	287.33	0	0.00
4	CUSIP # 126650100 CVS CAREMARK CORPORATION	385.92	411.15	0	0.00
53	CUSIP # 12673A108 CYS INVESTMENTS INC	384.78	437.49	0	12.22
5	CUSIP # 127190304 CACI INTERNATIONAL INC	369.85	412.85	0	0.00
8	CUSIP # 128030202 CAL-MAINE FOODS, INC	436.88	441.40	0	0.00
4	CUSIP # 14149Y108 CARDINAL HEALTH INC	307.28	338.88	0	1.16
4	CUSIP # 147528103 CASEYS GENERAL STORES INC	411.68	385.60	0	0.00
7	CUSIP # 163072101 CHEESECAKE FACTORY	377.72	378.51	0	0.00
3	CUSIP # 16359R103 CHEMED CORP	400.41	399.22	0	0.00
4	CUSIP # 166764100 CHEVRON CORP	315.52	367.73	0	0.00

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30	CUSIP # 16934Q208 CHIMERA INVESTMENT CORP NEW	401.10	425.33	0	13.44
4	CUSIP # 171232101 CHUBB CORP	490.60	441.34	0	1.71
4	CUSIP # 171340102 CHURCH & DWIGHT CO INC	335.60	342.05	0	0.00
3	CUSIP # 172908105 CINTAS CORP	257.25	259.42	0	0.00
5	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	313.05	321.63	0	0.00
12	CUSIP # 19247A100 COHEN & STEERS INC	329.40	401.05	0	0.00
6	CUSIP # 209115104 CONSOLIDATED EDISON INC	401.10	369.05	0	0.00
2	CUSIP # 22160K105 COSTCO WHOLESALE CORP	289.14	288.85	0	0.00
3	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	441.84	450.55	0	0.00
9	CUSIP # 229669106 CUBIC CORP	377.46	416.66	0	0.00
2	CUSIP # 233326107 DST SYSTEMS INC	210.28	227.97	0	0.00
5	CUSIP # 233331107 DTE ENERGY CO	401.85	389.15	0	2.92
12	CUSIP # 23334L102 DSW INC CL A	303.72	399.93	0	0.00
4	CUSIP # 235851102 DANAHER CORP	340.84	353.66	0	0.54

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6	CUSIP # 243537107 DECKERS OUTDOOR CORP	348.36	412.21	0	0.00
9	CUSIP # 247361702 DELTA AIR LINES INC	403.83	396.35	0	0.00
4	CUSIP # 252131107 DEXCOM INC	343.44	315.42	0	0.00
4	CUSIP # 256677105 DOLLAR GENERAL CORP	289.76	301.92	0	0.00
4	CUSIP # 256746108 DOLLAR TREE INC	266.64	301.20	0	0.00
4	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	316.20	312.26	0	1.92
5	CUSIP # 26441C204 DUKE ENERGY CORPORATION	359.70	366.94	0	0.00
14	CUSIP # 26613Q106 DUPONT FABROS TECHNOLOGY	362.32	424.20	0	5.88
2	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	284.34	281.49	0	0.00
4	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	331.76	329.73	0	0.00
10	CUSIP # 296689102 ESSENDANT INC	324.30	377.18	0	1.26
8	CUSIP # 30040W108 EVERSOURCE ENERGY	404.96	387.08	0	0.00
4	CUSIP # 30231G102 EXXON MOBIL CORPORATION	297.40	329.95	0	0.00
2	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	319.62	328.58	0	0.00

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8	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	312.56	299.94	0	0.00
4	CUSIP # 344849104 FOOT LOCKER INC	287.88	268.38	0	0.00
7	CUSIP # 36467W109 GAMESTOP CORP CL A	288.47	309.81	0	0.00
3	CUSIP # 372460105 GENUINE PARTS CO	248.67	269.94	0	1.85
3	CUSIP # 375558103 GILEAD SCIENCES, INC	294.57	329.48	0	0.00
4	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	309.88	269.75	0	1.18
8	CUSIP # 404251100 HNI CORP	343.20	387.10	0	0.00
5	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	388.50	377.11	0	0.00
20	CUSIP # 422347104 HEARTLAND EXPRESS INC	398.80	419.89	0	0.36
8	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	504.08	466.07	0	0.00
4	CUSIP # 423452101 HELMERICH & PAYNE	189.04	261.38	0	0.00
5	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	348.05	335.54	0	0.00
7	CUSIP # 436106108 HOLLYFRONTIER CORP	341.88	309.88	0	0.00
5	CUSIP # 440452100 HORMEL FOODS CORP	316.55	293.14	0	0.00

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2	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	289.94	321.13	0	0.00
11	CUSIP # 460335201 INTL SPEEDWAY	348.92	389.43	0	0.00
4	CUSIP # 466032109 J&J SNACK FOODS	454.64	446.38	0	1.08
14	CUSIP # 477143101 JETBLUE AIRWAYS CORP	360.78	310.48	0	0.00
3	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	280.05	297.09	0	0.00
4	CUSIP # 49271M100 KEURIG GREEN MOUNTAIN INC	208.56	301.83	0	1.15
3	CUSIP # 494368103 KIMBERLY-CLARK CORP	327.12	323.56	0	1.76
4	CUSIP # 497266106 KIRBY CORP	247.80	293.37	0	0.00
15	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	360.00	410.71	0	0.00
8	CUSIP # 501044101 KROGER COMPANY	288.56	297.95	0	0.00
6	CUSIP # 52729N308 LEVEL 3 COMMUNICATIONS, INC.	262.14	309.02	0	0.00
2	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	414.62	392.33	0	0.00
4	CUSIP # 55826P100 MADISON SQUARE GAR INC-A	288.56	315.85	0	0.00
6	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	332.58	378.95	0	0.00

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7	CUSIP # 562750109 MANHATTAN ASSOCIATES	436 . 10	415 . 80	0	0 . 00
5	CUSIP # 571748102 MARSH & MCLENNAN COS INC	261 . 10	287 . 60	0	0 . 00
4	CUSIP # 577933104 MAXIMUS INC	238 . 24	267 . 23	0	0 . 00
4	CUSIP # 58502B106 MEDNAX INC	307 . 16	307 . 12	0	0 . 00
2	CUSIP # 61174X109 MONSTER BEVERAGE CORP	270 . 28	279 . 24	0	0 . 00
10	CUSIP # 636274300 NATIONAL GRID PLC ADR	696 . 30	687 . 72	1	0 . 00
8	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	301 . 20	356 . 90	0	0 . 00
15	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	450 . 45	435 . 94	0	3 . 12
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	331 . 90	333 . 70	0	0 . 00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	250 . 00	223 . 15	0	0 . 00
5	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	330 . 75	372 . 31	0	3 . 00
4	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	244 . 00	278 . 81	0	0 . 00
19	CUSIP # 680223104 OLD REPUBLIC INTL CORP	297 . 16	300 . 91	0	0 . 00
15	CUSIP # 682128103 OMNIVISION TECHNOLOGIES INC	393 . 90	387 . 53	0	0 . 00

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16	CUSIP # 69349H107 PNM RESOURCES INC	448.80	416.51	0	0.00
2	CUSIP # 69840W108 PANERA BREAD CO	386.82	362.96	0	0.00
6	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	371.52	398.77	0	0.00
6	CUSIP # 703395103 PATTERSON COS INC	259.50	288.50	0	0.00
6	CUSIP # 704326107 PAYCHEX INC	285.78	288.67	0	0.00
23	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	355.81	407.20	0	0.00
11	CUSIP # 717081103 PFIZER INC	345.51	378.71	0	0.00
13	CUSIP # 72147K108 PILGRIMS PRIDE CORP	270.14	301.63	0	0.00
5	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	320.70	297.96	0	0.00
7	CUSIP # 727493108 PLANTRONICS INC	355.95	390.81	0	0.00
12	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	443.64	417.73	0	3.30
7	CUSIP # 737464107 POST PROPERTIES INC	408.03	396.62	0	3.08
2	CUSIP # 740189105 PRECISION CASTPARTS CORP	459.42	443.47	0	0.00
4	CUSIP # 741511109 PRICESMART INC	309.36	364.80	0	0.00

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9	CUSIP # 74164M108 PRIMERICA INC	405.63	400.16	0	0.00
9	CUSIP # 74267C106 PROASSURANCE CORP	441.63	422.60	0	2.48
13	CUSIP # 743315103 PROGRESSIVE CORP	398.32	374.47	0	0.00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	423.26	405.24	0	0.00
10	CUSIP # 74762E102 QUANTA SERVICES INC	242.10	273.51	0	0.00
4	CUSIP # 755111507 RAYTHEON COMPANY	437.04	418.99	0	0.00
5	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	255.80	281.51	0	0.00
10	CUSIP # 775711104 ROLLINS INC	268.70	266.00	0	0.00
6	CUSIP # 778296103 ROSS STORES INC	290.82	304.53	0	0.00
5	CUSIP # 800013104 SANDERSON FARMS INC	342.85	374.82	0	3.60
6	CUSIP # 80589M102 SCANA CORPORATION	337.56	321.99	0	2.73
2	CUSIP # 806407102 HENRY SCHEIN INC	265.44	289.50	0	0.00
1	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	222.78	287.52	0	0.00
8	CUSIP # 827048109 SILGAN HOLDINGS INC	416.32	430.80	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 830566105 SKECHERS USA INC	536.32	503.49	0	0.00
3	CUSIP # 832696405 JM SMUCKER CO	342.27	341.75	0	0.00
9	CUSIP # 844741108 SOUTHWEST AIRLINES	342.36	334.46	0	0.00
8	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	466.56	443.34	0	0.00
3	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	274.53	289.63	0	0.00
21	CUSIP # 858155203 STEELCASE INC CL A	386.61	375.77	0	0.00
6	CUSIP # 871607107 SYNOPSIS INC	277.08	299.26	0	0.00
6	CUSIP # 87162W100 SYNNEX CORPORATION	510.36	486.82	0	0.00
4	CUSIP # 872540109 TJX COMPANIES INC	285.68	269.26	0	0.00
15	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	430.95	437.13	0	0.00
7	CUSIP # 878237106 TECH DATA CORPORATION	479.50	432.04	0	0.00
3	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	270.90	306.98	0	0.00
11	CUSIP # 882681109 TEXAS ROADHOUSE	409.20	403.74	0	1.70
2	CUSIP # 88579Y101 3M COMPANY	283.54	310.82	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 891092108 TORO COMPANY	282.16	275.70	0	1.00
2	CUSIP # 891894107 TOWERS WATSON & CO CL A	234.76	266.80	0	0.30
4	CUSIP # 89417E109 TRAVELERS COS INC	398.12	405.96	0	0.00
2	CUSIP # 902252105 TYLER TECHNOLOGIES INC	298.62	263.23	0	0.00
9	CUSIP # 902748102 UIL HOLDINGS CORPORATION	452.43	444.36	0	3.46
2	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	326.70	321.47	0	0.00
4	CUSIP # 904708104 UNIFIRST CORP	427.24	448.17	0	0.11
3	CUSIP # 907818108 UNION PACIFIC CORP	265.23	299.41	0	0.00
15	CUSIP # 909218109 UNIT CORPORATION	168.90	358.75	0	0.00
6	CUSIP # 910047109 UNITED AIRLINES	318.30	335.68	0	0.00
5	CUSIP # 911163103 UNITED NATURAL FOODS INC	242.55	291.19	0	0.00
11	CUSIP # 911684108 US CELLULAR	389.73	416.30	0	0.00
3	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	348.03	352.67	0	0.00
4	CUSIP # 918204108 VF CORP	272.84	290.65	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	360.60	364.06	0	0.00
6	CUSIP # 92343V104 VERIZON COMMUNICATIONS	261.06	286.64	0	0.00
7	CUSIP # 92924F106 WGL HOLDINGS INC	403.69	391.49	0	0.00
5	CUSIP # 931142103 WAL-MART STORES INC	324.20	361.27	0	0.00
15	CUSIP # 950755108 WERNER ENTERPRISES INC	376.50	418.15	0	0.00
5	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	270.60	285.08	0	0.00
9	CUSIP # 95709T100 WESTAR ENERGY INC	345.96	328.21	0	2.52
5	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	397.20	426.53	0	2.50
7	CUSIP # 966837106 WHOLE FOODS MKT	221.55	267.13	0	0.91
8	CUSIP # 981475106 WORLD FUEL SERVICES CORP	286.40	367.41	0	0.48
11	CUSIP # 98389B100 XCEL ENERGY INC	389.51	372.42	0	3.20
9	CUSIP # 984332106 YAHOO INC	260.19	355.63	0	0.00
3	CUSIP # 98956P102 ZIMMER HOLDINGS INC	281.79	332.64	0	0.66
		59,971.46	62,299.12	56	96.48
	FOREIGN STOCK				

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	637.92	701.17	1	0.00
16	CUSIP # 05534B760 BCE INC	655.36	681.37	1	6.99
11	CUSIP # 063671101 BANK OF MONTREAL	600.05	641.84	1	0.00
13	CUSIP # 064149107 BANK OF NOVA SCOTIA	573.04	652.28	1	0.00
12	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	681.12	714.93	1	0.00
20	CUSIP # 138006309 CANON INC SPONS ADR	579.40	657.47	1	0.00
6	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	646.74	661.81	1	10.88
64	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	625.92	687.38	1	0.00
20	CUSIP # 438128308 HONDA MOTORS LTD ADR	598.00	670.73	1	0.00
17	CUSIP # 453038408 IMPERIAL OIL LIMITED	537.37	639.45	0	1.61
19	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	658.54	705.86	1	0.00
19	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	646.19	683.98	1	0.00
92	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	560.28	655.38	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	590.80	682.53	1	0.00
9	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	677.16	684.02	1	0.00
18	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	635.58	653.27	1	0.00
32	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	594.24	641.15	1	0.00
7	CUSIP # 66987V109 NOVARTIS AF ADR	643.44	700.25	1	0.00
12	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	650.88	689.14	1	0.00
9	CUSIP # 803054204 SAP AG SPONS ADR	583.11	658.03	1	0.00
8	CUSIP # 87160A100 SYNGENTA AG ADR	510.24	675.94	0	0.00
28	CUSIP # 87969N204 TELSTRA CORP ADR	550.20	645.35	1	13.15
16	CUSIP # 891160509 TORONTO-DOMINION BANK	630.72	669.86	1	0.00
5	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	586.40	653.88	1	0.00
19	CUSIP # 911271302 UNITED OVERSEAS BANK LIMITED SPONS ADR	495.90	608.97	0	0.00
18	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	571.32	679.23	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # D1668R123 DAIMLER CHRYSLER AG	509.95	639.75	0	0.00
7	CUSIP # G1151C101 ACCENTURE PLC	687.82	691.72	1	0.00
7	CUSIP # H0023R105 ACE LIMITED	723.80	740.92	1	4.02
		17,641.49	19,467.66	16	36.65
MUTUAL FUNDS - FIXED INCOME					
10	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,106.90	1,116.89	1	0.00
14	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	1,625.26	1,626.62	2	0.00
11	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,186.57	1,164.69	1	0.00
10	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	1,096.20	1,092.02	1	0.00
70	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	1,612.80	1,669.91	1	0.00
60	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	1,645.80	1,678.35	2	0.00
53	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	2,759.71	2,764.21	3	0.00
178	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	5,135.30	5,064.81	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		16,168.54	16,177.50	15	0.00
	MUTUAL FUNDS - EQUITY				
43	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	3,982.66	4,054.87	4	30.27
217	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	7,180.53	8,573.32	7	91.35
		11,163.19	12,628.19	10	121.62



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PORTFOLIO

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
88,055.15	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	88,055.15	88,055.15	4	0.00
		88,055.15	88,055.15	4	0.00
COMMON STOCK					
4,460	CUSIP # 013817101 ALCOA INC	43,083.60	63,893.68	2	0.00
612	CUSIP # 032511107 ANADARKO PETROLEUM CORP	36,958.68	53,021.76	2	0.00
952	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	39,460.40	38,287.10	2	0.00
478	CUSIP # 166764100 CHEVRON CORP	37,704.64	51,703.26	2	0.00
476	CUSIP # 244199105 DEERE & CO	35,224.00	41,043.64	2	279.60
582	CUSIP # 26875P101 EOG RESOURCES INC	42,369.60	49,241.14	2	0.00
3,257	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	31,560.33	69,319.88	2	0.00
1,050	CUSIP # 406216101 HALLIBURTON COMPANY	37,117.50	50,169.91	2	0.00
749	CUSIP # 42809H107 HESS CORP	37,494.94	49,284.47	2	0.00
2,830	CUSIP # 55315J102 MMC NORILSK NICKEL PJSC ADR	40,667.10	47,094.45	2	0.00

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FIRST TRUST COUNTER INFLATION
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
789	CUSIP # 56585A102 MARATHON PETROLEUM CORP	36,554.37	31,203.40	2	0.00
427	CUSIP # 61166W101 MONSANTO COMPANY	36,440.18	42,289.27	2	0.00
1,011	CUSIP # 61945C103 MOSAIC CO/THE	31,452.21	42,725.54	2	0.00
1,035	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	38,967.75	43,598.57	2	0.00
638	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	42,203.70	56,841.23	2	438.00
546	CUSIP # 718546104 PHILLIPS 66	41,954.64	38,185.75	2	0.00
1,620	CUSIP # 84265V105 SOUTHERN COPPER CORP	43,286.40	52,041.21	2	0.00
2,269	CUSIP # 858119100 STEEL DYNAMICS INC	38,981.42	40,021.46	2	305.25
676	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	40,627.60	34,581.35	2	0.00
		732,109.06	894,547.07	35	1,022.85
	FOREIGN STOCK				
1,203	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	38,038.86	68,488.41	2	0.00
3,476	CUSIP # 380956409 GOLDCORP INC	43,519.52	68,252.93	2	0.00
437	CUSIP # 71646E100 PETROCHINA CO LTD- ADR	30,458.90	49,682.86	1	342.24

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
761	CUSIP # 752344309 RANDGOLD RESOURCES LIMITED ADR	44,967.49	54,492.75	2	0.00
1,153	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	38,994.46	55,100.72	2	0.00
793	CUSIP # 780259107 ROYAL DUTCH SHELL PLC CL B - SPONS ADR	37,651.64	43,199.24	2	0.00
1,297	CUSIP # 803866300 SASOL LTD SPONS ADR	36,082.54	55,196.68	2	0.00
516	CUSIP # 806857108 SCHLUMBERGER LTD	35,588.52	44,481.21	2	243.00
911	CUSIP # 89151E109 TOTAL SA SPON ADR	40,730.81	46,263.75	2	516.94
8,413	CUSIP # 91912E105 VALE SA SPONS ADR	35,334.60	82,688.14	2	0.00
510	CUSIP # G16962105 BUNGE LTD	37,383.00	38,867.70	2	0.00
		418,750.34	606,714.39	20	1,102.18
MUTUAL FUNDS - FIXED INCOME					
990	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	109,583.10	113,873.86	5	0.00
4,686	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	107,965.44	115,213.39	5	0.00
2,058	CUSIP # 78464A490 SPDR DB INTL GOV INFL-PROT	107,098.32	120,921.81	5	0.00
		324,646.86	350,009.06	16	0.00
MUTUAL FUNDS - EQUITY					

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,012	CUSIP # 464285105 ISHARES COMEX GOLD TRUST	204,949.36	246,192.22	10	0.00
712	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	65,945.44	59,838.96	3	527.47
901	CUSIP # 464287739 ISHARES DJ US REAL ESTATE INDEX FD	63,925.95	61,773.63	3	587.40
9,518	CUSIP # 46428Q109 ISHARES SILVER TRUST	132,014.66	173,606.00	6	0.00
1,143	CUSIP # 922908553 VANGUARD REIT ETF	86,342.22	82,497.89	4	0.00
		553,177.63	623,908.70	27	1,114.87



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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
39,545.4	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	39,545.40	39,545.40	3	0.00
		39,545.40	39,545.40	3	0.00
COMMON STOCK					
33	CUSIP # 001084102 AGCO CORP	1,538.79	1,681.57	0	0.00
192	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,761.92	4,640.68	0	0.00
127	CUSIP # 002121101 A10 NETWORKS INC	760.73	835.90	0	0.00
7	CUSIP # 002567105 ABAXIS INC	307.93	420.81	0	0.00
9	CUSIP # 003654100 ABIOMED INC	834.84	524.42	0	0.00
8	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	1,516.24	1,211.55	0	0.48
145	CUSIP # 00817Y108 AETNA INC	15,864.45	16,245.35	1	0.00
31	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	3,954.98	4,382.45	0	25.11
89	CUSIP # 011659109 ALASKA AIR GROUP INC	7,071.05	5,829.17	1	0.00
18	CUSIP # 01748X102 ALLEGiant TRAVEL	3,892.50	3,266.29	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
29	CUSIP # 020409108 ALMOST FAMILY	1,161.45	991.46	0	0.00
2	CUSIP # 023135106 AMAZON.COM INC	1,023.78	1,047.60	0	0.00
61	CUSIP # 023436108 AMEDISYS INC	2,316.17	1,644.50	0	0.00
903	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	14,113.89	14,883.93	1	0.00
57	CUSIP # 031162100 AMGEN INC	7,884.24	9,285.13	1	0.00
138	CUSIP # 032095101 AMPHENOL CORP CL A	7,032.48	7,256.22	1	17.78
90	CUSIP # 032654105 ANALOG DEVICES INC	5,076.90	5,547.88	0	0.00
215	CUSIP # 034754101 ANGIES LIST INC	1,083.60	1,284.39	0	0.00
104	CUSIP # 03475V101 ANGIODYNAMICS	1,371.76	1,703.36	0	0.00
45	CUSIP # 037598109 APOGEE ENTERPRISES INC	2,009.25	2,386.58	0	0.00
267	CUSIP # 037833100 APPLE INC	29,450.10	32,550.20	2	0.00
67	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	2,777.15	3,325.64	0	0.00
5	CUSIP # 040413106 ARISTA NETWORKS INC	305.95	407.30	0	0.00
71	CUSIP # 04269X105 ARRAY BIOPHARMA INC	323.76	550.93	0	0.00

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33	CUSIP # 045327103 ASPEN TECHNOLOGY INC	1,251.03	1,344.18	0	0.00
26	CUSIP # 057224107 BAKER HUGHES INC	1,353.04	1,562.30	0	0.00
30	CUSIP # 067383109 CR BARD INC	5,589.30	4,846.75	0	0.00
139	CUSIP # 067774109 BARNES & NOBLE INC	1,683.29	2,849.24	0	0.00
52	CUSIP # 068323104 BARRACUDA NETWORKS INC	810.16	1,943.44	0	0.00
75	CUSIP # 073271108 BAZAARVOICE INC	338.25	428.12	0	0.00
20	CUSIP # 075896100 BED BATH&BEYOND	1,140.40	1,469.79	0	0.00
34	CUSIP # 086516101 BEST BUY INC	1,262.08	1,278.06	0	7.82
15	CUSIP # 089302103 BIG LOTS INC	718.80	710.85	0	0.00
7	CUSIP # 09062X103 BIOGEN IDEC INC	2,042.67	2,737.60	0	0.00
135	CUSIP # 09238E104 BLACKHAWK NETWORK HOLDINGS I	5,722.65	5,422.98	0	0.00
75	CUSIP # 09739D100 BOISE CASCADE CO	1,891.50	2,724.07	0	0.00
18	CUSIP # 101388106 BOTTOMLINE TECHNOLOGIES (DE) INC	450.18	479.34	0	0.00
6	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	385.44	386.99	0	0.00

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81	CUSIP # 111320107 BROADCOM CORP CL A	4,165.83	3,571.43	0	0.00
27	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	1,830.06	1,959.69	0	0.00
82	CUSIP # 125509109 CIGNA CORP	11,071.64	10,166.92	1	0.00
105	CUSIP # 126349109 CSG SYSTEMS INTL	3,234.00	3,282.55	0	0.00
40	CUSIP # 12662P108 CVR ENERGY INC	1,642.00	1,651.76	0	0.00
358	CUSIP # 126650100 CVS CAREMARK CORPORATION	34,539.84	33,882.80	3	0.00
14	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	542.36	708.92	0	0.00
21	CUSIP # 128030202 CAL-MAINE FOODS, INC	1,146.81	819.52	0	0.00
58	CUSIP # 128246105 CALAVO GROWERS INC	2,589.12	2,456.56	0	0.00
169	CUSIP # 129500104 CALERES INC	5,159.57	5,207.30	0	11.83
41	CUSIP # 132011107 CAMBREX CORP	1,626.88	1,464.40	0	0.00
62	CUSIP # 13342B105 CAMERON INTERNATIONAL CORP	3,801.84	3,163.46	0	0.00
37	CUSIP # 139594105 CAPELLA EDUCATION CO	1,832.24	2,369.99	0	12.58
146	CUSIP # 141337105 CARBONITE INC	1,624.98	1,718.39	0	0.00

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MIZAN ALL EQUITY MODERATE
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Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
207	CUSIP # 14149Y108 CARDINAL HEALTH INC	15,901.74	16,242.44	1	80.11
40	CUSIP # 146229109 CARTERS INC	3,625.60	3,459.74	0	0.00
9	CUSIP # 14964U108 CAVIUM INC	552.33	536.57	0	0.00
21	CUSIP # 150870103 CELANESE CORP SERIES A	1,242.57	1,268.40	0	0.00
276	CUSIP # 15135B101 CENTENE CORPORATION	14,967.48	17,444.04	1	0.00
283	CUSIP # 156431108 CENTURY ALUMINUM COMPANY	1,301.80	6,378.48	0	0.00
43	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	2,731.36	3,129.19	0	0.00
53	CUSIP # 16359R103 CHEMED CORP	7,073.91	6,627.35	1	0.00
12	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	692.04	724.16	0	1.80
70	CUSIP # 172755100 CIRRUS LOGIC INC	2,205.70	2,241.32	0	0.00
200	CUSIP # 172908105 CINTAS CORP	17,150.00	13,948.24	1	0.00
38	CUSIP # 179895107 CLARCOR INC	1,811.84	2,388.37	0	0.00
214	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	12,581.06	11,169.73	1	0.00
25	CUSIP # 205363104 COMPUTER SCIENCES CORP	1,534.50	1,631.28	0	5.52

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34	CUSIP # 205944101 CON-WAY INC	1,613.30	1,493.20	0	0.00
106	CUSIP # 210313102 CONSTANT CONTACT INC	2,569.44	3,101.02	0	0.00
10	CUSIP # 216648402 COOPER COMPANIES, INC	1,488.60	1,643.62	0	0.00
19	CUSIP # 230215105 CULP INC	609.33	597.10	0	1.14
46	CUSIP # 231021106 CUMMINS INC	4,994.68	6,484.12	0	0.00
31	CUSIP # 23247G109 CVENT INC	1,043.46	865.58	0	0.00
236	CUSIP # 23331S100 DHI GROUP INC	1,725.16	2,368.03	0	0.00
48	CUSIP # 233326107 DST SYSTEMS INC	5,046.72	4,951.49	0	0.00
136	CUSIP # 23334L102 DSW INC CL A	3,442.16	4,860.60	0	0.00
28	CUSIP # 23335C101 DTS INC	747.60	898.41	0	0.00
18	CUSIP # 243537107 DECKERS OUTDOOR CORP	1,045.08	1,519.94	0	0.00
11	CUSIP # 248019101 DELUXE CORP	613.14	705.96	0	0.00
66	CUSIP # 253393102 DICKS SPORTING GOODS INC	3,274.26	3,415.54	0	0.00
87	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	6,877.35	6,179.54	1	41.76

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10	CUSIP # 26168L205 DREW INDUSTRIES INC	546.10	582.80	0	0.00
42	CUSIP # 26746E103 DYAX CORP	801.78	793.13	0	0.00
29	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	4,122.93	3,777.18	0	0.00
115	CUSIP # 282914100 8X8 INC	951.05	968.29	0	0.00
24	CUSIP # 28849P100 ELLIE MAE INC	1,597.68	1,672.50	0	0.00
10	CUSIP # 29358P101 ENSIGN GROUP	426.30	478.78	0	0.75
10	CUSIP # 29404K106 ENVESTNET INC	299.70	478.16	0	0.00
27	CUSIP # 29414B104 EPAM SYSTEMS INC	2,012.04	1,521.13	0	0.00
126	CUSIP # 294429105 EQUIFAX INC	12,244.68	10,918.80	1	0.00
29	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	765.89	863.54	0	0.00
60	CUSIP # 298736109 EURONET WORLDWIDE INC	4,445.40	3,655.51	0	0.00
26	CUSIP # 302081104 EXLSERVICE HOLDINGS INC	960.18	984.95	0	0.00
130	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,116.50	6,016.69	0	0.00
445	CUSIP # 30219E103 EXPRESS INC	7,952.15	8,137.18	1	0.00

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50	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	4,048.00	4,371.52	0	0.00
18	CUSIP # 30231G102 EXXON MOBIL CORPORATION	1,338.30	1,466.92	0	0.00
60	CUSIP # 30249U101 FMC TECHNOLOGIES INC	1,860.00	2,937.82	0	0.00
4	CUSIP # 30303M102 FACEBOOK INC	359.60	355.64	0	0.00
54	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	8,629.74	8,822.72	1	0.00
142	CUSIP # 303726103 FAIRCHILD SEMICONDUCTOR INT'L	1,993.68	2,438.83	0	0.00
113	CUSIP # 31428X106 FEDEX CORPORATION	16,269.74	18,102.79	1	26.25
58	CUSIP # 315405100 FERRO CORP	635.10	930.08	0	0.00
13	CUSIP # 315616102 F5 NETWORKS INC	1,505.40	1,668.06	0	0.00
13	CUSIP # 337738108 FISERV INC	1,125.93	1,027.73	0	0.00
54	CUSIP # 343498101 FLOWERS FOODS INC	1,335.96	1,291.63	0	0.00
592	CUSIP # 344849104 FOOT LOCKER INC	42,606.24	32,145.33	3	0.00
21	CUSIP # 34959E109 FORTINET INC	892.08	946.18	0	0.00
67	CUSIP # 361268105 G & K SERVICES INC CL A	4,463.54	4,620.90	0	0.00

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158	CUSIP # 36237H101 G-III APPAREL GROUP	9,742.28	9,279.96	1	0.00
144	CUSIP # 371901109 GENTEX CORP	2,232.00	2,310.55	0	0.00
54	CUSIP # 372460105 GENUINE PARTS CO	4,476.06	5,078.67	0	30.75
68	CUSIP # 37253A103 GENTHERM INC	3,054.56	2,775.37	0	0.00
108	CUSIP # 37518B102 GIGAMON INC	2,161.08	2,541.34	0	0.00
15	CUSIP # 375558103 GILEAD SCIENCES, INC	1,472.85	1,637.29	0	0.00
9	CUSIP # 38268T103 GOPRO INC-CLASS A	280.98	541.01	0	0.00
165	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	6,268.35	7,433.56	0	0.00
14	CUSIP # 39153L106 GREATBATCH INC	789.88	750.36	0	0.00
118	CUSIP # 404251100 HNI CORP	5,062.20	5,635.45	0	0.00
372	CUSIP # 404609109 HACKETT GROUP INC	5,115.00	3,638.00	0	0.00
15	CUSIP # 405024100 HAEMONETICS CORP	484.80	579.42	0	0.00
124	CUSIP # 406216101 HALLIBURTON COMPANY	4,383.40	6,033.29	0	0.00
514	CUSIP # 410345102 HANESBRANDS INC	14,875.16	13,137.54	1	0.00

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62	CUSIP # 413086109 HARMAN INTERNATIONAL INDUSTRIES	5,951.38	6,976.16	0	0.00
33	CUSIP # 42330P107 HELIX ENERGY SOLUTIONS GROUP INC	158.07	607.22	0	0.00
79	CUSIP # 428567101 HIBBETT SPORTS INC	2,765.79	3,747.98	0	0.00
135	CUSIP # 436106108 HOLLYFRONTIER CORP	6,593.40	6,120.78	1	0.00
151	CUSIP # 437076102 HOME DEPOT INC	17,438.99	14,899.02	1	0.00
3	CUSIP # 44930G107 ICU MEDICAL INC	328.50	333.59	0	0.00
10	CUSIP # 44980X109 IPG PHOTONICS INC	759.70	927.10	0	0.00
111	CUSIP # 450911201 ITT CORP	3,710.73	4,751.68	0	13.13
33	CUSIP # 45167R104 IDEX CORP	2,352.90	2,513.42	0	0.00
6	CUSIP # 452327109 ILLUMINA INC	1,054.92	1,046.27	0	0.00
16	CUSIP # 45256B101 IMPAX LABORATORIES INC	563.36	569.11	0	0.00
246	CUSIP # 45667G103 INFINERA CORP	4,811.76	4,499.70	0	0.00
13	CUSIP # 45672H104 INFOBLOX INC	207.74	328.21	0	0.00
163	CUSIP # 45772F107 INPHI CORP	3,918.52	3,074.87	0	0.00

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37	CUSIP # 45774W108 INSTEEL INDUSTRIES INC	594.96	803.25	0	0.00
38	CUSIP # 45778Q107 INSPERITY INC	1,669.34	1,868.07	0	0.00
284	CUSIP # 458118106 INTEGRATED DEVICE TECHNOLOGY INC	5,765.20	5,899.14	0	0.00
98	CUSIP # 458140100 INTEL CORPORATION	2,953.72	3,325.05	0	0.00
27	CUSIP # 45825N107 INTELIQUENT INC	602.91	492.41	0	0.00
303	CUSIP # 458665304 INTERFACE INC	6,799.32	6,811.60	1	0.00
63	CUSIP # 461202103 INTUIT INC	5,591.25	6,449.75	0	0.00
138	CUSIP # 47760A108 JIVE SOFTWARE INC	644.46	811.39	0	0.00
18	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	688.50	603.30	0	0.00
9	CUSIP # 48123V102 J2 GLOBAL INC	637.65	603.79	0	0.00
33	CUSIP # 48203R104 JUNIPER NETWORKS INC	848.43	927.94	0	0.00
58	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	5,271.04	6,602.29	0	19.14
18	CUSIP # 493732101 KFORCE INC	473.04	486.53	0	0.00
99	CUSIP # 497498105 KIRKLANDS INC	2,132.46	2,438.61	0	0.00

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21	CUSIP # 498904200 KNOLL INC	461.58	506.88	0	0.00
577	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	13,848.00	17,343.33	1	0.00
62	CUSIP # 500643200 KORN FERRY INTERNATIONAL	2,050.34	1,821.93	0	6.20
51	CUSIP # 501797104 L BRANDS INC	4,596.63	4,367.55	0	0.00
166	CUSIP # 50187A107 LHC GROUP LLC	7,431.82	5,561.57	1	0.00
151	CUSIP # 501889208 LKQ CORP	4,282.36	4,379.35	0	0.00
21	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,332.87	1,589.85	0	0.00
33	CUSIP # 516012101 LANNETT CO INC	1,370.16	1,401.78	0	0.00
61	CUSIP # 525558201 LEMAITRE VASCULAR INC	743.59	840.39	0	0.00
19	CUSIP # 526107107 LENNOX INTERNATIONAL INC	2,153.27	1,818.96	0	6.84
108	CUSIP # 529771107 LEXMARK INTERNATIONAL GROUP CL A	3,129.84	4,717.87	0	0.00
147	CUSIP # 53224V100 LIFELOCK INC	1,287.72	2,014.20	0	0.00
246	CUSIP # 536252109 LIONBRIDGE TECHNOLOGIES INC	1,215.24	1,378.78	0	0.00
32	CUSIP # 54142L109 LOGMEIN INC	2,181.12	1,983.57	0	0.00

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428	CUSIP # 548661107 LOWES COS INC	29,497.76	29,197.26	2	0.00
89	CUSIP # 55306N104 MKS INSTRUMENTS INC	2,984.17	3,245.16	0	0.00
14	CUSIP # 556269108 STEVEN MADDEN LTD	512.68	590.13	0	0.00
10	CUSIP # 562750109 MANHATTAN ASSOCIATES	623.00	490.62	0	0.00
123	CUSIP # 56585A102 MARATHON PETROLEUM CORP	5,698.59	6,456.83	0	0.00
48	CUSIP # 56804T106 MARIN SOFTWARE INC	150.24	381.78	0	0.00
13	CUSIP # 57063L107 MARKETO INC	369.46	409.42	0	0.00
183	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	2,276.52	2,032.82	0	0.00
21	CUSIP # 577933104 MAXIMUS INC	1,250.76	1,387.21	0	0.00
75	CUSIP # 579780206 MCCORMICK & CO	6,163.50	5,550.22	0	0.00
11	CUSIP # 580645109 MCGRAW HILL FINANCIAL INC	951.50	1,141.25	0	0.00
32	CUSIP # 58502B106 MEDNAX INC	2,457.28	2,646.40	0	0.00
34	CUSIP # 587200106 MENTOR GRAPHICS INC	837.42	862.16	0	0.00
73	CUSIP # 589378108 MERCURY SYSTEMS INC	1,161.43	1,138.42	0	0.00

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157	CUSIP # 591520200 METHODE ELECTRONICS INC	5,008.30	6,097.85	0	0.00
3	CUSIP # 594972408 MICROSTRATEGY INC CL A	589.41	561.27	0	0.00
4	CUSIP # 608190104 MOHAWK INDUSTRIES INC	727.16	809.00	0	0.00
2	CUSIP # 62944T105 NVR INC	3,050.44	2,692.60	0	0.00
88	CUSIP # 639050103 NATUS MEDICAL	3,471.60	3,076.51	0	0.00
10	CUSIP # 64115T104 NETSCOUT SYSTEMS	353.70	373.99	0	0.00
281	CUSIP # 651229106 NEWELL RUBBERMAID INC	11,158.51	10,094.24	1	0.00
62	CUSIP # 654106103 NIKE INC CLASS B	7,624.14	5,888.20	1	16.24
54	CUSIP # 65440R101 NIMBLE STORAGE INC	1,302.48	1,354.96	0	0.00
63	CUSIP # 655663102 NORDSON CORP	3,965.22	4,833.76	0	0.00
31	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	2,368.40	3,298.97	0	0.00
60	CUSIP # 670346105 NUCOR CORPORATION	2,253.00	3,073.49	0	22.35
14	CUSIP # 67069D108 NUTRISYSTEM INC	371.28	387.52	0	0.00
25	CUSIP # 670704105 NUVASIVE INC	1,205.50	1,132.77	0	0.00

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77	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	19,250.00	15,806.71	2	0.00
57	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	3,477.00	4,054.65	0	0.00
286	CUSIP # 682189105 ON SEMICONDUCTOR CORP	2,688.40	2,975.78	0	0.00
112	CUSIP # 68243Q106 1-800-FLOWERS.COM INC CL A	1,019.20	1,064.19	0	0.00
184	CUSIP # 68554V108 ORASURE TECHNOLOGIES INC	816.96	1,404.34	0	0.00
7	CUSIP # 691497309 OXFORD INDUSTRIES INC	517.16	587.07	0	0.00
17	CUSIP # 693506107 PPG INDUSTRIES INC	1,490.73	1,754.14	0	0.00
6	CUSIP # 697435105 PALO ALTO NETWORKS INC	1,032.00	1,069.97	0	0.00
16	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	990.72	1,062.02	0	0.00
54	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	5,254.20	6,385.26	0	0.00
103	CUSIP # 703395103 PATTERSON COS INC	4,454.75	5,010.30	0	0.00
53	CUSIP # 704326107 PAYCHEX INC	2,524.39	2,383.28	0	0.00
20	CUSIP # 727493108 PLANTRONICS INC	1,017.00	1,015.87	0	0.00
102	CUSIP # 73936N105 POWERSECURE INTERNATIONAL INC	1,175.04	1,143.39	0	0.00

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150	CUSIP # 745867101 PULTEGROUP INC	2,830.50	2,990.12	0	12.00
239	CUSIP # 747277101 QLOGIC CORP	2,449.75	3,278.42	0	0.00
34	CUSIP # 74736K101 QORVO INC	1,531.70	2,572.14	0	0.00
49	CUSIP # 74758T303 QUALYS INC	1,394.54	2,112.97	0	0.00
86	CUSIP # 747619104 QUANEX BUILDING PRODUCTS	1,562.62	1,738.12	0	0.00
100	CUSIP # 74762E102 QUANTA SERVICES INC	2,421.00	3,098.19	0	0.00
76	CUSIP # 74975N105 RTI SURGICAL INC	431.68	539.10	0	0.00
46	CUSIP # 75604L105 REALD INC	442.06	574.43	0	0.00
16	CUSIP # 756577102 RED HAT INC	1,150.08	1,217.06	0	0.00
68	CUSIP # 76122Q105 RESOURCES CONNECTION INC	1,024.76	1,073.65	0	0.00
110	CUSIP # 761283100 RESTORATION HARDWARE HOLDINGS	10,264.10	9,625.92	1	0.00
63	CUSIP # 76680R206 RINGCENTRAL INC CL A	1,143.45	1,109.89	0	0.00
167	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	8,543.72	9,596.34	1	0.00
15	CUSIP # 776696106 ROPER INDUSTRIES INC	2,350.50	2,414.52	0	0.00

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459	CUSIP # 778296103 ROSS STORES INC	22,247.73	22,408.17	2	0.00
45	CUSIP # 781220108 RUCKUS WIRELESS INC	534.60	509.13	0	0.00
34	CUSIP # 806407102 HENRY SCHEIN INC	4,512.48	4,718.25	0	0.00
171	CUSIP # 81616X103 SELECT COMFORT CORP	3,741.48	4,796.34	0	0.00
81	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	18,045.18	21,455.49	1	0.00
123	CUSIP # 824889109 SHOE CARNIVAL INC	2,927.40	3,376.48	0	0.00
18	CUSIP # 82568P304 SHUTTERFLY INC	643.50	696.60	0	0.00
181	CUSIP # 830566105 SKECHERS USA INC	24,268.48	12,039.06	2	0.00
162	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	13,642.02	10,603.68	1	0.00
222	CUSIP # 831865209 SMITH (AO) CORP	14,472.18	14,660.70	1	0.00
18	CUSIP # 833034101 SNAP-ON INC	2,716.92	2,488.13	0	0.00
10	CUSIP # 83416B109 SOLARWINDS INC	392.40	500.54	0	0.00
146	CUSIP # 835495102 SONOCO PRODUCTS	5,510.04	6,540.26	0	0.00
58	CUSIP # 835916503 SONUS NETWORKS INC	331.76	375.83	0	0.00

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550	CUSIP # 844741108 SOUTHWEST AIRLINES	20,922.00	23,024.29	2	0.00
57	CUSIP # 848577102 SPIRIT AIRLINES INC	2,696.10	3,693.98	0	0.00
5	CUSIP # 852857200 STAMPS.COM INC	370.05	402.19	0	0.00
35	CUSIP # 854502101 STANLEY BLACK & DECKER INC	3,394.30	3,315.49	0	0.00
51	CUSIP # 858155203 STEELCASE INC CL A	938.91	911.82	0	0.00
35	CUSIP # 859152100 STERIS CORP	2,273.95	2,322.23	0	0.00
41	CUSIP # 863667101 STRYKER CORP	3,858.10	4,096.59	0	14.15
87	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	2,371.62	3,019.22	0	0.00
113	CUSIP # 87157B103 SYNCHRONOSS TECHNOLOGIES INC	3,706.40	5,050.57	0	0.00
55	CUSIP # 87157D109 SYNAPTICS INC	4,535.30	4,007.61	0	0.00
358	CUSIP # 87612E106 TARGET CORPORATION	28,160.28	28,719.79	2	0.00
177	CUSIP # 882508104 TEXAS INSTRUMENTS INC	8,765.04	9,477.50	1	0.00
250	CUSIP # 886885102 TILLY'S INC CL A	1,840.00	3,551.97	0	0.00
37	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	1,680.91	1,704.45	0	3.70

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
234	CUSIP # 892356106 TRACTOR SUPPLY	19,730.88	19,556.48	2	0.00
269	CUSIP # 902104108 II-VI INC	4,325.52	4,914.08	0	0.00
28	CUSIP # 90214J101 2U INC	1,005.20	773.56	0	0.00
27	CUSIP # 902252105 TYLER TECHNOLOGIES INC	4,031.37	3,378.73	0	0.00
28	CUSIP # 90328M107 USANA HEALTH SCIENCES	3,752.84	3,218.61	0	0.00
40	CUSIP # 90337L108 US PHYSICAL THERAPY	1,795.60	1,725.26	0	0.00
56	CUSIP # 90346E103 US SILICA HOLDINGS INC	789.04	2,020.41	0	7.00
26	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	4,247.10	3,881.41	0	0.00
8	CUSIP # 904311107 UNDER ARMOUR INC CL A	774.24	568.51	0	0.00
157	CUSIP # 907818108 UNION PACIFIC CORP	13,880.37	17,251.61	1	0.00
388	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	45,011.88	44,327.99	4	0.00
6	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	748.86	824.87	0	0.00
37	CUSIP # 918194101 VCA ANTECH INC	1,948.05	1,830.89	0	0.00
17	CUSIP # 918204108 VF CORP	1,159.57	1,197.55	0	0.00

ACCOUNT STATEMENT

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Account Number

07/01/2015 through 09/30/2015
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
131	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	7,873.10	7,992.72	1	0.00
21	CUSIP # 920355104 VALSPAR CORP	1,509.48	1,664.22	0	0.00
23	CUSIP # 92231M109 VASCULAR SOLUTIONS INC	745.43	831.03	0	0.00
29	CUSIP # 92343X100 VERINT SYSTEMS INC	1,251.35	1,639.38	0	0.00
169	CUSIP # 92886T201 VONAGE HOLDINGS CORP	993.72	872.65	0	0.00
88	CUSIP # 929740108 WABTEC CORP	7,748.40	7,584.88	1	0.00
7	CUSIP # 930427109 WAGEWORKS INC	315.56	394.81	0	0.00
59	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	4,902.90	5,345.22	0	0.00
133	CUSIP # 950755108 WERNER ENTERPRISES INC	3,338.30	3,813.79	0	0.00
18	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	1,429.92	1,648.04	0	9.00
78	CUSIP # 980745103 WOODWARD INC	3,174.60	3,748.86	0	0.00
43	CUSIP # 98933Q108 ZELTIQ AESTHETICS INC	1,377.29	1,153.71	0	0.00
15	CUSIP # 98936J101 ZENDESK INC	295.65	318.60	0	0.00
208	CUSIP # 989817101 ZUMIEZ INC	3,251.04	7,473.80	0	0.00

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XXXXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,179,956.80	1,205,655.69	93	393.43
	FOREIGN STOCK				
64	CUSIP # G037AX101 AMBARELLA INC	3,698.56	4,117.74	0	0.00
23	CUSIP # G29183103 EATON CORP PLC	1,179.90	1,599.74	0	0.00
54	CUSIP # G35569105 FLEETMATICS GROUP PLC	2,650.86	2,124.94	0	0.00
22	CUSIP # G47791101 INGERSOLL-RAND PLC	1,116.94	1,458.90	0	0.00
33	CUSIP # G65773106 NORDIC AMER TANKER SHIPPING LTD	501.60	494.46	0	0.00
66	CUSIP # G81276100 SIGNET JEWELERS LTD	8,984.58	8,758.42	1	0.00
36	CUSIP # N20146101 CIMPRESS NV	2,739.96	2,877.54	0	0.00
19	CUSIP # P8744Y102 STEINER LEISURE LTD	1,200.42	1,211.25	0	0.00
169	CUSIP # Y0486S104 AVAGO TECHNOLOGIES LTD	21,126.69	22,025.82	2	0.00
		43,199.51	44,668.81	3	0.00



ACCOUNT STATEMENT

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XXXXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,688,044.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,688,044.17	1,688,044.17	3	0.00
		1,688,044.17	1,688,044.17	3	0.00
INSURANCE POLICIES/ANNUITIES					
4,172,872.611	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	49,118,883.50	46,867,897.36	97	0.00
		49,118,883.50	46,867,897.36	97	0.00



ACCOUNT STATEMENT

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XXXXXXXX5149
HBS METLIFE STABLE VALUE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
553,829.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	553,829.68	553,829.68	3	0.00
		553,829.68	553,829.68	3	0.00
INSURANCE POLICIES/ANNUITIES					
179,030.342	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	18,441,020.38	18,102,555.10	97	0.00
		18,441,020.38	18,102,555.10	97	0.00



ACCOUNT STATEMENT

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Account Number

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XXXXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
149,208.23	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	149,208.23	149,208.23	1	0.00
		149,208.23	149,208.23	1	0.00
MUTUAL FUNDS - BALANCED					
14,264.991	CUSIP # 277923710 EATON VANCE DIVERSIFIED CURRENCY INCOME FUND	128,099.62	148,394.40	1	0.00
12,519.495	CUSIP # 55276T107 MFS GLOBAL ALT STRATEGY A	127,698.85	138,728.00	1	0.00
		255,798.47	287,122.40	2	0.00
MUTUAL FUNDS - FIXED INCOME					
14,125.037	CUSIP # 091937722 BLACKROCK INFLATION PROTECTED BOND PORT	146,617.88	154,202.44	1	34.57
20,810.684	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	206,650.09	214,030.57	1	262.39
4,142	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	344,987.18	343,515.04	2	0.00
28,721.535	CUSIP # 722005550 PIMCO COMMODITY REAL RETURN STRATEGY D	203,348.47	320,764.06	1	0.00
13,647	CUSIP # 78464A151 SPDR BARCLAYS CAPITAL INTL CORP BOND	427,424.04	477,390.41	3	0.00

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XXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,399	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	229,055.93	250,090.98	2	0.00
		1,558,083.59	1,759,993.50	11	296.96
MUTUAL FUNDS - EQUITY					
7,287.833	CUSIP # 128119203 CALAMOS MARKET NEUTRAL INCOME FUND A	93,065.63	97,147.54	1	0.00
57,668	CUSIP # 33734H106 FIRST TRUST VALUE LINE DIVIDEND INDEX FUND	1,314,253.72	1,134,047.89	9	0.00
55,175	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	2,913,791.75	3,382,074.79	20	0.00
4,873	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	488,956.82	490,048.20	3	0.00
7,584.937	CUSIP # 74254T278 PRINCIPAL REAL ESTATE SECURITIES FUND	167,323.71	161,130.04	1	455.10
23,285	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	770,500.65	896,684.22	5	9,685.80
5,663	CUSIP # 922908512 VANGUARD MID CAP VALUE INDEX	471,388.12	424,080.23	3	0.00
4,852	CUSIP # 922908538 VANGUARD MID CAP GROWTH INDEX FUND	471,954.04	406,526.35	3	0.00
5,196	CUSIP # 922908751 VANGUARD SMALL CAP ETF	560,908.20	623,263.99	4	4,982.96
		7,252,142.64	7,615,003.25	50	15,123.86
COMMON TRUST FUNDS - FIXED INCOME					

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XXXXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
189,450.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	189,450.69	189,450.69	1	0.00
		189,450.69	189,450.69	1	0.00
COMMON TRUST FUNDS - EQUITY					
96,234.38	CUSIP # 06739Q313 BLACKROCK RUSSELL 1000 VALUE FUND T	2,317,891.65	2,046,244.65	16	0.00
115,709.48	CUSIP # 06739Q362 BLACKROCK RUSSELL 1000 GROWTH FUND T	2,580,298.26	1,815,848.78	18	0.00
		4,898,189.91	3,862,093.43	34	0.00



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XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
153,904.56	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	153,904.56	153,904.56	1	0.00
		153,904.56	153,904.56	1	0.00
MUTUAL FUNDS - BALANCED					
16,318.508	CUSIP # 277923710 EATON VANCE DIVERSIFIED CURRENCY INCOME FUND	146,540.20	167,453.68	1	0.00
12,564.35	CUSIP # 55276T107 MFS GLOBAL ALT STRATEGY A	128,156.37	139,225.00	1	0.00
		274,696.57	306,678.68	2	0.00
MUTUAL FUNDS - FIXED INCOME					
14,552.627	CUSIP # 091937722 BLACKROCK INFLATION PROTECTED BOND PORT	151,056.27	158,282.60	1	35.61
21,870.884	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	217,177.88	224,617.95	1	275.75
30,595.453	CUSIP # 722005550 PIMCO COMMODITY REAL RETURN STRATEGY D	216,615.81	310,894.01	1	0.00
		584,849.96	693,794.56	3	311.36
MUTUAL FUNDS - EQUITY					
8,499.252	CUSIP # 128119203 CALAMOS MARKET NEUTRAL INCOME FUND A	108,535.45	113,326.19	1	0.00

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XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
68,594	CUSIP # 33734H106 FIRST TRUST VALUE LINE DIVIDEND INDEX FUND	1,563,257.26	1,483,389.37	9	0.00
25,277	CUSIP # 464288273 ISHARES MSCI EAFE SMALL CAP INDEX FUND	1,207,482.29	1,102,292.66	7	0.00
71,221	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	3,761,181.01	4,341,277.97	22	0.00
7,351.643	CUSIP # 74254T278 PRINCIPAL REAL ESTATE SECURITIES FUND	162,177.24	154,572.91	1	441.10
28,460	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	941,741.40	1,183,589.77	5	12,807.00
7,145	CUSIP # 922908512 VANGUARD MID CAP VALUE INDEX	594,749.80	526,355.69	3	0.00
5,526	CUSIP # 922908538 VANGUARD MID CAP GROWTH INDEX FUND	537,514.02	477,699.80	3	0.00
6,232	CUSIP # 922908751 VANGUARD SMALL CAP ETF	672,744.40	747,532.63	4	5,976.49
		9,549,382.87	10,130,036.99	55	19,224.59
COMMON TRUST FUNDS - FIXED INCOME					
219,635.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	219,635.11	219,635.11	1	0.00
		219,635.11	219,635.11	1	0.00
COMMON TRUST FUNDS - EQUITY					
112,669.76	CUSIP # 06739Q313 BLACKROCK RUSSELL 1000 VALUE FUND T	2,713,752.57	2,054,547.05	16	0.00

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XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
150,882.88	CUSIP # 06739Q362 BLACKROCK RUSSELL 1000 GROWTH FUND T	3,364,658.05	2,498,383.46	19	0.00
		6,078,410.62	4,552,930.51	35	0.00



ACCOUNT STATEMENT

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XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
55,797.97	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	55,797.97	55,797.97	1	0.00
		55,797.97	55,797.97	1	0.00
MUTUAL FUNDS - BALANCED					
4,723.142	CUSIP # 277923710 EATON VANCE DIVERSIFIED CURRENCY INCOME FUND	42,413.82	49,511.86	1	0.00
4,422.88	CUSIP # 55276T107 MFS GLOBAL ALT STRATEGY A	45,113.38	50,079.00	1	0.00
		87,527.20	99,590.86	2	0.00
MUTUAL FUNDS - FIXED INCOME					
4,721.656	CUSIP # 091937722 BLACKROCK INFLATION PROTECTED BOND PORT	49,010.79	52,337.78	1	11.55
7,498.434	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	74,459.45	79,710.88	1	94.54
4,367	CUSIP # 464286517 ISHARES EMERGING MARKETS LOC	173,326.23	185,963.57	3	0.00
1,546	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	131,394.54	130,636.02	2	0.00
1,154	CUSIP # 464288166 ISHARES BARCLAYS AGENCY BOND FUND	131,602.16	131,286.17	2	0.00

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XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,668	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	388,797.72	425,395.53	7	0.00
3,704	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	406,032.48	402,583.40	7	0.00
1,057	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	131,755.05	129,877.37	2	0.00
10,363.885	CUSIP # 722005550 PIMCO COMMODITY REAL RETURN STRATEGY D	73,376.31	115,748.17	1	0.00
14,498	CUSIP # 78464A151 SPDR BARCLAYS CAPITAL INTL CORP BOND	454,077.36	531,020.91	8	0.00
12,048	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	627,339.36	719,865.01	11	0.00
6,268	CUSIP # 92206C870 VANGUARD INTERMEDIATE TERM CORP BOND ETF	535,475.24	539,334.29	9	0.00
		3,176,646.69	3,443,759.10	55	106.09
MUTUAL FUNDS - EQUITY					
2,408.697	CUSIP # 128119203 CALAMOS MARKET NEUTRAL INCOME FUND A	30,759.06	32,689.52	1	0.00
8,666	CUSIP # 33734H106 FIRST TRUST VALUE LINE DIVIDEND INDEX FUND	197,498.14	182,307.93	3	0.00
8,799	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	464,675.19	534,842.63	8	0.00

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XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,309	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	332,025.06	332,572.40	6	0.00
2,493.162	CUSIP # 74254T278 PRINCIPAL REAL ESTATE SECURITIES FUND	54,999.15	53,369.74	1	149.59
3,566	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	117,998.94	142,774.62	2	1,280.25
915	CUSIP # 922908512 VANGUARD MID CAP VALUE INDEX	76,164.60	68,008.28	1	0.00
778	CUSIP # 922908538 VANGUARD MID CAP GROWTH INDEX FUND	75,676.06	59,073.42	1	0.00
		1,349,796.20	1,405,638.54	23	1,429.84
COMMON TRUST FUNDS - FIXED INCOME					
128,162.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	128,162.87	128,162.87	2	0.00
		128,162.87	128,162.87	2	0.00
COMMON TRUST FUNDS - EQUITY					
15,502.35	CUSIP # 06739Q313 BLACKROCK RUSSELL 1000 VALUE FUND T	373,388.05	283,200.14	6	0.00
19,986.99	CUSIP # 06739Q362 BLACKROCK RUSSELL 1000 GROWTH FUND T	445,705.88	286,506.66	8	0.00
		819,093.93	569,706.80	14	0.00



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XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
28,725.74	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	28,725.74	28,725.74	1	0.00
		28,725.74	28,725.74	1	0.00
MUTUAL FUNDS - BALANCED					
2,268.983	CUSIP # 277923710 EATON VANCE DIVERSIFIED CURRENCY INCOME FUND	20,375.47	24,051.76	1	0.00
1,960.227	CUSIP # 55276T107 MFS GLOBAL ALT STRATEGY A	19,994.32	22,437.00	1	0.00
		40,369.79	46,488.76	1	0.00
MUTUAL FUNDS - FIXED INCOME					
2,089.521	CUSIP # 091937722 BLACKROCK INFLATION PROTECTED BOND PORT	21,689.23	23,173.46	1	5.11
3,555.323	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	35,304.36	36,645.54	1	44.83
2,171	CUSIP # 464286517 ISHARES EMERGING MARKETS LOC	86,166.99	96,363.57	3	0.00
1,178	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	100,118.22	99,659.90	3	0.00
878	CUSIP # 464288166 ISHARES BARCLAYS AGENCY BOND FUND	100,127.12	99,910.15	3	0.00

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XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,179	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	264,778.91	289,703.63	9	0.00
2,742	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	300,578.04	298,434.05	10	0.00
805	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	100,343.25	99,003.39	3	0.00
4,916.074	CUSIP # 722005550 PIMCO COMMODITY REAL RETURN STRATEGY D	34,805.80	52,805.51	1	0.00
7,701	CUSIP # 78464A151 SPDR BARCLAYS CAPITAL INTL CORP BOND	241,195.32	274,214.14	8	0.00
6,468	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	336,788.76	383,848.16	11	0.00
4,744	CUSIP # 92206C870 VANGUARD INTERMEDIATE TERM CORP BOND ETF	405,279.92	406,370.88	13	0.00
		2,027,175.92	2,160,132.38	67	49.94
MUTUAL FUNDS - EQUITY					
1,230.309	CUSIP # 128119203 CALAMOS MARKET NEUTRAL INCOME FUND A	15,711.05	16,800.08	1	0.00
2,277	CUSIP # 33734H106 FIRST TRUST VALUE LINE DIVIDEND INDEX FUND	51,892.83	44,533.03	2	0.00
2,922	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	154,310.82	162,727.02	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,817	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	182,317.78	182,661.61	6	0.00
1,084.108	CUSIP # 74254T278 PRINCIPAL REAL ESTATE SECURITIES FUND	23,915.42	23,628.87	1	65.05
529	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	61,718.43	51,092.13	2	0.00
		489,866.33	481,442.74	16	65.05
COMMON TRUST FUNDS - FIXED INCOME					
118,075.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	118,075.30	118,075.30	4	0.00
		118,075.30	118,075.30	4	0.00
COMMON TRUST FUNDS - EQUITY					
5,907.3	CUSIP # 06739Q313 BLACKROCK RUSSELL 1000 VALUE FUND T	142,282.64	128,775.46	5	0.00
7,337.17	CUSIP # 06739Q362 BLACKROCK RUSSELL 1000 GROWTH FUND T	163,617.42	130,493.71	5	0.00
		305,900.06	259,269.17	10	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
109,797.82	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	109,797.82	109,797.82	1	0.00
		109,797.82	109,797.82	1	0.00
MUTUAL FUNDS - BALANCED					
10,164.346	CUSIP # 277923710 EATON VANCE DIVERSIFIED CURRENCY INCOME FUND	91,275.83	106,616.10	1	0.00
9,683.036	CUSIP # 55276T107 MFS GLOBAL ALT STRATEGY A	98,766.97	108,462.00	1	0.00
		190,042.80	215,078.10	2	0.00
MUTUAL FUNDS - FIXED INCOME					
10,587.827	CUSIP # 091937722 BLACKROCK INFLATION PROTECTED BOND PORT	109,901.64	115,594.37	1	25.91
16,354.875	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	162,403.91	172,246.54	1	206.21
4,637	CUSIP # 464286517 ISHARES EMERGING MARKETS LOC	184,042.53	201,645.65	2	0.00
1,251	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	106,322.49	105,708.92	1	0.00
933	CUSIP # 464288166 ISHARES BARCLAYS AGENCY BOND FUND	106,399.32	104,463.11	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,558	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	546,215.82	597,631.12	5	0.00
2,803	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	307,264.86	302,461.43	3	0.00
854	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	106,451.10	103,416.30	1	0.00
22,298.189	CUSIP # 722005550 PIMCO COMMODITY REAL RETURN STRATEGY D	157,871.18	249,037.53	1	0.00
22,474	CUSIP # 78464A151 SPDR BARCLAYS CAPITAL INTL CORP BOND	703,885.68	812,846.08	6	0.00
19,237	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	1,001,670.59	1,104,138.26	8	0.00
4,860	CUSIP # 92206C870 VANGUARD INTERMEDIATE TERM CORP BOND ETF	415,189.80	419,093.64	3	0.00
		3,907,618.92	4,288,282.95	33	232.12
MUTUAL FUNDS - EQUITY					
5,295.191	CUSIP # 128119203 CALAMOS MARKET NEUTRAL INCOME FUND A	67,619.59	71,313.94	1	0.00
31,674	CUSIP # 33734H106 FIRST TRUST VALUE LINE DIVIDEND INDEX FUND	721,850.46	619,465.56	6	0.00
34,095	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,800,556.95	2,089,929.73	15	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,542	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	556,084.28	557,383.04	5	0.00
5,142.017	CUSIP # 74254T278 PRINCIPAL REAL ESTATE SECURITIES FUND	113,432.90	109,234.92	1	308.52
11,066	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	366,173.94	433,511.64	3	4,439.25
3,294	CUSIP # 922908512 VANGUARD MID CAP VALUE INDEX	274,192.56	245,837.93	2	0.00
2,878	CUSIP # 922908538 VANGUARD MID CAP GROWTH INDEX FUND	279,943.06	223,763.64	2	0.00
2,973	CUSIP # 922908751 VANGUARD SMALL CAP ETF	320,935.35	356,614.54	3	2,851.11
		4,500,789.09	4,707,054.94	38	7,598.88
COMMON TRUST FUNDS - FIXED INCOME					
58,738.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	58,738.17	58,738.17	0	0.00
		58,738.17	58,738.17	0	0.00
COMMON TRUST FUNDS - EQUITY					
54,018.1	CUSIP # 06739Q313 BLACKROCK RUSSELL 1000 VALUE FUND T	1,301,074.55	1,120,092.48	11	0.00
64,649.96	CUSIP # 06739Q362 BLACKROCK RUSSELL 1000 GROWTH FUND T	1,441,681.18	1,034,563.48	12	0.00
		2,742,755.73	2,154,655.96	23	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
95,650.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	95,650.87	95,650.87	4	0.00
		95,650.87	95,650.87	4	0.00
INSURANCE POLICIES/ANNUITIES					
178,064.119	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,095,992.74	2,018,215.27	96	0.00
		2,095,992.74	2,018,215.27	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
178,394.22	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	178,394.22	178,394.22	3	0.83
		178,394.22	178,394.22	3	0.83
MUTUAL FUNDS - FIXED INCOME					
16,612	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	831,397.38	832,263.20	14	0.00
		831,397.38	832,263.20	14	0.00
MUTUAL FUNDS - EQUITY					
811	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	28,904.04	31,597.20	0	126.52
1,383	CUSIP # 922908363 VANGUARD S&P 500 ETF	243,006.93	244,682.72	4	0.00
207	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	24,150.69	26,540.37	0	0.00
		296,061.66	302,820.29	5	126.52
COMMON TRUST FUNDS - FIXED INCOME					
4,660,041.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,660,041.61	4,660,041.61	81	0.00
		4,660,041.61	4,660,041.61	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
339,877.46	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	339,877.46	339,877.46	2	4.02
		339,877.46	339,877.46	2	4.02
MUTUAL FUNDS - FIXED INCOME					
33,602	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,681,712.90	1,683,462.20	11	0.00
		1,681,712.90	1,683,462.20	11	0.00
MUTUAL FUNDS - EQUITY					
2,736	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	97,511.04	113,482.26	1	426.82
656	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	21,707.04	29,021.93	0	295.20
3,006	CUSIP # 922908363 VANGUARD S&P 500 ETF	528,184.26	536,255.83	4	0.00
137	CUSIP # 922908553 VANGUARD REIT ETF	10,348.98	11,986.80	0	0.00
702	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	81,902.34	89,734.96	1	0.00
204	CUSIP # 922908751 VANGUARD SMALL CAP ETF	22,021.80	25,169.97	0	195.64
		761,675.46	805,651.75	5	917.66
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,774,645.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	11,774,645.43	11,774,645.43	79	0.00
		11,774,645.43	11,774,645.43	79	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
48,155.71	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	48,155.71	48,155.71	0	3.31
		48,155.71	48,155.71	0	3.31
MUTUAL FUNDS - FIXED INCOME					
28,244	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,413,555.71	1,415,026.40	8	0.00
		1,413,555.71	1,415,026.40	8	0.00
MUTUAL FUNDS - EQUITY					
26,091	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	929,883.24	1,025,941.91	5	4,070.20
5,282	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	174,781.38	220,538.21	1	2,376.90
9,210	CUSIP # 922908363 VANGUARD S&P 500 ETF	1,618,289.10	1,734,238.67	9	0.00
2,935	CUSIP # 922908553 VANGUARD REIT ETF	221,709.90	245,100.19	1	0.00
6,404	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	747,154.68	797,298.65	4	0.00
2,577	CUSIP # 922908751 VANGUARD SMALL CAP ETF	278,187.15	299,960.61	2	2,471.34
		3,970,005.45	4,323,078.24	21	8,918.44
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,696,422.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	11,696,422.50	11,696,422.50	63	0.00
		11,696,422.50	11,696,422.50	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
19,776.33	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	19,776.33	19,776.33	0	1.36
		19,776.33	19,776.33	0	1.36
MUTUAL FUNDS - FIXED INCOME					
7,295	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	365,100.16	365,481.50	4	0.00
		365,100.16	365,481.50	4	0.00
MUTUAL FUNDS - EQUITY					
25,004	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	891,142.56	988,842.50	10	3,900.62
5,418	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	179,281.62	212,366.01	2	2,438.10
7,929	CUSIP # 922908363 VANGUARD S&P 500 ETF	1,393,204.59	1,481,726.11	16	0.00
2,864	CUSIP # 922908553 VANGUARD REIT ETF	216,346.56	228,948.32	2	0.00
5,618	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	655,452.06	688,642.12	7	0.00
2,787	CUSIP # 922908751 VANGUARD SMALL CAP ETF	300,856.65	323,180.16	3	2,672.73
		3,636,284.04	3,923,705.22	41	9,011.45
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,642,395.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,642,395.37	4,642,395.37	52	0.00
		4,642,395.37	4,642,395.37	52	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
13,564.11	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	13,564.11	13,564.11	0	0.93
		13,564.11	13,564.11	0	0.93
MUTUAL FUNDS - FIXED INCOME					
3,347	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	167,510.66	167,686.70	2	0.00
		167,510.66	167,686.70	2	0.00
MUTUAL FUNDS - EQUITY					
24,337	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	867,370.68	953,066.06	13	3,796.57
5,573	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	184,410.57	216,215.59	3	2,507.85
6,788	CUSIP # 922908363 VANGUARD S&P 500 ETF	1,192,719.48	1,267,032.74	18	0.00
2,399	CUSIP # 922908553 VANGUARD REIT ETF	181,220.46	196,385.19	3	0.00
4,980	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	581,016.60	610,723.37	9	0.00
2,943	CUSIP # 922908751 VANGUARD SMALL CAP ETF	317,696.85	342,031.67	5	2,822.34
		3,324,434.64	3,585,454.62	49	9,126.76
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,202,717.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,202,717.62	3,202,717.62	47	0.00
		3,202,717.62	3,202,717.62	47	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,647.79	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	283,366.49	276,302.39	5	0.00
		283,366.49	276,302.39	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
31,672.63	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	300,495.53	300,861.44	5	0.00
189,753.06	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,007,938.42	1,996,625.92	37	0.00
1,120,692.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,120,692.44	1,120,692.44	20	0.00
		3,429,126.39	3,418,179.80	63	0.00
COMMON TRUST FUNDS - EQUITY					
6,351.53	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	184,347.44	191,457.28	3	0.00
10,258.06	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	350,019.37	358,298.62	6	0.00
10,126.72	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	730,443.35	741,213.18	13	0.00
27,103.09	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	444,665.17	459,497.47	8	0.00
6,499.23	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	54,156.78	54,702.08	1	0.00
		1,763,632.11	1,805,168.63	32	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
5,772.059	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	617,725.75	602,326.31	5	0.00
		617,725.75	602,326.31	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
37,660.83	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	357,308.86	357,743.94	3	0.00
305,989.75	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,237,937.64	3,219,695.46	27	0.00
1,789,365.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,789,365.16	1,789,365.16	15	0.00
		5,384,611.66	5,366,804.56	45	0.00
COMMON TRUST FUNDS - EQUITY					
20,373.45	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	591,321.05	614,127.10	5	0.00
34,652.7	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,182,398.64	1,210,367.00	10	0.00
34,050.46	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	2,456,069.89	2,492,282.78	21	0.00
90,031.95	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,477,103.61	1,526,374.14	12	0.00
28,336.04	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	236,118.55	238,495.96	2	0.00
		5,943,011.74	6,081,646.98	50	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,991.234	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	427,141.86	416,493.50	5	0.00
		427,141.86	416,493.50	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,680.51	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	82,356.74	82,456.98	1	0.00
148,892.6	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,575,559.16	1,566,682.62	19	0.00
918,752.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	918,752.99	918,752.99	11	0.00
		2,576,668.89	2,567,892.59	31	0.00
COMMON TRUST FUNDS - EQUITY					
17,643.85	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	512,096.87	531,847.52	6	0.00
30,453.5	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,039,116.05	1,063,695.04	13	0.00
29,853.76	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	2,153,360.66	2,185,109.97	26	0.00
80,979.92	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,328,592.04	1,372,908.72	16	0.00
24,492.08	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	204,087.60	206,142.45	2	0.00
		5,237,253.22	5,359,703.70	64	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,598.037	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	171,021.92	166,758.47	5	0.00
		171,021.92	166,758.47	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
40,788.95	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	431,622.55	429,190.84	13	0.00
298,067.8	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	298,067.80	298,067.80	9	0.00
		729,690.35	727,258.64	22	0.00
COMMON TRUST FUNDS - EQUITY					
8,050.09	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	233,646.62	242,657.90	7	0.00
14,036.33	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	478,939.23	490,268.00	14	0.00
13,802.39	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	995,570.53	1,010,249.21	30	0.00
37,389.01	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	613,420.47	633,881.86	19	0.00
11,767.56	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	98,056.72	99,044.04	3	0.00
		2,419,633.57	2,476,101.01	73	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
257.437	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	27,550.91	26,864.11	5	0.00
		27,550.91	26,864.11	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,538.19	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	37,440.60	37,229.71	7	0.00
45,353.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	45,353.50	45,353.50	9	0.00
		82,794.10	82,583.21	16	0.00
COMMON TRUST FUNDS - EQUITY					
1,411.52	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	40,968.10	42,548.24	8	0.00
2,527.67	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	86,247.64	88,287.60	16	0.00
2,470.56	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	178,202.23	180,830.02	33	0.00
6,713.38	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	110,142.65	113,816.54	21	0.00
1,895.71	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	15,796.57	15,955.59	3	0.00
		431,357.19	441,437.99	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
4,815.446	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	515,349.03	502,512.00	5	0.00
		515,349.03	502,512.00	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
89,860.22	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	950,887.37	945,530.18	9	0.00
590,416.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	590,416.77	590,416.77	6	0.00
		1,541,304.14	1,535,946.95	15	0.00
COMMON TRUST FUNDS - EQUITY					
27,901.84	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	809,825.79	841,059.17	8	0.00
48,261.98	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,646,766.32	1,685,718.50	16	0.00
47,398.4	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	3,418,860.81	3,469,268.86	33	0.00
130,517.22	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,141,322.68	2,212,748.98	21	0.00
37,571.38	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	313,074.80	316,227.00	3	0.00
		8,329,850.40	8,525,022.51	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
8,014.538	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	857,715.86	836,333.52	5	0.00
		857,715.86	836,333.52	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
45,319.98	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	429,975.39	430,498.90	3	0.00
380,808.08	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	4,029,653.98	4,006,951.30	25	0.00
1,713,584.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,713,584.43	1,713,584.43	11	0.00
		6,173,213.80	6,151,034.63	39	0.00
COMMON TRUST FUNDS - EQUITY					
30,485.83	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	884,823.78	918,949.58	6	0.00
51,670.81	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,763,080.38	1,804,783.85	11	0.00
51,011.84	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	3,679,499.32	3,733,750.08	23	0.00
136,729.55	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,243,244.88	2,318,071.00	14	0.00
39,344.76	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	327,852.02	331,153.00	2	0.00
		8,898,500.38	9,106,707.51	56	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,832.475	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	410,151.47	399,926.70	5	0.00
		410,151.47	399,926.70	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
45,843.73	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	434,944.50	435,474.05	6	0.00
274,653.12	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,906,338.12	2,889,964.15	37	0.00
1,566,151.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,566,151.37	1,566,151.37	20	0.00
		4,907,433.99	4,891,589.57	62	0.00
COMMON TRUST FUNDS - EQUITY					
9,193.35	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	266,828.71	277,119.85	3	0.00
14,847.76	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	506,626.36	518,610.01	6	0.00
14,657.64	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	1,057,259.97	1,072,848.71	13	0.00
39,229.66	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	643,618.98	665,087.64	8	0.00
9,407.14	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	78,387.82	79,177.10	1	0.00
		2,552,721.84	2,612,843.31	32	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
436,873.57	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	436,873.57	436,873.57	4	0.13
		436,873.57	436,873.57	4	0.13
MUTUAL FUNDS - FIXED INCOME					
16,852	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	1,432,251.48	1,431,643.49	11	0.00
		1,432,251.48	1,431,643.49	11	0.00
MUTUAL FUNDS - EQUITY					
25,819	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	1,079,750.58	1,133,959.35	9	0.00
10,004	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,078,431.20	1,058,625.28	9	0.00
28,279	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	1,620,952.28	1,739,719.04	13	0.00
10,049	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,070,921.93	1,112,525.75	9	3,666.49
14,072	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	2,696,617.36	2,970,130.11	22	17,858.70
34,098	CUSIP # 81369Y308 SPDR SELECT SECTOR CONSUMER STAPLES ETF	1,609,084.62	1,636,185.30	13	0.00
32,428	CUSIP # 81369Y704 SPDR SELECT SECTOR INDUSTRIAL SPDR FUND	1,617,832.92	1,645,114.99	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		10,773,590.89	11,296,259.82	86	21,525.19
	COMMON TRUST FUNDS - FIXED INCOME				
238,874.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	238,874.22	238,874.22	2	0.00
		238,874.22	238,874.22	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
59,348.7	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	59,348.70	59,348.70	1	0.02
		59,348.70	59,348.70	1	0.02
MUTUAL FUNDS - FIXED INCOME					
2,416	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	144,670.08	145,264.73	1	0.00
22,911	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	1,947,205.89	1,945,780.65	18	0.00
5,284	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	579,232.08	575,957.56	6	0.00
4,184	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	521,535.60	516,763.13	5	0.00
7,087	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	781,766.97	781,698.00	7	0.00
2,724	CUSIP # 72201R775 PIMCO TOTAL RETURN ETF	287,273.04	298,011.52	3	1,062.36
5,851	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	289,741.52	291,074.76	3	0.00
5,470	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	289,527.10	290,021.40	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		4,840,952.28	4,844,571.75	46	1,062.36
MUTUAL FUNDS - EQUITY					
13,104	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	548,009.28	575,522.80	5	0.00
5,078	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	547,408.40	537,355.96	5	0.00
14,353	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	822,713.96	877,748.61	8	0.00
5,100	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	543,507.00	564,622.48	5	1,840.94
7,142	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	1,368,621.46	1,507,455.59	13	8,967.07
17,306	CUSIP # 81369Y308 SPDR SELECT SECTOR CONSUMER STAPLES ETF	816,670.14	830,073.62	8	0.00
16,459	CUSIP # 81369Y704 SPDR SELECT SECTOR INDUSTRIAL SPDR FUND	821,139.51	834,699.65	8	0.00
		5,468,069.75	5,727,478.71	52	10,808.01
COMMON TRUST FUNDS - FIXED INCOME					
24.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	24.04	24.04	0	0.00
		24.04	24.04	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,092.3	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	3,092.30	3,092.30	0	0.00
		3,092.30	3,092.30	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,520	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	91,017.60	91,357.28	3	0.00
3,760	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	319,562.40	319,602.00	9	0.00
3,325	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	364,486.50	362,508.19	11	0.00
2,632	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	328,078.80	324,932.06	10	0.00
4,458	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	491,761.98	491,721.50	14	0.00
1,713	CUSIP # 72201R775 PIMCO TOTAL RETURN ETF	180,652.98	186,719.86	5	668.07
3,680	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	182,233.60	183,005.61	5	0.00
3,441	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	182,132.13	182,443.82	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,139,925.99	2,142,290.32	62	668.07
	MUTUAL FUNDS - EQUITY				
2,958	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	123,703.56	129,766.14	4	0.00
1,147	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	123,646.60	121,377.54	4	0.00
3,240	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	185,716.80	197,830.55	5	0.00
1,152	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	122,768.64	127,539.68	4	441.63
1,612	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	308,907.56	338,025.36	9	2,151.60
3,901	CUSIP # 81369Y308 SPDR SELECT SECTOR CONSUMER STAPLES ETF	184,088.19	187,219.08	5	0.00
3,712	CUSIP # 81369Y704 SPDR SELECT SECTOR INDUSTRIAL SPDR FUND	185,191.68	188,685.87	5	0.00
		1,234,023.03	1,290,444.22	36	2,593.23
	COMMON TRUST FUNDS - FIXED INCOME				
66,272.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	66,272.11	66,272.11	2	0.00
		66,272.11	66,272.11	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,442.97	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	1,442.97	1,442.97	0	0.00
		1,442.97	1,442.97	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,850	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	110,778.00	111,228.86	4	0.00
4,045	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	443,412.90	440,906.91	16	0.00
3,203	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	399,253.95	395,635.73	14	0.00
5,426	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	598,542.06	598,489.77	21	0.00
2,085	CUSIP # 72201R775 PIMCO TOTAL RETURN ETF	219,884.10	227,971.84	8	813.15
4,479	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	221,800.08	222,951.67	8	0.00
4,187	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	221,617.91	221,996.74	8	0.00
		2,215,289.00	2,219,181.52	78	813.15
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,351	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	56,498.82	59,124.41	2	0.00
523	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	56,379.40	55,345.86	2	0.00
1,479	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	84,776.28	91,470.50	3	0.00
526	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	56,055.82	58,156.88	2	182.88
736	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	141,039.68	153,916.31	5	890.82
1,783	CUSIP # 81369Y308 SPDR SELECT SECTOR CONSUMER STAPLES ETF	84,139.77	85,408.10	3	0.00
1,696	CUSIP # 81369Y704 SPDR SELECT SECTOR INDUSTRIAL SPDR FUND	84,613.44	85,917.76	3	0.00
		563,503.21	589,339.82	20	1,073.70
COMMON TRUST FUNDS - FIXED INCOME					
31,496.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	31,496.41	31,496.41	1	0.00
		31,496.41	31,496.41	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
38,305.96	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	38,305.96	38,305.96	0	0.02
		38,305.96	38,305.96	0	0.02
MUTUAL FUNDS - FIXED INCOME					
910	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	54,490.80	54,702.56	1	0.00
34,246	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	2,910,567.54	2,908,821.71	28	0.00
1,991	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	218,253.42	217,026.82	2	0.00
1,577	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	196,573.05	194,616.85	2	0.00
2,670	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	294,527.70	294,502.72	3	0.00
1,026	CUSIP # 72201R775 PIMCO TOTAL RETURN ETF	108,201.96	112,002.87	1	400.14
2,204	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	109,142.08	109,507.54	1	0.00
2,061	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	109,088.73	109,276.22	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		4,000,845.28	4,000,457.29	38	400.14
	MUTUAL FUNDS - EQUITY				
15,067	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	630,101.94	661,736.50	6	0.00
5,838	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	629,336.40	617,779.16	6	0.00
16,503	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	945,951.96	1,000,664.89	9	0.00
5,864	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	624,926.48	649,204.66	6	2,243.20
8,211	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	1,573,473.93	1,733,994.24	15	11,373.93
19,898	CUSIP # 81369Y308 SPDR SELECT SECTOR CONSUMER STAPLES ETF	938,986.62	956,016.59	9	0.00
18,924	CUSIP # 81369Y704 SPDR SELECT SECTOR INDUSTRIAL SPDR FUND	944,118.36	962,092.08	9	0.00
		6,286,895.69	6,581,488.12	60	13,617.13
	COMMON TRUST FUNDS - FIXED INCOME				
102,937.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	102,937.24	102,937.24	1	0.00
		102,937.24	102,937.24	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4.48	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.48	4.48	0	0.00
		4.48	4.48	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,989	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	356,377.26	359,372.54	11	0.00
5,450	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	462,378.00	460,378.03	15	0.00
11,325	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	910,416.75	908,595.65	29	0.00
17,669	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	935,220.17	921,760.94	29	0.00
8,530	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	455,160.80	449,826.11	14	0.00
		3,119,552.98	3,099,933.27	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
31,088.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	31,088.93	31,088.93	1	0.00
		31,088.93	31,088.93	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,154,789.51	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	1,154,789.51	1,154,789.51	7	0.00
		1,154,789.51	1,154,789.51	7	0.00
MUTUAL FUNDS - FIXED INCOME					
16,336	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,459,458.24	1,456,780.32	9	0.00
22,466	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,906,015.44	1,898,012.94	12	0.00
46,729	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,756,544.31	3,748,553.64	23	0.00
72,781	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,852,298.33	3,748,666.05	23	0.00
35,351	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,886,329.36	1,841,722.94	11	0.00
		12,860,645.68	12,693,735.89	78	0.00
MUTUAL FUNDS - EQUITY					
26,688	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	951,160.32	1,013,899.82	6	3,699.54
1,465	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	132,875.50	143,455.40	1	607.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,658	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	220,313.22	261,124.42	1	2,658.15
7,988	CUSIP # 922908736 VANGUARD GROWTH ETF	801,116.52	755,058.35	5	0.00
11,755	CUSIP # 922908744 VANGUARD VALUE ETF	902,196.25	906,676.77	5	0.00
2,453	CUSIP # 922908751 VANGUARD SMALL CAP ETF	264,801.35	269,772.86	2	2,078.15
		3,272,463.16	3,349,987.62	20	9,042.84
COMMON TRUST FUNDS - FIXED INCOME					
351,360.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	351,360.71	351,360.71	2	0.00
		351,360.71	351,360.71	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
394,783.75	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	394,783.75	394,783.75	1	0.00
		394,783.75	394,783.75	1	0.00
MUTUAL FUNDS - FIXED INCOME					
22,266	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,989,244.44	1,990,323.79	7	0.00
30,513	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,588,722.92	2,560,153.98	9	0.00
63,554	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,109,106.06	5,094,904.05	17	0.00
98,704	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,224,402.72	5,055,370.03	17	0.00
47,868	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,554,236.48	2,472,305.09	9	0.00
		17,465,712.62	17,173,056.94	58	0.00
MUTUAL FUNDS - EQUITY					
96,639	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	3,444,213.96	3,706,324.80	11	14,366.35
5,638	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	511,366.60	547,042.55	2	2,505.63
24,125	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	798,296.25	941,963.09	3	10,321.65

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,240	CUSIP # 922908736 VANGUARD GROWTH ETF	2,932,479.60	2,659,867.47	10	0.00
42,580	CUSIP # 922908744 VANGUARD VALUE ETF	3,268,015.00	3,230,661.19	11	0.00
8,328	CUSIP # 922908751 VANGUARD SMALL CAP ETF	899,007.60	877,913.32	3	7,564.59
		11,853,379.01	11,963,772.42	40	34,758.22
	COMMON TRUST FUNDS - FIXED INCOME				
615,480.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	615,480.16	615,480.16	2	0.00
		615,480.16	615,480.16	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
797,135.91	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	797,135.91	797,135.91	1	1.03
		797,135.91	797,135.91	1	1.03
MUTUAL FUNDS - FIXED INCOME					
46,766	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	4,178,074.44	4,164,696.88	4	0.00
65,061	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	5,519,775.24	5,448,977.14	6	0.00
135,905	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	10,925,402.95	10,889,603.31	11	0.00
211,655	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	11,202,899.15	10,829,045.62	12	0.00
101,471	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	5,414,492.56	5,233,472.61	6	0.00
		37,240,644.34	36,565,795.56	39	0.00
MUTUAL FUNDS - EQUITY					
463,606	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	16,522,917.84	17,715,737.44	17	69,897.36
27,580	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	2,501,506.00	2,685,939.43	3	12,429.16

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
112,783	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	3,731,989.47	4,451,425.94	4	48,929.85
139,805	CUSIP # 922908736 VANGUARD GROWTH ETF	14,021,043.45	12,699,106.53	15	0.00
204,284	CUSIP # 922908744 VANGUARD VALUE ETF	15,678,797.00	15,291,449.55	16	0.00
40,842	CUSIP # 922908751 VANGUARD SMALL CAP ETF	4,408,893.90	4,315,035.39	5	37,623.49
		56,865,147.66	57,158,694.28	59	168,879.86
	COMMON TRUST FUNDS - FIXED INCOME				
2,042,568.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,042,568.90	2,042,568.90	2	0.00
		2,042,568.90	2,042,568.90	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
94,637.91	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	94,637.91	94,637.91	0	1.33
		94,637.91	94,637.91	0	1.33
MUTUAL FUNDS - FIXED INCOME					
18,696	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,670,300.64	1,652,212.29	3	0.00
24,956	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,117,267.04	2,089,921.33	4	0.00
52,583	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,227,147.37	4,217,171.42	8	0.00
81,666	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,322,581.38	4,170,256.45	9	0.00
39,604	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,113,269.44	2,040,950.11	4	0.00
		14,450,565.87	14,170,511.60	29	0.00
MUTUAL FUNDS - EQUITY					
280,522	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	9,997,804.08	10,754,381.30	20	43,454.74
15,914	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,443,399.80	1,547,697.65	3	7,370.24

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
69,114	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	2,286,982.26	2,730,970.93	5	30,800.25
84,313	CUSIP # 922908736 VANGUARD GROWTH ETF	8,455,750.77	7,518,634.88	17	0.00
123,318	CUSIP # 922908744 VANGUARD VALUE ETF	9,464,656.50	9,169,423.75	19	0.00
24,805	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,677,699.75	2,604,716.07	5	23,477.28
		34,326,293.16	34,325,824.58	69	105,102.51
	COMMON TRUST FUNDS - FIXED INCOME				
127,913.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	127,913.48	127,913.48	0	0.00
		127,913.48	127,913.48	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
944,660.16	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	944,660.16	944,660.16	1	0.00
		944,660.16	944,660.16	1	0.00
MUTUAL FUNDS - FIXED INCOME					
16,701	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,492,067.34	1,504,089.75	2	0.00
23,235	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,971,257.40	1,949,114.94	3	0.00
48,113	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,867,804.07	3,862,493.12	6	0.00
75,587	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,000,819.91	3,873,291.22	6	0.00
36,874	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,967,596.64	1,910,293.96	3	0.00
		13,299,545.36	13,099,282.99	19	0.00
MUTUAL FUNDS - EQUITY					
441,504	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	15,735,202.56	17,043,371.77	23	66,789.22
26,517	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	2,405,091.90	2,598,433.10	3	11,992.86

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108,116	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	3,577,558.44	4,313,728.10	5	47,061.45
132,912	CUSIP # 922908736 VANGUARD GROWTH ETF	13,329,744.48	11,807,212.36	19	0.00
193,648	CUSIP # 922908744 VANGUARD VALUE ETF	14,862,484.00	14,521,446.51	22	0.00
39,317	CUSIP # 922908751 VANGUARD SMALL CAP ETF	4,244,270.15	4,210,445.72	6	36,340.35
		54,154,351.53	54,494,637.56	78	162,183.88
	COMMON TRUST FUNDS - FIXED INCOME				
1,510,662.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,510,662.55	1,510,662.55	2	0.00
		1,510,662.55	1,510,662.55	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
27,886.01	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	27,886.01	27,886.01	0	0.00
		27,886.01	27,886.01	0	0.00
MUTUAL FUNDS - EQUITY					
51,745	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	1,844,191.80	2,013,006.82	28	8,021.52
3,055	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	277,088.50	303,044.25	4	1,409.22
12,722	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	420,970.98	512,298.11	6	5,539.95
15,628	CUSIP # 922908736 VANGUARD GROWTH ETF	1,567,332.12	1,436,601.78	24	0.00
22,719	CUSIP # 922908744 VANGUARD VALUE ETF	1,743,683.25	1,742,171.57	27	0.00
4,578	CUSIP # 922908751 VANGUARD SMALL CAP ETF	494,195.10	494,962.20	8	4,325.09
		6,347,461.75	6,502,084.73	98	19,295.78
COMMON TRUST FUNDS - FIXED INCOME					
137,686.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	137,686.32	137,686.32	2	0.00
		137,686.32	137,686.32	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3828
CLEAR SAILING INVESTMENT GROUP
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - BALANCED					
8,126.94	CUSIP # 47103C704 JANUS BALANCED FND-I	237,144.11	251,285.00	3	0.00
1,469.422	CUSIP # 74149P648 T ROWE PRICE RETIREMENT 2035 FUND ADV	23,305.03	25,950.00	0	0.00
		260,449.14	277,235.00	3	0.00
MUTUAL FUNDS - FIXED INCOME					
45,538.568	CUSIP # 258620202 DOUBLELINE TOTAL RETURN BOND FUND N	498,191.93	502,749.62	5	1,559.50
41,259.412	CUSIP # 47804M811 JOHN HANCOCK II STRATEGIC INC OPPORTUNITIES R2	441,475.71	454,404.06	5	1,069.75
29,508.998	CUSIP # 68381K606 OPPENHEIMER SR FLOAT RATE-I	232,825.99	237,832.97	3	0.00
40,942.891	CUSIP # 72201F482 PIMCO INCOME FUND ADM	494,999.55	511,285.74	5	2,168.37
		1,667,493.18	1,706,272.39	18	4,797.62
MUTUAL FUNDS - EQUITY					
4,527.942	CUSIP # 02630R625 AMERICAN FDS GROWTH-R6	65,655.16	70,273.66	1	0.00
3,729.793	CUSIP # 72200Q430 PIMCO STOCKSPLUS INTL (US HEDGED) A-LW	24,206.36	25,544.27	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3828
CLEAR SAILING INVESTMENT GROUP
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,286.726	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	152,280.89	168,782.17	2	0.00
835.259	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	120,694.93	133,135.91	1	0.00
		362,837.34	397,736.01	4	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,736,495.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	6,736,495.04	6,736,495.04	74	0.00
6,729.391	CUSIP # 543497762 LOOMIS SAYLES MULTISECTOR FULL DISCRETION TRST	121,869.27	124,488.35	1	0.00
		6,858,364.31	6,860,983.39	75	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3882
CLEAR SAILING INVESTMENT GROUP
BALANCED FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - BALANCED					
56,871.672	CUSIP # 47103C704 JANUS BALANCED FND-I	1,659,515.39	1,730,604.98	11	0.00
10,009.07	CUSIP # 74149P622 T ROWE PRICE RETIREMENT 2045 FUND ADV	151,837.59	170,054.09	1	0.00
		1,811,352.98	1,900,659.07	12	0.00
MUTUAL FUNDS - FIXED INCOME					
146,134.465	CUSIP # 47804M811 JOHN HANCOCK II STRATEGIC INC OPPORTUNITIES R2	1,563,638.78	1,594,471.87	10	4,550.24
6,087.207	CUSIP # 68381K606 OPPENHEIMER SR FLOAT RATE-I	48,028.06	49,065.85	0	0.00
160,032.32	CUSIP # 72201F482 PIMCO INCOME FUND ADM	1,934,790.75	1,998,429.60	13	8,539.51
		3,546,457.59	3,641,967.32	23	13,089.75
MUTUAL FUNDS - EQUITY					
34,261.955	CUSIP # 00141L814 INVESCO EUROPEAN SMALL COMPANY FUND Y	447,803.75	478,728.35	3	0.00
130,150.927	CUSIP # 02630R625 AMERICAN FDS GROWTH-R6	1,887,188.44	2,066,717.83	12	0.00
5,895.479	CUSIP # 471023283 JANUS RESEARCH FUND I	251,854.86	274,434.53	2	0.00
15,655.139	CUSIP # 471023465 JANUS GLOBAL LIFE SCIENCES-I	852,891.97	1,029,951.60	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX3882
CLEAR SAILING INVESTMENT GROUP
BALANCED FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35,250.658	CUSIP # 47803W406 JOHN HANCOCK III DISCIPLINED VALUE MID CAP FUND	684,567.78	701,788.42	5	0.00
26,391.538	CUSIP # 544006505 LORD ABBETT DEVELOPING GROWTH FUND I	610,964.10	720,897.61	4	0.00
5,967.668	CUSIP # 72200Q430 PIMCO STOCKSPPLUS INTL (US HEDGED) A-LW	38,730.17	40,870.83	0	0.00
70,960.594	CUSIP # 741494108 T ROWE PRICE GLOBAL TECHNOLOGY FUND	916,810.87	862,171.22	6	0.00
111,117.263	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	1,038,946.41	1,386,623.88	7	0.00
27,657.973	CUSIP # 885215236 THORNBURG INVESTMENT INCOME BUILDER R5	531,033.08	614,132.30	4	546.93
7,903.842	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	1,142,105.17	1,260,195.40	8	0.00
10,251.958	CUSIP # 922908686 VANGUARD SML CAP INDX-ADM	530,436.31	594,341.87	4	0.00
		8,933,332.91	10,030,853.84	59	546.93
COMMON TRUST FUNDS - FIXED INCOME					
742,991.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	742,991.69	742,991.69	5	0.00
5,666.823	CUSIP # 543497762 LOOMIS SAYLES MULTISECTOR FULL DISCRETION TRST	102,626.16	106,422.94	1	0.00
		845,617.85	849,414.63	6	0.00



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XXXXXX3917
CLEAR SAILING INVESTMENT GROUP
GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - BALANCED					
18,114.703	CUSIP # 47103C704 JANUS BALANCED FND-I	528,587.03	551,230.42	10	0.00
3,931.725	CUSIP # 74149P622 T ROWE PRICE RETIREMENT 2045 FUND ADV	59,644.27	66,800.00	1	0.00
		588,231.30	618,030.42	12	0.00
MUTUAL FUNDS - FIXED INCOME					
16,479.765	CUSIP # 72201F482 PIMCO INCOME FUND ADM	199,240.36	205,753.04	4	1,090.02
		199,240.36	205,753.04	4	1,090.02
MUTUAL FUNDS - EQUITY					
13,947.731	CUSIP # 00141L814 INVESCO EUROPEAN SMALL COMPANY FUND Y	182,296.84	180,094.33	4	0.00
42,957.794	CUSIP # 02630R625 AMERICAN FDS GROWTH-R6	622,888.01	666,704.97	12	0.00
1,210.741	CUSIP # 471023283 JANUS RESEARCH FUND I	51,722.86	56,360.00	1	0.00
10,004.82	CUSIP # 471023465 JANUS GLOBAL LIFE SCIENCES-I	545,062.59	650,947.13	11	0.00
19,645.027	CUSIP # 47803W406 JOHN HANCOCK III DISCIPLINED VALUE MID CAP FUND	381,506.42	387,645.97	7	0.00
14,432.132	CUSIP # 544006505 LORD ABBETT DEVELOPING GROWTH FUND I	334,103.86	389,814.49	7	0.00

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Account Number

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XXXXXXXX3917
CLEAR SAILING INVESTMENT GROUP
GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,859.544	CUSIP # 72200Q430 PIMCO STOCKSPPLUS INTL (US HEDGED) A-LW	102,928.44	108,875.51	2	0.00
23,728.189	CUSIP # 741494108 T ROWE PRICE GLOBAL TECHNOLOGY FUND	306,568.20	288,297.49	6	0.00
36,738.518	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	343,505.14	456,376.41	7	0.00
14,530.317	CUSIP # 885215236 THORNBURG INVESTMENT INCOME BUILDER R5	278,982.09	322,511.73	5	294.24
3,247.604	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	469,278.78	517,778.60	9	0.00
7,339.904	CUSIP # 922908686 VANGUARD SML CAP INDX-ADM	379,766.63	425,540.90	7	0.00
		3,998,609.86	4,450,947.53	78	294.24
COMMON TRUST FUNDS - FIXED INCOME					
250,453.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	250,453.77	250,453.77	5	0.00
3,385.806	CUSIP # 543497762 LOOMIS SAYLES MULTISECTOR FULL DISCRETION TRST	61,316.95	61,181.51	1	0.00
		311,770.72	311,635.28	6	0.00



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XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
49,852.15	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	49,852.15	49,852.15	0	0.00
		49,852.15	49,852.15	0	0.00
COMMON STOCK					
2,031	CUSIP # 02209S103 ALTRIA GROUP INC	110,486.40	76,925.80	1	1,147.52
2,395	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	177,541.35	206,784.11	2	0.00
1,360	CUSIP # 037833100 APPLE INC	150,008.00	105,261.60	1	0.00
1,585	CUSIP # 053015103 AUTO DATA PROCESSING INC.	127,370.60	111,771.44	1	776.65
655	CUSIP # 075887109 BECTON DICKINSON AND CO	86,892.30	73,508.68	1	0.00
523	CUSIP # 09247X101 BLACKROCK INC	155,576.81	162,499.38	1	0.00
1,076	CUSIP # 126650100 CVS CAREMARK CORPORATION	103,812.48	73,988.28	1	0.00
437	CUSIP # 163851108 THE CHEMOURS CO	2,827.39	1,314.78	0	0.00
1,310	CUSIP # 166764100 CHEVRON CORP	103,332.80	156,391.29	1	0.00
2,835	CUSIP # 191216100 COCA-COLA CO	113,740.20	112,600.60	1	935.55

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HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,040	CUSIP # 20030N101 COMCAST CORP	172,915.20	164,298.17	2	0.00
1,747	CUSIP # 254687106 DISNEY WALT	178,543.40	128,459.85	2	0.00
2,187	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	105,413.40	137,221.90	1	0.00
1,205	CUSIP # 30231G102 EXXON MOBIL CORPORATION	89,591.75	115,871.62	1	0.00
6,025	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	151,950.50	159,720.93	1	1,385.75
1,230	CUSIP # 372460105 GENUINE PARTS CO	101,954.70	102,068.76	1	756.45
604	CUSIP # 384802104 WW GRAINGER INC	129,866.04	148,316.37	1	0.00
2,010	CUSIP # 458140100 INTEL CORPORATION	60,581.40	51,732.81	1	0.00
2,936	CUSIP # 46625H100 JP MORGAN CHASE & CO	179,007.92	165,386.11	2	0.00
1,592	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	148,613.20	150,190.88	1	0.00
988	CUSIP # 494368103 KIMBERLY-CLARK CORP	107,731.52	104,977.41	1	869.44
1,761	CUSIP # 500754106 THE KRAFT HEINZ CO	124,291.38	95,043.05	1	0.00
2,000	CUSIP # 524660107 LEGGETT & PLATT	82,500.00	64,724.40	1	640.00
808	CUSIP # 55261F104 M & T BANK CORP	98,535.60	91,991.87	1	0.00

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HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,125	CUSIP # 57636Q104 MASTERCARD INC	101,385.00	89,430.49	1	0.00
2,146	CUSIP # 58933Y105 MERCK & CO INC	105,990.94	112,161.14	1	965.70
3,995	CUSIP # 594918104 MICROSOFT CORPORATION	176,818.70	149,588.74	2	0.00
3,545	CUSIP # 68389X105 ORACLE CORP	128,045.40	139,453.74	1	0.00
1,885	CUSIP # 713448108 PEPSICO INC	177,755.50	155,554.44	2	0.00
1,925	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	152,710.25	165,232.29	1	1,963.50
1,618	CUSIP # 742718109 PROCTER & GAMBLE CO	116,398.92	131,138.00	1	0.00
2,245	CUSIP # 872540109 TJX COMPANIES INC	160,337.90	133,330.54	2	0.00
700	CUSIP # 87612E106 TARGET CORPORATION	55,062.00	41,894.93	1	0.00
4,300	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	116,401.00	147,853.82	1	645.00
1,740	CUSIP # 907818108 UNION PACIFIC CORP	153,833.40	154,178.78	1	0.00
1,355	CUSIP # 911312106 UNITED PARCEL SERVICE INC	133,724.95	135,745.79	1	0.00
930	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	82,760.70	103,028.12	1	0.00
1,443	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	167,402.43	104,622.44	2	0.00

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XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,602	CUSIP # 92343V104 VERIZON COMMUNICATIONS	113,213.02	125,669.10	1	0.00
2,230	CUSIP # 94106L109 WASTE MANAGEMENT INC	111,076.30	96,677.05	1	0.00
3,265	CUSIP # 949746101 WELLS FARGO & COMPANY	167,657.75	147,940.13	2	0.00
		5,083,658.50	4,894,549.63	49	10,085.56
FOREIGN STOCK					
1,379	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	146,615.28	144,220.54	1	0.00
1,942	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	74,669.90	104,296.26	1	1,141.43
2,556	CUSIP # 80105N105 SANOFI-AVENTIS ADR	121,333.32	133,624.85	1	0.00
1,845	CUSIP # 806857108 SCHLUMBERGER LTD	127,249.65	168,690.92	1	922.50
2,019	CUSIP # G1151C101 ACCENTURE PLC	198,386.94	161,290.04	2	0.00
1,975	CUSIP # G29183103 EATON CORP PLC	101,317.50	146,317.36	1	0.00
2,145	CUSIP # G5960L103 MEDTRONIC PLC	143,586.30	152,737.38	1	630.80
		913,158.89	1,011,177.35	9	2,694.73
MUTUAL FUNDS - EQUITY					
21,600	CUSIP # 268461779 EGSHARES EMERGING MKTS CONSUMER ETF	469,152.00	530,548.53	4	0.00

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XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,165	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	295,760.65	289,688.27	3	1,145.99
2,402	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	255,981.14	260,795.22	2	859.63
18,139	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	723,564.71	875,383.68	7	0.00
15,335	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	466,030.65	617,312.39	4	0.00
7,955	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	585,169.80	581,615.44	6	0.00
21,575	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	768,933.00	875,517.26	7	3,365.70
3,391	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	307,563.70	353,156.02	3	1,539.51
7,614	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	374,456.52	439,124.64	4	1,713.15
		4,246,612.17	4,823,141.45	41	8,623.98
COMMON TRUST FUNDS - FIXED INCOME					
123,937.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	123,937.63	123,937.63	1	0.00
		123,937.63	123,937.63	1	0.00



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XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
171,744.99	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	171,744.99	171,744.99	1	0.00
		171,744.99	171,744.99	1	0.00
COMMON STOCK					
2,770	CUSIP # 02209S103 ALTRIA GROUP INC	150,688.00	102,523.58	1	1,565.05
2,160	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	160,120.80	182,362.27	1	0.00
1,405	CUSIP # 037833100 APPLE INC	154,971.50	112,090.02	1	0.00
1,720	CUSIP # 053015103 AUTO DATA PROCESSING INC.	138,219.20	122,548.18	1	842.80
900	CUSIP # 075887109 BECTON DICKINSON AND CO	119,394.00	101,982.41	1	0.00
515	CUSIP # 09247X101 BLACKROCK INC	153,197.05	159,137.54	1	0.00
1,397	CUSIP # 126650100 CVS CAREMARK CORPORATION	134,782.56	95,801.97	1	0.00
375	CUSIP # 163851108 THE CHEMOURS CO	2,426.25	1,100.86	0	0.00
1,195	CUSIP # 166764100 CHEVRON CORP	94,261.60	142,823.82	1	0.00
3,250	CUSIP # 191216100 COCA-COLA CO	130,390.00	127,193.70	1	1,072.50

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HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,540	CUSIP # 20030N101 COMCAST CORP	144,475.20	136,264.46	1	0.00
1,840	CUSIP # 254687106 DISNEY WALT	188,048.00	137,653.33	1	0.00
1,875	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	90,375.00	114,783.76	1	0.00
1,410	CUSIP # 30231G102 EXXON MOBIL CORPORATION	104,833.50	136,525.28	1	0.00
6,850	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	172,757.00	183,336.75	1	1,575.50
1,391	CUSIP # 372460105 GENUINE PARTS CO	115,299.99	117,062.94	1	855.47
625	CUSIP # 384802104 WW GRAINGER INC	134,381.25	150,931.38	1	0.00
3,970	CUSIP # 458140100 INTEL CORPORATION	119,655.80	98,551.03	1	0.00
2,960	CUSIP # 46625H100 JP MORGAN CHASE & CO	180,471.20	165,022.66	1	0.00
1,595	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	148,893.25	150,569.58	1	0.00
1,095	CUSIP # 494368103 KIMBERLY-CLARK CORP	119,398.80	117,344.46	1	963.60
2,020	CUSIP # 500754106 THE KRAFT HEINZ CO	142,571.60	112,128.46	1	0.00
2,215	CUSIP # 524660107 LEGGETT & PLATT	91,368.75	72,343.59	1	708.80
864	CUSIP # 55261F104 M & T BANK CORP	105,364.80	97,780.72	1	0.00

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HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
975	CUSIP # 57636Q104 MASTERCARD INC	87,867.00	69,784.46	1	0.00
1,945	CUSIP # 58933Y105 MERCK & CO INC	96,063.55	97,600.68	1	875.25
3,925	CUSIP # 594918104 MICROSOFT CORPORATION	173,720.50	146,833.82	1	0.00
4,245	CUSIP # 68389X105 ORACLE CORP	153,329.40	163,595.46	1	0.00
2,045	CUSIP # 713448108 PEPSICO INC	192,843.50	171,049.50	1	0.00
1,515	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	120,184.95	130,768.86	1	1,545.30
1,775	CUSIP # 742718109 PROCTER & GAMBLE CO	127,693.50	143,917.48	1	0.00
2,905	CUSIP # 872540109 TJX COMPANIES INC	207,475.10	171,836.01	1	0.00
1,725	CUSIP # 87612E106 TARGET CORPORATION	135,688.50	102,377.72	1	0.00
4,200	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	113,694.00	144,414.08	1	630.00
1,770	CUSIP # 907818108 UNION PACIFIC CORP	156,485.70	156,292.01	1	0.00
1,475	CUSIP # 911312106 UNITED PARCEL SERVICE INC	145,567.75	147,054.18	1	0.00
1,275	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	113,462.25	141,614.08	1	0.00
1,585	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	183,875.85	120,068.02	1	0.00

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HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,780	CUSIP # 92343V104 VERIZON COMMUNICATIONS	120,957.80	136,438.90	1	0.00
1,470	CUSIP # 94106L109 WASTE MANAGEMENT INC	73,220.70	63,765.45	1	0.00
3,475	CUSIP # 949746101 WELLS FARGO & COMPANY	178,441.25	157,441.66	1	0.00
		5,476,916.40	5,202,715.12	39	10,634.27
FOREIGN STOCK					
1,410	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	149,911.20	147,008.97	1	0.00
2,240	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	86,128.00	120,703.70	1	1,316.59
2,300	CUSIP # 80105N105 SANOFI-AVENTIS ADR	109,181.00	120,656.15	1	0.00
1,870	CUSIP # 806857108 SCHLUMBERGER LTD	128,973.90	168,957.94	1	935.00
2,260	CUSIP # G1151C101 ACCENTURE PLC	222,067.60	179,832.22	2	0.00
2,345	CUSIP # G29183103 EATON CORP PLC	120,298.50	169,503.76	1	0.00
2,230	CUSIP # G5960L103 MEDTRONIC PLC	149,276.20	158,704.14	1	649.80
		965,836.40	1,065,366.88	7	2,901.39
MUTUAL FUNDS - FIXED INCOME					
21,548.299	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	213,974.61	215,437.92	2	271.69

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HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,130.377	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	154,586.32	155,138.89	1	517.36
2,686	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	294,439.32	285,546.27	2	0.00
5	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	555.45	552.30	0	0.00
10,325	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,121,295.00	1,122,816.35	8	0.00
4,606	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	484,228.78	485,982.64	3	0.00
11,316	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	331,332.48	320,984.61	2	0.00
24,256.317	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	275,794.32	315,607.12	2	0.00
		2,876,206.28	2,902,066.10	21	789.05
MUTUAL FUNDS - EQUITY					
17,535	CUSIP # 268461779 EGSHARES EMERGING MKTS CONSUMER ETF	380,860.20	430,264.64	3	0.00
2,340	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	319,667.40	314,100.99	2	1,238.62
2,515	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	268,023.55	268,568.24	2	900.07
19,650	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	783,838.50	956,371.35	6	0.00

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HAVERFORD MODERATELY AGGRESSIVE
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Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,855	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	451,443.45	585,880.64	3	0.00
5,505	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	404,947.80	419,786.35	3	0.00
17,675	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	629,937.00	728,153.11	5	2,757.30
3,265	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	296,135.50	339,714.65	2	1,482.31
9,065	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	445,816.70	522,803.41	3	2,039.63
		3,980,670.10	4,565,643.38	29	8,417.93
COMMON TRUST FUNDS - FIXED INCOME					
465,454.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	465,454.68	465,454.68	3	0.00
		465,454.68	465,454.68	3	0.00



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XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
70,714.05	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	70,714.05	70,714.05	1	0.00
		70,714.05	70,714.05	1	0.00
COMMON STOCK					
855	CUSIP # 02209S103 ALTRIA GROUP INC	46,512.00	32,422.70	1	483.08
1,075	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	79,689.75	90,252.73	1	0.00
635	CUSIP # 037833100 APPLE INC	70,040.50	48,982.16	1	0.00
790	CUSIP # 053015103 AUTO DATA PROCESSING INC.	63,484.40	56,009.38	1	387.10
337	CUSIP # 075887109 BECTON DICKINSON AND CO	44,706.42	37,093.58	1	0.00
206	CUSIP # 09247X101 BLACKROCK INC	61,278.82	63,702.26	1	0.00
490	CUSIP # 126650100 CVS CAREMARK CORPORATION	47,275.20	32,995.56	1	0.00
215	CUSIP # 163851108 THE CHEMOURS CO	1,391.05	635.92	0	0.00
655	CUSIP # 166764100 CHEVRON CORP	51,666.40	78,194.03	1	0.00
1,430	CUSIP # 191216100 COCA-COLA CO	57,371.60	56,719.80	1	471.90

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HAVERFORD BALANCED COLLECTIVE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
650	CUSIP # 20030N101 COMCAST CORP	36,972.00	33,317.86	0	0.00
670	CUSIP # 254687106 DISNEY WALT	68,474.00	48,972.54	1	0.00
1,075	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	51,815.00	66,305.80	1	0.00
595	CUSIP # 30231G102 EXXON MOBIL CORPORATION	44,238.25	56,600.18	1	0.00
2,924	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	73,743.28	79,075.64	1	672.52
609	CUSIP # 372460105 GENUINE PARTS CO	50,480.01	50,005.62	1	374.54
300	CUSIP # 384802104 WW GRAINGER INC	64,503.00	71,805.39	1	0.00
1,505	CUSIP # 458140100 INTEL CORPORATION	45,360.70	37,901.80	1	0.00
1,280	CUSIP # 46625H100 JP MORGAN CHASE & CO	78,041.60	71,669.54	1	0.00
757	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	70,665.95	70,010.93	1	0.00
480	CUSIP # 494368103 KIMBERLY-CLARK CORP	52,339.20	50,522.46	1	422.40
945	CUSIP # 500754106 THE KRAFT HEINZ CO	66,698.10	51,258.98	1	0.00
1,150	CUSIP # 524660107 LEGGETT & PLATT	47,437.50	37,216.53	1	368.00
420	CUSIP # 55261F104 M & T BANK CORP	51,219.00	47,612.78	1	0.00

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HAVERFORD BALANCED COLLECTIVE
FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
335	CUSIP # 57636Q104 MASTERCARD INC	30,190.20	24,215.50	0	0.00
900	CUSIP # 58933Y105 MERCK & CO INC	44,451.00	43,397.69	1	405.00
2,342	CUSIP # 594918104 MICROSOFT CORPORATION	103,656.92	88,396.80	1	0.00
1,565	CUSIP # 68389X105 ORACLE CORP	56,527.80	60,012.05	1	0.00
777	CUSIP # 713448108 PEPSICO INC	73,271.10	64,955.26	1	0.00
770	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	61,084.10	67,067.85	1	785.40
825	CUSIP # 742718109 PROCTER & GAMBLE CO	59,350.50	67,258.76	1	0.00
1,112	CUSIP # 872540109 TJX COMPANIES INC	79,419.04	67,672.93	1	0.00
650	CUSIP # 87612E106 TARGET CORPORATION	51,129.00	38,818.44	1	0.00
1,700	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	46,019.00	58,435.13	1	255.00
470	CUSIP # 907818108 UNION PACIFIC CORP	41,552.70	39,561.80	1	0.00
670	CUSIP # 911312106 UNITED PARCEL SERVICE INC	66,122.30	68,317.68	1	0.00
420	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	37,375.80	45,968.54	0	0.00
610	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	70,766.10	44,870.34	1	0.00

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HAVERFORD BALANCED COLLECTIVE
FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,255	CUSIP # 92343V104 VERIZON COMMUNICATIONS	54,605.05	62,166.28	1	0.00
825	CUSIP # 94106L109 WASTE MANAGEMENT INC	41,093.25	35,951.75	1	0.00
1,356	CUSIP # 949746101 WELLS FARGO & COMPANY	69,630.60	60,299.76	1	0.00
		2,311,648.19	2,206,650.73	28	4,624.94
FOREIGN STOCK					
586	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	62,303.52	61,452.46	1	0.00
850	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	32,682.50	45,311.78	0	499.60
1,020	CUSIP # 80105N105 SANOFI-AVENTIS ADR	48,419.40	53,196.90	1	0.00
794	CUSIP # 806857108 SCHLUMBERGER LTD	54,762.18	70,907.22	1	397.00
1,001	CUSIP # G1151C101 ACCENTURE PLC	98,358.26	79,200.95	1	0.00
986	CUSIP # G29183103 EATON CORP PLC	50,581.80	70,775.68	1	0.00
1,119	CUSIP # G5960L103 MEDTRONIC PLC	74,905.86	79,429.83	1	311.60
		422,013.52	460,274.82	5	1,208.20
MUTUAL FUNDS - FIXED INCOME					
33,762.305	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	335,259.69	337,552.08	4	425.68

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HAVERFORD BALANCED COLLECTIVE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,623.974	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	181,866.28	182,516.35	2	608.66
3,096	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	339,383.52	327,271.22	4	0.00
11,238	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,220,446.80	1,217,873.53	15	0.00
4,796	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	504,203.48	506,182.91	6	0.00
11,355	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	332,474.40	322,543.54	4	0.00
38,131.187	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	433,551.60	493,975.74	5	0.00
		3,347,185.77	3,387,915.37	41	1,034.34
MUTUAL FUNDS - EQUITY					
11,480	CUSIP # 268461779 EGSHARES EMERGING MKTS CONSUMER ETF	249,345.60	280,092.43	3	0.00
940	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	128,413.40	124,340.63	2	497.57
1,335	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	142,270.95	142,318.80	2	477.77
8,435	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	336,472.15	407,946.65	4	0.00
6,605	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	200,725.95	260,009.54	2	0.00

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HAVERFORD BALANCED COLLECTIVE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,520	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	185,371.20	178,730.20	2	0.00
8,850	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	315,414.00	364,839.73	4	1,380.60
1,395	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	126,526.50	143,430.43	2	633.33
3,910	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	192,293.80	218,714.52	2	879.75
		1,876,833.55	2,120,422.93	23	3,869.02
COMMON TRUST FUNDS - FIXED INCOME					
147,005.83	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	147,005.83	147,005.83	2	0.00
		147,005.83	147,005.83	2	0.00



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HAVERFORD MODERATELY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,948.31	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	5,948.31	5,948.31	0	0.00
		5,948.31	5,948.31	0	0.00
COMMON STOCK					
245	CUSIP # 02209S103 ALTRIA GROUP INC	13,328.00	9,163.29	1	138.43
180	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	13,343.40	15,687.41	1	0.00
154	CUSIP # 037833100 APPLE INC	16,986.20	11,792.63	1	0.00
61	CUSIP # 053015103 AUTO DATA PROCESSING INC.	4,901.96	4,375.86	0	29.89
104	CUSIP # 075887109 BECTON DICKINSON AND CO	13,796.64	11,413.47	1	0.00
45	CUSIP # 09247X101 BLACKROCK INC	13,386.15	14,104.67	1	0.00
130	CUSIP # 126650100 CVS CAREMARK CORPORATION	12,542.40	8,623.81	1	0.00
36	CUSIP # 163851108 THE CHEMOURS CO	232.92	106.94	0	0.00
90	CUSIP # 166764100 CHEVRON CORP	7,099.20	10,806.83	0	0.00
305	CUSIP # 191216100 COCA-COLA CO	12,236.60	12,110.02	1	100.65

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HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
115	CUSIP # 20030N101 COMCAST CORP	6,541.20	5,843.14	0	0.00
155	CUSIP # 254687106 DISNEY WALT	15,841.00	11,171.76	1	0.00
180	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	8,676.00	11,150.55	0	0.00
95	CUSIP # 30231G102 EXXON MOBIL CORPORATION	7,063.25	9,295.39	0	0.00
525	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	13,240.50	13,989.06	1	120.75
110	CUSIP # 372460105 GENUINE PARTS CO	9,117.90	9,207.64	0	67.65
50	CUSIP # 384802104 WW GRAINGER INC	10,750.50	11,938.23	0	0.00
350	CUSIP # 458140100 INTEL CORPORATION	10,549.00	8,687.30	0	0.00
355	CUSIP # 46625H100 JP MORGAN CHASE & CO	21,644.35	19,679.89	1	0.00
120	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	11,202.00	11,256.05	0	0.00
85	CUSIP # 494368103 KIMBERLY-CLARK CORP	9,268.40	8,962.04	0	74.80
170	CUSIP # 500754106 THE KRAFT HEINZ CO	11,998.60	9,255.31	1	0.00
300	CUSIP # 524660107 LEGGETT & PLATT	12,375.00	9,708.66	1	96.00
80	CUSIP # 55261F104 M & T BANK CORP	9,756.00	8,902.07	0	0.00

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HAVERFORD MODERATELY
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Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
85	CUSIP # 57636Q104 MASTERCARD INC	7,660.20	6,042.63	0	0.00
175	CUSIP # 58933Y105 MERCK & CO INC	8,643.25	8,557.90	0	78.75
315	CUSIP # 594918104 MICROSOFT CORPORATION	13,941.90	11,528.65	1	0.00
240	CUSIP # 68389X105 ORACLE CORP	8,668.80	9,076.62	0	0.00
160	CUSIP # 713448108 PEPSICO INC	15,088.00	13,419.47	1	0.00
140	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	11,106.20	11,841.39	0	142.80
115	CUSIP # 742718109 PROCTER & GAMBLE CO	8,273.10	9,452.58	0	0.00
324	CUSIP # 872540109 TJX COMPANIES INC	23,140.08	17,854.23	1	0.00
170	CUSIP # 87612E106 TARGET CORPORATION	13,372.20	10,174.48	1	0.00
300	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	8,121.00	10,372.23	0	45.00
80	CUSIP # 907818108 UNION PACIFIC CORP	7,072.80	6,681.30	0	0.00
115	CUSIP # 911312106 UNITED PARCEL SERVICE INC	11,349.35	11,474.40	0	0.00
120	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	10,678.80	13,406.47	0	0.00
155	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	17,981.55	11,215.08	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
238	CUSIP # 92343V104 VERIZON COMMUNICATIONS	10,355.38	11,658.29	0	0.00
160	CUSIP # 94106L109 WASTE MANAGEMENT INC	7,969.60	6,892.49	0	0.00
300	CUSIP # 949746101 WELLS FARGO & COMPANY	15,405.00	13,600.28	1	0.00
		464,704.38	430,480.51	20	894.72
FOREIGN STOCK					
90	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	9,568.80	9,381.30	0	0.00
165	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	6,344.25	9,027.58	0	96.98
180	CUSIP # 80105N105 SANOFI-AVENTIS ADR	8,544.60	9,549.16	0	0.00
145	CUSIP # 806857108 SCHLUMBERGER LTD	10,000.65	13,155.40	0	72.50
180	CUSIP # G1151C101 ACCENTURE PLC	17,686.80	14,678.79	1	0.00
150	CUSIP # G29183103 EATON CORP PLC	7,695.00	11,136.38	0	0.00
140	CUSIP # G5960L103 MEDTRONIC PLC	9,371.60	10,140.93	0	53.20
		69,211.70	77,069.54	3	222.68
MUTUAL FUNDS - FIXED INCOME					
13,604.226	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	135,089.96	136,013.75	6	171.52

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HAVERFORD MODERATELY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,710.126	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	51,528.78	51,712.97	2	172.45
1,250	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	137,025.00	132,527.37	6	0.00
5,650	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	613,590.00	613,931.33	26	0.00
1,778	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	186,921.14	187,468.27	8	0.00
5,935	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	173,776.80	166,961.54	7	0.00
11,692.992	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	132,949.32	151,829.16	6	0.00
		1,430,881.00	1,440,444.39	60	343.97
MUTUAL FUNDS - EQUITY					
1,400	CUSIP # 268461779 EGSHARES EMERGING MKTS CONSUMER ETF	30,408.00	35,251.61	1	0.00
200	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	27,322.00	26,641.72	1	105.87
250	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	26,642.50	26,869.18	1	89.47
1,810	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	72,200.90	88,186.33	3	0.00
1,235	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	37,531.65	48,327.49	2	0.00

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HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
640	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	47,078.40	45,090.79	2	0.00
1,850	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	65,934.00	76,367.62	3	288.60
265	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	24,035.50	27,384.04	1	120.31
750	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	36,885.00	43,252.24	2	168.75
		368,037.95	417,371.02	16	773.00
COMMON TRUST FUNDS - FIXED INCOME					
16,897.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	16,897.32	16,897.32	1	0.00
		16,897.32	16,897.32	1	0.00



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SAGE ALL CAP EQUITY PLUS FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,134.89	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	7,134.89	7,134.89	1	0.00
		7,134.89	7,134.89	1	0.00
MUTUAL FUNDS - EQUITY					
3,055	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	175,112.60	192,534.37	35	0.00
1,260	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	241,453.80	251,038.51	48	1,302.12
505	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	24,835.90	25,935.35	5	113.63
920	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	50,278.00	61,938.13	10	0.00
		491,680.30	531,446.36	98	1,415.75
COMMON TRUST FUNDS - FIXED INCOME					
4,015.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,015.81	4,015.81	1	0.00
		4,015.81	4,015.81	1	0.00



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SAGE GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,552.99	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,552.99	2,552.99	2	0.00
		2,552.99	2,552.99	2	0.00
MUTUAL FUNDS - FIXED INCOME					
28	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,020.36	2,991.61	2	0.00
12	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	999.48	1,024.80	1	0.00
63	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	6,906.06	6,874.31	5	0.00
16	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,737.60	1,739.68	1	0.00
11	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,156.43	1,156.43	1	0.00
10	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,246.50	1,229.57	1	0.00
27	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	1,042.20	1,042.73	1	0.00
42	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,395.26	2,571.71	2	0.00

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SAGE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	1,028.56	1,034.31	1	0.00
		19,532.45	19,665.15	13	0.00
MUTUAL FUNDS - EQUITY					
782	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	44,824.24	49,331.26	30	0.00
322	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	61,704.86	64,163.15	41	332.76
128	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	6,295.04	6,570.96	4	28.80
231	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	12,624.15	15,270.84	8	0.00
		125,448.29	135,336.21	83	361.56
COMMON TRUST FUNDS - FIXED INCOME					
3,812.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,812.09	3,812.09	3	0.00
		3,812.09	3,812.09	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,923.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,923.28	1,923.28	2	0.00
		1,923.28	1,923.28	2	0.00
MUTUAL FUNDS - FIXED INCOME					
45	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,854.15	4,801.42	5	0.00
19	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	1,582.51	1,622.60	2	0.00
105	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	11,510.10	11,453.28	12	0.00
27	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	2,932.20	2,935.71	3	0.00
19	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,997.47	1,997.47	2	0.00
16	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,994.40	1,965.85	2	0.00
43	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	1,659.80	1,660.65	2	0.00
68	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	3,878.04	4,186.31	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
37	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	1,654.64	1,663.89	2	0.00
		32,063.31	32,287.18	33	0.00
MUTUAL FUNDS - EQUITY					
392	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	22,469.44	24,605.04	23	0.00
161	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	30,852.43	32,035.87	32	166.38
64	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	3,147.52	3,285.64	3	14.40
115	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	6,284.75	7,584.28	6	0.00
		62,754.14	67,510.83	64	180.78
COMMON TRUST FUNDS - FIXED INCOME					
998.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	998.08	998.08	1	0.00
		998.08	998.08	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,519.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,519.21	2,519.21	2	0.00
		2,519.21	2,519.21	2	0.00
MUTUAL FUNDS - FIXED INCOME					
100	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	10,787.00	10,662.74	8	0.00
41	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	3,414.89	3,501.40	3	0.00
227	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	24,883.74	24,793.53	19	0.00
59	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	6,407.40	6,415.06	5	0.00
40	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	4,205.20	4,205.20	3	0.00
34	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	4,238.10	4,192.88	3	0.00
91	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	3,512.60	3,514.40	3	0.00
149	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	8,497.47	8,936.31	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
79	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	3,532.88	3,552.62	3	0.00
		69,479.28	69,774.14	53	0.00
MUTUAL FUNDS - EQUITY					
367	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	21,036.44	23,935.77	16	0.00
151	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	28,936.13	30,660.15	22	156.05
61	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	2,999.98	3,130.47	2	13.73
108	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	5,902.20	6,963.44	4	0.00
		58,874.75	64,689.83	45	169.78
COMMON TRUST FUNDS - FIXED INCOME					
322.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	322.73	322.73	0	0.00
		322.73	322.73	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,401.56	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,401.56	2,401.56	2	0.00
		2,401.56	2,401.56	2	0.00
MUTUAL FUNDS - FIXED INCOME					
138	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	14,886.06	14,698.44	11	0.00
57	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	4,747.53	4,867.80	4	0.00
314	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	34,420.68	34,170.52	26	0.00
81	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	8,796.60	8,807.12	7	0.00
56	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	5,887.28	5,887.28	4	0.00
48	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	5,983.20	5,894.30	5	0.00
125	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	4,825.00	4,827.47	4	0.00
204	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	11,634.12	12,587.12	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	4,829.76	4,856.75	4	0.00
		96,010.23	96,596.80	73	0.00
MUTUAL FUNDS - EQUITY					
203	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	11,635.96	12,590.25	9	0.00
84	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	16,096.92	16,589.55	12	86.81
34	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	1,672.12	1,744.00	1	7.65
61	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	3,333.65	3,929.59	3	0.00
		32,738.65	34,853.39	25	94.46
COMMON TRUST FUNDS - FIXED INCOME					
915.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	915.52	915.52	1	0.00
		915.52	915.52	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,190.79	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,190.79	2,190.79	4	0.00
		2,190.79	2,190.79	4	0.00
MUTUAL FUNDS - FIXED INCOME					
76	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	8,198.12	8,086.34	15	0.00
32	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	2,665.28	2,732.80	5	0.00
174	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	19,073.88	18,935.94	34	0.00
44	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	4,778.40	4,784.11	9	0.00
30	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	3,153.90	3,153.90	6	0.00
26	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	3,240.90	3,193.05	6	0.00
71	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,740.60	2,742.01	5	0.00
110	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,273.30	6,777.64	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
61	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	2,727.92	2,743.16	5	0.00
		52,852.30	53,148.95	95	0.00
COMMON TRUST FUNDS - FIXED INCOME					
565.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	565.23	565.23	1	0.00
		565.23	565.23	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,092,910.46	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,092,910.46	1,092,910.46	1	0.00
		1,092,910.46	1,092,910.46	1	0.00
MUTUAL FUNDS - FIXED INCOME					
75,245	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	8,116,678.15	8,017,500.44	7	0.00
30,725	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	2,559,085.25	2,623,915.00	2	0.00
172,720	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	18,933,566.40	18,800,295.62	15	0.00
45,205	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	4,909,263.00	4,915,132.87	4	0.00
31,110	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	3,270,594.30	3,270,592.74	3	0.00
26,405	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	3,291,383.25	3,237,915.13	3	0.00
67,965	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,623,449.00	2,624,794.71	2	0.00
111,952	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,384,622.56	6,923,344.52	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58,495	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	2,615,896.40	2,630,514.30	2	0.00
156,193	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	12,556,355.27	12,625,604.56	10	0.00
		65,260,893.58	65,669,609.89	53	0.00
MUTUAL FUNDS - EQUITY					
358,070	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	20,524,572.40	22,216,018.03	17	0.00
146,920	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	28,154,279.60	28,937,780.67	23	151,831.54
58,025	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	2,853,669.50	2,978,711.08	2	13,055.63
105,510	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	5,766,121.50	6,974,851.32	5	0.00
		57,298,643.00	61,107,361.10	46	164,887.17
COMMON TRUST FUNDS - FIXED INCOME					
410,565.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	410,565.40	410,565.40	0	0.00
		410,565.40	410,565.40	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,894,726.5	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	4,894,726.50	4,894,726.50	2	0.00
		4,894,726.50	4,894,726.50	2	0.00
MUTUAL FUNDS - FIXED INCOME					
111,910	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	12,071,731.70	11,942,202.29	5	0.00
45,475	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	3,787,612.75	3,883,565.00	2	0.00
255,000	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	27,953,100.00	27,798,650.50	11	0.00
65,300	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	7,091,580.00	7,100,059.20	3	0.00
46,490	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	4,887,493.70	4,887,491.38	2	0.00
39,460	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	4,918,689.00	4,842,294.44	2	0.00
100,595	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	3,882,967.00	3,884,958.78	2	0.00
166,312	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	9,484,773.36	10,272,793.33	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
86,580	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	3,871,857.60	3,893,493.94	2	0.00
		77,949,805.11	78,505,508.86	32	0.00
MUTUAL FUNDS - EQUITY					
1,000,975	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	57,375,887.00	62,323,884.35	23	0.00
409,725	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	78,515,601.75	80,708,646.17	32	423,422.11
166,630	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	8,194,863.40	8,542,330.83	3	37,491.75
292,190	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	15,968,183.50	19,450,348.27	7	0.00
		160,054,535.65	171,025,209.62	65	460,913.86
COMMON TRUST FUNDS - FIXED INCOME					
1,863,772.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,863,772.34	1,863,772.34	1	0.00
		1,863,772.34	1,863,772.34	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,511,613.17	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,511,613.17	2,511,613.17	2	0.00
		2,511,613.17	2,511,613.17	2	0.00
MUTUAL FUNDS - FIXED INCOME					
30,135	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,250,662.45	3,218,558.08	2	0.00
13,045	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	1,086,518.05	1,114,043.00	1	0.00
69,295	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	7,596,117.90	7,561,712.36	5	0.00
18,085	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,964,031.00	1,966,379.34	1	0.00
12,000	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,261,560.00	1,261,559.40	1	0.00
10,185	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,269,560.25	1,249,842.09	1	0.00
28,855	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	1,113,803.00	1,114,374.33	1	0.00
44,036	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,511,373.08	2,704,572.25	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,835	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	1,110,621.20	1,116,827.46	1	0.00
		21,164,246.93	21,307,868.31	15	0.00
MUTUAL FUNDS - EQUITY					
720,220	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	41,283,010.40	44,857,429.52	29	0.00
296,175	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	56,756,015.25	58,399,382.91	40	306,076.13
118,085	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	5,807,420.30	6,053,663.13	4	26,569.13
212,655	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	11,621,595.75	14,221,592.60	8	0.00
		115,468,041.70	123,532,068.16	81	332,645.26
COMMON TRUST FUNDS - FIXED INCOME					
2,564,487.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,564,487.84	2,564,487.84	2	0.00
		2,564,487.84	2,564,487.84	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
982,960.65	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	982,960.65	982,960.65	2	0.00
		982,960.65	982,960.65	2	0.00
MUTUAL FUNDS - FIXED INCOME					
4,350	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	469,234.50	465,002.15	1	0.00
1,805	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	150,338.45	154,147.00	0	0.00
9,935	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	1,089,074.70	1,081,561.77	2	0.00
2,860	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	310,596.00	310,967.37	1	0.00
1,965	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	206,580.45	206,580.35	0	0.00
1,670	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	208,165.50	204,932.38	0	0.00
3,990	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	154,014.00	154,093.00	0	0.00
6,312	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	359,973.36	382,332.40	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,435	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	153,613.20	154,471.61	0	0.00
		3,101,590.16	3,114,088.03	6	0.00
	MUTUAL FUNDS - EQUITY				
294,265	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	16,867,269.80	18,353,303.93	32	0.00
121,010	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	23,189,146.30	23,896,009.15	45	125,055.36
48,725	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	2,396,295.50	2,497,224.34	5	10,963.13
86,710	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	4,738,701.50	5,791,876.23	9	0.00
		47,191,413.10	50,538,413.65	91	136,018.49
	COMMON TRUST FUNDS - FIXED INCOME				
656,342.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	656,342.73	656,342.73	1	0.00
		656,342.73	656,342.73	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
63,017.63	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	63,017.63	63,017.63	2	0.00
		63,017.63	63,017.63	2	0.00
MUTUAL FUNDS - FIXED INCOME					
170	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	18,337.90	18,182.26	0	0.00
85	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	7,079.65	7,259.00	0	0.00
370	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	40,559.40	40,226.25	1	0.00
100	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	10,860.00	10,872.98	0	0.00
70	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	7,359.10	7,359.10	0	0.00
60	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	7,479.00	7,362.84	0	0.00
190	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	7,334.00	7,337.76	0	0.00
255	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	14,542.65	15,258.03	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
165	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	7,378.80	7,420.03	0	0.00
		120,930.50	121,278.25	3	0.00
MUTUAL FUNDS - EQUITY					
21,660	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	1,241,551.20	1,356,756.67	32	0.00
8,885	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	1,702,632.55	1,763,718.94	44	9,182.03
3,545	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	174,343.10	181,605.28	4	797.63
6,375	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	348,393.75	423,027.69	9	0.00
		3,466,920.60	3,725,108.58	89	9,979.66
COMMON TRUST FUNDS - FIXED INCOME					
246,493.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	246,493.53	246,493.53	6	0.00
		246,493.53	246,493.53	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
262,003.12	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	262,003.12	262,003.12	1	0.00
		262,003.12	262,003.12	1	0.00
MUTUAL FUNDS - FIXED INCOME					
27,540	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,970,739.80	2,933,633.24	7	0.00
11,425	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	951,588.25	975,695.00	2	0.00
62,940	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	6,899,482.80	6,847,530.54	16	0.00
16,135	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,752,261.00	1,754,356.13	4	0.00
10,970	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,153,276.10	1,153,275.55	3	0.00
9,310	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,160,491.50	1,142,467.34	3	0.00
25,275	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	975,615.00	976,115.45	2	0.00
40,989	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,337,602.67	2,543,992.63	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,750	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	972,660.00	978,095.33	2	0.00
68,927	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,541,041.53	5,581,053.78	13	0.00
		24,714,758.65	24,886,214.99	59	0.00
MUTUAL FUNDS - EQUITY					
106,000	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	6,075,920.00	6,569,022.65	14	0.00
43,450	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	8,326,323.50	8,559,044.56	20	44,902.53
17,130	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	842,453.40	879,304.36	2	3,854.25
31,250	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	1,707,812.50	2,065,137.44	4	0.00
		16,952,509.40	18,072,509.01	40	48,756.78
COMMON TRUST FUNDS - FIXED INCOME					
204,665.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	204,665.59	204,665.59	0	0.00
		204,665.59	204,665.59	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21,743.84	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	21,743.84	21,743.84	2	0.00
		21,743.84	21,743.84	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,147	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	76,562.02	82,218.75	7	0.00
		76,562.02	82,218.75	7	0.00
MUTUAL FUNDS - EQUITY					
812	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	26,869.08	32,146.95	3	365.40
713	CUSIP # 922908553 VANGUARD REIT ETF	53,860.02	55,601.50	5	0.00
438	CUSIP # 922908751 VANGUARD SMALL CAP ETF	47,282.10	52,954.39	4	420.04
		128,011.20	140,702.84	12	785.44
COMMON TRUST FUNDS - FIXED INCOME					
5,651.571	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	53,619.54	53,965.44	5	0.00
21,163.592	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	223,949.96	220,438.73	21	0.00
13,782.891	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	152,025.29	156,295.29	14	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,743.067	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	221,883.16	219,530.95	21	0.00
		651,477.95	650,230.41	61	0.00
COMMON TRUST FUNDS - EQUITY					
7,572.763	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	124,242.07	138,968.70	12	0.00
2,158.874	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	32,231.99	36,161.14	3	0.00
2,266.9673	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	22,556.32	24,188.54	2	0.00
1,185.3818	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	10,941.07	11,996.06	1	0.00
		189,971.45	211,314.44	18	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP571 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP MSTR	0.00	10.00	0	550.25
		0.00	10.00	0	550.25



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
420,488.4	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	420,488.40	420,488.40	28	0.00
		420,488.40	420,488.40	28	0.00
MUTUAL FUNDS - FIXED INCOME					
824	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	29,383.84	31,170.42	2	0.00
		29,383.84	31,170.42	2	0.00
MUTUAL FUNDS - EQUITY					
1,294	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	42,818.46	49,787.04	3	654.75
669	CUSIP # 922908553 VANGUARD REIT ETF	50,536.26	51,780.14	3	0.00
468	CUSIP # 922908751 VANGUARD SMALL CAP ETF	50,520.60	56,074.16	3	496.76
		143,875.32	157,641.34	10	1,151.51
COMMON TRUST FUNDS - FIXED INCOME					
5,421.11	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	51,433.03	51,669.77	3	0.00
13,125.132	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	138,888.18	137,119.20	9	0.00
13,689.805	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	150,998.55	154,154.85	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,211.807	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	138,637.70	137,606.23	9	0.00
		479,957.46	480,550.05	32	0.00
COMMON TRUST FUNDS - EQUITY					
13,159.023	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	215,892.69	237,977.11	14	0.00
6,488.362	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	96,871.24	107,354.66	6	0.00
6,400.7225	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	63,687.19	67,940.63	4	0.00
3,632.5943	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	33,528.85	36,381.63	2	0.00
		409,979.97	449,654.03	27	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP019 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2015 MSTR	0.00	10.00	0	598.41
		0.00	10.00	0	598.41



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,538,275.67	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,538,275.67	1,538,275.67	33	0.00
		1,538,275.67	1,538,275.67	33	0.00
MUTUAL FUNDS - FIXED INCOME					
1,463	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	52,170.58	55,435.73	1	0.00
		52,170.58	55,435.73	1	0.00
MUTUAL FUNDS - EQUITY					
3,912	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	129,448.08	151,278.72	3	2,000.70
1,914	CUSIP # 922908553 VANGUARD REIT ETF	144,583.56	148,219.60	3	0.00
1,337	CUSIP # 922908751 VANGUARD SMALL CAP ETF	144,329.15	160,330.63	3	1,434.66
		418,360.79	459,828.95	9	3,435.36
COMMON TRUST FUNDS - FIXED INCOME					
15,811.93	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	150,016.41	150,686.80	3	0.00
32,496.522	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	343,873.32	339,242.61	7	0.00
38,825.761	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	428,248.14	437,553.73	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,706.268	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	341,729.33	338,902.85	7	0.00
		1,263,867.20	1,266,385.99	27	0.00
COMMON TRUST FUNDS - EQUITY					
41,212.68	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	676,153.28	746,806.26	15	0.00
20,861.421	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	311,461.02	344,808.76	7	0.00
23,129.4936	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	230,138.46	245,288.27	5	0.00
8,780.2255	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	81,041.48	87,615.70	2	0.00
		1,298,794.24	1,424,518.99	28	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP084 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2020 MSTR	0.00	10.00	0	936.59
		0.00	10.00	0	936.59



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
97,102.75	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	97,102.75	97,102.75	2	0.00
		97,102.75	97,102.75	2	0.00
MUTUAL FUNDS - FIXED INCOME					
177	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	18,832.80	19,751.96	0	0.00
937	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	33,413.42	36,439.65	1	0.00
		52,246.22	56,191.61	1	0.00
MUTUAL FUNDS - EQUITY					
7,125	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	235,766.25	296,182.49	4	3,206.25
4,045	CUSIP # 922908553 VANGUARD REIT ETF	305,559.30	320,487.60	5	0.00
2,616	CUSIP # 922908751 VANGUARD SMALL CAP ETF	282,397.20	316,255.79	4	2,508.74
		823,722.75	932,925.88	13	5,714.99
COMMON TRUST FUNDS - FIXED INCOME					
34,843.43	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	330,578.64	334,893.50	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58,677.25	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	620,913.86	614,735.08	10	0.00
85,421.031	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	942,193.97	987,056.72	15	0.00
41,054.213	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	617,865.91	615,741.44	10	0.00
		2,511,552.38	2,552,426.74	40	0.00
COMMON TRUST FUNDS - EQUITY					
86,575.39	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,420,393.77	1,606,279.42	22	0.00
47,349.402	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	706,926.57	806,067.52	11	0.00
50,500.9096	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	502,484.05	537,453.37	8	0.00
23,623.099	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	218,041.20	240,501.08	3	0.00
		2,847,845.59	3,190,301.39	45	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP159 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2025 MSTR	0.00	10.00	0	1,122.10
		0.00	10.00	0	1,122.10



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
66,758.5	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	66,758.50	66,758.50	1	0.00
		66,758.50	66,758.50	1	0.00
MUTUAL FUNDS - FIXED INCOME					
1,185	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	126,084.00	131,764.77	2	0.00
762	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	27,172.92	29,644.44	0	0.00
		153,256.92	161,409.21	3	0.00
MUTUAL FUNDS - EQUITY					
4,817	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	159,394.53	197,772.08	3	2,167.65
3,830	CUSIP # 922908553 VANGUARD REIT ETF	289,318.20	301,264.27	5	0.00
2,354	CUSIP # 922908751 VANGUARD SMALL CAP ETF	254,114.30	283,717.89	5	2,257.49
		702,827.03	782,754.24	13	4,425.14
COMMON TRUST FUNDS - FIXED INCOME					
29,928.41	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	283,947.17	286,855.29	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,554.157	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	323,319.51	319,265.17	6	0.00
71,145.642	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	784,736.43	816,141.92	14	0.00
21,321.721	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	320,891.90	318,824.66	6	0.00
		1,712,895.01	1,741,087.04	31	0.00
COMMON TRUST FUNDS - EQUITY					
78,620.487	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,289,882.15	1,448,450.35	24	0.00
48,918.977	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	730,360.33	829,790.58	13	0.00
61,141.949	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	608,362.39	649,503.56	11	0.00
18,406.3579	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	169,890.68	187,087.51	3	0.00
		2,798,495.55	3,114,832.00	51	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP225 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2030 MSTR	0.00	10.00	0	1,022.74
		0.00	10.00	0	1,022.74



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
103,318.92	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	103,318.92	103,318.92	2	0.00
		103,318.92	103,318.92	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,690	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	286,216.00	299,438.15	5	0.00
2,045	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	72,924.70	79,526.20	1	0.00
		359,140.70	378,964.35	6	0.00
MUTUAL FUNDS - EQUITY					
3,822	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	126,469.98	158,368.16	2	1,719.90
4,058	CUSIP # 922908553 VANGUARD REIT ETF	306,541.32	321,265.37	5	0.00
2,648	CUSIP # 922908751 VANGUARD SMALL CAP ETF	285,851.60	319,626.72	5	2,539.43
		718,862.90	799,260.25	12	4,259.33
COMMON TRUST FUNDS - FIXED INCOME					
22,857.762	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	241,877.41	239,512.58	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
44,329.7	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	488,956.59	511,077.66	8	0.00
15,952.118	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	240,079.38	239,356.41	4	0.00
		970,913.38	989,946.65	17	0.00
COMMON TRUST FUNDS - EQUITY					
95,298.337	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,563,506.26	1,762,675.30	27	0.00
70,449.1	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,051,805.06	1,198,423.49	18	0.00
82,101.9526	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	816,914.43	872,950.48	14	0.00
28,553.2792	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	263,546.77	290,460.24	5	0.00
		3,695,772.52	4,124,509.51	63	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP290 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2035 MSTR	0.00	10.00	0	1,076.68
		0.00	10.00	0	1,076.68



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
105,516.13	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	105,516.13	105,516.13	2	0.00
		105,516.13	105,516.13	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,286	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	243,230.40	254,375.57	5	0.00
3,839	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	136,898.74	149,520.92	3	0.00
		380,129.14	403,896.49	8	0.00
MUTUAL FUNDS - EQUITY					
1,885	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	62,374.65	77,549.21	1	848.25
3,348	CUSIP # 922908553 VANGUARD REIT ETF	252,907.92	263,881.73	5	0.00
2,058	CUSIP # 922908751 VANGUARD SMALL CAP ETF	222,161.10	246,819.83	5	1,973.62
		537,443.67	588,250.77	11	2,821.87
COMMON TRUST FUNDS - FIXED INCOME					
10,704.416	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	113,272.52	112,115.79	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,750.859	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	116,650.43	116,297.64	2	0.00
		229,922.95	228,413.43	5	0.00
COMMON TRUST FUNDS - EQUITY					
80,024.205	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,312,912.16	1,451,851.66	27	0.00
73,313.49	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,094,570.41	1,231,434.00	23	0.00
83,786.8405	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	833,679.06	878,470.57	17	0.00
30,898.4386	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	285,192.59	312,255.40	6	0.00
		3,526,354.22	3,874,011.63	74	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP365 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2040 MSTR	0.00	10.00	0	952.25
		0.00	10.00	0	952.25



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
53,155.39	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	53,155.39	53,155.39	2	0.00
		53,155.39	53,155.39	2	0.00
MUTUAL FUNDS - FIXED INCOME					
817	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	86,928.80	90,503.18	3	0.00
		86,928.80	90,503.18	3	0.00
MUTUAL FUNDS - EQUITY					
3,225	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	106,715.25	127,061.22	4	1,451.25
1,733	CUSIP # 922908553 VANGUARD REIT ETF	130,910.82	135,800.14	5	0.00
1,703	CUSIP # 922908751 VANGUARD SMALL CAP ETF	183,838.85	203,886.54	7	1,633.18
		421,464.92	466,747.90	17	3,084.43
COMMON TRUST FUNDS - FIXED INCOME					
3,632.452	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	38,438.06	37,874.28	2	0.00
2,540.627	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	38,236.44	37,896.45	2	0.00
		76,674.50	75,770.73	3	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38,365.31	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	629,438.08	695,979.17	25	0.00
41,574.889	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	620,713.09	692,907.71	25	0.00
47,631.9563	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	473,937.97	501,396.00	19	0.00
17,694.797	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	163,322.98	177,985.71	6	0.00
		1,887,412.12	2,068,268.59	75	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP431 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2045 MSTR	0.00	10.00	0	703.36
		0.00	10.00	0	703.36



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
42,954.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	42,954.28	42,954.28	2	0.00
		42,954.28	42,954.28	2	0.00
MUTUAL FUNDS - FIXED INCOME					
701	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	74,586.40	78,357.75	4	0.00
		74,586.40	78,357.75	4	0.00
MUTUAL FUNDS - EQUITY					
2,371	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	78,456.39	98,136.75	4	1,066.95
1,498	CUSIP # 922908553 VANGUARD REIT ETF	113,158.92	118,447.20	5	0.00
1,394	CUSIP # 922908751 VANGUARD SMALL CAP ETF	150,482.30	165,981.48	7	1,336.85
		342,097.61	382,565.43	17	2,403.80
COMMON TRUST FUNDS - FIXED INCOME					
2,978.284	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	31,515.75	31,142.92	2	0.00
2,083.751	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	31,360.45	31,170.29	2	0.00
		62,876.20	62,313.21	3	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,622.176	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	518,807.27	571,525.28	25	0.00
33,698.906	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	503,124.67	564,838.42	24	0.00
38,483.852	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	382,914.33	401,120.13	19	0.00
14,336.9151	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	132,329.73	144,603.19	6	0.00
		1,537,176.00	1,682,087.02	75	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP506 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2050 MSTR	0.00	10.00	0	657.35
		0.00	10.00	0	657.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
ARGENTINA PESO						
ARGENTINA						
NON-BASE CURRENCY		441.97	0.00	441.97		0.00
		54.39	0.00	46.92	0.00	-7.47
BRAZIL REAL						
BRAZIL						
RECEIVABLE FOR INVESTMENTS SOLD		108,033.02	0.00	108,033.02		0.00
		26,295.32	0.00	27,130.68	0.05	835.36
NON-BASE CURRENCY		758,677.32	0.00	758,677.32		0.00
		186,842.55	0.00	190,529.09	0.33	3,686.54
SUBTOTAL BRAZIL REAL		866,710.34	0.00	866,710.34		0.00
		213,137.87	0.00	217,659.77	0.38	4,521.90
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL		866,710.34	0.00	866,710.34		0.00
		213,137.87	0.00	217,659.77	0.38	4,521.90
CHILEAN PESO						
CHILE						
NON-BASE CURRENCY		17,425,395.00	0.00	17,425,395.00		0.00
		27,006.02	0.00	24,976.55	0.04	-2,029.47
COLOMBIAN PESO						
COLOMBIA						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-315,852,301.44	0.00	-315,852,301.44		0.00
		-99,933.02	0.00	-102,312.77	-0.18	-2,379.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CZECH KORUNA						
CZECH REPUBLIC						
NON-BASE CURRENCY		1,607,898.49	0.00	1,607,898.49		0.00
		79,552.17	0.00	66,046.63	0.11	-13,505.54
EGYPTIAN POUND						
EGYPT						
NON-BASE CURRENCY		287,619.84	0.00	287,619.84		0.00
		39,225.78	0.00	36,732.82	0.06	-2,492.96
HONG KONG DOLLAR						
HONG KONG						
PAYABLE FOR INVESTMENTS PURCHASED		-1,227,668.93	0.00	-1,227,668.93		0.00
		-158,406.83	0.00	-158,406.97	-0.27	-0.14
NON-BASE CURRENCY		3,914,313.51	0.00	3,914,313.51		0.00
		505,065.52	0.00	505,069.45	0.88	3.93
SUBTOTAL HONG KONG DOLLAR		2,686,644.58	0.00	2,686,644.58		0.00
		346,658.69	0.00	346,662.48	0.61	3.79
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR		2,686,644.58	0.00	2,686,644.58		0.00
		346,658.69	0.00	346,662.48	0.61	3.79
HUNGARIAN FORINT						
HUNGARY						
PAYABLE FOR INVESTMENTS PURCHASED		-6,761,913.97	0.00	-6,761,913.97		0.00
		-24,098.04	0.00	-24,098.04	-0.04	0.00
INDIAN RUPEE						
INDIA						

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		122,104.50	0.00	122,104.50		0.00
		1,860.21	0.00	1,860.21	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-4,817,747.60	0.00	-4,817,747.60		0.00
		-73,396.52	0.00	-73,418.08	-0.13	-21.56
RECEIVABLE FOR INVESTMENTS SOLD		1,941,988.50	0.00	1,941,988.50		0.00
		29,449.73	0.00	29,585.44	0.05	135.71
SUBTOTAL INDIAN RUPEE		-2,753,654.60	0.00	-2,753,654.60		0.00
		-42,086.58	0.00	-41,972.43	-0.08	114.15
TOTAL CASH & CASH EQUIVALENTS INDIAN RUPEE		-2,753,654.60	0.00	-2,753,654.60		0.00
		-42,086.58	0.00	-41,972.43	-0.08	114.15
INDONESIAN RUPIAH						
INDONESIA						
NON-BASE CURRENCY		810,802,638.00	0.00	810,802,638.00		0.00
		55,282.51	0.00	55,344.58	0.10	62.07
RECEIVABLE FOR INVESTMENTS SOLD		359,411,320.00	0.00	359,411,320.00		0.00
		24,478.79	0.00	24,533.06	0.04	54.27
SUBTOTAL INDONESIAN RUPIAH		1,170,213,958.00	0.00	1,170,213,958.00		0.00
		79,761.30	0.00	79,877.64	0.14	116.34
TOTAL CASH & CASH EQUIVALENTS INDONESIAN RUPIAH		1,170,213,958.00	0.00	1,170,213,958.00		0.00
		79,761.30	0.00	79,877.64	0.14	116.34
MALAYSIAN RINGGIT						
MALAYSIA						

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		94,806.01	0.00	94,806.01		0.00
		21,567.65	0.00	21,567.65	0.04	0.00
MEXICAN NEW PESO						
MEXICO						
NON-BASE CURRENCY		328,473.68	0.00	328,473.68		0.00
		19,111.24	0.00	19,382.69	0.03	271.45
NEW TAIWAN DOLLAR						
TAIWAN						
PAYABLE FOR INVESTMENTS PURCHASED		-2,818,505.00	0.00	-2,818,505.00		0.00
		-85,597.30	0.00	-85,597.30	-0.15	0.00
RECEIVABLE FOR INVESTMENTS SOLD		1,377,110.00	0.00	1,377,110.00		0.00
		41,822.49	0.00	41,822.49	0.07	0.00
MISCELLANEOUS RECEIVABLES		0.00	0.00	0.00		0.00
		34,000.00	0.00	34,000.00	0.06	0.00
NON-BASE CURRENCY		12,833,655.00	0.00	12,833,655.00		0.00
		392,568.14	0.00	389,754.92	0.68	-2,813.22
SUBTOTAL NEW TAIWAN DOLLAR		11,392,260.00	0.00	11,392,260.00		0.00
		382,793.33	0.00	379,980.11	0.66	-2,813.22
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR		11,392,260.00	0.00	11,392,260.00		0.00
		382,793.33	0.00	379,980.11	0.66	-2,813.22
NEW TURKISH LIRA						
NEW TURKEY						

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD		187,735.89	0.00	187,735.89		0.00
		61,783.68	0.00	62,005.08	0.11	221.40
NON-BASE CURRENCY		217,945.01	0.00	217,945.01		0.00
		71,940.98	0.00	71,982.50	0.12	41.52
SUBTOTAL NEW TURKISH LIRA		405,680.90	0.00	405,680.90		0.00
		133,724.66	0.00	133,987.58	0.23	262.92
TOTAL CASH & CASH EQUIVALENTS NEW TURKISH LIRA		405,680.90	0.00	405,680.90		0.00
		133,724.66	0.00	133,987.58	0.23	262.92
PHILIPPINES PESO						
PHILIPPINES						
NON-BASE CURRENCY		20,961.36	0.00	20,961.36		0.00
		447.62	0.00	448.47	0.00	0.85
PAYABLE FOR INVESTMENTS PURCHASED		-2,344,798.95	0.00	-2,344,798.95		0.00
		-50,166.86	0.00	-50,155.37	-0.09	11.49
RECEIVABLE FOR INVESTMENTS SOLD		1,394,472.16	0.00	1,394,472.16		0.00
		29,720.21	0.00	29,834.66	0.05	114.45
SUBTOTAL PHILIPPINES PESO		-929,365.43	0.00	-929,365.43		0.00
		-19,999.03	0.00	-19,872.24	-0.04	126.79
TOTAL CASH & CASH EQUIVALENTS PHILIPPINES PESO		-929,365.43	0.00	-929,365.43		0.00
		-19,999.03	0.00	-19,872.24	-0.04	126.79
POLISH ZLOTY						
POLAND						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM		0.00	1,864.44	0.00		0.00
		0.00	490.31	0.00	0.00	0.00
NON-BASE CURRENCY		687,620.42	0.00	687,620.42		0.00
		182,522.44	0.00	180,831.39	0.31	-1,691.05
SUBTOTAL POLISH ZLOTY		687,620.42	1,864.44	687,620.42		0.00
		182,522.44	490.31	180,831.39	0.31	-1,691.05
TOTAL CASH & CASH EQUIVALENTS POLISH ZLOTY		687,620.42	1,864.44	687,620.42		0.00
		182,522.44	490.31	180,831.39	0.31	-1,691.05
POUND STERLING						
UNITED KINGDOM						
NON-BASE CURRENCY		37,116.61	0.00	37,116.61		0.00
		56,645.53	0.00	56,222.38	0.10	-423.15
QATARI RIYAL						
QATAR						
NON-BASE CURRENCY		84,063.80	0.00	84,063.80		0.00
		23,085.57	0.00	23,081.45	0.04	-4.12
S AFRICAN COMM RAND						
SOUTH AFRICA						
RECEIVABLE FOR INVESTMENTS SOLD		2,222,462.04	0.00	2,222,462.04		0.00
		160,233.66	0.00	160,704.76	0.28	471.10
PAYABLE FOR INVESTMENTS PURCHASED		-437,361.22	0.00	-437,361.22		0.00
		-31,602.00	0.00	-31,612.51	-0.05	-10.51

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		2,230,722.87	0.00	2,230,722.87		0.00
		165,917.05	0.00	161,330.94	0.28	-4,586.11
SUBTOTAL S AFRICAN COMM RAND		4,015,823.69	0.00	4,015,823.69		0.00
		294,548.71	0.00	290,423.19	0.51	-4,125.52
TOTAL CASH & CASH EQUIVALENTS S AFRICAN COMM RAND		4,015,823.69	0.00	4,015,823.69		0.00
		294,548.71	0.00	290,423.19	0.51	-4,125.52
SINGAPORE DOLLAR						
SINGAPORE						
NON-BASE CURRENCY		38,811.59	0.00	38,811.59		0.00
		27,284.46	0.00	27,295.58	0.05	11.12
SOUTH KOREAN WON						
SOUTH KOREA						
PAYABLE FOR INVESTMENTS PURCHASED		-137,612,746.00	0.00	-137,612,746.00		0.00
		-116,099.48	0.00	-116,099.48	-0.20	0.00
NON-BASE CURRENCY		-22.00	0.00	-22.00		0.00
		-0.02	0.00	-0.02	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		68,269,404.00	0.00	68,269,404.00		0.00
		57,143.54	0.00	57,596.71	0.10	453.17
SUBTOTAL SOUTH KOREAN WON		-69,343,364.00	0.00	-69,343,364.00		0.00
		-58,955.96	0.00	-58,502.79	-0.10	453.17
TOTAL CASH & CASH EQUIVALENTS SOUTH KOREAN WON		-69,343,364.00	0.00	-69,343,364.00		0.00
		-58,955.96	0.00	-58,502.79	-0.10	453.17
THAILAND BAHT						
THAILAND						

Shares/Par Security ID Description Link Ref	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 INVESTMENTS PURCHASED		-1,823,218.35	0.00	-1,823,218.35		0.00
		-50,233.32	0.00	-50,227.68	-0.09	5.64
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR INVESTMENTS PURCHASED		-152,396.80	0.00	-152,396.80		0.00
		-152,396.80	0.00	-152,396.80	-0.26	0.00
RECEIVABLE FOR INVESTMENTS SOLD		206,643.46	0.00	206,643.46		0.00
		206,643.46	0.00	206,643.46	0.36	0.00
CASH		-33,424.05	0.00	-33,424.05		0.00
		-33,424.05	0.00	-33,424.05	-0.06	0.00
MISCELLANEOUS RECEIVABLES		-34,000.00	0.00	-34,000.00		0.00
		-34,000.00	0.00	-34,000.00	-0.06	0.00
PAYABLE FOR TRUSTEE FEES		-2,381.10	0.00	-2,381.10		0.00
		-2,381.10	0.00	-2,381.10	0.00	0.00
FFX CONTRACTS RECEIVABLE		99,933.02	0.00	99,933.02		0.00
		99,933.02	0.00	99,933.02	0.17	0.00
MSC PAYABLE - CLASS C1		-23,764.69	0.00	-23,764.69		0.00
		-23,764.69	0.00	-23,764.69	-0.04	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR CUSTODIAN FEES		-16,875.12	0.00	-16,875.12		0.00
		-16,875.12	0.00	-16,875.12	-0.03	0.00
682,312.810 BNY MELLON CASH RESERVE	100.0000	682,312.81	5.89	682,312.81		0.00
999495856	100.0000	682,312.81	5.89	682,312.81	1.18	0.00
SUBTOTAL UNITED STATES		726,047.53	5.89	726,047.53		0.00
		726,047.53	5.89	726,047.53	1.26	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		726,047.53	5.89	726,047.53		0.00
		726,047.53	5.89	726,047.53	1.26	0.00
TOTAL CASH & CASH EQUIVALENTS		2,357,421.39	496.20	2,333,836.41	4.04	-23,584.98
FIXED INCOME SECURITIES						
INDIAN RUPEE						
INDIA						
872,175.000 NTPC LTD	13.1671	872,175.00	36,460.25	114,840.15		-757,334.85
FIBWDPHW6 8.490% 03/25/2025	0.2006	13,964.85	555.46	1,749.55	0.00	-12,215.30
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
34,600.000 USINAS SIDERURGICAS DE MINAS G	3.4200	145,719.27	0.00	118,332.00		-27,387.27
LB2386004	0.8589	37,899.94	0.00	29,717.10	0.05	-8,182.84
7,800.000 AES TIETE SA	14.1700	133,696.76	0.00	110,526.00		-23,170.76
LB2441031	3.5586	41,606.38	0.00	27,756.75	0.05	-13,849.63

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
203,201.000 ITAUSA - INVESTIMENTOS ITAU SA LB2458779	7.1400 1.7931	1,805,311.77 797,039.78	3,048.02 765.46	1,450,855.14 364,357.95	0.63	-354,456.63 -432,681.83
0.000 SARAIVA SA LIVREIROS EDITORES LB2965146	0.0000 0.0000	0.00 0.00	8,365.07 2,037.92	0.00 0.00	0.00	0.00 0.00
4,132.000 BANCO BRADESCO SA LBB00FM53	21.3100 5.3516	77,581.23 32,356.55	66.64 16.74	88,052.92 22,113.02	0.04	10,471.69 -10,243.53
82,500.000 SUZANO PAPEL E CELULOSE SA LBB02GKF9	19.1800 4.8167	824,852.10 324,703.25	0.00 0.00	1,582,350.00 397,380.68	0.69	757,497.90 72,677.43
4,070.000 ITAU UNIBANCO HOLDING SA LBB037HR6	26.3300 6.6123	114,706.26 43,939.93	61.05 15.33	107,163.10 26,912.22	0.05	-7,543.16 -17,027.71
17,100.000 BANCO DO ESTADO DO RIO GRANDE LBB23F8S2	5.6400 1.4164	225,776.20 102,955.41	0.00 0.00	96,444.00 24,220.29	0.04	-129,332.20 -78,735.12
SUBTOTAL BRAZIL		3,327,643.59	11,540.78	3,553,723.16		226,079.57
		1,380,501.24	2,835.45	892,458.01	1.55	-488,043.23
TOTAL PREFERRED SECURITIES BRAZIL REAL		3,327,643.59	11,540.78	3,553,723.16		226,079.57
		1,380,501.24	2,835.45	892,458.01	1.55	-488,043.23
CHILEAN PESO						
CHILE						
13,418.000 EMBOTELLADORA ANDINA SA LC2311448	2,040.0000 2.9240	26,720,747.50 52,772.06	0.00 0.00	27,372,720.00 39,234.47	0.07	651,972.50 -13,537.59

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,047.000 EMBOTELLADORA ANDINA SA LC2311455	2,409.0000 3.4529	14,035,216.75 27,984.55	0.00 0.00	12,158,223.00 17,426.89		-1,876,993.75 -10,557.66
SUBTOTAL CHILE		40,755,964.25	0.00	39,530,943.00		-1,225,021.25
		80,756.61	0.00	56,661.36	0.10	-24,095.25
TOTAL PREFERRED SECURITIES CHILEAN PESO		40,755,964.25	0.00	39,530,943.00		-1,225,021.25
		80,756.61	0.00	56,661.36	0.10	-24,095.25
RUSSIAN RUBLE (NEW)						
RUSSIA						
86,151.000 SBERBANK OF RUSSIA IR5036324	58.0500 0.8848	5,971,448.49 175,876.05	0.00 0.00	5,001,065.55 76,228.90		-970,382.94 -99,647.15
590,398.000 SURGUTNEFTEGAS OAO IRB5BHR43	39.5000 0.6021	29,689,340.61 427,235.46	0.00 0.00	23,320,721.00 355,466.84		-6,368,619.61 -71,768.62
SUBTOTAL RUSSIA		35,660,789.10	0.00	28,321,786.55		-7,339,002.55
		603,111.51	0.00	431,695.74	0.75	-171,415.77
TOTAL PREFERRED SECURITIES RUSSIAN RUBLE (NEW)		35,660,789.10	0.00	28,321,786.55		-7,339,002.55
		603,111.51	0.00	431,695.74	0.75	-171,415.77
SOUTH KOREAN WON						
SOUTH KOREA						
249.000 LG CHEM LTD FK6346928	190,000.0000 160.2969	27,668,137.59 25,033.73	0.00 0.00	47,310,000.00 39,913.93		19,641,862.41 14,880.20
1,353.000 SAMSUNG ELECTRONICS CO LTD FK6773816	917,000.0000 773.6436	1,390,703,686.05 1,283,297.61	0.00 0.00	1,240,701,000.00 1,046,739.73		-150,002,686.05 -236,557.88
SUBTOTAL SOUTH KOREA		1,418,371,823.64	0.00	1,288,011,000.00		-130,360,823.64
		1,308,331.34	0.00	1,086,653.66	1.89	-221,677.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL PREFERRED SECURITIES SOUTH KOREAN WON						
		1,418,371,823.64	0.00	1,288,011,000.00		-130,360,823.64
		1,308,331.34	0.00	1,086,653.66	1.89	-221,677.68
U.S. DOLLAR						
RUSSIA						
64,066.000 TATNEFT PAO	2.6217	191,030.45	0.00	167,962.79		-23,067.66
IR5452216	2.6217	191,030.45	0.00	167,962.79	0.29	-23,067.66
TOTAL PREFERRED SECURITIES						
		3,563,731.15	2,835.45	2,635,431.56	4.58	-928,299.59
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
BRAZIL REAL						
BRAZIL						
1,930.000 KLABIN SA	6,250.0000	120,625.00	0.00	120,625.00		0.00
LBBH3WL32 STEP 01/08/2019	1,569.5827	50,771.30	0.00	30,292.95	0.05	-20,478.35
5,145.000 PDG REALTY SA EMPREENDIMENTOS	0.0100	52.55	0.00	0.51		-52.04
LBB81C6H4 0.000% 09/19/2016	0.0025	25.98	0.00	0.13	0.00	-25.85
SUBTOTAL BRAZIL						
		120,677.55	0.00	120,625.51		-52.04
		50,797.28	0.00	30,293.08	0.05	-20,504.20
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES BRAZIL REAL						
		120,677.55	0.00	120,625.51		-52.04
		50,797.28	0.00	30,293.08	0.05	-20,504.20
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES						
		50,797.28	0.00	30,293.08	0.05	-20,504.20
EQUITY						
ARGENTINA PESO						
ARGENTINA						
481.000 BANCO MACRO SA	54.6500	3,831.59	0.00	26,286.65		22,455.06
LA2080500	5.8023	856.93	0.00	2,790.90	0.00	1,933.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
BRAZIL REAL						
BRAZIL						
14,600.000 BANCO DO BRASIL SA LB2328592	15.0300 3.7745	342,776.90 107,081.30	5,789.86 1,454.03	219,438.00 55,108.18	0.10	-123,338.90 -51,973.12
2,500.000 AES TIETE SA LB2440694	13.8000 3.4656	43,005.90 12,395.95	0.00 0.00	34,500.00 8,664.10	0.02	-8,505.90 -3,731.85
10,000.000 TUPY SA LB2906785	18.0000 4.5204	182,782.71 78,830.98	0.00 0.00	180,000.00 45,203.98	0.08	-2,782.71 -33,627.00
16,700.000 IOCHPE-MAXION SA LBB06YX21	15.3200 3.8474	211,760.75 65,818.96	0.00 0.00	255,844.00 64,250.93	0.11	44,083.25 -1,568.03
0.000 EDP - ENERGIAS DO BRASIL SA LBB0D7499	0.0000 0.0000	0.00 0.00	3,730.97 936.97	0.00 0.00	0.00	0.00 0.00
10,700.000 EMBRAER SA LBB16FPG8	25.3500 6.3662	176,338.52 78,040.66	363.80 90.98	271,245.00 68,118.64	0.12	94,906.48 -9,922.02
4,800.000 IGUATEMI EMPRESA DE SHOPPING C LBB1NXMK4	20.3400 5.1081	127,687.03 54,716.13	0.00 0.00	97,632.00 24,518.64	0.04	-30,055.03 -30,197.49
0.000 BR MALLS PARTICIPACOES SA LBB1RYG58	0.0000 0.0000	0.00 0.00	2,928.90 716.87	0.00 0.00	0.00	0.00 0.00

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
194,900.000 JBS SA LBB1V74X4	16.7900 4.2165	2,410,503.63 818,319.05	0.00 0.00	3,272,371.00 821,801.13	1.43	861,867.37 3,482.08
17,935.000 EZ TEC EMPREENDIMENTOS E PARTI LBB1YW5V9	11.6000 2.9131	341,582.45 146,466.07	0.00 0.00	208,046.00 52,247.27	0.09	-133,536.45 -94,218.80
52,900.000 MARFRIG GLOBAL FOODS SA LBB1YWHR5	7.1700 1.8006	323,381.72 116,267.24	0.00 0.00	379,293.00 95,253.08	0.17	55,911.28 -21,014.16
35,900.000 MINERVA SA/BRAZIL LBB23GH50	13.1800 3.3099	392,885.40 146,210.87	0.00 0.00	473,162.00 118,826.71	0.21	80,276.60 -27,384.16
19,800.000 BM&FBOVESPA SA - BOLSA DE VALO LBB2RHNV8	11.0000 2.7625	220,005.75 85,678.60	0.00 0.00	217,800.00 54,696.82	0.09	-2,205.75 -30,981.78
0.000 TELEFONICA BRASIL SA LBB6XFBX5	0.0000 0.0000	0.00 0.00	941.39 229.27	0.00 0.00	0.00	0.00 0.00
11,900.000 BB SEGURIDADE PARTICIPACOES SA LBB9N3SQ4	24.6900 6.2005	350,460.06 128,117.59	0.00 0.00	293,811.00 73,785.71	0.13	-56,649.06 -54,331.88
18,100.000 GAEC EDUCACAO SA LBBFMXX89	9.6000 2.4109	403,918.32 156,084.81	0.00 0.00	173,760.00 43,636.91	0.08	-230,158.32 -112,447.90
56,200.000 KLABIN SA LBBJ0K6Z3	21.9800 5.5199	678,750.44 279,830.37	0.00 0.00	1,235,276.00 310,218.86	0.54	556,525.56 30,388.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
182,117.000 PRUMO LOGISTICA SA LBLD3278	0.6000 0.1507	261,493.63 116,848.00	0.00 0.00	109,270.20 27,441.38	0.05	-152,223.43 -89,406.62
42,600.000 PORTO SUDESTE ROYALTIES-CLA LBBVXC4N7	2.8000 0.7032	144,154.32 68,622.41	0.00 0.00	119,280.00 29,955.17	0.05	-24,874.32 -38,667.24
SUBTOTAL BRAZIL		6,611,487.53	13,754.92	7,540,728.20		929,240.67
		2,459,328.99	3,428.12	1,893,727.51	3.31	-565,601.48
TOTAL EQUITY BRAZIL REAL		6,611,487.53	13,754.92	7,540,728.20		929,240.67
		2,459,328.99	3,428.12	1,893,727.51	3.31	-565,601.48
CANADIAN DOLLAR						
COLOMBIA						
10,800.000 PACIFIC EXPL & PRODTN CORP NCBYVT097	2.9800 2.2227	239,260.36 234,859.75	0.00 0.00	32,184.00 24,005.37	0.04	-207,076.36 -210,854.38
CHILEAN PESO						
CHILE						
4,381.000 EMPRESA NACIONAL DE TELECOMUNI LC2297621	6,571.8000 9.4196	30,648,611.66 51,629.55	0.00 0.00	28,791,055.80 41,267.43	0.07	-1,857,555.86 -10,362.12
112,808.000 ENERSIS SA LC2299452	175.2900 0.2513	18,683,589.56 37,014.23	0.00 0.00	19,774,114.32 28,343.07	0.05	1,090,524.76 -8,671.16
9,010,003.000 CORPBANCA SA LC2773316	6.1310 0.0088	64,252,387.00 111,056.59	0.00 0.00	55,240,328.39 79,178.28	0.14	-9,012,058.61 -31,878.31
SUBTOTAL CHILE		113,584,588.22	0.00	103,805,498.51		-9,779,089.71
		199,700.37	0.00	148,788.78	0.26	-50,911.59

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY CHILEAN PESO						
		113,584,588.22	0.00	103,805,498.51		-9,779,089.71
		199,700.37	0.00	148,788.78	0.26	-50,911.59
COLOMBIAN PESO						
SPAIN						
11,436.000 CEMEX LATAM HOLDINGS SA LLB88KB08	12,020.0000 3.8936	151,719,243.45 80,710.64	0.00 0.00	137,460,720.00 44,527.10		-14,258,523.45 -36,183.54
EGYPTIAN POUND						
EGYPT						
15,206.000 COMMERCIAL INTERNATIONAL BANK KE6243891	53.0700 6.7777	424,545.47 63,882.24	0.00 0.00	806,982.42 103,062.23		382,436.95 39,179.99
EURO CURRENCY UNIT						
AUSTRIA						
13,386.000 ERSTE GROUP BANK AG EA5289833	25.9400 28.9555	308,103.10 358,809.41	0.00 0.00	347,232.84 387,598.66		39,129.74 28,789.25
HONG KONG DOLLAR						
CHINA						
114,000.000 JIANGSU EXPRESSWAY CO LTD FH6005505	9.8700 1.2735	1,080,316.40 139,324.85	0.00 0.00	1,125,180.00 145,183.58		44,863.60 5,858.73
388,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990	6.7900 0.8761	2,669,225.31 344,283.36	0.00 0.00	2,634,520.00 339,935.87		-34,705.31 -4,347.49
378,000.000 LENOVO GROUP LTD FH6218082	6.5300 0.8426	3,389,259.13 437,158.00	0.00 0.00	2,468,340.00 318,493.43		-920,919.13 -118,664.57

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
676,000.000 CHINA PETROLEUM & CHEMICAL COR FH6291816	4.7100 0.6077	3,533,287.00 455,901.51	0.00 0.00	3,183,960.00 410,830.90	0.71	-349,327.00 -45,070.61
310,000.000 CHINA TELECOM CORP LTD FH6559337	3.7300 0.4813	1,431,855.69 184,689.30	0.00 0.00	1,156,300.00 149,199.04	0.26	-275,555.69 -35,490.26
188,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250	15.0600 1.9432	2,809,754.16 362,377.33	0.00 0.00	2,831,280.00 365,324.10	0.63	21,525.84 2,946.77
1,169,000.000 SEMICONDUCTOR MANUFACTURING IN FH6743477	0.7000 0.0903	808,983.32 104,334.90	0.00 0.00	818,300.00 105,586.42	0.18	9,316.68 1,251.52
92,000.000 WEICHAJ POWER CO LTD FH6743956	7.1900 0.9277	1,119,590.42 144,435.28	9,384.75 1,210.90	661,480.00 85,351.71	0.15	-458,110.42 -59,083.57
80,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3	27.2000 3.5097	2,912,793.67 375,614.91	0.00 0.00	2,176,000.00 280,772.38	0.49	-736,793.67 -94,842.53
107,440.000 ZTE CORP FHB04KP83	17.6400 2.2761	1,659,836.49 213,862.48	0.00 0.00	1,895,241.60 244,545.73	0.42	235,405.11 30,683.25
1,674,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6	5.1500 0.6645	10,637,873.36 1,372,145.40	0.00 0.00	8,621,100.00 1,112,392.83	1.93	-2,016,773.36 -259,752.57
52,000.000 SHENZHOU INTERNATIONAL GROUP H FHB0MP1B1	39.9000 5.1484	2,006,309.29 258,818.90	0.00 0.00	2,074,800.00 267,714.40	0.46	68,490.71 8,895.50

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 MINTH GROUP LTD FHB0RJCG7	13.8200 1.7832	931,676.06 120,191.88	0.00 0.00	691,000.00 89,160.72	0.15	-240,676.06 -31,031.16
419,000.000 BANK OF CHINA LTD FHB154562	3.3300 0.4297	2,178,742.38 281,009.73	0.00 0.00	1,395,270.00 180,033.68	0.31	-783,472.38 -100,976.05
1,352,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8	4.4600 0.5755	8,123,011.16 1,047,879.42	0.00 0.00	6,029,920.00 778,049.18	1.35	-2,093,091.16 -269,830.24
224,000.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15	2.9800 0.3845	966,697.45 124,665.75	0.00 0.00	667,520.00 86,131.06	0.15	-299,177.45 -38,534.69
42,000.000 SUNNY OPTICAL TECHNOLOGY GROUP FHB1YBT01	15.3800 1.9845	573,282.12 73,961.65	0.00 0.00	645,960.00 83,349.14	0.14	72,677.88 9,387.49
84,800.000 CHINA PACIFIC INSURANCE GROUP FHB2Q5H53	28.6500 3.6968	2,698,807.33 348,161.30	0.00 0.00	2,429,520.00 313,484.43	0.54	-269,287.33 -34,676.87
121,500.000 LONGFOR PROPERTIES CO LTD FHB56KLY7	9.7600 1.2593	1,378,404.70 177,745.64	0.00 0.00	1,185,840.00 153,010.63	0.27	-192,564.70 -24,735.01
24,500.000 AAC TECHNOLOGIES HOLDINGS INC FHB85LKS4	48.2500 6.2258	1,037,271.44 133,785.96	0.00 0.00	1,182,125.00 152,531.27	0.26	144,853.56 18,745.31
88,000.000 TENCENT HOLDINGS LTD FHBMMV2K9	129.3000 16.6838	7,100,405.05 915,798.73	0.00 0.00	11,378,400.00 1,468,171.18	2.55	4,277,994.95 552,372.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
101,900.000 CHINA VANKE CO LTD FHBN320P3	16.5400 2.1342	1,701,418.95 219,335.99	0.00 0.00	1,685,426.00 217,472.92	0.38	-15,992.95 -1,863.07
210,500.000 LUYE PHARMA GROUP LTD FHBNQ4GF9	6.8900 0.8890	2,017,684.11 260,198.98	0.00 0.00	1,450,345.00 187,140.08	0.32	-567,339.11 -73,058.90
SUBTOTAL CHINA		62,766,484.99 8,095,681.25	9,384.75 1,210.90	58,387,827.60 7,533,864.68	13.04	-4,378,657.39 -561,816.57
HONG KONG						
91,000.000 CHINA MOBILE LTD FH6073552	91.8000 11.8451	8,265,474.61 1,065,919.53	0.00 0.00	8,353,800.00 1,077,902.73	1.87	88,325.39 11,983.20
32,000.000 BEIJING ENTERPRISES HOLDINGS L FH6081696	46.4500 5.9935	2,138,950.93 275,912.40	0.00 0.00	1,486,400.00 191,792.31	0.33	-652,550.93 -84,120.09
18,000.000 CAFE DE CORAL HOLDINGS LTD FH6160953	25.9000 3.3419	443,843.93 57,221.58	0.00 0.00	466,200.00 60,154.45	0.10	22,356.07 2,932.87
186,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488	9.1600 1.1819	1,807,191.89 233,064.02	0.00 0.00	1,703,760.00 219,838.58	0.38	-103,431.89 -13,225.44
146,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154	23.4000 3.0193	3,187,851.13 411,122.67	0.00 0.00	3,416,400.00 440,822.96	0.76	228,548.87 29,700.29
120,000.000 CHINA RESOURCES LAND LTD FH6193764	18.1600 2.3432	2,426,876.30 312,997.15	10,440.00 1,347.05	2,179,200.00 281,185.28	0.49	-247,676.30 -31,811.87

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 CHINA UNICOM HONG KONG LTD FH6263831	9.8100 1.2658	1,227,300.92 158,235.51	0.00 0.00	1,079,100.00 139,237.81	0.24	-148,200.92 -18,997.70
76,218.000 CHINA MERCHANTS HOLDINGS INTER FH6416132	22.7500 2.9355	1,918,688.93 247,428.04	17,647.96 2,277.07	1,733,959.50 223,735.27	0.39	-184,729.43 -23,692.77
87,000.000 SHANGHAI INDUSTRIAL HOLDINGS L FH6810011	17.1000 2.2064	1,950,613.39 251,525.91	32,400.00 4,180.55	1,487,700.00 191,960.05	0.33	-462,913.39 -59,565.86
256,000.000 XINYI GLASS HOLDINGS LTD FHB05NXN4	3.4600 0.4464	1,185,791.85 152,881.80	0.00 0.00	885,760.00 114,290.88	0.20	-300,031.85 -38,590.92
SUBTOTAL HONG KONG		24,552,583.88	60,487.96	22,792,279.50		-1,760,304.38
		3,166,308.61	7,804.67	2,940,920.32	5.09	-225,388.29
TOTAL EQUITY HONG KONG DOLLAR		87,319,068.87	69,872.71	81,180,107.10		-6,138,961.77
		11,261,989.86	9,015.57	10,474,785.00	18.13	-787,204.86
HUNGARIAN FORINT						
HUNGARY						
28,414.000 OTP BANK PLC EM7320150	5,405.0000 19.2623	130,124,454.19 501,809.30	0.00 0.00	153,577,670.00 547,318.41	0.95	23,453,215.81 45,509.11
13,129.000 RICHTER GEDEON NYRT EMBC9ZH88	4,455.0000 15.8767	58,031,044.50 219,542.53	0.00 0.00	58,489,695.00 208,444.93	0.36	458,650.50 -11,097.60
SUBTOTAL HUNGARY		188,155,498.69	0.00	212,067,365.00		23,911,866.31
		721,351.83	0.00	755,763.34	1.31	34,411.51
TOTAL EQUITY HUNGARIAN FORINT		188,155,498.69	0.00	212,067,365.00		23,911,866.31
		721,351.83	0.00	755,763.34	1.31	34,411.51
INDIAN RUPEE						

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
INDIA						
32,310.000 RELIANCE INDUSTRIES LTD FI6099621	862.3000 13.1368	29,442,545.43 470,575.96	0.00 0.00	27,860,913.00 424,450.23	0.74	-1,581,632.43 -46,125.73
2,076.000 MAHINDRA & MAHINDRA LTD FI6100189	1,263.8000 19.2535	2,695,079.62 41,426.20	0.00 0.00	2,623,648.80 39,970.27	0.07	-71,430.82 -1,455.93
10,653.000 LUPIN LTD FI6143767	2,034.0000 30.9872	18,213,977.44 286,465.47	0.00 0.00	21,668,202.00 330,106.67	0.57	3,454,224.56 43,641.20
3,076.000 INFOSYS LTD FI6205129	1,161.9500 17.7019	3,338,778.69 51,610.62	0.00 0.00	3,574,158.20 54,450.92	0.09	235,379.51 2,840.30
20,775.000 HCL TECHNOLOGIES LTD FI6294891	982.1500 14.9627	15,137,140.34 246,036.48	0.00 0.00	20,404,166.25 310,849.58	0.54	5,267,025.91 64,813.10
2,309.000 CADILA HEALTHCARE LTD FI6378900	2,091.7000 31.8662	2,762,257.55 44,111.80	0.00 0.00	4,829,735.30 73,579.15	0.13	2,067,477.75 29,467.35
30,131.000 SUN PHARMACEUTICAL INDUSTRIES FI6582485	868.4000 13.2297	26,644,809.85 401,987.51	0.00 0.00	26,165,760.40 398,625.23	0.69	-479,049.45 -3,362.28
11,435.000 LARSEN & TOUBRO LTD FIB0166K9	1,466.2500 22.3378	15,698,164.63 253,152.41	0.00 0.00	16,766,568.75 255,432.19	0.44	1,068,404.12 2,279.78

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,048.000 NTPC LTD FIB037HF4	123.7500 1.8853	4,987,543.03 82,431.56	0.00 0.00	4,213,440.00 64,190.13	0.11	-774,103.03 -18,241.43
31,566.000 GATEWAY DISTRI PARKS LTD FIB06N155	357.0500 5.4395	8,389,588.79 132,959.91	0.00 0.00	11,270,640.30 171,703.84	0.30	2,881,051.51 38,743.93
20,381.000 AMBUJA CEMENTS LTD FIB09QQ17	205.8000 3.1353	4,318,816.67 64,982.96	0.00 0.00	4,194,409.80 63,900.21	0.11	-124,406.87 -1,082.75
16,273.000 ITC LTD FIB0JGGP6	328.8000 5.0091	5,311,803.95 82,857.51	0.00 0.00	5,350,562.40 81,513.75	0.14	38,758.45 -1,343.76
14,191.000 DLF LTD FIB1YLCV7	137.3500 2.0925	1,743,504.18 27,335.15	0.00 0.00	1,949,133.85 29,694.30	0.05	205,629.67 2,359.15
123,875.000 POWER GRID CORP OF INDIA LTD FIB233HS1	132.3500 2.0163	15,383,474.98 246,487.90	132,279.87 2,016.02	16,394,856.25 249,769.29	0.43	1,011,381.27 3,281.39
40,773.000 IRB INFRASTRUCTURE DEVELOPERS FIB2NXWC1	237.3500 3.6159	10,907,503.13 175,940.61	0.00 0.00	9,677,471.55 147,432.53	0.26	-1,230,031.58 -28,508.08
38,693.000 TATA MOTORS LTD FIB611LV6	298.6000 4.5491	19,290,073.11 308,855.81	0.00 0.00	11,553,729.80 176,016.60	0.31	-7,736,343.31 -132,839.21
34,728.000 AXIS BANK LTD FIBPFJHC7	495.6500 7.5510	13,953,675.48 227,587.47	0.00 0.00	17,212,933.20 262,232.38	0.45	3,259,257.72 34,644.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
58,812.000 STATE BANK OF INDIA FIBSQCB22	237.1500 3.6129	15,309,531.78 248,603.12	0.00 0.00	13,947,265.80 212,481.20	0.37	-1,362,265.98 -36,121.92
53,657.000 ICICI BANK LTD FIBSZ2BY4	270.3500 4.1187	14,872,645.91 238,615.31	0.00 0.00	14,506,169.95 220,995.89	0.38	-366,475.96 -17,619.42
19,587.000 TECH MAHINDRA LTD FIBWFGD65	557.3500 8.4910	11,829,186.21 189,013.99	0.00 0.00	10,916,814.45 166,313.44	0.29	-912,371.76 -22,700.55
8,156.000 GUJARAT GAS LTD FIBYM63H2	518.6000 7.9007	6,118,950.61 97,678.80	0.00 0.00	4,229,701.60 64,437.87	0.11	-1,889,249.01 -33,240.93
SUBTOTAL INDIA		246,349,051.38 3,918,716.55	132,279.87 2,016.02	249,310,281.65 3,798,145.67	6.58	2,961,230.27 -120,570.88
TOTAL EQUITY INDIAN RUPEE		246,349,051.38 3,918,716.55	132,279.87 2,016.02	249,310,281.65 3,798,145.67	6.58	2,961,230.27 -120,570.88
INDONESIAN RUPIAH						
INDONESIA						
1,139,900.000 SUMMARECON AGUNG TBK PT FL6538522	1,120.0000 0.0765	1,532,009,841.00 124,952.93	0.00 0.00	1,276,688,000.00 87,145.45	0.15	-255,321,841.00 -37,807.48
147,300.000 MATAHARI DEPARTMENT STORE TBK FL6665879	16,100.0000 1.0990	2,481,871,488.00 190,234.57	0.00 0.00	2,371,530,000.00 161,878.27	0.28	-110,341,488.00 -28,356.30
447,200.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	12,275.0000 0.8379	4,942,455,292.00 429,312.94	0.00 0.00	5,489,380,000.00 374,699.59	0.65	546,924,708.00 -54,613.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
253,100.000 JASA MARGA PERSERO TBK PT FLB28T1S9	4,825.0000 0.3294	1,551,383,293.00 142,211.25	0.00 0.00	1,221,207,500.00 83,358.40	0.14	-330,175,793.00 -58,852.85
413,900.000 MATAHARI PUTRA PRIMA TBK PT FLB92MGL4	1,920.0000 0.1311	1,331,861,544.00 108,327.44	0.00 0.00	794,688,000.00 54,244.61	0.09	-537,173,544.00 -54,082.83
SUBTOTAL INDONESIA		11,839,581,458.00	0.00	11,153,493,500.00		-686,087,958.00
		995,039.13	0.00	761,326.32	1.31	-233,712.81
TOTAL EQUITY INDONESIAN RUPIAH		11,839,581,458.00	0.00	11,153,493,500.00		-686,087,958.00
		995,039.13	0.00	761,326.32	1.31	-233,712.81
MALAYSIAN RINGGIT						
MALAYSIA						
52,300.000 MALAYSIA AIRPORTS HOLDINGS BHD FN6188191	5.2500 1.1943	348,817.50 93,964.22	0.00 0.00	274,575.00 62,463.74	0.11	-74,242.50 -31,500.48
20,100.000 HONG LEONG BANK BHD FN6436897	13.1200 2.9847	283,475.45 84,563.20	0.00 0.00	263,712.00 59,992.49	0.10	-19,763.45 -24,570.71
205,000.000 IJM CORP BHD FN6455210	3.2200 0.7325	661,434.16 201,218.71	0.00 0.00	660,100.00 150,167.78	0.26	-1,334.16 -51,050.93
215,900.000 DIALOG GROUP BHD FNB00MRS4	1.6000 0.3640	327,172.34 94,574.08	0.00 0.00	345,440.00 78,585.00	0.14	18,267.66 -15,989.08
170,300.000 GENTING MALAYSIA BHD FNB1VXKN2	4.1500 0.9441	714,794.55 212,195.47	4,768.40 1,085.58	706,745.00 160,779.16	0.28	-8,049.55 -51,416.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,200.000 SIME DARBY BHD	7.7900	373,099.80	0.00	305,368.00		-67,731.80
FNB29TTR6	1.7722	114,349.05	0.00	69,468.92	0.12	-44,880.13
SUBTOTAL MALAYSIA		2,708,793.80	4,768.40	2,555,940.00		-152,853.80
		800,864.73	1,085.58	581,457.09	1.01	-219,407.64
TOTAL EQUITY MALAYSIAN RINGGIT		2,708,793.80	4,768.40	2,555,940.00		-152,853.80
		800,864.73	1,085.58	581,457.09	1.01	-219,407.64
MEXICAN NEW PESO						
MEXICO						
83,400.000 GRUPO BIMBO SAB DE CV	42.7900	3,075,986.97	0.00	3,568,686.00		492,699.03
LM2392479	2.5250	227,027.03	0.00	210,582.32	0.37	-16,444.71
14,400.000 GRUMA SAB DE CV	232.5000	2,016,986.35	0.00	3,348,000.00		1,331,013.65
LM2392545	13.7194	141,847.53	0.00	197,560.00	0.34	55,712.47
215,779.000 CEMEX SAB DE CV	11.8000	2,729,400.85	0.00	2,546,192.20		-183,208.65
LM2406451	0.6963	208,567.91	0.00	150,246.64	0.26	-58,321.27
175,200.000 GRUPO FINANCIERO BANORTE SAB D	82.9200	14,460,204.98	0.00	14,527,584.00		67,379.02
LM2421047	4.8930	1,026,228.10	0.00	857,248.96	1.49	-168,979.14
60,800.000 GRUPO MEXICO SAB DE CV	40.8900	2,782,225.88	0.00	2,486,112.00		-296,113.88
LM2643673	2.4129	185,432.19	0.00	146,701.40	0.25	-38,730.79
48,100.000 AMERICA MOVIL SAB DE CV	14.0500	786,843.80	0.00	675,805.00		-111,038.80
LM2667474	0.8291	57,036.26	0.00	39,878.15	0.07	-17,158.11

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,500.000 GRUPO FINANCIERO INBURSA SAB D LM2822392	34.9300 2.0612	4,004,209.68 294,067.76	0.00 0.00	4,034,415.00 238,064.23	0.41	30,205.32 -56,003.53
18,000.000 ARCA CONTINENTAL SAB DE CV LM2823887	95.2000 5.6176	1,559,953.50 116,583.42	0.00 0.00	1,713,600.00 101,116.73	0.18	153,646.50 -15,466.69
18,700.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	26.5200 1.5649	507,829.46 34,942.38	2,427.26 143.23	495,924.00 29,263.66	0.05	-11,905.46 -5,678.72
29,500.000 CORP INMOBILIARIA VESTA SAB DE LMB8F6ZF0	26.4600 1.5614	833,967.72 55,716.00	0.00 0.00	780,570.00 46,060.16	0.08	-53,397.72 -9,655.84
90,600.000 WAL-MART DE MEXICO SAB DE CV LMBW1YVH1	41.7100 2.4612	3,254,471.64 223,044.97	0.00 0.00	3,778,926.00 222,988.24	0.39	524,454.36 -56.73
61,800.000 NEMAK SAB DE CV LMBYQ32R8	20.5000 1.2097	1,282,890.05 81,045.32	0.00 0.00	1,266,900.00 74,757.70	0.13	-15,990.05 -6,287.62
SUBTOTAL MEXICO		37,294,970.88	2,427.26	39,222,714.20		1,927,743.32
		2,651,538.87	143.23	2,314,468.19	4.02	-337,070.68
TOTAL EQUITY MEXICAN NEW PESO		37,294,970.88	2,427.26	39,222,714.20		1,927,743.32
		2,651,538.87	143.23	2,314,468.19	4.02	-337,070.68
NEW TAIWAN DOLLAR						
TAIWAN						
254,547.000 ADVANCED SEMICONDUCTOR ENGINEE FA6056073	35.3000 1.0721	9,553,804.78 309,636.87	0.00 0.00	8,985,509.10 272,887.68	0.47	-568,295.68 -36,749.19

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,000.000 CHICONY ELECTRONICS CO LTD FA6140570	75.8000 2.3020	1,881,571.00 57,771.84	0.00 0.00	1,743,400.00 52,946.63	0.09	-138,171.00 -4,825.21
31,000.000 QUANTA COMPUTER INC FA6141016	57.1000 1.7341	2,268,085.61 76,246.01	0.00 0.00	1,770,100.00 53,757.50	0.09	-497,985.61 -22,488.51
37,000.000 CATCHER TECHNOLOGY CO LTD FA6186664	350.5000 10.6446	11,111,578.40 364,347.90	0.00 0.00	12,968,500.00 393,850.13	0.68	1,856,921.60 29,502.23
19,000.000 COMPAL ELECTRONICS INC FA6225744	18.6000 0.5649	450,979.02 14,620.34	0.00 0.00	353,400.00 10,732.67	0.02	-97,579.02 -3,887.67
68,000.000 DELTA ELECTRONICS INC FA6260733	154.0000 4.6769	11,559,045.56 378,041.05	0.00 0.00	10,472,000.00 318,032.04	0.55	-1,087,045.56 -60,009.01
15,000.000 CHUNGHWA TELECOM CO LTD FA6287843	98.8000 3.0005	1,395,049.00 45,633.53	0.00 0.00	1,482,000.00 45,007.97	0.08	86,951.00 -625.56
207,563.000 FAR EASTERN NEW CENTURY CORP FA6331476	29.3000 0.8898	6,383,976.77 207,587.04	0.00 0.00	6,081,595.90 184,696.56	0.32	-302,380.87 -22,890.48
11,000.000 ECLAT TEXTILE CO LTD FA6345781	520.0000 15.7923	5,258,816.00 168,660.04	0.00 0.00	5,720,000.00 173,714.98	0.30	461,184.00 5,054.94
46,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	103.0000 3.1281	6,333,884.00 200,651.00	0.00 0.00	4,738,000.00 143,891.88	0.25	-1,595,884.00 -56,759.12

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,480.000 FORMOSA PLASTICS CORP FA6348546	69.4000 2.1077	5,222,665.42 171,921.31	0.00 0.00	5,099,512.00 154,870.91	0.27	-123,153.42 -17,050.40
106,000.000 EPISTAR CORP FA6354155	25.3500 0.7699	6,621,332.00 219,752.00	0.00 0.00	2,687,100.00 81,606.56	0.14	-3,934,232.00 -138,145.44
26,640.000 MEDIATEK INC FA6372488	243.5000 7.3950	10,704,016.71 346,542.23	0.00 0.00	6,486,840.00 197,003.72	0.34	-4,217,176.71 -149,538.51
3,000.000 LARGAN PRECISION CO LTD FA6451662	2,560.0000 77.7466	7,241,810.00 231,720.64	0.00 0.00	7,680,000.00 233,239.70	0.40	438,190.00 1,519.06
84,000.000 LITE-ON TECHNOLOGY CORP FA6519484	30.2000 0.9172	2,733,584.00 84,191.97	0.00 0.00	2,536,800.00 77,041.99	0.13	-196,784.00 -7,149.98
18,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	101.5000 3.0825	2,252,329.37 74,674.86	0.00 0.00	1,827,000.00 55,485.54	0.10	-425,329.37 -19,189.32
45,000.000 PRESIDENT CHAIN STORE CORP FA6704987	205.0000 6.2258	10,052,512.00 327,357.01	0.00 0.00	9,225,000.00 280,160.96	0.49	-827,512.00 -47,196.05
29,000.000 SILICONWARE PRECISION INDUSTRI FA6808879	40.8500 1.2406	1,046,503.65 34,800.01	0.00 0.00	1,184,650.00 35,977.53	0.06	138,146.35 1,177.52
294,000.000 TAIWAN SEMICONDUCTOR MANUFACTU FA6889101	130.0000 3.9481	33,173,758.12 1,071,480.03	0.00 0.00	38,220,000.00 1,160,731.92	2.01	5,046,241.88 89,251.89

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
211,000.000 UNITED MICROELECTRONICS CORP FA6916623	10.8000 0.3280	2,421,708.00 74,542.09	0.00 0.00	2,278,800.00 69,206.59	0.12	-142,908.00 -5,335.50
709.000 PCHOME ONLINE INC RIGHTS FA99WE6K9 /TW/8044RTS	20.0000 0.6074	0.00 0.00	0.00 0.00	14,180.00 430.64	0.00	14,180.00 430.64
19,765.000 PCHOME ONLINE INC FAB05DVL7	378.0000 11.4798	6,689,673.00 209,960.35	0.00 0.00	7,471,170.00 226,897.58	0.39	781,497.00 16,937.23
5,000.000 HERMES MICROVISION INC FAB3WH028	1,245.0000 37.8103	6,316,579.00 201,636.71	0.00 0.00	6,225,000.00 189,051.71	0.33	-91,579.00 -12,585.00
30,000.000 PEGATRON CORP FAB4PLX11	80.2000 2.4357	1,923,283.87 63,455.31	0.00 0.00	2,406,000.00 73,069.62	0.13	482,716.13 9,614.31
15,000.000 CLEANAWAY CO LTD FAB4VYX16	147.0000 4.4644	2,471,743.75 81,374.15	0.00 0.00	2,205,000.00 66,965.30	0.12	-266,743.75 -14,408.85
12,602.000 AIRTAC INTERNATIONAL GROUP FAB52J816	173.5000 5.2692	2,156,740.20 71,095.97	0.00 0.00	2,186,447.00 66,401.85	0.12	29,706.80 -4,694.12
23,532.000 PRIMAX ELECTRONICS LTD FAB5M70F7	42.7000 1.2968	992,762.96 31,270.42	0.00 0.00	1,004,816.40 30,516.02	0.05	12,053.44 -754.40
30,000.000 GOURMET MASTER CO LTD FAB5MY7H7	195.0000 5.9221	5,035,260.00 158,372.85	0.00 0.00	5,850,000.00 177,663.05	0.31	814,740.00 19,290.20

Shares/Par Security ID Description Link Ref	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 TAIWAN						
		163,253,052.19	0.00	158,902,820.40		-4,350,231.79
		5,277,343.53	0.00	4,825,839.23	8.36	-451,504.30
TOTAL EQUITY NEW TAIWAN DOLLAR						
		163,253,052.19	0.00	158,902,820.40		-4,350,231.79
		5,277,343.53	0.00	4,825,839.23	8.36	-451,504.30
NEW TURKISH LIRA						
TURKEY						
43,050.000 BRISA BRIDGESTONE SABANCI SANA ETB03MQ68	8.3900 2.7710	415,138.44 166,801.19	0.00 0.00	361,189.50 119,293.04		-53,948.94 -47,508.15
26,694.000 TURKIYE GARANTI BANKASI AS ETB03MYP7	7.0300 2.3219	234,765.22 89,113.39	0.00 0.00	187,658.82 61,979.63	0.21 0.11	-47,106.40 -27,133.76
2,566.000 TUPRAS TURKIYE PETROL RAFINERI ETB03MYT9	74.1000 24.4736	164,279.33 62,203.98	0.00 0.00	190,140.60 62,799.31	0.11	25,861.27 595.33
11,809.000 ULKER BISKUVI SANAYI AS ETB03MYX0	19.1500 6.3248	217,157.02 85,197.09	0.00 0.00	226,142.35 74,689.90	0.13	8,985.33 -10,507.19
15,410.000 HACI OMER SABANCI HOLDING AS ETB03NOC1	8.8700 2.9296	150,975.00 57,916.07	0.00 0.00	136,686.70 45,144.65	0.08	-14,288.30 -12,771.42
22,944.000 TURK TELEKOMUNIKASYON AS ETB2RCGV6	5.9700 1.9718	173,592.79 66,607.51	0.00 0.00	136,975.68 45,240.09	0.08	-36,617.11 -21,367.42
SUBTOTAL TURKEY						
		1,355,907.80	0.00	1,238,793.65		-117,114.15
		527,839.23	0.00	409,146.62	0.72	-118,692.61
TOTAL EQUITY NEW TURKISH LIRA						
		1,355,907.80	0.00	1,238,793.65		-117,114.15
		527,839.23	0.00	409,146.62	0.72	-118,692.61

PHILIPPINES PESO

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
PHILIPPINES						
28,960.000 INTERNATIONAL CONTAINER TERMINAL FP6455819	75.0500 1.6057	3,175,441.68 71,085.03	0.00 0.00	2,173,448.00 46,500.81	0.08	-1,001,993.68 -24,584.22
165,168.000 METROPOLITAN BANK & TRUST CO FP6514441	81.6000 1.7458	14,386,097.56 322,538.28	0.00 0.00	13,477,708.80 288,354.92	0.50	-908,388.76 -34,183.36
50,972.000 SECURITY BANK CORP FP6792336	137.2000 2.9354	6,757,769.70 152,048.21	0.00 0.00	6,993,358.40 149,622.56	0.26	235,588.70 -2,425.65
610,400.000 SM PRIME HOLDINGS INC FP6818842	20.6500 0.4418	12,214,917.03 275,248.00	0.00 0.00	12,604,760.00 269,678.22	0.47	389,842.97 -5,569.78
72,570.000 UNIVERSAL ROBINA CORP FP6919517	192.0000 4.1078	14,089,179.41 309,014.67	0.00 0.00	13,933,440.00 298,105.27	0.52	-155,739.41 -10,909.40
113,100.000 MANILA WATER CO INC FPB0684C4	21.7500 0.4653	2,963,669.16 66,247.01	0.00 0.00	2,459,925.00 52,629.97	0.09	-503,744.16 -13,617.04
18,920.000 AYALA CORP FPB09JBT2	767.0000 16.4099	12,143,419.51 276,217.24	0.00 0.00	14,511,640.00 310,475.83	0.54	2,368,220.49 34,258.59
96,500.000 ABOITIZ POWER CORP FPB1Z9Q91	43.2000 0.9243	3,895,520.65 87,062.04	0.00 0.00	4,168,800.00 89,191.27	0.15	273,279.35 2,129.23

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
104,436.000 BDO UNIBANK INC FPB5VJH78	103.5000 2.2144	8,238,273.78 187,273.69	0.00 0.00	10,809,126.00 231,260.72	0.40	2,570,852.22 43,987.03
SUBTOTAL PHILIPPINES		77,864,288.48 1,746,734.17	0.00 0.00	81,132,206.20 1,735,819.57	3.01	3,267,917.72 -10,914.60
TOTAL EQUITY PHILIPPINES PESO		77,864,288.48 1,746,734.17	0.00 0.00	81,132,206.20 1,735,819.57	3.01	3,267,917.72 -10,914.60
POLISH ZLOTY						
POLAND						
4,604.000 BANK PEKAO SA EG5473111	154.4000 40.6043	798,205.51 232,373.08	0.00 0.00	710,857.60 186,942.34	0.32	-87,347.91 -45,430.74
9,897.000 POLSKI KONCERN NAFTOWY ORLEN S EG5810064	66.2000 17.4094	567,266.34 160,636.69	0.00 0.00	655,181.40 172,300.53	0.30	87,915.06 11,663.84
3,692.000 CCC SA EGB04QR16	163.9500 43.1158	596,349.98 160,699.84	9,414.60 2,475.37	605,303.40 159,183.55	0.28	8,953.42 -1,516.29
6,039.000 CYFROWY POLSAT SA EGB2QRCM6	23.3700 6.1459	133,644.62 41,264.84	0.00 0.00	141,131.43 37,114.94	0.06	7,486.81 -4,149.90
4,260.000 ALIOR BANK SA EGB8W8F11	79.2000 20.8281	393,852.02 106,391.64	0.00 0.00	337,392.00 88,727.83	0.15	-56,460.02 -17,663.81
SUBTOTAL POLAND		2,489,318.47 701,366.09	9,414.60 2,475.37	2,449,865.83 644,269.19	1.11	-39,452.64 -57,096.90
TOTAL EQUITY POLISH ZLOTY		2,489,318.47 701,366.09	9,414.60 2,475.37	2,449,865.83 644,269.19	1.11	-39,452.64 -57,096.90

QATARI RIYAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
QATAR						
1,915.000 QATAR NATIONAL BANK SAQ GQ6148197	187.5000 51.4820	391,334.01 107,467.03	0.00 0.00	359,062.50 98,588.02	0.17	-32,271.51 -8,879.01
ROMANIAN LEU						
EASTERN EUROPE GEOGRAPHIC FOCUS						
634,166.000 SC FONDUL PROPRIETATEA SA EKB62BHV4	0.7900 0.1996	584,274.45 160,947.42	0.00 0.00	500,991.14 126,575.24	0.22	-83,283.31 -34,372.18
S AFRICAN COMM RAND						
MALTA						
13,874.000 BRAIT SE KS6896291	140.5000 10.1613	1,395,243.34 113,598.03	0.00 0.00	1,949,297.00 140,977.58	0.24	554,053.66 27,379.55
SOUTH AFRICA						
9,396.000 BIDVEST GROUP LTD/THE KS6100082	326.2200 23.5930	2,722,784.59 245,108.17	0.00 0.00	3,065,163.12 221,679.55	0.38	342,378.53 -23,428.62
95,436.000 STEINHOFF INTERNATIONAL HOLDIN KS6127937	84.9000 6.1402	5,483,433.26 481,735.34	0.00 0.00	8,102,516.40 585,992.36	1.02	2,619,083.14 104,257.02
17,888.000 MTN GROUP LTD KS6563206	178.0000 12.8734	4,086,345.52 350,022.13	0.00 0.00	3,184,064.00 230,278.73	0.40	-902,281.52 -119,743.40
8,097.000 ANGLOGOLD ASHANTI LTD KS6565656	109.4900 7.9186	1,182,419.99 108,743.00	0.00 0.00	886,540.53 64,116.62	0.11	-295,879.46 -44,626.38

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
77,601.000 FIRSTRAND LTD KS6606997	49.1500 3.5546	3,419,042.59 302,883.06	0.00 0.00	3,814,089.15 275,843.58	0.48	395,046.56 -27,039.48
6,814.000 PSG GROUP LTD KS6613217	222.5000 16.0917	1,295,977.96 104,338.72	0.00 0.00	1,516,115.00 109,648.88	0.19	220,137.04 5,310.16
9,390.000 NASPERS LTD KS6622697	1,730.6600 125.1653	11,415,759.29 1,028,746.38	0.00 0.00	16,250,897.40 1,175,301.76	2.04	4,835,138.11 146,555.38
12,318.000 OCEANA GROUP LTD KS6657065	96.4000 6.9719	1,279,197.55 105,622.36	0.00 0.00	1,187,455.20 85,879.45	0.15	-91,742.35 -19,742.91
18,840.000 PICK N PAY STORES LTD KS6688060	66.3000 4.7950	1,046,672.05 86,013.29	0.00 0.00	1,249,092.00 90,337.17	0.16	202,419.95 4,323.88
9,156.000 SAPPI LTD KS6777004	42.5000 3.0737	444,020.59 37,015.60	0.00 0.00	389,130.00 28,142.76	0.05	-54,890.59 -8,872.84
1,881.000 SASOL LTD KS6777459	387.6000 28.0321	837,388.48 74,371.72	0.00 0.00	729,075.60 52,728.40	0.09	-108,312.88 -21,643.32
12,303.000 MEDICLINIC INTERNATIONAL LTD KSB0PGJF0	110.4300 7.9865	1,034,892.58 93,381.97	0.00 0.00	1,358,620.29 98,258.50	0.17	323,727.71 4,876.53
21,875.000 INVESTEC LTD KSB17BBR1	105.8500 7.6553	2,180,462.29 195,195.34	0.00 0.00	2,315,468.75 167,459.95	0.29	135,006.46 -27,735.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,182.000 MMI HOLDINGS LTD/SOUTH AFRICA KSB4PXV79	23.7900 1.7205	584,758.16 50,363.66	24,305.34 1,756.92	432,549.78 31,282.98	0.05	-152,208.38 -19,080.68
72,879.000 RAND MERCHANT INSURANCE HOLDIN KSB50NQ63	41.4200 2.9956	2,473,773.14 224,616.22	0.00 0.00	3,018,648.18 218,315.48	0.38	544,875.04 -6,300.74
18,524.000 BARCLAYS AFRICA GROUP LTD KSB844WD3	170.2000 12.3093	3,217,853.57 278,181.61	0.00 0.00	3,152,784.80 228,016.55	0.40	-65,068.77 -50,165.06
96,326.000 REDEFINE PROPERTIES LTD KSBMP3855	11.7000 0.8462	1,112,913.26 90,408.53	0.00 0.00	1,127,014.20 81,508.22	0.14	14,100.94 -8,900.31
SUBTOTAL SOUTH AFRICA		43,817,694.87 3,856,747.10	24,305.34 1,756.92	51,779,224.40 3,744,790.94	6.50	7,961,529.53 -111,956.16
UNITED KINGDOM						
102,514.000 OLD MUTUAL PLC KSB75JZY2	39.6300 2.8661	3,505,195.93 324,619.12	51,447.56 3,703.00	4,062,629.82 293,818.60	0.51	557,433.89 -30,800.52
TOTAL EQUITY S AFRICAN COMM RAND		48,718,134.14 4,294,964.25	75,752.90 5,459.92	57,791,151.22 4,179,587.12	7.25	9,073,017.08 -115,377.13
SOUTH KOREAN WON						
SOUTH KOREA						
3,320.000 DONGBU INSURANCE CO LTD FK6155931	61,300.0000 51.7168	177,542,168.00 159,767.57	0.00 0.00	203,516,000.00 171,699.94	0.30	25,973,832.00 11,932.37
7,812.000 WONIK IPS CO LTD FK6162309	9,140.0000 7.7111	81,750,432.00 70,076.82	0.00 0.00	71,401,680.00 60,239.31	0.10	-10,348,752.00 -9,837.51

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,200.000 COWAY CO LTD FK6173405	83,700.0000 70.6150	196,027,919.18 176,174.18	0.00 0.00	267,840,000.00 225,968.04	0.39	71,812,080.82 49,793.86
6,314.000 DAEWOO INTERNATIONAL CORP FK6344279	20,750.0000 17.5061	222,281,574.62 203,926.92	0.00 0.00	131,015,500.00 110,533.58	0.19	-91,266,074.62 -93,393.34
2,314.000 LG CHEM LTD FK6346910	285,500.0000 240.8672	631,650,022.25 562,840.96	0.00 0.00	660,647,000.00 557,366.73	0.97	28,996,977.75 -5,474.23
11,595.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	41,400.0000 34.9279	471,962,984.04 426,185.51	0.00 0.00	480,033,000.00 404,988.48	0.70	8,070,015.96 -21,197.03
2,222.000 HYUNDAI MOBIS CO LTD FK6449540	231,500.0000 195.3091	610,062,922.46 557,293.38	0.00 0.00	514,393,000.00 433,976.91	0.75	-95,669,922.46 -123,316.47
10,784.000 SK HYNIX INC FK6450266	33,550.0000 28.3051	487,638,505.26 448,536.28	0.00 0.00	361,803,200.00 305,241.78	0.53	-125,835,305.26 -143,294.50
8,321.000 KIA MOTORS CORP FK6490924	53,600.0000 45.2206	470,368,151.82 445,692.43	0.00 0.00	446,005,600.00 376,280.65	0.65	-24,362,551.82 -69,411.78
660.000 KOREA ZINC CO LTD FK6495428	465,500.0000 392.7275	231,280,441.04 210,474.44	0.00 0.00	307,230,000.00 259,200.12	0.45	75,949,558.96 48,725.68
10,751.000 KOREA ELECTRIC POWER CORP FK6495733	49,000.0000 41.3397	344,296,129.53 310,920.09	0.00 0.00	526,799,000.00 444,443.46	0.77	182,502,870.47 133,523.37

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,052.000 LG ELECTRONICS INC FK6520738	45,650.0000 38.5134	75,673,818.05 72,652.46	0.00 0.00	48,023,800.00 40,516.14	0.07	-27,650,018.05 -32,136.32
649.000 NAVER CORP FK6560395	513,000.0000 432.8017	377,304,286.00 332,583.10	0.00 0.00	332,937,000.00 280,888.29	0.49	-44,367,286.00 -51,694.81
1,917.000 HYUNDAI DEPARTMENT STORE CO LT FK6568612	134,000.0000 113.0515	264,487,052.72 237,869.73	0.00 0.00	256,878,000.00 216,719.75	0.38	-7,609,052.72 -21,149.98
6,409.000 KANGWON LAND INC FK6683445	42,300.0000 35.6872	209,731,354.00 190,417.44	0.00 0.00	271,100,700.00 228,718.99	0.40	61,369,346.00 38,301.55
945.000 SAMSUNG SDI CO LTD FK6771646	108,500.0000 91.5380	119,702,937.14 107,933.12	0.00 0.00	102,532,500.00 86,503.39	0.15	-17,170,437.14 -21,429.73
1,663.000 SAMSUNG ELECTRO-MECHANICS CO L FK6771687	64,300.0000 54.2479	117,654,873.08 104,684.24	0.00 0.00	106,930,900.00 90,214.18	0.16	-10,723,973.08 -14,470.06
1,501.000 SAMSUNG ELECTRONICS CO LTD FK6771729	1,134,000.0000 956.7195	2,063,523,492.40 1,892,744.00	0.00 0.00	1,702,134,000.00 1,436,035.99	2.49	-361,389,492.40 -456,708.01
7,465.000 LG DISPLAY CO LTD FKB01VZN1	22,650.0000 19.1091	211,063,278.26 196,746.31	0.00 0.00	169,082,250.00 142,649.28	0.25	-41,981,028.26 -54,097.03
2,915.000 CELLTRION INC FKB0C5YV9	67,900.0000 57.2851	223,034,741.00 197,739.15	0.00 0.00	197,928,500.00 166,985.94	0.29	-25,106,241.00 -30,753.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,108,000 AMOREPACIFIC CORP FKB15SK57	385,000.0000 324.8122	405,346,803.00 344,193.15	0.00 0.00	426,580,000.00 359,891.90	0.62	21,233,197.00 15,698.75
1,941,000 HYUNDAI WIA CORP FKB3LF568	129,000.0000 108.8332	302,675,588.13 270,974.96	0.00 0.00	250,389,000.00 211,245.19	0.37	-52,286,588.13 -59,729.77
SUBTOTAL SOUTH KOREA		8,295,059,473.98	0.00	7,835,200,630.00		-459,858,843.98
		7,520,426.24	0.00	6,610,308.04	11.47	-910,118.20
TOTAL EQUITY SOUTH KOREAN WON		8,295,059,473.98	0.00	7,835,200,630.00		-459,858,843.98
		7,520,426.24	0.00	6,610,308.04	11.47	-910,118.20
THAILAND BAHT						
THAILAND						
3,100,000 PTT PCL FB6420392	240.0000 6.6125	1,098,179.26 33,613.42	0.00 0.00	744,000.00 20,498.69	0.04	-354,179.26 -13,114.73
380,975,000 KRUNG THAI BANK PCL FB6492839	17.1000 0.4711	7,794,038.10 245,013.07	0.00 0.00	6,514,672.50 179,492.28	0.31	-1,279,365.60 -65,520.79
23,350,000 SIAM CEMENT PCL/THE FB6609903	466.0000 12.8392	9,716,241.37 299,543.67	0.00 0.00	10,881,100.00 299,796.11	0.52	1,164,858.63 252.44
67,100,000 KASIKORNBANK PCL FB6888796	170.5000 4.6976	13,262,269.67 399,992.45	0.00 0.00	11,440,550.00 315,210.08	0.55	-1,821,719.67 -84,782.37
58,900,000 SIAM COMMERCIAL BANK PCL/THE FB6889935	134.0000 3.6920	9,682,469.56 297,380.55	0.00 0.00	7,892,600.00 217,456.95	0.38	-1,789,869.56 -79,923.60

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,061,500.000 QUALITY HOUSES PCL FBB00PN16	2.4200 0.0667	2,524,187.11 71,191.20	0.00 0.00	2,568,830.00 70,776.41	0.12	44,642.89 -414.79
118,200.000 THAI OIL PCL FBB0305J9	52.7500 1.4534	5,702,000.15 172,402.04	0.00 0.00	6,235,050.00 171,788.12	0.30	533,049.85 -613.92
52,600.000 GLOW ENERGY PCL FBB074GX4	85.0000 2.3419	4,163,125.05 130,063.58	0.00 0.00	4,471,000.00 123,185.01	0.21	307,874.95 -6,878.57
209,100.000 CP ALL PCL FBB08YDF9	47.7500 1.3156	9,786,743.35 290,755.38	0.00 0.00	9,984,525.00 275,093.67	0.48	197,781.65 -15,661.71
51,400.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	70.0000 1.9286	6,015,453.93 183,954.85	0.00 0.00	3,598,000.00 99,132.11	0.17	-2,417,453.93 -84,822.74
69,900.000 TOTAL ACCESS COMMUNICATION PCL FBB1YWK07	57.7500 1.5911	6,280,107.34 188,983.16	0.00 0.00	4,036,725.00 111,219.86	0.19	-2,243,382.34 -77,763.30
114,600.000 CENTRAL PATTANA PCL FBB6SR6J9	44.7500 1.2330	5,225,715.99 154,497.66	0.00 0.00	5,128,350.00 141,296.32	0.25	-97,365.99 -13,201.34
SUBTOTAL THAILAND		81,250,530.88	0.00	73,495,402.50		-7,755,128.38
		2,467,391.03	0.00	2,024,945.61	3.52	-442,445.42
TOTAL EQUITY THAILAND BAHT		81,250,530.88	0.00	73,495,402.50		-7,755,128.38
		2,467,391.03	0.00	2,024,945.61	3.52	-442,445.42

U.S. DOLLAR
 ARGENTINA

Shares/Par Security ID Description Link Ref	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 NORTEL INVERSORA SA 656567401 ADR	0.0000 0.0000	0.00 0.00	768.27 768.27	0.00 0.00	 0.00	0.00 0.00
BERMUDA						
4,400.000 CREDICORP LTD G2519Y108	106.3600 106.3600	629,832.03 629,832.03	0.00 0.00	467,984.00 467,984.00	 0.81	-161,848.03 -161,848.03
6,500.000 COSAN LTD G25343107	2.8900 2.8900	22,803.80 22,803.80	0.00 0.00	18,785.00 18,785.00	 0.03	-4,018.80 -4,018.80
SUBTOTAL BERMUDA		652,635.83	0.00	486,769.00	0.84	-165,866.83
		652,635.83	0.00	486,769.00		-165,866.83
BRAZIL						
32,092.000 BANCO BRADESCO SA 059460303 ADR	5.3600 5.3600	340,536.52 340,536.52	235.15 235.15	172,013.12 172,013.12	 0.30	-168,523.40 -168,523.40
200.000 CIA BRASILEIRA DE DISTRIBUICAO 20440T201 ADR	12.5400 12.5400	8,586.51 8,586.51	0.00 0.00	2,508.00 2,508.00	 0.00	-6,078.51 -6,078.51
9,700.000 EMBRAER SA 29082A107 ADR	25.5800 25.5800	331,052.59 331,052.59	424.79 424.79	248,126.00 248,126.00	 0.43	-82,926.59 -82,926.59
35,200.000 GERDAU SA 373737105 ADR	1.3700 1.3700	60,178.66 60,178.66	0.00 0.00	48,224.00 48,224.00	 0.08	-11,954.66 -11,954.66
51,791.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	6.6200 6.6200	463,619.14 463,619.14	199.79 199.79	342,856.42 342,856.42	 0.59	-120,762.72 -120,762.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,600.000 TELEFONICA BRASIL SA 87936R106 ADR	9.1300 9.1300	27,409.55 27,409.55	103.69 103.69	23,738.00 23,738.00	0.04	-3,671.55 -3,671.55
29,100.000 VALE SA 91912E204 ADR	3.3500 3.3500	129,685.77 129,685.77	0.00 0.00	97,485.00 97,485.00	0.17	-32,200.77 -32,200.77
SUBTOTAL BRAZIL		1,361,068.74	963.42	934,950.54	1.61	-426,118.20
		1,361,068.74	963.42	934,950.54		-426,118.20
CAYMAN ISLANDS						
2,300.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	58.9700 58.9700	147,805.96 147,805.96	0.00 0.00	135,631.00 135,631.00	0.24	-12,174.96 -12,174.96
1,400.000 BAIDU INC 056752108 ADR	137.4100 137.4100	288,181.02 288,181.02	0.00 0.00	192,374.00 192,374.00	0.33	-95,807.02 -95,807.02
9,600.000 JD.COM INC 47215P106 ADR	26.0600 26.0600	241,816.06 241,816.06	0.00 0.00	250,176.00 250,176.00	0.43	8,359.94 8,359.94
2,200.000 NETEASE INC 64110W102 ADR	120.1200 120.1200	194,243.08 194,243.08	0.00 0.00	264,264.00 264,264.00	0.46	70,020.92 70,020.92
6,300.000 NEW ORIENTAL EDUCATION & TECHN 647581107 ADR	20.2100 20.2100	142,693.33 142,693.33	2,360.00 2,360.00	127,323.00 127,323.00	0.22	-15,370.33 -15,370.33
3,500.000 QIHOO 360 TECHNOLOGY CO LTD 74734M109 ADR	47.8300 47.8300	192,990.49 192,990.49	0.00 0.00	167,405.00 167,405.00	0.29	-25,585.49 -25,585.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL CAYMAN ISLANDS		1,207,729.94	2,360.00	1,137,173.00		-70,556.94
		1,207,729.94	2,360.00	1,137,173.00	1.97	-70,556.94
CHILE						
1,200.000 EMBOTELLADORA ANDINA SA 29081P303 ADR	20.7500 20.7500	25,690.82 25,690.82	0.00 0.00	24,900.00 24,900.00	 0.04	-790.82 -790.82
5,512.000 ENERSIS SA 29274F104 ADR	12.6400 12.6400	92,741.90 92,741.90	0.00 0.00	69,671.68 69,671.68	 0.12	-23,070.22 -23,070.22
SUBTOTAL CHILE		118,432.72	0.00	94,571.68		-23,861.04
		118,432.72	0.00	94,571.68	0.16	-23,861.04
EGYPT						
3,184.000 EDITA FOOD INDUSTRIES SAE EXBVFZKG3 GDR	18.1000 18.1000	52,559.13 52,559.13	0.00 0.00	57,630.40 57,630.40	 0.10	5,071.27 5,071.27
38,611.000 COMMERCIAL INTERNATIONAL BANK NAB04R2D8 GDR	6.7777 6.7777	252,917.34 252,917.34	0.00 0.00	261,693.77 261,693.77	 0.45	8,776.43 8,776.43
SUBTOTAL EGYPT		305,476.47	0.00	319,324.17		13,847.70
		305,476.47	0.00	319,324.17	0.55	13,847.70
INDIA						
9,200.000 HDFC BANK LTD 40415F101 ADR	61.0900 61.0900	378,501.84 378,501.84	0.00 0.00	562,028.00 562,028.00	 0.97	183,526.16 183,526.16
14,400.000 ICICI BANK LTD 45104G104 ADR	8.3800 8.3800	126,539.17 126,539.17	0.00 0.00	120,672.00 120,672.00	 0.21	-5,867.17 -5,867.17

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
49,100.000 INFOSYS LTD 456788108 ADR	19.0900	673,477.52	0.00	937,319.00		263,841.48
	19.0900	673,477.52	0.00	937,319.00	1.63	263,841.48
19,951.000 MAHINDRA & MAHINDRA LTD NAB06W3P7 GDR	19.2535	343,055.85	0.00	384,126.58		41,070.73
	19.2535	343,055.85	0.00	384,126.58	0.67	41,070.73
SUBTOTAL INDIA		1,521,574.38	0.00	2,004,145.58		482,571.20
		1,521,574.38	0.00	2,004,145.58	3.48	482,571.20
LUXEMBOURG						
3,300.000 TERNIUM SA 880890108 ADR	12.2900	65,340.10	0.00	40,557.00		-24,783.10
	12.2900	65,340.10	0.00	40,557.00	0.07	-24,783.10
MEXICO						
11,800.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	16.5500	247,811.78	4,181.92	195,290.00		-52,521.78
	16.5500	247,811.78	4,181.92	195,290.00	0.34	-52,521.78
26,692.000 CEMEX SAB DE CV 151290889 ADR	6.9900	265,713.99	0.00	186,577.08		-79,136.91
	6.9900	265,713.99	0.00	186,577.08	0.32	-79,136.91
6,800.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	89.2500	625,797.51	0.00	606,900.00		-18,897.51
	89.2500	625,797.51	0.00	606,900.00	1.05	-18,897.51
10,100.000 GRUPO TELEVISA SAB 40049J206 ADR	26.0200	312,549.20	0.00	262,802.00		-49,747.20
	26.0200	312,549.20	0.00	262,802.00	0.46	-49,747.20
SUBTOTAL MEXICO		1,451,872.48	4,181.92	1,251,569.08		-200,303.40
		1,451,872.48	4,181.92	1,251,569.08	2.17	-200,303.40
NETHERLANDS						

Asset and Accrual Detail - By Asset type

9/30/2015

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
60,581.000	JPM STRUCT PROD BV	4.8300	299,824.95	0.00	292,606.23		-7,218.72
	ELB42HS75 L/WTS 04-AUG-2016 (ITC LTD)	4.8300	299,824.95	0.00	292,606.23	0.51	-7,218.72
3,568.000	JP MORGAN INTL DER	5.1900	7,016.83	0.00	18,517.92		11,501.09
	ELB82V2P3 LEPO WTS 08-JUN-2017(GATEWY)	5.1900	7,016.83	0.00	18,517.92	0.03	11,501.09
30,949.000	JP MORGAN INTL DERIVATIVES	1.9300	46,791.79	0.00	59,731.57		12,939.78
	ELB87B5Q7 WTS EXP 16-MAY-2017	1.9300	46,791.79	0.00	59,731.57	0.10	12,939.78
22,723.000	JP MORGAN INTL DER	4.3500	120,717.66	0.00	98,845.05		-21,872.61
	ELB87DP65 LEPO WTS 08-JUN-2017(TATA)	4.3500	120,717.66	0.00	98,845.05	0.17	-21,872.61
1,632.000	JP MORGAN INTERNATIONAL DERIVA	31.0700	26,757.23	0.00	50,706.24		23,949.01
	ELB88TB98 LEPO WTS 25/10/17(CADILA HLTHC)	31.0700	26,757.23	0.00	50,706.24	0.09	23,949.01
3,361.000	JP MORGAN INTL DER	30.3500	36,236.29	0.00	102,006.35		65,770.06
	ELB8BMRF8 LEPO WTS08-JUN-2017(LUPIN)USD	30.3500	36,236.29	0.00	102,006.35	0.18	65,770.06
2,576.000	JP MORGAN INTL DER	21.7800	40,711.11	0.00	56,105.28		15,394.17
	ELB8Q5NX4 LEPO WTS19-DEPT-2017	21.7800	40,711.11	0.00	56,105.28	0.10	15,394.17
1,370.000	JP MORGAN INTL DER	8.5900	8,005.01	0.00	11,768.30		3,763.29
	ELBCCW4G9 LEPO WTS 12-JUL-2018(TECH MAHI)	8.5900	8,005.01	0.00	11,768.30	0.02	3,763.29
17,700.000	YANDEX NV	10.7300	270,456.11	0.00	189,921.00		-80,535.11
	N97284108	10.7300	270,456.11	0.00	189,921.00	0.33	-80,535.11

Shares/Par Security ID Description Link Ref	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 NETHERLANDS		856,516.98	0.00	880,207.94		23,690.96
		856,516.98	0.00	880,207.94	1.53	23,690.96
PERU						
22,600.000 CIA DE MINAS BUENAVENTURA SAA 204448104 ADR	5.9600 5.9600	327,394.32 327,394.32	0.00 0.00	134,696.00 134,696.00	 0.23	-192,698.32 -192,698.32
RUSSIA						
69,319.000 GAZPROM PAO 368287207 ADR	4.0600 4.0600	515,631.60 515,631.60	0.00 0.00	281,435.14 281,435.14	 0.49	-234,196.46 -234,196.46
3,049.000 MMC NORILSK NICKEL PJSC 55315J102 ADR	14.3700 14.3700	51,613.87 51,613.87	4,715.35 4,715.35	43,814.13 43,814.13	 0.08	-7,799.74 -7,799.74
26,300.000 MOBILE TELESYSTEMS PJSC 607409109 ADR	7.2200 7.2200	207,552.02 207,552.02	0.00 0.00	189,886.00 189,886.00	 0.33	-17,666.02 -17,666.02
6,654.000 LUKOIL PJSC 677862104 ADR	34.0600 34.0600	375,054.45 375,054.45	0.00 0.00	226,635.24 226,635.24	 0.39	-148,419.21 -148,419.21
7,300.000 SBERBANK OF RUSSIA 80585Y308 ADR	4.9200 4.9200	75,032.09 75,032.09	0.00 0.00	35,916.00 35,916.00	 0.06	-39,116.09 -39,116.09
4,313.000 X5 RETAIL GROUP NV EXB07T3T5 GDR	17.4000 17.4000	75,307.21 75,307.21	0.00 0.00	75,046.20 75,046.20	 0.13	-261.01 -261.01
4,079.000 MAGNIT PJSC EXB2QKYZ1 GDR	47.7700 47.7700	228,130.21 228,130.21	0.00 0.00	194,853.83 194,853.83	 0.34	-33,276.38 -33,276.38

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,881.000 PHOSAGRO OAO EXB62QPJ1 GDR	14.1755 14.1755	169,716.45 169,716.45	0.00 0.00	168,419.12 168,419.12	0.29	-1,297.33 -1,297.33
3,181.000 BASHNEFT PAO IR7129341	26.3696 26.3696	134,486.60 134,486.60	0.00 0.00	83,881.63 83,881.63	0.15	-50,604.97 -50,604.97
172,717.000 MOSCOW EXCHANGE MICEX-RTS PJSC IRB8J4DK7	1.2194 1.2194	219,523.67 219,523.67	0.00 0.00	210,611.46 210,611.46	0.37	-8,912.21 -8,912.21
15,093.000 SISTEMA JSFC NAB3C8T04 GDR	5.6093 5.6093	113,049.10 113,049.10	0.00 0.00	84,661.16 84,661.16	0.15	-28,387.94 -28,387.94
5,910.000 SEVERSTAL PAO NAB8F2W58 GDR	10.6698 10.6698	59,678.67 59,678.67	1,021.36 1,021.36	63,058.52 63,058.52	0.11	3,379.85 3,379.85
1,554.000 NOVATEK OAO NAB99CZN9 GDR	90.9979 90.9979	195,039.85 195,039.85	0.00 0.00	141,410.74 141,410.74	0.25	-53,629.11 -53,629.11
SUBTOTAL RUSSIA		2,419,815.79	5,736.71	1,799,629.17		-620,186.62
		2,419,815.79	5,736.71	1,799,629.17	3.14	-620,186.62
SOUTH KOREA						
6,000.000 SK TELECOM CO LTD 78440P108 ADR	24.4000 24.4000	148,549.80 148,549.80	0.00 0.00	146,400.00 146,400.00	0.25	-2,149.80 -2,149.80
TAIWAN						
1,800.000 CHUNGHWA TELECOM CO LTD 17133Q502 ADR	30.2200 30.2200	55,559.80 55,559.80	0.00 0.00	54,396.00 54,396.00	0.09	-1,163.80 -1,163.80

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,200.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	20.7500 20.7500	590,465.76 590,465.76	0.00 0.00	585,150.00 585,150.00	 1.01	-5,315.76 -5,315.76
SUBTOTAL TAIWAN		646,025.56	0.00	639,546.00		-6,479.56
		646,025.56	0.00	639,546.00	1.10	-6,479.56
UNITED KINGDOM						
13,212.000 DEUTSCHE BANK AG CT EL9373746 WTS 13-SEPT-2016(SAMBA FIN)	6.0524 6.0524	108,760.82 108,760.82	0.00 0.00	79,964.52 79,964.52	 0.14	-28,796.30 -28,796.30
1,560.000 DEUTSCHE BANK AG CT EL9373837 WTS 13-SEPT-2016 (JARIR MARKE	48.3233 48.3233	75,507.90 75,507.90	0.00 0.00	75,384.42 75,384.42	 0.13	-123.48 -123.48
SUBTOTAL UNITED KINGDOM		184,268.72	0.00	155,348.94		-28,919.78
		184,268.72	0.00	155,348.94	0.27	-28,919.78
TOTAL EQUITY U.S. DOLLAR		11,266,701.83	14,010.32	10,024,888.10		-1,241,813.73
		11,266,701.83	14,010.32	10,024,888.10	17.37	-1,241,813.73
UAE DIRHAM						
UNITED ARAB EMIRATES						
42,716.000 FIRST GULF BANK PJSC FU6122780	13.9500 3.7981	596,734.99 162,463.64	0.00 0.00	595,888.20 162,241.37	 0.28	-846.79 -222.27
22,883.000 UNION NATIONAL BANK PJSC FU6917841	6.1500 1.6744	150,592.52 41,000.15	0.00 0.00	140,730.45 38,316.42	 0.07	-9,862.07 -2,683.73
195,854.000 EMAAR PROPERTIES PJSC FUB01RM28	6.4600 1.7589	1,594,572.80 434,129.22	0.00 0.00	1,265,216.84 344,478.22	 0.60	-329,355.96 -89,651.00

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,918.000 AGTHIA GROUP PJSC FUB0LWKV3	8.0000 2.1781	289,878.34 78,920.32	0.00 0.00	303,344.00 82,590.90	0.14	13,465.66 3,670.58
51,111.000 ALDAR PROPERTIES PJSC FUB0LX3Y4	2.4000 0.6534	142,082.20 38,682.35	0.00 0.00	122,666.40 33,398.15	0.06	-19,415.80 -5,284.20
32,203.000 EMAAR MALLS GROUP PJSC FUBQWJP55	3.0900 0.8413	93,309.14 25,403.73	0.00 0.00	99,507.27 27,092.66	0.05	6,198.13 1,688.93
SUBTOTAL UNITED ARAB EMIRATES		2,867,169.99	0.00	2,527,353.16		-339,816.83
		780,599.41	0.00	688,117.72	1.20	-92,481.69
TOTAL EQUITY UAE DIRHAM		2,867,169.99	0.00	2,527,353.16		-339,816.83
		780,599.41	0.00	688,117.72	1.20	-92,481.69
TOTAL EQUITY		58,599,429.53	37,634.13	52,658,530.62	91.30	-5,940,898.91
TOTAL ASSETS - BASE:		64,585,344.20	41,521.24	57,659,841.22	99.97	-6,925,502.98
NET ASSETS - BASE:				57,701,362.46		

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		2,318.51	0.00	2,318.51		0.00
			2,318.51	0.00	2,318.51	0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-3,127.55	0.00	-3,127.55		0.00
			-3,127.55	0.00	-3,127.55	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-8,308.06	0.00	-8,308.06		0.00
			-8,308.06	0.00	-8,308.06	-0.02	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,195.28	0.00	-2,195.28		0.00
			-2,195.28	0.00	-2,195.28	-0.01	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-213,834.14	0.00	-213,834.14		0.00
			-213,834.14	0.00	-213,834.14	-0.56	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-9,382.69	0.00	-9,382.69		0.00
			-9,382.69	0.00	-9,382.69	-0.02	0.00
	1,050,077.040 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,050,077.04	0.00	1,050,077.04		0.00
	996229704 FD 62	100.0000	1,050,077.04	0.00	1,050,077.04	2.77	0.00
	SUBTOTAL UNITED STATES		815,547.83	0.00	815,547.83		0.00
			815,547.83	0.00	815,547.83	2.16	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		815,547.83	0.00	815,547.83		0.00
			815,547.83	0.00	815,547.83	2.16	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		815,547.83	0.00	815,547.83	2.16	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
180,000.000 UNITED ENERGY DISTRIBUTIO 144A 91020QAB3 5.450% 04/15/2016 DD 11/19/03	101.3494 101.3494	189,653.59 189,653.59	4,523.41 4,523.41	182,428.92 182,428.92	 0.48	-7,224.67 -7,224.67
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	90.4554 90.4554	54,970.20 54,970.20	145.08 145.08	49,750.47 49,750.47	 0.13	-5,219.73 -5,219.73
SUBTOTAL AUSTRALIA		244,623.79	4,668.49	232,179.39		-12,444.40
		244,623.79	4,668.49	232,179.39	0.61	-12,444.40
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	101.0000 101.0000	91,100.70 91,100.70	638.77 638.77	90,900.00 90,900.00	 0.24	-200.70 -200.70
50,000.000 WEATHERFORD INTERNATIONAL LTD/ 94707VAA8 5.125% 09/15/2020 DD 09/23/10	87.1466 87.1466	52,156.97 52,156.97	113.92 113.92	43,573.30 43,573.30	 0.12	-8,583.67 -8,583.67
SUBTOTAL BERMUDA		143,257.67	752.69	134,473.30		-8,784.37
		143,257.67	752.69	134,473.30	0.36	-8,784.37
CANADA						
23,211.460 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	100.8750 100.8750	23,211.46 23,211.46	362.63 362.63	23,414.56 23,414.56	 0.06	203.10 203.10
30,000.000 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	97.0000 97.0000	30,000.00 30,000.00	48.00 48.00	29,100.00 29,100.00	 0.08	-900.00 -900.00

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 BOMBARDIER INC 144A 097751AY7 5.750% 03/15/2022 DD 03/08/12	73.5000 73.5000	50,000.00 50,000.00	127.84 127.84	36,750.00 36,750.00	0.10	-13,250.00 -13,250.00
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	101.8591 101.8591	29,862.50 29,862.50	80.00 80.00	30,557.73 30,557.73	0.08	695.23 695.23
75,000.000 CENOVUS ENERGY INC 15135UAJ8 3.800% 09/15/2023 DD 08/15/13	94.0289 94.0289	75,220.76 75,220.76	126.72 126.72	70,521.68 70,521.68	0.19	-4,699.08 -4,699.08
85,000.000 KINROSS GOLD CORP 496902AN7 5.950% 03/15/2024 DD 09/15/14	81.2638 81.2638	80,634.20 80,634.20	224.80 224.80	69,074.23 69,074.23	0.18	-11,559.97 -11,559.97
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	98.0919 98.0919	75,049.19 75,049.19	1,279.33 1,279.33	73,568.93 73,568.93	0.19	-1,480.26 -1,480.26
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	82.9375 82.9375	49,940.60 49,940.60	938.15 938.15	41,468.75 41,468.75	0.11	-8,471.85 -8,471.85
SUBTOTAL CANADA		413,918.71	3,187.47	374,455.88		-39,462.83
		413,918.71	3,187.47	374,455.88	0.99	-39,462.83
CAYMAN ISLANDS						
45,000.000 NOBLE HOLDING INTERNATIONAL LT 65504LAM9 4.000% 03/16/2018 DD 03/16/15	94.7172 94.7172	44,912.34 44,912.34	75.00 75.00	42,622.74 42,622.74	0.11	-2,289.60 -2,289.60
10,000.000 SEAGATE HDD CAYMAN 81180WAP6 3.750% 11/15/2018 DD 11/05/13	102.3036 102.3036	10,000.00 10,000.00	141.81 141.81	10,230.36 10,230.36	0.03	230.36 230.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 SEAGATE HDD CAYMAN 144A 81180WAQ4 4.875% 06/01/2027 DD 05/14/15	93.0160 93.0160	74,794.98 74,794.98	1,396.00 1,396.00	69,762.00 69,762.00	 0.18	-5,032.98 -5,032.98
90,000.000 VALE OVERSEAS LTD 91911TAM5 4.375% 01/11/2022 DD 01/11/12	88.1940 88.1940	90,344.16 90,344.16	878.36 878.36	79,374.60 79,374.60	 0.21	-10,969.56 -10,969.56
SUBTOTAL CAYMAN ISLANDS		220,051.48	2,491.17	201,989.70		-18,061.78
		220,051.48	2,491.17	201,989.70	0.53	-18,061.78
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	101.2139 101.2139	49,823.26 49,823.26	716.21 716.21	50,606.95 50,606.95	 0.13	783.69 783.69
FRANCE						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	107.1056 107.1056	50,001.70 50,001.70	97.41 97.41	53,552.80 53,552.80	 0.14	3,551.10 3,551.10
GERMANY						
60,000.000 DEUTSCHE BANK AG/LONDON 2515A14E8 3.250% 01/11/2016 DD 01/11/11	100.6640 100.6640	59,659.39 59,659.39	435.08 435.08	60,398.40 60,398.40	 0.16	739.01 739.01
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	111.3873 111.3873	111,378.16 111,378.16	2,164.08 2,164.08	111,387.30 111,387.30	 0.29	9.14 9.14
IRELAND						
35,000.000 WILLIS GROUP HOLDINGS PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	111.8600 111.8600	37,339.82 37,339.82	89.44 89.44	39,151.00 39,151.00	 0.10	1,811.18 1,811.18

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
LIBERIA						
50,000.000 ROYAL CARIBBEAN CRUISES LTD 780153AR3 7.250% 06/15/2016 DD 06/12/06	103.2500	51,226.26	1,067.31	51,625.00		398.74
	103.2500	51,226.26	1,067.31	51,625.00	0.14	398.74
30,000.000 ROYAL CARIBBEAN CRUISES LTD 780153AU6 5.250% 11/15/2022 DD 11/07/12	104.5000	30,734.16	597.05	31,350.00		615.84
	104.5000	30,734.16	597.05	31,350.00	0.08	615.84
SUBTOTAL LIBERIA		81,960.42	1,664.36	82,975.00		1,014.58
		81,960.42	1,664.36	82,975.00	0.22	1,014.58
LUXEMBOURG						
25,000.000 ACTAVIS FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	96.6039	24,913.81	42.24	24,150.98		-762.83
	96.6039	24,913.81	42.24	24,150.98	0.06	-762.83
120,000.000 PENTAIR FINANCE SA 709629AP4 4.650% 09/15/2025 DD 09/16/15	101.0830	119,622.00	232.50	121,299.60		1,677.60
	101.0830	119,622.00	232.50	121,299.60	0.32	1,677.60
25,000.000 TELECOM ITALIA CAPITAL SA 87927VAU2 6.999% 06/04/2018 DD 06/04/08	108.0000	25,014.87	568.42	27,000.00		1,985.13
	108.0000	25,014.87	568.42	27,000.00	0.07	1,985.13
25,000.000 TYCO INTERNATIONAL FINANCE SA 902118BS6 3.900% 02/14/2026 DD 09/14/15	101.2576	24,821.51	46.07	25,314.40		492.89
	101.2576	24,821.51	46.07	25,314.40	0.07	492.89
SUBTOTAL LUXEMBOURG		194,372.19	889.23	197,764.98		3,392.79
		194,372.19	889.23	197,764.98	0.52	3,392.79
MARSHALL ISLANDS						
20,000.000 TEEKAY CORP 87900YAA1 8.500% 01/15/2020 DD 01/27/10	98.0000	19,518.72	360.89	19,600.00		81.28
	98.0000	19,518.72	360.89	19,600.00	0.05	81.28

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NETHERLANDS						
40,000.000 PETROBRAS GLOBAL FINANCE BV 71645WAR2 5.375% 01/27/2021 DD 01/27/11	72.7500	41,619.54	387.18	29,100.00		-12,519.54
	72.7500	41,619.54	387.18	29,100.00	0.08	-12,519.54
50,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13	65.2500	49,428.40	799.92	32,625.00		-16,803.40
	65.2500	49,428.40	799.92	32,625.00	0.09	-16,803.40
95,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	99.7500	96,259.88	2,226.70	94,762.50		-1,497.38
	99.7500	96,259.88	2,226.70	94,762.50	0.25	-1,497.38
SUBTOTAL NETHERLANDS		187,307.82	3,413.80	156,487.50		-30,820.32
		187,307.82	3,413.80	156,487.50	0.42	-30,820.32
PERU						
50,000.000 PERUVIAN GOVERNMENT INTERNATIO 715638BU5 4.125% 08/25/2027 DD 08/25/15	98.0000	49,883.74	210.68	49,000.00		-883.74
	98.0000	49,883.74	210.68	49,000.00	0.13	-883.74
SPAIN						
70,000.000 TELEFONICA EMISIONES SAU 87938WAP8 5.462% 02/16/2021 DD 02/16/11	111.7362	67,238.41	483.08	78,215.34		10,976.93
	111.7362	67,238.41	483.08	78,215.34	0.21	10,976.93
SWITZERLAND						
45,000.000 CREDIT SUISSE/NEW YORK NY 22541HCC4 6.000% 02/15/2018 DD 02/19/08	108.9120	46,418.07	348.42	49,010.40		2,592.33
	108.9120	46,418.07	348.42	49,010.40	0.13	2,592.33
UNITED KINGDOM						
94,675.610 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 06/20/2024 DD 07/03/13	104.7500	94,675.61	133.76	99,172.70		4,497.09
	104.7500	94,675.61	133.76	99,172.70	0.26	4,497.09

Shares/Par Security ID Description Link Ref	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 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	110.7300 110.7300	62,478.47 62,478.47	1,371.16 1,371.16	60,901.50 60,901.50	0.16	-1,576.97 -1,576.97
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	107.8696 107.8696	30,207.93 30,207.93	148.75 148.75	26,967.40 26,967.40	0.07	-3,240.53 -3,240.53
SUBTOTAL UNITED KINGDOM		187,362.01	1,653.67	187,041.60	0.49	-320.41
		187,362.01	1,653.67	187,041.60		-320.41
UNITED STATES						
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	100.1025 100.1025	44,863.02 44,863.02	44.00 44.00	45,046.13 45,046.13	0.12	183.11 183.11
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	99.4769 99.4769	34,856.23 34,856.23	463.91 463.91	34,816.92 34,816.92	0.09	-39.31 -39.31
20,000.000 ALCOA INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	95.2500 95.2500	20,000.00 20,000.00	512.58 512.58	19,050.00 19,050.00	0.05	-950.00 -950.00
25,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAC6 9.375% 06/01/2019 DD 06/01/09	105.5000 105.5000	31,859.11 31,859.11	781.20 781.20	26,375.00 26,375.00	0.07	-5,484.11 -5,484.11
55,000.000 ALLY FINANCIAL INC 02005NAR1 4.750% 09/10/2018 DD 09/09/13	101.8750 101.8750	54,548.28 54,548.28	152.46 152.46	56,031.25 56,031.25	0.15	1,482.97 1,482.97
14,308.540 AMERICAN AIRLINES 2014-1 CLASS 02376XAA7 4.375% 04/01/2024 DD 09/16/14	100.0000 100.0000	14,308.54 14,308.54	312.84 312.84	14,308.54 14,308.54	0.04	0.00 0.00

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	120.9711 120.9711	38,260.14 38,260.14	890.90 890.90	36,291.33 36,291.33	0.10	-1,968.81 -1,968.81
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	113.2122 113.2122	78,151.29 78,151.29	1,844.40 1,844.40	84,909.15 84,909.15	0.22	6,757.86 6,757.86
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	103.7323 103.7323	49,932.60 49,932.60	662.90 662.90	51,866.15 51,866.15	0.14	1,933.55 1,933.55
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	104.6088 104.6088	69,672.68 69,672.68	1,291.11 1,291.11	73,226.16 73,226.16	0.19	3,553.48 3,553.48
130,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	102.5000 102.5000	136,969.44 136,969.44	3,326.24 3,326.24	133,250.00 133,250.00	0.35	-3,719.44 -3,719.44
15,000.000 ANTERO RESOURCES CORP 144A 03674XAD8 5.625% 06/01/2023 DD 03/17/15	87.7500 87.7500	15,000.00 15,000.00	281.14 281.14	13,162.50 13,162.50	0.03	-1,837.50 -1,837.50
90,000.000 APPLIED MATERIALS INC 038222AF2 4.300% 06/15/2021 DD 06/08/11	107.2763 107.2763	98,571.42 98,571.42	1,139.30 1,139.30	96,548.67 96,548.67	0.25	-2,022.75 -2,022.75
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	97.9677 97.9677	84,441.86 84,441.86	1,974.42 1,974.42	83,272.55 83,272.55	0.22	-1,169.31 -1,169.31
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	104.0013 104.0013	87,458.60 87,458.60	1,062.34 1,062.34	88,401.11 88,401.11	0.23	942.51 942.51

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 AUTOMATIC DATA PROCESSING INC 053015AE3 3.375% 09/15/2025 DD 09/15/15	101.5582 101.5582	24,972.91 24,972.91	37.44 37.44	25,389.55 25,389.55	0.07	416.64 416.64
50,000.000 BANK OF AMERICA CORP 060505CL6 5.750% 08/15/2016 DD 08/14/06	103.5867 103.5867	49,543.90 49,543.90	371.11 371.11	51,793.35 51,793.35	0.14	2,249.45 2,249.45
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	98.0065 98.0065	99,407.20 99,407.20	774.05 774.05	98,006.50 98,006.50	0.26	-1,400.70 -1,400.70
75,000.000 BANK OF AMERICA CORP 06051GFR5 1.950% 05/12/2018 DD 05/12/15	100.2684 100.2684	74,996.22 74,996.22	565.86 565.86	75,201.30 75,201.30	0.20	205.08 205.08
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	104.6270 104.6270	51,495.85 51,495.85	154.40 154.40	52,313.50 52,313.50	0.14	817.65 817.65
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	104.1410 104.1410	75,776.50 75,776.50	434.08 434.08	78,105.75 78,105.75	0.21	2,329.25 2,329.25
96,750.860 BEAR STEARNS COMMERCIA PW14 A4 07388PAE1 5.201% 12/11/2038 DD 12/01/06	103.2328 103.2328	105,481.39 105,481.39	419.40 419.40	99,878.62 99,878.62	0.26	-5,602.77 -5,602.77
50,000.000 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	106.5829 106.5829	52,109.52 52,109.52	1,037.59 1,037.59	53,291.45 53,291.45	0.14	1,181.93 1,181.93
50,000.000 BERKSHIRE HATHAWAY INC 084670BF4 3.400% 01/31/2022 DD 01/31/12	104.8179 104.8179	49,891.80 49,891.80	287.84 287.84	52,408.95 52,408.95	0.14	2,517.15 2,517.15

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 BIO-RAD LABORATORIES INC 090572AP3 4.875% 12/15/2020 DD 12/09/10	109.4254 109.4254	62,584.63 62,584.63	861.51 861.51	65,655.24 65,655.24	0.17	3,070.61 3,070.61
50,000.000 BLACKSTONE HOLDINGS FINAN 144A 09256BAA5 6.625% 08/15/2019 DD 08/20/09	116.4288 116.4288	55,487.53 55,487.53	427.30 427.30	58,214.40 58,214.40	0.15	2,726.87 2,726.87
90,000.000 BLUE CUBE SPINCO INC 144A 095370AA0 9.750% 10/15/2023 DD 10/01/15	104.0000 104.0000	90,000.00 90,000.00	97.50 97.50	93,600.00 93,600.00	0.25	3,600.00 3,600.00
100,000.000 BOARDWALK PIPELINES LP 096630AC2 3.375% 02/01/2023 DD 11/08/12	86.7275 86.7275	94,078.19 94,078.19	562.57 562.57	86,727.50 86,727.50	0.23	-7,350.69 -7,350.69
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	100.9035 100.9035	39,694.92 39,694.92	221.04 221.04	40,361.40 40,361.40	0.11	666.48 666.48
50,000.000 BROADCOM CORP 111320AE7 2.700% 11/01/2018 DD 11/09/11	102.4436 102.4436	49,816.74 49,816.74	562.59 562.59	51,221.80 51,221.80	0.14	1,405.06 1,405.06
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	104.6363 104.6363	24,969.61 24,969.61	82.20 82.20	26,159.08 26,159.08	0.07	1,189.47 1,189.47
29,000.000 BUMBLE BEE HOLDINGS INC 144A 120462AA4 9.000% 12/15/2017 DD 12/15/10	102.0000 102.0000	28,565.47 28,565.47	768.53 768.53	29,580.00 29,580.00	0.08	1,014.53 1,014.53
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	103.8040 103.8040	59,802.30 59,802.30	192.60 192.60	62,282.40 62,282.40	0.16	2,480.10 2,480.10

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 CF INDUSTRIES INC 12527GAB9 7.125% 05/01/2020 DD 04/23/10	117.5522 117.5522	84,094.30 84,094.30	2,078.43 2,078.43	82,286.54 82,286.54	0.22	-1,807.76 -1,807.76
60,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAR1 5.125% 08/15/2018 DD 08/17/12	102.2500 102.2500	61,411.06 61,411.06	396.79 396.79	61,350.00 61,350.00	0.16	-61.06 -61.06
60,000.000 CIT GROUP INC 125581GP7 4.250% 08/15/2017 DD 08/03/12	101.2500 101.2500	59,171.80 59,171.80	328.85 328.85	60,750.00 60,750.00	0.16	1,578.20 1,578.20
90,000.000 CNH EQUIPMENT TRUST 2015- A A4 12592WAD0 1.850% 04/15/2021 DD 03/04/15	100.4783 100.4783	89,990.74 89,990.74	74.08 74.08	90,430.47 90,430.47	0.24	439.73 439.73
60,000.000 CNH EQUIPMENT TRUST 2015- B A4 12592YAE4 1.890% 04/15/2022 DD 05/13/15	100.6637 100.6637	59,998.81 59,998.81	50.40 50.40	60,398.22 60,398.22	0.16	399.41 399.41
260,000.000 COMM 2015-CCRE24 MORTG CR24 A5 12593JBF2 3.696% 08/10/2055 DD 08/01/15	104.4793 104.4793	267,766.38 267,766.38	800.70 800.70	271,646.18 271,646.18	0.72	3,879.80 3,879.80
120,000.000 CVS HEALTH CORP 126650CL2 3.875% 07/20/2025 DD 07/20/15	103.0808 103.0808	118,812.24 118,812.24	925.10 925.10	123,696.96 123,696.96	0.33	4,884.72 4,884.72
125,000.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	102.1240 102.1240	125,000.00 125,000.00	876.86 876.86	127,655.00 127,655.00	0.34	2,655.00 2,655.00
70,000.000 CALPINE CORP 144A 131347BY1 7.875% 01/15/2023 DD 01/14/11	106.7500 106.7500	77,196.64 77,196.64	1,170.66 1,170.66	74,725.00 74,725.00	0.20	-2,471.64 -2,471.64

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 CAPITAL ONE FINANCIAL CORP 14040HAL9 5.250% 02/21/2017 DD 02/18/05	105.4061 105.4061	37,089.35 37,089.35	207.34 207.34	36,892.14 36,892.14	0.10	-197.21 -197.21
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	109.0790 109.0790	55,134.16 55,134.16	504.24 504.24	54,539.50 54,539.50	0.14	-594.66 -594.66
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	100.6927 100.6927	174,992.09 174,992.09	161.76 161.76	176,212.23 176,212.23	0.47	1,220.14 1,220.14
50,000.000 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	100.7234 100.7234	49,986.80 49,986.80	40.00 40.00	50,361.70 50,361.70	0.13	374.90 374.90
150,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14313WAD4 1.830% 07/15/2020 DD 02/26/15	100.7954 100.7954	149,968.97 149,968.97	121.92 121.92	151,193.10 151,193.10	0.40	1,224.13 1,224.13
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	105.3589 105.3589	51,155.06 51,155.06	552.12 552.12	52,679.45 52,679.45	0.14	1,524.39 1,524.39
35,000.000 CNH INDUSTRIAL AMERICA LLC 14743RAB9 7.250% 01/15/2016 DD 01/16/96	101.1250 101.1250	36,146.68 36,146.68	538.86 538.86	35,393.75 35,393.75	0.09	-752.93 -752.93
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	105.0339 105.0339	34,920.57 34,920.57	244.85 244.85	36,761.87 36,761.87	0.10	1,841.30 1,841.30
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	99.6486 99.6486	70,260.40 70,260.40	1,242.32 1,242.32	69,754.02 69,754.02	0.18	-506.38 -506.38

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	85.5000 85.5000	60,631.16 60,631.16	154.72 154.72	51,300.00 51,300.00	0.14	-9,331.16 -9,331.16
95,000.000 CHESAPEAKE ENERGY CORP 165167CK1 5.375% 06/15/2021 DD 04/01/13	66.5000 66.5000	97,308.76 97,308.76	1,503.33 1,503.33	63,175.00 63,175.00	0.17	-34,133.76 -34,133.76
70,000.000 CITIGROUP INC 172967DY4 5.500% 02/15/2017 DD 02/12/07	105.2811 105.2811	71,189.56 71,189.56	496.65 496.65	73,696.77 73,696.77	0.19	2,507.21 2,507.21
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	108.7684 108.7684	63,790.98 63,790.98	165.06 165.06	65,261.04 65,261.04	0.17	1,470.06 1,470.06
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	100.9123 100.9123	49,928.04 49,928.04	612.81 612.81	50,456.15 50,456.15	0.13	528.11 528.11
70,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	101.0000 101.0000	72,317.35 72,317.35	612.58 612.58	70,700.00 70,700.00	0.19	-1,617.35 -1,617.35
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	102.5029 102.5029	50,000.00 50,000.00	647.19 647.19	51,251.45 51,251.45	0.14	1,251.45 1,251.45
78,393.645 CONTINENTAL AIRLINES 1998-1 CL 210805CB1 6.648% 03/15/2019 DD 02/20/98	102.6800 102.6800	79,894.11 79,894.11	231.68 231.68	80,494.59 80,494.59	0.21	600.48 600.48
70,000.000 COUNTRYWIDE FINANCIAL CORP 222372AJ3 6.250% 05/15/2016 DD 05/16/06	102.8388 102.8388	65,446.11 65,446.11	1,658.04 1,658.04	71,987.16 71,987.16	0.19	6,541.05 6,541.05

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 COX COMMUNICATIONS INC 144A 224044BS5 6.250% 06/01/2018 DD 06/05/08	109.5248 109.5248	41,298.63 41,298.63	729.06 729.06	38,333.68 38,333.68	0.10	-2,964.95 -2,964.95
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	91.3122 91.3122	62,107.88 62,107.88	484.53 484.53	59,352.93 59,352.93	0.16	-2,754.95 -2,754.95
125,000.000 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	111.3189 111.3189	141,345.64 141,345.64	472.50 472.50	139,148.63 139,148.63	0.37	-2,197.01 -2,197.01
25,000.000 DCP MIDSTREAM OPERATING LP 23311VAC1 2.500% 12/01/2017 DD 11/27/12	91.7086 91.7086	24,857.71 24,857.71	208.26 208.26	22,927.15 22,927.15	0.06	-1,930.56 -1,930.56
31,989.740 DELTA AIR LINES 2011-1 CLASS A 24736WAA8 5.300% 10/15/2020 DD 04/05/11	106.0000 106.0000	31,218.07 31,218.07	781.52 781.52	33,909.12 33,909.12	0.09	2,691.05 2,691.05
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	102.4837 102.4837	75,000.00 75,000.00	1,191.05 1,191.05	76,862.78 76,862.78	0.20	1,862.78 1,862.78
85,000.000 DIRECTV HOLDINGS LLC / DIRECTV 25459HBF1 3.800% 03/15/2022 DD 03/08/12	100.6516 100.6516	85,683.28 85,683.28	143.52 143.52	85,553.86 85,553.86	0.23	-129.42 -129.42
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	84.9375 84.9375	75,000.00 75,000.00	1,670.14 1,670.14	63,703.13 63,703.13	0.17	-11,296.87 -11,296.87
55,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	100.8750 100.8750	55,117.70 55,117.70	1,689.60 1,689.60	55,481.25 55,481.25	0.15	363.55 363.55

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 EQT MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	88.2745 88.2745	93,691.71 93,691.71	633.62 633.62	83,860.78 83,860.78	 0.22	 -9,830.93
200,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	100.4240 100.4240	200,000.00 200,000.00	1,406.96 1,406.96	200,848.00 200,848.00	 0.53	 848.00
70,000.000 ENERGY TRANSFER PARTNERS LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	95.3419 95.3419	74,555.06 74,555.06	571.72 571.72	66,739.33 66,739.33	 0.18	 -7,815.73
95,000.000 ENERGY TRANSFER EQUITY LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	99.5000 99.5000	104,861.34 104,861.34	3,285.51 3,285.51	94,525.00 94,525.00	 0.25	 -10,336.34
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	116.0710 116.0710	45,417.68 45,417.68	900.33 900.33	46,428.40 46,428.40	 0.12	 1,010.72
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	101.9584 101.9584	51,021.42 51,021.42	261.38 261.38	50,979.20 50,979.20	 0.13	 -42.22
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	95.3017 95.3017	44,859.61 44,859.61	217.88 217.88	42,885.77 42,885.77	 0.11	 -1,973.84
190,000.000 CITIGROUP COMMERCIAL M GC33 A4 29425AAD5 3.778% 09/10/2058 DD 09/01/15	102.9932 102.9932	195,686.84 195,686.84	598.18 598.18	195,687.08 195,687.08	 0.52	 0.24
65,000.000 EQUIFAX INC 294429AJ4 3.300% 12/15/2022 DD 12/17/12	100.5032 100.5032	65,158.32 65,158.32	631.90 631.90	65,327.08 65,327.08	 0.17	 168.76

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	99.5000 99.5000	40,000.00 40,000.00	537.25 537.25	39,800.00 39,800.00	0.11	-200.00 -200.00
54,452.830 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	102.4975 102.4975	54,452.83 54,452.83	197.40 197.40	55,812.79 55,812.79	0.15	1,359.96 1,359.96
150,000.000 FREMF 2015-K47 MORT K47 B 144A 30293AAN0 VAR RT 06/25/2048 DD 07/01/15	93.8663 93.8663	137,891.91 137,891.91	465.30 465.30	140,799.45 140,799.45	0.37	2,907.54 2,907.54
11,269.330 FHLMC POOL #E9-8660 3128H6TR5 5.500% 08/01/2018 DD 08/01/03	103.5069 103.5069	12,216.67 12,216.67	51.60 51.60	11,664.54 11,664.54	0.03	-552.13 -552.13
17,153.300 FHLMC POOL #E9-9936 3128H8BD1 4.500% 10/01/2018 DD 10/01/03	103.5935 103.5935	18,355.27 18,355.27	64.28 64.28	17,769.70 17,769.70	0.05	-585.57 -585.57
249,122.950 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	101.4266 101.4266	255,631.09 255,631.09	622.80 622.80	252,676.91 252,676.91	0.67	-2,954.18 -2,954.18
109,463.050 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	108.6146 108.6146	117,111.41 117,111.41	410.40 410.40	118,892.85 118,892.85	0.31	1,781.44 1,781.44
102,046.786 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	101.4245 101.4245	106,141.21 106,141.21	255.08 255.08	103,500.46 103,500.46	0.27	-2,640.75 -2,640.75
205,891.990 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	106.5576 106.5576	219,032.40 219,032.40	686.32 686.32	219,393.60 219,393.60	0.58	361.20 361.20

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
531,358.310 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	104.1612	551,704.32	1,549.80	553,469.04		1,764.72
	104.1612	551,704.32	1,549.80	553,469.04	1.46	1,764.72
137,371.439 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	106.7998	147,757.21	457.80	146,712.41		-1,044.80
	106.7998	147,757.21	457.80	146,712.41	0.39	-1,044.80
249,233.932 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	101.4269	251,482.44	623.10	252,790.24		1,307.80
	101.4269	251,482.44	623.10	252,790.24	0.67	1,307.80
173,298.950 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	104.4992	179,228.89	505.50	181,095.93		1,867.04
	104.4992	179,228.89	505.50	181,095.93	0.48	1,867.04
219,683.660 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	104.4906	228,021.40	640.80	229,548.73		1,527.33
	104.4906	228,021.40	640.80	229,548.73	0.61	1,527.33
8,442.080 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	114.0664	9,402.11	42.30	9,629.57		227.46
	114.0664	9,402.11	42.30	9,629.57	0.03	227.46
13,812.880 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	113.9774	15,379.71	69.00	15,743.57		363.86
	113.9774	15,379.71	69.00	15,743.57	0.04	363.86
6,757.090 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	114.0466	7,525.66	33.90	7,706.23		180.57
	114.0466	7,525.66	33.90	7,706.23	0.02	180.57
12,672.600 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	111.6546	13,848.05	58.20	14,149.54		301.49
	111.6546	13,848.05	58.20	14,149.54	0.04	301.49

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,386.570 FNMA POOL #0257123 31371NSLO 5.500% 03/01/2038 DD 02/01/08	111.6097 111.6097	3,696.70 3,696.70	15.60 15.60	3,779.74 3,779.74	0.01	83.04 83.04
127,484.170 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	110.2823 110.2823	137,864.13 137,864.13	531.30 531.30	140,592.41 140,592.41	0.37	2,728.28 2,728.28
23,976.200 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	108.7316 108.7316	25,524.90 25,524.90	89.92 89.92	26,069.72 26,069.72	0.07	544.82 544.82
31,995.315 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	108.7524 108.7524	34,120.98 34,120.98	120.00 120.00	34,795.68 34,795.68	0.09	674.70 674.70
71,846.290 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	104.5794 104.5794	73,533.68 73,533.68	209.62 209.62	75,136.43 75,136.43	0.20	1,602.75 1,602.75
209,828.120 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	106.9902 106.9902	223,080.81 223,080.81	699.38 699.38	224,495.51 224,495.51	0.59	1,414.70 1,414.70
218,918.020 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	104.5728 104.5728	227,873.29 227,873.29	638.48 638.48	228,928.60 228,928.60	0.60	1,055.31 1,055.31
241,745.840 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	104.8829 104.8829	257,349.25 257,349.25	705.00 705.00	253,550.05 253,550.05	0.67	-3,799.20 -3,799.20
149,045.110 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	106.9983 106.9983	153,730.22 153,730.22	496.80 496.80	159,475.70 159,475.70	0.42	5,745.48 5,745.48

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
92,720.550 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	104.5790 104.5790	97,697.01 97,697.01	270.30 270.30	96,966.19 96,966.19	0.26	-730.82 -730.82
197,973.990 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	110.0996 110.0996	219,131.61 219,131.61	825.00 825.00	217,968.67 217,968.67	0.58	-1,162.94 -1,162.94
229,011.690 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	101.6634 101.6634	231,576.79 231,576.79	572.40 572.40	232,821.13 232,821.13	0.61	1,244.34 1,244.34
151,526.850 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	101.6973 101.6973	156,381.29 156,381.29	378.90 378.90	154,098.73 154,098.73	0.41	-2,282.56 -2,282.56
217,103.510 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	101.6663 101.6663	224,801.47 224,801.47	542.78 542.78	220,721.03 220,721.03	0.58	-4,080.44 -4,080.44
200,324.620 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	105.2179 105.2179	203,659.60 203,659.60	584.40 584.40	210,777.43 210,777.43	0.56	7,117.83 7,117.83
196,699.990 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	101.6396 101.6396	204,195.01 204,195.01	491.70 491.70	199,925.15 199,925.15	0.53	-4,269.86 -4,269.86
229,205.210 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	104.5602 104.5602	236,943.66 236,943.66	668.48 668.48	239,657.44 239,657.44	0.63	2,713.78 2,713.78
540,553.180 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	104.5215 104.5215	562,709.65 562,709.65	1,576.50 1,576.50	564,994.44 564,994.44	1.49	2,284.79 2,284.79

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
792,567.910 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	106.8776 106.8776	844,651.02 844,651.02	2,641.83 2,641.83	847,077.43 847,077.43	 2.24	2,426.41 2,426.41
23,073.130 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	112.6987 112.6987	25,323.73 25,323.73	105.90 105.90	26,003.11 26,003.11	 0.07	679.38 679.38
30,938.580 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	112.5855 112.5855	33,956.54 33,956.54	141.82 141.82	34,832.35 34,832.35	 0.09	875.81 875.81
11,185.740 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	110.7272 110.7272	12,131.65 12,131.65	46.58 46.58	12,385.66 12,385.66	 0.03	254.01 254.01
41,096.910 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	109.2828 109.2828	43,844.89 43,844.89	154.20 154.20	44,911.85 44,911.85	 0.12	1,066.96 1,066.96
21,269.850 FNMA POOL #0744313 31403B3W1 4.500% 09/01/2018 DD 09/01/03	103.6451 103.6451	22,785.84 22,785.84	79.72 79.72	22,045.16 22,045.16	 0.06	-740.68 -740.68
115,897.160 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	110.2378 110.2378	124,757.63 124,757.63	483.00 483.00	127,762.43 127,762.43	 0.34	3,004.80 3,004.80
6,020.870 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	111.6373 111.6373	6,605.00 6,605.00	27.60 27.60	6,721.54 6,721.54	 0.02	116.54 116.54
19,997.950 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	110.1616 110.1616	21,672.80 21,672.80	83.40 83.40	22,030.05 22,030.05	 0.06	357.25 357.25

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
32,342.560 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	106.9524 106.9524	35,069.65 35,069.65	134.78 134.78	34,591.14 34,591.14	 0.09	-478.51 -478.51
15,114.850 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	111.7653 111.7653	16,572.70 16,572.70	69.22 69.22	16,893.16 16,893.16	 0.04	320.46 320.46
13,883.560 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	106.4091 106.4091	15,225.26 15,225.26	63.60 63.60	14,773.37 14,773.37	 0.04	-451.89 -451.89
7,032.170 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	114.2375 114.2375	7,876.81 7,876.81	38.10 38.10	8,033.38 8,033.38	 0.02	156.57 156.57
8,730.830 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	112.0223 112.0223	9,541.02 9,541.02	39.98 39.98	9,780.48 9,780.48	 0.03	239.46 239.46
14,590.510 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	112.1156 112.1156	15,943.94 15,943.94	66.82 66.82	16,358.24 16,358.24	 0.04	414.30 414.30
23,811.570 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	111.5374 111.5374	25,991.71 25,991.71	109.20 109.20	26,558.80 26,558.80	 0.07	567.09 567.09
13,335.640 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	112.7027 112.7027	14,702.87 14,702.87	66.68 66.68	15,029.63 15,029.63	 0.04	326.76 326.76
1,999.150 FNMA POOL #0933544 31412SS97 6.000% 02/01/2038 DD 02/01/08	112.6200 112.6200	2,202.49 2,202.49	9.90 9.90	2,251.44 2,251.44	 0.01	48.95 48.95

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
27,164.320 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	112.9925 112.9925	29,948.93 29,948.93	135.90 135.90	30,693.64 30,693.64	 0.08	744.71 744.71
4,061.430 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	114.2375 114.2375	4,534.40 4,534.40	21.90 21.90	4,639.68 4,639.68	 0.01	105.28 105.28
4,628.800 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	112.8117 112.8117	5,103.52 5,103.52	23.10 23.10	5,221.83 5,221.83	 0.01	118.31 118.31
10,551.620 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	112.9668 112.9668	11,633.43 11,633.43	52.80 52.80	11,919.83 11,919.83	 0.03	286.40 286.40
20,620.770 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	110.0722 110.0722	22,301.56 22,301.56	85.80 85.80	22,697.74 22,697.74	 0.06	396.18 396.18
11,401.490 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	112.6200 112.6200	12,563.35 12,563.35	57.00 57.00	12,840.36 12,840.36	 0.03	277.01 277.01
7,948.400 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	111.5374 111.5374	8,674.75 8,674.75	36.38 36.38	8,865.44 8,865.44	 0.02	190.69 190.69
13,380.640 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	110.0328 110.0328	14,461.41 14,461.41	55.80 55.80	14,723.10 14,723.10	 0.04	261.69 261.69
182,772.760 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	106.9147 106.9147	192,666.04 192,666.04	609.30 609.30	195,410.92 195,410.92	 0.52	2,744.88 2,744.88

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
176,692.060 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	106.9478 106.9478	189,007.63 189,007.63	588.90 588.90	188,968.27 188,968.27	0.50	-39.36 -39.36
198,858.060 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	104.5711 104.5711	209,467.69 209,467.69	579.98 579.98	207,948.06 207,948.06	0.55	-1,519.63 -1,519.63
76,998.022 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	104.5801 104.5801	82,016.11 82,016.11	224.70 224.70	80,524.61 80,524.61	0.21	-1,491.50 -1,491.50
93,403.540 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	101.6530 101.6530	93,607.15 93,607.15	233.40 233.40	94,947.49 94,947.49	0.25	1,340.34 1,340.34
207,851.330 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	101.7107 101.7107	208,820.91 208,820.91	519.60 519.60	211,406.99 211,406.99	0.56	2,586.08 2,586.08
14,468.720 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	108.6988 108.6988	15,402.80 15,402.80	54.22 54.22	15,727.33 15,727.33	0.04	324.53 324.53
123,266.560 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	110.1238 110.1238	133,222.69 133,222.69	513.60 513.60	135,745.88 135,745.88	0.36	2,523.19 2,523.19
134,802.010 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	106.9557 106.9557	142,917.40 142,917.40	449.40 449.40	144,178.41 144,178.41	0.38	1,261.01 1,261.01
441,093.680 FNMA POOL #0MA1926 31418BD86 4.500% 05/01/2044 DD 05/01/14	109.0558 109.0558	478,245.74 478,245.74	1,654.20 1,654.20	481,038.18 481,038.18	1.27	2,792.44 2,792.44

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
83,161.260 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	108.7477 108.7477	88,532.52 88,532.52	312.00 312.00	90,435.92 90,435.92	0.24	1,903.40 1,903.40
206,154.590 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	108.7453 108.7453	219,471.36 219,471.36	773.10 773.10	224,183.51 224,183.51	0.59	4,712.15 4,712.15
82,221.340 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	106.9043 106.9043	86,106.29 86,106.29	274.20 274.20	87,898.11 87,898.11	0.23	1,791.82 1,791.82
159,707.380 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	106.7907 106.7907	167,253.52 167,253.52	532.42 532.42	170,552.58 170,552.58	0.45	3,299.06 3,299.06
89,728.650 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	106.7382 106.7382	93,967.97 93,967.97	299.10 299.10	95,774.72 95,774.72	0.25	1,806.75 1,806.75
40,000.000 FIFTH THIRD BANCORP 316773AD2 4.500% 06/01/2018 DD 05/23/03	106.3902 106.3902	40,484.16 40,484.16	600.17 600.17	42,556.08 42,556.08	0.11	2,071.92 2,071.92
50,000.000 FIRST HORIZON NATIONAL CORP 320517AA3 5.375% 12/15/2015 DD 12/20/10	100.8600 100.8600	50,596.96 50,596.96	791.26 791.26	50,430.00 50,430.00	0.13	-166.96 -166.96
35,000.000 FLAT ROCK MI TAX INCR FIN AUTH 338654CD6 6.750% 10/01/2016 DD 08/03/06	102.1280 102.1280	37,301.08 37,301.08	1,180.95 1,180.95	35,744.80 35,744.80	0.09	-1,556.28 -1,556.28
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	102.1350 102.1350	135,000.00 135,000.00	1,010.84 1,010.84	137,882.25 137,882.25	0.36	2,882.25 2,882.25

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 FREEPORT-MCMORAN INC 35671DBH7 4.000% 11/14/2021 DD 11/14/14	78.0000 78.0000	54,797.65 54,797.65	839.40 839.40	42,900.00 42,900.00	 0.11	-11,897.65 -11,897.65
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	99.7500 99.7500	15,000.00 15,000.00	285.10 285.10	14,962.50 14,962.50	 0.04	-37.50 -37.50
60,000.000 FRONTIER COMMUNICATIONS CORP 35906AAH1 8.500% 04/15/2020 DD 04/12/10	97.2500 97.2500	66,368.16 66,368.16	2,351.49 2,351.49	58,350.00 58,350.00	 0.15	-8,018.16 -8,018.16
25,000.000 FRONTIER COMMUNICATIONS C 144A 35906AAR9 8.875% 09/15/2020 DD 09/25/15	98.0000 98.0000	25,000.00 25,000.00	36.96 36.96	24,500.00 24,500.00	 0.06	-500.00 -500.00
109,053.936 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	102.5485 102.5485	107,764.62 107,764.62	272.70 272.70	111,833.14 111,833.14	 0.30	4,068.52 4,068.52
105,240.702 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	107.1585 107.1585	110,825.51 110,825.51	350.78 350.78	112,774.31 112,774.31	 0.30	1,948.80 1,948.80
110,067.320 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	107.3868 107.3868	114,760.83 114,760.83	366.90 366.90	118,197.75 118,197.75	 0.31	3,436.92 3,436.92
96,852.257 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	108.9438 108.9438	103,154.43 103,154.43	363.30 363.30	105,514.56 105,514.56	 0.28	2,360.13 2,360.13
95,246.390 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	107.6296 107.6296	102,807.93 102,807.93	357.22 357.22	102,513.29 102,513.29	 0.27	-294.64 -294.64

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,759.760 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	107.6309	43,648.64	152.70	43,870.10		221.46
	107.6309	43,648.64	152.70	43,870.10	0.12	221.46
163,400.820 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	107.6296	178,791.77	612.90	175,867.62		-2,924.15
	107.6296	178,791.77	612.90	175,867.62	0.46	-2,924.15
117,482.173 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	102.6032	118,194.76	293.70	120,540.50		2,345.74
	102.6032	118,194.76	293.70	120,540.50	0.32	2,345.74
215,211.310 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	105.0891	223,046.65	627.68	226,163.56		3,116.91
	105.0891	223,046.65	627.68	226,163.56	0.60	3,116.91
119,311.922 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	105.6602	123,581.69	348.00	126,065.21		2,483.52
	105.6602	123,581.69	348.00	126,065.21	0.33	2,483.52
5,185.010 GNMA POOL #0481609 36209UAJ5 7.000% 08/15/2029 DD 08/01/99	101.4073	6,045.98	30.22	5,257.98		-788.00
	101.4073	6,045.98	30.22	5,257.98	0.01	-788.00
22,816.240 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	114.6631	26,360.02	123.60	26,161.80		-198.22
	114.6631	26,360.02	123.60	26,161.80	0.07	-198.22
186,844.200 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	106.6672	200,778.14	622.80	199,301.50		-1,476.64
	106.6672	200,778.14	622.80	199,301.50	0.53	-1,476.64
240,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	100.0240	240,000.00	371.36	240,057.60		57.60
	100.0240	240,000.00	371.36	240,057.60	0.63	57.60

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 GAP INC/THE 364760AK4 5.950% 04/12/2021 DD 04/12/11	108.2470 108.2470	90,042.48 90,042.48	2,234.78 2,234.78	86,597.60 86,597.60	0.23	-3,444.88 -3,444.88
145,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G6F6 3.150% 09/07/2022 DD 09/07/12	103.0329 103.0329	136,304.31 136,304.31	304.56 304.56	149,397.71 149,397.71	0.39	13,093.40 13,093.40
55,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAB2 6.750% 06/01/2018 DD 12/01/11	109.2962 109.2962	60,140.00 60,140.00	1,237.36 1,237.36	60,112.91 60,112.91	0.16	-27.09 -27.09
90,000.000 GENWORTH HOLDINGS INC 37247DAK2 6.515% 05/22/2018 DD 05/22/08	101.0000 101.0000	86,563.22 86,563.22	2,112.13 2,112.13	90,900.00 90,900.00	0.24	4,336.78 4,336.78
115,000.000 GILEAD SCIENCES INC 375558BF9 3.650% 03/01/2026 DD 09/14/15	100.4655 100.4655	114,536.93 114,536.93	198.22 198.22	115,535.33 115,535.33	0.30	998.40 998.40
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	75.0000 75.0000	59,764.80 59,764.80	1,171.80 1,171.80	45,000.00 45,000.00	0.12	-14,764.80 -14,764.80
125,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFM1 6.150% 04/01/2018 DD 04/01/08	110.1347 110.1347	132,941.99 132,941.99	3,843.81 3,843.81	137,668.38 137,668.38	0.36	4,726.39 4,726.39
40,000.000 GOLDMAN SACHS GROUP INC/THE 38145XAA1 2.625% 01/31/2019 DD 01/31/14	101.2381 101.2381	39,880.80 39,880.80	177.84 177.84	40,495.24 40,495.24	0.11	614.44 614.44
80,000.000 HCP INC 40414LAD1 5.375% 02/01/2021 DD 01/24/11	110.7600 110.7600	89,641.02 89,641.02	716.56 716.56	88,608.00 88,608.00	0.23	-1,033.02 -1,033.02

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 HARLEY-DAVIDSON MOTORCYCL 1 A4 41284BAE6 1.670% 08/15/2022 DD 01/28/15	100.6125 100.6125	109,980.61 109,980.61	81.60 81.60	110,673.75 110,673.75	 0.29	693.14 693.14
45,000.000 HARRIS CORP 413875AR6 3.832% 04/27/2025 DD 04/27/15	97.9038 97.9038	45,000.00 45,000.00	738.08 738.08	44,056.71 44,056.71	 0.12	-943.29 -943.29
35,000.000 HASBRO INC 418056AP2 6.300% 09/15/2017 DD 09/17/07	108.6201 108.6201	40,072.75 40,072.75	98.08 98.08	38,017.04 38,017.04	 0.10	-2,055.71 -2,055.71
100,000.000 HEALTH CARE REIT INC 42217KBA3 3.750% 03/15/2023 DD 12/06/12	99.7012 99.7012	100,398.56 100,398.56	166.72 166.72	99,701.20 99,701.20	 0.26	-697.36 -697.36
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	99.8361 99.8361	24,807.01 24,807.01	179.16 179.16	24,959.03 24,959.03	 0.07	152.02 152.02
60,000.000 HEWLETT-PACKARD CO 428236BM4 4.300% 06/01/2021 DD 05/31/11	104.5360 104.5360	61,601.16 61,601.16	860.48 860.48	62,721.60 62,721.60	 0.17	1,120.44 1,120.44
85,000.000 HILTON USA TRUST HLT AFX 144A 43289UAN5 2.662% 11/05/2030 DD 12/01/13	100.2355 100.2355	84,999.92 84,999.92	188.70 188.70	85,200.18 85,200.18	 0.22	200.26 200.26
90,000.000 HONDA AUTO RECEIVABLES 20 1 A4 43814KAD3 1.320% 11/16/2020 DD 01/28/15	100.2057 100.2057	89,976.45 89,976.45	52.80 52.80	90,185.13 90,185.13	 0.24	208.68 208.68
70,000.000 HORNBECK OFFSHORE SERVICES INC 440543AL0 5.875% 04/01/2020 DD 03/16/12	78.5000 78.5000	70,681.28 70,681.28	2,056.98 2,056.98	54,950.00 54,950.00	 0.15	-15,731.28 -15,731.28

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	113.1369 113.1369	50,345.68 50,345.68	1,499.80 1,499.80	56,568.45 56,568.45	0.15	6,222.77 6,222.77
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	105.2073 105.2073	37,852.53 37,852.53	138.60 138.60	36,822.56 36,822.56	0.10	-1,029.97 -1,029.97
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	105.0270 105.0270	75,000.00 75,000.00	831.09 831.09	78,770.25 78,770.25	0.21	3,770.25 3,770.25
35,000.000 HOWARD HUGHES MEDICAL INSTITUT 44266RAC1 3.500% 09/01/2023 DD 07/22/13	104.6703 104.6703	34,929.83 34,929.83	102.00 102.00	36,634.61 36,634.61	0.10	1,704.78 1,704.78
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	118.0487 118.0487	45,707.41 45,707.41	824.53 824.53	47,219.48 47,219.48	0.12	1,512.07 1,512.07
40,000.000 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	100.2320 100.2320	39,992.69 39,992.69	24.30 24.30	40,092.80 40,092.80	0.11	100.11 100.11
75,000.000 HYUNDAI CAPITAL AMERICA 144A 44923QAG9 2.875% 08/09/2018 DD 08/09/13	101.6506 101.6506	76,423.79 76,423.79	313.10 313.10	76,237.95 76,237.95	0.20	-185.84 -185.84
85,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BA4 3.500% 03/15/2017 DD 01/21/14	100.3120 100.3120	85,000.00 85,000.00	132.16 132.16	85,265.20 85,265.20	0.23	265.20 265.20
95,000.000 IHS INC 451734AC1 5.000% 11/01/2022 DD 05/01/15	96.1250 96.1250	96,354.61 96,354.61	1,977.99 1,977.99	91,318.75 91,318.75	0.24	-5,035.86 -5,035.86

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	104.1324 104.1324	24,811.29 24,811.29	461.45 461.45	26,033.10 26,033.10	0.07	1,221.81 1,221.81
60,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11	106.5000 106.5000	62,976.72 62,976.72	1,421.52 1,421.52	63,900.00 63,900.00	0.17	923.28 923.28
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	97.7265 97.7265	202,953.20 202,953.20	2,883.00 2,883.00	200,339.33 200,339.33	0.53	-2,613.87 -2,613.87
15,000.000 JABIL CIRCUIT INC 466313AG8 4.700% 09/15/2022 DD 08/03/12	97.2500 97.2500	14,999.92 14,999.92	31.36 31.36	14,587.50 14,587.50	0.04	-412.42 -412.42
110,000.000 JP MORGAN CHASE COMMERC LC9 A5 46639EAE1 2.840% 12/15/2047 DD 12/01/12	101.2195 101.2195	101,470.23 101,470.23	260.40 260.40	111,341.45 111,341.45	0.29	9,871.22 9,871.22
100,000.000 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	102.7422 102.7422	104,569.30 104,569.30	261.90 261.90	102,742.20 102,742.20	0.27	-1,827.10 -1,827.10
60,000.000 JEFFERIES GROUP LLC 472319AK8 5.125% 04/13/2018 DD 04/13/11	104.9746 104.9746	64,778.16 64,778.16	1,435.23 1,435.23	62,984.76 62,984.76	0.17	-1,793.40 -1,793.40
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	104.7130 104.7130	110,000.00 110,000.00	1,095.97 1,095.97	115,184.30 115,184.30	0.30	5,184.30 5,184.30
55,544.680 KENTUCKY ST ASSET/LIABILITY CO 491189FC5 3.165% 04/01/2018 DD 08/26/10	102.0530 102.0530	56,537.32 56,537.32	879.09 879.09	56,685.01 56,685.01	0.15	147.69 147.69

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	110.6475	46,480.08	44.66	49,791.38		3,311.30
	110.6475	46,480.08	44.66	49,791.38	0.13	3,311.30
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	100.7480	24,995.50	32.16	25,187.00		191.50
	100.7480	24,995.50	32.16	25,187.00	0.07	191.50
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	100.9091	39,778.35	72.90	40,363.64		585.29
	100.9091	39,778.35	72.90	40,363.64	0.11	585.29
60,000.000 KINDER MORGAN FINANCE CO LLC 49455WAD8 5.700% 01/05/2016 DD 12/09/05	101.0331	60,728.52	818.02	60,619.86		-108.66
	101.0331	60,728.52	818.02	60,619.86	0.16	-108.66
124,671.480 LB-UBS COMMERCIAL MORTGA C6 A4 50179MAE1 5.372% 09/15/2039 DD 09/11/06	102.6221	135,946.61	372.00	127,940.49		-8,006.12
	102.6221	135,946.61	372.00	127,940.49	0.34	-8,006.12
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	101.6546	14,813.22	250.45	15,248.19		434.97
	101.6546	14,813.22	250.45	15,248.19	0.04	434.97
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	101.7591	90,796.29	1,165.72	91,583.19		786.90
	101.7591	90,796.29	1,165.72	91,583.19	0.24	786.90
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	103.7358	76,724.92	249.90	77,801.85		1,076.93
	103.7358	76,724.92	249.90	77,801.85	0.21	1,076.93
110,000.000 MARATHON OIL CORP 565849AL0 3.850% 06/01/2025 DD 06/10/15	88.5295	109,753.86	1,305.53	97,382.45		-12,371.41
	88.5295	109,753.86	1,305.53	97,382.45	0.26	-12,371.41

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	110.2986 110.2986	47,627.91 47,627.91	458.88 458.88	49,634.37 49,634.37	 0.13	2,006.46 2,006.46
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	102.5000 102.5000	93,581.49 93,581.49	754.91 754.91	92,250.00 92,250.00	 0.24	-1,331.49 -1,331.49
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	102.0344 102.0344	49,530.88 49,530.88	77.76 77.76	51,017.20 51,017.20	 0.13	1,486.32 1,486.32
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	98.8450 98.8450	175,000.00 175,000.00	2,498.91 2,498.91	172,978.75 172,978.75	 0.46	-2,021.25 -2,021.25
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	111.1190 111.1190	150,578.03 150,578.03	2,501.82 2,501.82	161,122.55 161,122.55	 0.43	10,544.52 10,544.52
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	100.5146 100.5146	100,443.42 100,443.42	277.84 277.84	100,514.60 100,514.60	 0.27	71.18 71.18
80,000.000 MOSAIC CO/THE 61945CAC7 4.250% 11/15/2023 DD 11/13/13	101.4029 101.4029	81,625.34 81,625.34	1,288.08 1,288.08	81,122.32 81,122.32	 0.21	-503.02 -503.02
70,000.000 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	91.0000 91.0000	70,286.32 70,286.32	761.82 761.82	63,700.00 63,700.00	 0.17	-6,586.32 -6,586.32
25,000.000 NRG ENERGY INC 629377BN1 7.625% 01/15/2018 DD 07/15/11	105.0000 105.0000	24,797.09 24,797.09	404.76 404.76	26,250.00 26,250.00	 0.07	1,452.91 1,452.91

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	88.2460 88.2460	49,823.74 49,823.74	113.28 113.28	44,123.00 44,123.00	0.12	-5,700.74 -5,700.74
70,000.000 NATIONAL SEMICONDUCTOR CORP 637640AE3 6.600% 06/15/2017 DD 06/18/07	108.9698 108.9698	82,556.21 82,556.21	1,360.22 1,360.22	76,278.86 76,278.86	0.20	-6,277.35 -6,277.35
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	78.5000 78.5000	44,593.83 44,593.83	1,145.67 1,145.67	35,325.00 35,325.00	0.09	-9,268.83 -9,268.83
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	99.0000 99.0000	55,000.00 55,000.00	618.68 618.68	54,450.00 54,450.00	0.14	-550.00 -550.00
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	105.8590 105.8590	49,237.84 49,237.84	640.54 640.54	52,929.50 52,929.50	0.14	3,691.66 3,691.66
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	101.0875 101.0875	80,760.64 80,760.64	1,980.45 1,980.45	80,870.00 80,870.00	0.21	109.36 109.36
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	101.3129 101.3129	44,420.85 44,420.85	556.46 556.46	45,590.81 45,590.81	0.12	1,169.96 1,169.96
60,000.000 TALEN ENERGY SUPPLY LLC 69352JAN7 4.600% 12/15/2021 DD 12/16/11	83.0500 83.0500	59,183.76 59,183.76	812.70 812.70	49,830.00 49,830.00	0.13	-9,353.76 -9,353.76
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	99.8801 99.8801	44,457.75 44,457.75	573.72 573.72	44,946.05 44,946.05	0.12	488.30 488.30

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	91.7130 91.7130	14,995.30 14,995.30	69.65 69.65	13,756.95 13,756.95	0.04	-1,238.35 -1,238.35
10,000.000 PIONEER NATURAL RESOURCES CO 723787AK3 3.950% 07/15/2022 DD 06/26/12	98.8851 98.8851	9,945.44 9,945.44	83.88 83.88	9,888.51 9,888.51	0.03	-56.93 -56.93
39,000.000 FREEPORT-MCMORAN OIL & GAS LLC 726505AL4 6.750% 02/01/2022 DD 11/21/11	87.7750 87.7750	39,000.00 39,000.00	438.78 438.78	34,232.25 34,232.25	0.09	-4,767.75 -4,767.75
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	102.7550 102.7550	180,000.00 180,000.00	528.30 528.30	184,959.00 184,959.00	0.49	4,959.00 4,959.00
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	108.7944 108.7944	14,977.17 14,977.17	151.56 151.56	16,319.16 16,319.16	0.04	1,341.99 1,341.99
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	110.3854 110.3854	75,000.00 75,000.00	1,641.99 1,641.99	82,789.05 82,789.05	0.22	7,789.05 7,789.05
85,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12	85.0000 85.0000	85,837.76 85,837.76	2,284.14 2,284.14	72,250.00 72,250.00	0.19	-13,587.76 -13,587.76
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	100.8189 100.8189	19,988.24 19,988.24	270.37 270.37	20,163.78 20,163.78	0.05	175.54 175.54
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	102.7383 102.7383	61,789.92 61,789.92	1,274.25 1,274.25	61,642.98 61,642.98	0.16	-146.94 -146.94

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 REALTY INCOME CORP 756109AQ7 3.875% 07/15/2024 DD 06/25/14	100.0911 100.0911	80,429.38 80,429.38	658.14 658.14	80,072.88 80,072.88	 0.21	-356.50 -356.50
40,000.000 REGIONS FINANCIAL CORP 7591EPAJ9 2.000% 05/15/2018 DD 04/30/13	99.9208 99.9208	39,875.76 39,875.76	303.05 303.05	39,968.32 39,968.32	 0.11	92.56 92.56
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	96.8636 96.8636	49,769.56 49,769.56	88.96 88.96	48,431.80 48,431.80	 0.13	-1,337.76 -1,337.76
65,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	104.6355 104.6355	64,807.37 64,807.37	875.62 875.62	68,013.08 68,013.08	 0.18	3,205.71 3,205.71
75,000.000 ROCKIES EXPRESS PIPELINE 144A 77340RAK3 5.625% 04/15/2020 DD 03/22/10	97.0000 97.0000	73,198.44 73,198.44	1,945.34 1,945.34	72,750.00 72,750.00	 0.19	-448.44 -448.44
15,000.000 ROCKIES EXPRESS PIPELINE 144A 77340RAP2 6.000% 01/15/2019 DD 01/17/13	96.0000 96.0000	15,000.00 15,000.00	191.16 191.16	14,400.00 14,400.00	 0.04	-600.00 -600.00
60,000.000 ROWAN COS INC 779382AN0 5.000% 09/01/2017 DD 08/30/10	98.0632 98.0632	63,557.83 63,557.83	249.90 249.90	58,837.92 58,837.92	 0.16	-4,719.91 -4,719.91
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	100.3054 100.3054	29,935.50 29,935.50	61.20 61.20	30,091.62 30,091.62	 0.08	156.12 156.12
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/15/2044 DD 10/15/14	100.3190 100.3190	80,000.00 80,000.00	103.04 103.04	80,255.20 80,255.20	 0.21	255.20 255.20

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 NAVIENT CORP 78442FEK0 6.250% 01/25/2016 DD 01/14/11	100.8790 100.8790	59,919.03 59,919.03	695.64 695.64	60,527.40 60,527.40	0.16	608.37 608.37
85,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	93.0000 93.0000	89,160.00 89,160.00	1,381.20 1,381.20	79,050.00 79,050.00	0.21	-10,110.00 -10,110.00
50,000.000 SPX FLOW INC 78469XAC1 6.875% 09/01/2017 DD 08/16/10	105.0000 105.0000	51,481.32 51,481.32	286.50 286.50	52,500.00 52,500.00	0.14	1,018.68 1,018.68
15,000.000 SABINE PASS LIQUEFACTION 144A 785592AK2 5.625% 03/01/2025 DD 03/03/15	88.1250 88.1250	15,000.00 15,000.00	70.20 70.20	13,218.75 13,218.75	0.03	-1,781.25 -1,781.25
125,000.000 SALVATION ARMY/UNITED STATES 795830AT5 5.480% 09/01/2017 DD 09/20/06	106.3910 106.3910	140,810.65 140,810.65	570.90 570.90	132,988.75 132,988.75	0.35	-7,821.90 -7,821.90
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	100.6202 100.6202	64,876.92 64,876.92	1,096.80 1,096.80	65,403.13 65,403.13	0.17	526.21 526.21
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	103.3661 103.3661	39,909.84 39,909.84	84.48 84.48	41,346.44 41,346.44	0.11	1,436.60 1,436.60
120,000.000 SPIRIT AIRLINES 2015-1 PASS TH 84858DAA6 4.100% 10/01/2029 DD 08/11/15	100.7500 100.7500	120,000.00 120,000.00	687.93 687.93	120,900.00 120,900.00	0.32	900.00 900.00
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	100.0000 100.0000	64,911.36 64,911.36	350.10 350.10	60,000.00 60,000.00	0.16	-4,911.36 -4,911.36

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	94.7500 94.7500	35,248.08 35,248.08	167.70 167.70	33,162.50 33,162.50	0.09	-2,085.58 -2,085.58
90,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAN9 4.250% 04/01/2024 DD 04/03/14	90.9577 90.9577	91,274.94 91,274.94	1,911.62 1,911.62	81,861.93 81,861.93	0.22	-9,413.01 -9,413.01
50,000.000 SUNTRUST BANKS INC 867914AZ6 6.000% 09/11/2017 DD 09/10/07	108.1134 108.1134	55,336.09 55,336.09	166.60 166.60	54,056.70 54,056.70	0.14	-1,279.39 -1,279.39
50,000.000 TIAA ASSET MANAGEMENT FIN 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	101.9372 101.9372	49,945.88 49,945.88	858.72 858.72	50,968.60 50,968.60	0.13	1,022.72 1,022.72
10,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13	96.5000 96.5000	10,000.00 10,000.00	130.13 130.13	9,650.00 9,650.00	0.03	-350.00 -350.00
70,000.000 TESORO CORP 881609AZ4 5.375% 10/01/2022 DD 09/27/12	98.0000 98.0000	71,404.61 71,404.61	1,880.21 1,880.21	68,600.00 68,600.00	0.18	-2,804.61 -2,804.61
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	100.2798 100.2798	24,998.00 24,998.00	106.44 106.44	25,069.95 25,069.95	0.07	71.95 71.95
35,000.000 TIME WARNER CABLE INC 88732JAL2 6.750% 07/01/2018 DD 06/19/08	111.2747 111.2747	40,848.40 40,848.40	590.50 590.50	38,946.15 38,946.15	0.10	-1,902.25 -1,902.25
50,000.000 TOYS R US PROPERTY CO II LLC 89236MAB6 8.500% 12/01/2017 DD 06/01/10	95.5000 95.5000	50,984.74 50,984.74	1,416.34 1,416.34	47,750.00 47,750.00	0.13	-3,234.74 -3,234.74

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	100.6004 100.6004	79,808.24 79,808.24	487.60 487.60	80,480.32 80,480.32	 0.21	672.08 672.08
170,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89237CAE1 1.740% 09/15/2020 DD 06/17/15	101.0661 101.0661	169,986.22 169,986.22	131.52 131.52	171,812.37 171,812.37	 0.45	1,826.15 1,826.15
70,000.000 TRIMBLE NAVIGATION LTD 896239AA8 4.750% 12/01/2024 DD 11/24/14	100.0212 100.0212	69,455.02 69,455.02	1,108.47 1,108.47	70,014.84 70,014.84	 0.18	559.82 559.82
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	104.6166 104.6166	50,430.08 50,430.08	791.56 791.56	52,308.30 52,308.30	 0.14	1,878.22 1,878.22
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	101.8610 101.8610	71,027.91 71,027.91	356.71 356.71	71,302.70 71,302.70	 0.19	274.79 274.79
6,301.160 UCFC MANUFACTURED HOUSING 3 A4 90263ABA7 6.975% 01/15/2029 DD 09/01/97	99.9747 99.9747	6,427.55 6,427.55	36.60 36.60	6,299.57 6,299.57	 0.02	-127.98 -127.98
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	107.2008 107.2008	42,301.04 42,301.04	417.61 417.61	42,880.32 42,880.32	 0.11	579.28 579.28
27,456.090 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	116.2500 116.2500	26,105.61 26,105.61	863.72 863.72	31,917.70 31,917.70	 0.08	5,812.09 5,812.09
43,281.120 US AIRWAYS 2012-2 CLASS A PASS 90345WAD6 4.625% 12/03/2026 DD 12/13/12	103.3300 103.3300	43,449.66 43,449.66	655.76 655.76	44,722.38 44,722.38	 0.12	1,272.72 1,272.72

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 UNITED RENTALS NORTH AMERICA I 911365BD5 5.500% 07/15/2025 DD 03/26/15	93.5000 93.5000	85,000.00 85,000.00	993.06 993.06	79,475.00 79,475.00	0.21	-5,525.00 -5,525.00
454,000.000 U S TREASURY BOND 912810QN1 4.750% 02/15/2041 DD 02/15/11	135.6198 135.6198	590,638.84 590,638.84	2,754.23 2,754.23	615,713.89 615,713.89	1.63	25,075.05 25,075.05
100,000.000 U S TREASURY BOND 912810QQ4 4.375% 05/15/2041 DD 05/15/11	128.9062 128.9062	151,276.11 151,276.11	1,652.51 1,652.51	128,906.20 128,906.20	0.34	-22,369.91 -22,369.91
270,000.000 U S TREASURY BOND 912810QS0 3.750% 08/15/2041 DD 08/15/11	117.3750 117.3750	298,634.33 298,634.33	1,293.14 1,293.14	316,912.50 316,912.50	0.84	18,278.17 18,278.17
40,000.000 U S TREASURY BOND 912810QT8 3.125% 11/15/2041 DD 11/15/11	105.4479 105.4479	39,931.97 39,931.97	472.15 472.15	42,179.16 42,179.16	0.11	2,247.19 2,247.19
165,000.000 U S TREASURY BOND 912810QU5 3.125% 02/15/2042 DD 02/15/12	105.2422 105.2422	161,569.40 161,569.40	658.54 658.54	173,649.63 173,649.63	0.46	12,080.23 12,080.23
50,000.000 U S TREASURY BOND 912810QY7 2.750% 11/15/2042 DD 11/15/12	97.3594 97.3594	49,065.72 49,065.72	519.36 519.36	48,679.70 48,679.70	0.13	-386.02 -386.02
70,000.000 U S TREASURY BOND 912810RD2 3.750% 11/15/2043 DD 11/15/13	117.7370 117.7370	67,674.92 67,674.92	991.51 991.51	82,415.90 82,415.90	0.22	14,740.98 14,740.98
40,000.000 U S TREASURY BOND 912810RE0 3.625% 02/15/2044 DD 02/15/14	114.9974 114.9974	39,944.50 39,944.50	185.19 185.19	45,998.96 45,998.96	0.12	6,054.46 6,054.46

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 U S TREASURY BOND 912810RG5 3.375% 05/15/2044 DD 05/15/14	109.7526 109.7526	95,245.78 95,245.78	1,211.06 1,211.06	104,264.97 104,264.97	0.28	9,019.19 9,019.19
85,000.000 U S TREASURY BOND 912810RH3 3.125% 08/15/2044 DD 08/15/14	104.6615 104.6615	84,204.40 84,204.40	339.25 339.25	88,962.28 88,962.28	0.23	4,757.88 4,757.88
165,000.000 U S TREASURY BOND 912810RJ9 3.000% 11/15/2044 DD 11/15/14	102.1172 102.1172	171,978.70 171,978.70	1,869.70 1,869.70	168,493.38 168,493.38	0.44	-3,485.32 -3,485.32
75,000.000 U S TREASURY BOND 912810RK6 2.500% 02/15/2045 DD 02/15/15	92.0599 92.0599	75,528.61 75,528.61	239.47 239.47	69,044.93 69,044.93	0.18	-6,483.68 -6,483.68
95,000.000 U S TREASURY BOND 912810RNO 2.875% 08/15/2045 DD 08/15/15	99.9505 99.9505	93,673.72 93,673.72	348.83 348.83	94,952.98 94,952.98	0.25	1,279.26 1,279.26
130,000.000 U S TREASURY NOTE 912828B66 2.750% 02/15/2024 DD 02/15/14	106.2812 106.2812	131,563.38 131,563.38	456.59 456.59	138,165.56 138,165.56	0.36	6,602.18 6,602.18
325,000.000 U S TREASURY NOTE 912828D56 2.375% 08/15/2024 DD 08/15/14	102.9948 102.9948	329,656.87 329,656.87	985.82 985.82	334,733.10 334,733.10	0.88	5,076.23 5,076.23
2,180,000.000 U S TREASURY NOTE 912828F39 1.750% 09/30/2019 DD 09/30/14	102.1198 102.1198	2,212,522.65 2,212,522.65	104.23 104.23	2,226,211.64 2,226,211.64	5.88	13,688.99 13,688.99
175,000.000 U S TREASURY NOTE 912828G95 1.625% 12/31/2019 DD 12/31/14	101.5000 101.5000	175,471.31 175,471.31	718.67 718.67	177,625.00 177,625.00	0.47	2,153.69 2,153.69

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 U S TREASURY NOTE 912828J27 2.000% 02/15/2025 DD 02/15/15	99.6094 99.6094	70,815.91 70,815.91	178.80 178.80	69,726.58 69,726.58	0.18	-1,089.33 -1,089.33
75,000.000 U S TREASURY NOTE 912828NT3 2.625% 08/15/2020 DD 08/15/10	105.8294 105.8294	80,136.52 80,136.52	251.44 251.44	79,372.05 79,372.05	0.21	-764.47 -764.47
30,000.000 U S TREASURY NOTE 912828RC6 2.125% 08/15/2021 DD 08/15/11	102.9297 102.9297	30,218.05 30,218.05	81.42 81.42	30,878.91 30,878.91	0.08	660.86 660.86
50,000.000 U S TREASURY NOTE 912828RH5 1.375% 09/30/2018 DD 09/30/11	101.2943 101.2943	49,924.96 49,924.96	1.88 1.88	50,647.15 50,647.15	0.13	722.19 722.19
50,000.000 U S TREASURY NOTE 912828RR3 2.000% 11/15/2021 DD 11/15/11	102.0469 102.0469	50,318.76 50,318.76	377.72 377.72	51,023.45 51,023.45	0.13	704.69 704.69
30,000.000 U S TREASURY NOTE 912828SC5 0.875% 01/31/2017 DD 01/31/12	100.5182 100.5182	30,071.23 30,071.23	44.23 44.23	30,155.46 30,155.46	0.08	84.23 84.23
30,000.000 U S TREASURY NOTE 912828SJ0 0.875% 02/28/2017 DD 02/29/12	100.5182 100.5182	29,807.50 29,807.50	22.48 22.48	30,155.46 30,155.46	0.08	347.96 347.96
75,000.000 U S TREASURY NOTE 912828TG5 0.500% 07/31/2017 DD 07/31/12	99.8151 99.8151	74,499.67 74,499.67	63.18 63.18	74,861.33 74,861.33	0.20	361.66 361.66
150,000.000 U S TREASURY NOTE 912828TY6 1.625% 11/15/2022 DD 11/15/12	99.0312 99.0312	147,317.39 147,317.39	920.69 920.69	148,546.80 148,546.80	0.39	1,229.41 1,229.41

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
180,000.000 U S TREASURY NOTE 912828WE6 2.750% 11/15/2023 DD 11/15/13	106.4661 106.4661	180,204.96 180,204.96	1,869.70 1,869.70	191,638.98 191,638.98	0.51	11,434.02 11,434.02
1,924,747.350 US TREAS-CPI INFLAT 912828WU0 0.125% 07/15/2024 DD 07/15/14	95.4115 95.4115	1,863,205.46 1,863,205.46	509.95 509.95	1,836,430.32 1,836,430.32	4.85	-26,775.14 -26,775.14
45,000.000 U S TREASURY NOTE 912828XB1 2.125% 05/15/2025 DD 05/15/15	100.6016 100.6016	44,684.80 44,684.80	361.19 361.19	45,270.72 45,270.72	0.12	585.92 585.92
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	101.5794 101.5794	70,822.10 70,822.10	723.26 723.26	71,105.58 71,105.58	0.19	283.48 283.48
10,000.000 UNIVERSAL HEALTH SERVICES INC 913903AN0 7.125% 06/30/2016 DD 06/30/06	102.9750 102.9750	10,495.40 10,495.40	180.42 180.42	10,297.50 10,297.50	0.03	-197.90 -197.90
35,000.000 UNUM GROUP 91529YAH9 5.625% 09/15/2020 DD 09/15/10	112.4883 112.4883	38,214.90 38,214.90	87.52 87.52	39,370.91 39,370.91	0.10	1,156.01 1,156.01
25,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MAY1 4.000% 04/30/2019 DD 04/17/12	105.2029 105.2029	24,879.45 24,879.45	419.75 419.75	26,300.73 26,300.73	0.07	1,421.28 1,421.28
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	100.8002 100.8002	24,807.38 24,807.38	215.99 215.99	25,200.05 25,200.05	0.07	392.67 392.67
75,000.000 VERISK ANALYTICS INC 92345YAD8 4.000% 06/15/2025 DD 05/15/15	99.0908 99.0908	74,606.61 74,606.61	1,137.22 1,137.22	74,318.10 74,318.10	0.20	-288.51 -288.51

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	108.0241 108.0241	59,734.80 59,734.80	636.78 636.78	64,814.46 64,814.46	0.17	5,079.66 5,079.66
135,000.000 WACHOVIA BANK COMMERCIA C30 A5 92978QCB1 5.342% 12/15/2043 DD 03/01/07	103.4605 103.4605	140,837.74 140,837.74	600.90 600.90	139,671.68 139,671.68	0.37	-1,166.06 -1,166.06
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	97.8966 97.8966	49,791.74 49,791.74	130.20 130.20	48,948.30 48,948.30	0.13	-843.44 -843.44
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	103.9472 103.9472	94,442.12 94,442.12	505.71 505.71	98,749.84 98,749.84	0.26	4,307.72 4,307.72
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	109.0632 109.0632	144,199.34 144,199.34	475.80 475.80	141,782.16 141,782.16	0.37	-2,417.18 -2,417.18
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	103.9858 103.9858	154,481.25 154,481.25	458.10 458.10	155,978.70 155,978.70	0.41	1,497.45 1,497.45
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	105.2581 105.2581	180,239.11 180,239.11	559.85 559.85	184,201.68 184,201.68	0.49	3,962.57 3,962.57
120,000.000 WELLS FARGO COMMERCIAL NXS3 A4 94989VAD1 3.617% 09/15/2057 DD 10/01/15	102.9933 102.9933	123,591.96 123,591.96	144.68 144.68	123,591.96 123,591.96	0.33	0.00 0.00
85,000.000 WILLIAMS PARTNERS LP 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	86.1082 86.1082	83,233.14 83,233.14	703.98 703.98	73,191.97 73,191.97	0.19	-10,041.17 -10,041.17

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 WINDSTREAM SERVICES LLC 97381WAN4 7.750% 10/15/2020 DD 10/06/10	85.0000 85.0000	46,096.20 46,096.20	1,608.78 1,608.78	38,250.00 38,250.00	0.10	-7,846.20 -7,846.20
125,000.000 WORLD OMNI AUTOMOBILE LEA A A3 98160VAD3 1.540% 10/15/2018 DD 07/29/15	100.2438 100.2438	124,976.13 124,976.13	85.60 85.60	125,304.75 125,304.75	0.33	328.62 328.62
35,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	86.0000 86.0000	35,000.00 35,000.00	446.10 446.10	30,100.00 30,100.00	0.08	-4,900.00 -4,900.00
25,000.000 WYNDHAM WORLDWIDE CORP 98310WAM0 5.100% 10/01/2025 DD 09/15/15	101.3844 101.3844	24,991.66 24,991.66	56.64 56.64	25,346.10 25,346.10	0.07	354.44 354.44
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	100.5289 100.5289	24,980.19 24,980.19	30.56 30.56	25,132.23 25,132.23	0.07	152.04 152.04
20,000.000 ZEBRA TECHNOLOGIES CORP 144A 989207AA3 7.250% 10/15/2022 DD 10/15/14	106.5000 106.5000	20,000.00 20,000.00	668.52 668.52	21,300.00 21,300.00	0.06	1,300.00 1,300.00
90,859.320 BEAR STEARNS COMMERCIA PW12 A4 07387JAE6 VAR RT 09/11/2038 DD 06/01/06	101.3525 101.3525	100,567.85 100,567.85	446.70 446.70	92,088.19 92,088.19	0.24	-8,479.66 -8,479.66
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	110.5655 110.5655	72,090.52 72,090.52	255.30 255.30	77,395.85 77,395.85	0.20	5,305.33 5,305.33
190,000.000 FREMF 2014-K48 MORT K48 B 144A 30293HAE5 VAR RT 06/25/2025 DD 09/01/15	91.5828 91.5828	170,200.07 170,200.07	575.62 575.62	174,007.32 174,007.32	0.46	3,807.25 3,807.25

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 JP MORGAN CHASE COMMER LD12 A4 46632HAD3 VAR RT 02/15/2051 DD 08/01/07	105.1684 105.1684	117,960.59 117,960.59	539.10 539.10	115,685.24 115,685.24	0.31	-2,275.35 -2,275.35
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	107.9950 107.9950	50,498.51 50,498.51	166.50 166.50	53,997.50 53,997.50	0.14	3,498.99 3,498.99
181,767.760 LB COMMERCIAL MORTGAGE T C3 A4 50177AAE9 VAR RT 07/15/2044 DD 07/11/07	105.7467 105.7467	197,329.20 197,329.20	615.60 615.60	192,213.41 192,213.41	0.51	-5,115.79 -5,115.79
110,000.000 MORGAN STANLEY CAPITAL IQ14 A4 61754KAF2 VAR RT 04/15/2049 DD 05/01/07	104.3291 104.3291	115,378.76 115,378.76	521.70 521.70	114,762.01 114,762.01	0.30	-616.75 -616.75
140,000.000 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	111.7651 111.7651	158,466.92 158,466.92	568.20 568.20	156,471.14 156,471.14	0.41	-1,995.78 -1,995.78
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	112.4349 112.4349	119,275.90 119,275.90	449.40 449.40	123,678.39 123,678.39	0.33	4,402.49 4,402.49
81,497.750 WACHOVIA BANK COMMERCIA C33 A4 92978NAE4 VAR RT 02/15/2051 DD 08/01/07	104.4833 104.4833	86,406.30 86,406.30	417.60 417.60	85,151.54 85,151.54	0.22	-1,254.76 -1,254.76
105,000.000 WELLS FARGO COMMERCIAL LC12 A4 94988QAG6 VAR RT 07/15/2046 DD 07/01/13	109.3202 109.3202	108,132.16 108,132.16	369.00 369.00	114,786.21 114,786.21	0.30	6,654.05 6,654.05
2,000.000 OWENS CORNING 690742AA9 VAR RT 12/01/2016 DD 06/01/07	106.7127 106.7127	2,144.68 2,144.68	43.09 43.09	2,134.25 2,134.25	0.01	-10.43 -10.43



Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		34,792,621.61	211,970.94	34,789,423.30		-3,198.31
		34,792,621.61	211,970.94	34,789,423.30	91.88	-3,198.31
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR						
		36,956,736.97	235,597.11	36,867,712.84		-89,024.13
		36,956,736.97	235,597.11	36,867,712.84	97.36	-89,024.13
TOTAL FIXED INCOME SECURITIES						
		36,956,736.97	235,597.11	36,867,712.84	97.36	-89,024.13
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC	83.3772	197,037.79	636.36	204,274.03		7,236.24
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	83.3772	197,037.79	636.36	204,274.03	0.54	7,236.24
TOTAL ASSETS - BASE:		<u>37,969,322.59</u>	<u>236,233.47</u>	<u>37,887,534.70</u>	<u>100.06</u>	<u>-81,787.89</u>
NET ASSETS - BASE:				<u>38,123,768.17</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2015 through 09/30/2015
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
77,380.48	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	77,380.48	77,380.48	1	0.00
		77,380.48	77,380.48	1	0.00
COMMON STOCK					
6,275	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	433,351.50	478,594.25	3	0.00
4,475	CUSIP # 016255101 ALIGN TECHNOLOGY INC	254,001.00	271,498.25	2	0.00
8,075	CUSIP # 052769106 AUTODESK INC	356,430.50	437,261.25	3	0.00
4,425	CUSIP # 125134106 CEB INC	302,404.50	374,310.75	2	0.00
7,300	CUSIP # 126804301 CABELAS INC	332,880.00	372,300.00	2	0.00
4,175	CUSIP # 163072101 CHEESECAKE FACTORY	225,283.00	215,304.75	2	0.00
4,100	CUSIP # 25659T107 DOLBY LABORATORIES INC	133,660.00	160,515.00	1	0.00
7,650	CUSIP # 269246401 E*TRADE FINANCIAL CORP	201,424.50	225,369.00	1	0.00
3,325	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	472,715.25	434,644.00	4	0.00
8,450	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	223,164.50	212,095.00	2	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,625	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	419,501.25	433,571.25	3	0.00
21,900	CUSIP # 371901109 GENTEX CORP	339,450.00	376,242.00	3	0.00
2,475	CUSIP # 384109104 GRACO INC	165,899.25	179,660.25	1	0.00
1,225	CUSIP # 451734107 IHS INC A	142,100.00	151,165.00	1	0.00
3,975	CUSIP # 461202103 INTUIT INC	352,781.25	413,996.25	3	0.00
700	CUSIP # 46120E602 INTUITIVE SURGICAL INC	321,706.00	341,425.00	2	0.00
16,900	CUSIP # 477143101 JETBLUE AIRWAYS CORP	435,513.00	340,704.00	3	0.00
4,100	CUSIP # 501797104 L BRANDS INC	369,533.00	354,732.00	3	0.00
4,875	CUSIP # 515098101 LANDSTAR SYSTEMS INC	309,416.25	318,825.00	2	0.00
5,575	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	240,226.75	273,899.75	2	0.00
4,225	CUSIP # 596278101 MIDDLEBY CORP	444,427.75	459,257.50	3	0.00
6,225	CUSIP # 62855J104 MYRIAD GENETICS INC	233,313.00	211,338.75	2	0.00
4,150	CUSIP # 704326107 PAYCHEX INC	197,664.50	205,051.50	1	0.00
6,750	CUSIP # 727493108 PLANTRONICS INC	343,237.50	372,397.50	3	0.00

ACCOUNT STATEMENT

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,475	CUSIP # 729132100 PLEXUS CORP	442,705.50	521,883.00	3	0.00
3,300	CUSIP # 739276103 POWER INTEGRATIONS INC	139,161.00	165,726.60	1	0.00
6,625	CUSIP # 74733T105 QLIK TECHNOLOGIES INC	241,481.25	239,626.25	2	0.00
2,000	CUSIP # 751212101 RALPH LAUREN CORP	236,320.00	260,800.00	2	1,000.00
8,300	CUSIP # 75606N109 REALPAGE INC	137,946.00	151,558.00	1	0.00
12,725	CUSIP # 81616X103 SELECT COMFORT CORP	278,423.00	396,383.75	2	0.00
8,200	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	104,058.00	147,864.56	1	0.00
7,800	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	212,628.00	239,464.68	2	0.00
2,675	CUSIP # 87157D109 SYNAPTICS INC	220,580.50	266,537.00	2	0.00
11,300	CUSIP # 872275102 TCF FINANCIAL CORP	171,308.00	177,862.00	1	0.00
7,100	CUSIP # 872540109 TJX COMPANIES INC	507,082.00	457,098.00	4	0.00
3,250	CUSIP # 88076W103 TERADATA CORP	94,120.00	126,555.00	1	0.00
2,000	CUSIP # 896945201 TRIPADVISOR INC	126,040.00	137,914.07	1	0.00
10,550	CUSIP # 89969Q104 TUMI HOLDINGS INC	185,891.00	204,179.52	1	0.00

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THE DGI GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,500	CUSIP # 90347A100 UBIQUITI NETWORKS INC	186,395.00	174,900.00	1	0.00
4,300	CUSIP # 917047102 URBAN OUTFITTERS INC	126,334.00	147,834.00	1	0.00
4,125	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	304,342.50	357,225.00	2	0.00
2,475	CUSIP # 92552V100 VIASAT INC	159,117.75	155,900.25	1	0.00
9,875	CUSIP # 984332106 YAHOO INC	285,486.25	423,983.13	2	0.00
4,200	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	374,178.00	319,116.00	3	1,575.00
		11,783,682.00	12,686,568.81	88	2,575.00
	FOREIGN STOCK				
2,775	CUSIP # 042068106 ARM HOLDINGS PLC SPONS ADR	120,018.75	147,824.25	1	358.41
8,250	CUSIP # 683715106 OPEN TEXT CORP	369,187.50	350,130.00	3	0.00
21,000	CUSIP # 903914109 ULTRA PETROLUEM CORP	134,190.00	244,842.34	1	0.00
9,525	CUSIP # G65431101 NOBLE CORP PLC	103,917.75	159,543.75	1	0.00
8,725	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	390,880.00	485,459.00	3	0.00
7,625	CUSIP # H2906T109 GARMIN LTD	273,585.00	346,785.00	2	0.00
1,575	CUSIP # N22717107 CORE LABORATORIES NV	157,185.00	185,031.00	1	0.00

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,548,964.00	1,919,615.34	12	358.41
	COMMON TRUST FUNDS - FIXED INCOME				
9,901.03	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,901.03	9,901.03	0	0.00
		9,901.03	9,901.03	0	0.00

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		13,219.27	0.00	13,219.27		0.00
			13,219.27	0.00	13,219.27	1.58	0.00
	REBATE RECEIVABLE		1,794.08	0.00	1,794.08		0.00
			1,794.08	0.00	1,794.08	0.21	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-353.87	0.00	-353.87		0.00
			-353.87	0.00	-353.87	-0.04	0.00
	PAYABLE FOR CUSTODIAN FEES		-2,046.81	0.00	-2,046.81		0.00
			-2,046.81	0.00	-2,046.81	-0.24	0.00
	PAYABLE FOR TRUSTEE FEES		-56.09	0.00	-56.09		0.00
			-56.09	0.00	-56.09	-0.01	0.00
	31,169.450 BNY MELLON CASH RESERVE	100.0000	31,169.45	0.52	31,169.45		0.00
	999495856	100.0000	31,169.45	0.52	31,169.45	3.72	0.00
	SUBTOTAL UNITED STATES		43,726.03	0.52	43,726.03		0.00
			43,726.03	0.52	43,726.03	5.22	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		43,726.03	0.52	43,726.03		0.00
			43,726.03	0.52	43,726.03	5.22	0.00
	TOTAL CASH & CASH EQUIVALENTS		43,726.03	0.52	43,726.03	5.22	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CANADA						
10,000.000 BROOKFIELD ASSET MANAGEMENT IN 112585AH7 4.000% 01/15/2025 DD 01/15/15	99.5401 99.5401	10,000.00 10,000.00	85.14 85.14	9,954.01 9,954.01	 1.19	-45.99 -45.99
UNITED STATES						
5,000.000 AT&T INC 00206RCN0 3.400% 05/15/2025 DD 05/04/15	95.4496 95.4496	4,985.20 4,985.20	69.60 69.60	4,772.48 4,772.48	 0.57	-212.72 -212.72
26,327.380 BANC OF AMERICA COMMERCIA 6 A2 05950VAB6 5.309% 10/10/2045 DD 11/01/06	100.0951 100.0951	26,426.10 26,426.10	116.40 116.40	26,352.42 26,352.42	 3.15	-73.68 -73.68
15,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13	99.2354 99.2354	15,259.55 15,259.55	110.56 110.56	14,885.31 14,885.31	 1.78	-374.24 -374.24
5,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	122.9004 122.9004	6,213.14 6,213.14	187.25 187.25	6,145.02 6,145.02	 0.73	-68.12 -68.12
840.560 CD 2007-CD4 COMMERCIAL CD4 A3 12513YAD2 5.293% 12/11/2049 DD 03/01/07	100.4183 100.4183	861.26 861.26	3.60 3.60	844.08 844.08	 0.10	-17.18 -17.18
25,000.000 CNH EQUIPMENT TRUST 2013-A A B 12591FAE6 1.360% 08/17/2020 DD 02/21/13	99.8506 99.8506	25,000.00 25,000.00	15.04 15.04	24,962.65 24,962.65	 2.98	-37.35 -37.35
10,000.000 COMM 2014-LC15 MORTGAG LC15 AM 12591TAG1 4.198% 04/10/2047 DD 03/01/14	106.8990 106.8990	10,800.46 10,800.46	35.10 35.10	10,689.90 10,689.90	 1.28	-110.56 -110.56

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	99.8117 99.8117	9,996.54 9,996.54	9.44 9.44	9,981.17 9,981.17	 1.19	-15.37 -15.37
30,000.000 CAPITAL ONE FINANCIAL CORP 14040HAN5 6.150% 09/01/2016 DD 08/29/06	104.1642 104.1642	31,317.00 31,317.00	153.60 153.60	31,249.26 31,249.26	 3.73	-67.74 -67.74
10,000.000 CARMAX AUTO OWNER TRUST 20 1 D 14313LAG1 1.990% 08/15/2019 DD 02/14/13	100.2517 100.2517	10,012.34 10,012.34	8.80 8.80	10,025.17 10,025.17	 1.20	12.83 12.83
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	101.2895 101.2895	9,998.47 9,998.47	11.84 11.84	10,128.95 10,128.95	 1.21	130.48 130.48
5,000.000 CHESAPEAKE ENERGY CORP 165167CJ4 3.250% 03/15/2016 DD 04/01/13	98.0200 98.0200	4,929.47 4,929.47	7.20 7.20	4,901.00 4,901.00	 0.59	-28.47 -28.47
20,000.000 CHEVRON CORP 166764AH3 3.191% 06/24/2023 DD 06/24/13	101.3408 101.3408	20,484.93 20,484.93	172.13 172.13	20,268.16 20,268.16	 2.42	-216.77 -216.77
10,000.000 CITIGROUP INC 172967JJ1 2.400% 02/18/2020 DD 02/18/15	99.5150 99.5150	10,061.46 10,061.46	29.20 29.20	9,951.50 9,951.50	 1.19	-109.96 -109.96
5,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	100.9801 100.9801	4,995.60 4,995.60	21.75 21.75	5,049.01 5,049.01	 0.60	53.41 53.41
25,000.000 CONTINENTAL RESOURCES INC/OK 212015AF8 7.125% 04/01/2021 DD 09/16/10	102.8750 102.8750	27,376.14 27,376.14	890.97 890.97	25,718.75 25,718.75	 3.07	-1,657.39 -1,657.39

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 DELPHI CORP 247126AH8 5.000% 02/15/2023 DD 02/14/13	103.5000 103.5000	5,311.91 5,311.91	32.09 32.09	5,175.00 5,175.00	0.62	-136.91 -136.91
5,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	97.5944 97.5944	4,971.12 4,971.12	67.92 67.92	4,879.72 4,879.72	0.58	-91.40 -91.40
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	88.9045 88.9045	6,129.28 6,129.28	8.70 8.70	6,153.08 6,153.08	0.73	23.80 23.80
5,679.420 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	103.7774 103.7774	5,818.55 5,818.55	14.10 14.10	5,893.95 5,893.95	0.70	75.40 75.40
8,621.900 FNMA POOL #0AL6566 3138EPJL9 7.000% 03/01/2039 DD 03/01/15	117.2535 117.2535	10,094.21 10,094.21	50.40 50.40	10,109.48 10,109.48	1.21	15.27 15.27
18,680.200 GNMA II POOL #0766540 36176HLV4 4.583% 07/20/2062 DD 08/01/12	108.1115 108.1115	20,335.20 20,335.20	71.40 71.40	20,195.44 20,195.44	2.41	-139.76 -139.76
9,846.020 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	112.2931 112.2931	10,237.28 10,237.28	33.60 33.60	11,056.40 11,056.40	1.32	819.12 819.12
8,393.530 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	114.3865 114.3865	9,147.65 9,147.65	52.47 52.47	9,601.07 9,601.07	1.15	453.42 453.42
12,061.710 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	113.5217 113.5217	12,904.85 12,904.85	70.40 70.40	13,692.66 13,692.66	1.64	787.81 787.81

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,464.750 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	121.5803 121.5803	5,901.39 5,901.39	31.85 31.85	6,644.06 6,644.06	0.79	742.67 742.67
8,514.080 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	109.5367 109.5367	9,194.80 9,194.80	46.15 46.15	9,326.05 9,326.05	1.11	131.25 131.25
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAB2 6.750% 06/01/2018 DD 12/01/11	109.2962 109.2962	5,452.51 5,452.51	112.82 112.82	5,464.81 5,464.81	0.65	12.30 12.30
5,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	100.6250 100.6250	4,991.00 4,991.00	5.95 5.95	5,031.25 5,031.25	0.60	40.25 40.25
10,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVP6 2.750% 09/15/2020 DD 09/15/15	100.5094 100.5094	9,979.76 9,979.76	12.16 12.16	10,050.94 10,050.94	1.20	71.18 71.18
10,000.000 HEALTH CARE REIT INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	108.9560 108.9560	11,039.28 11,039.28	105.24 105.24	10,895.60 10,895.60	1.30	-143.68 -143.68
30,000.000 INTEL CORP 458140AK6 4.800% 10/01/2041 DD 09/19/11	103.4249 103.4249	30,216.33 30,216.33	719.91 719.91	31,027.47 31,027.47	3.71	811.14 811.14
10,000.000 JPMORGAN CHASE & CO 46625HHL7 6.300% 04/23/2019 DD 04/23/09	113.7018 113.7018	11,449.40 11,449.40	276.17 276.17	11,370.18 11,370.18	1.36	-79.22 -79.22
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	101.9378 101.9378	5,010.95 5,010.95	78.70 78.70	5,096.89 5,096.89	0.61	85.94 85.94

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 TALEN ENERGY SUPPLY LLC 69352JAN7 4.600% 12/15/2021 DD 12/16/11	83.0500 83.0500	14,860.78 14,860.78	203.02 203.02	12,457.50 12,457.50	1.49	-2,403.28 -2,403.28
10,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	106.8874 106.8874	10,575.80 10,575.80	39.57 39.57	10,688.74 10,688.74	1.28	112.94 112.94
25,000.000 PRUDENTIAL FINANCIAL INC 74432QBP9 4.500% 11/15/2020 DD 11/18/10	109.6353 109.6353	26,817.92 26,817.92	426.38 426.38	27,408.83 27,408.83	3.27	590.91 590.91
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	98.4640 98.4640	4,979.21 4,979.21	8.82 8.82	4,923.20 4,923.20	0.59	-56.01 -56.01
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	99.8977 99.8977	4,995.80 4,995.80	5.28 5.28	4,994.89 4,994.89	0.60	-0.91 -0.91
6,794.640 SBA GTD PARTN CTFS 2013-20C 1 83162CVK6 2.220% 03/01/2033 DD 03/13/13	99.8340 99.8340	6,609.91 6,609.91	12.60 12.60	6,783.36 6,783.36	0.81	173.45 173.45
9,036.700 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	103.1011 103.1011	9,386.26 9,386.26	44.91 44.91	9,316.94 9,316.94	1.11	-69.32 -69.32
5,000.000 STEELCASE INC 858155AD6 6.375% 02/15/2021 DD 02/03/11	111.5319 111.5319	5,693.29 5,693.29	41.32 41.32	5,576.60 5,576.60	0.67	-116.69 -116.69
30,000.000 U S TREASURY BOND 912810RB6 2.875% 05/15/2043 DD 05/15/13	99.6797 99.6797	29,649.03 29,649.03	325.78 325.78	29,903.91 29,903.91	3.57	254.88 254.88

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,853.760 US TREAS-CPI INFLAT 912828JE1 1.375% 07/15/2018 DD 07/15/08	103.9844 103.9844	9,227.45 9,227.45	25.80 25.80	9,206.53 9,206.53	1.10	-20.92 -20.92
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	96.6415 96.6415	10,141.96 10,141.96	58.24 58.24	9,664.15 9,664.15	1.15	-477.81 -477.81
25,000.000 VERIZON COMMUNICATIONS INC 92343VAX2 4.600% 04/01/2021 DD 03/28/11	107.8655 107.8655	26,582.21 26,582.21	574.47 574.47	26,966.38 26,966.38	3.22	384.17 384.17
10,000.000 VORNADO REALTY LP 929043AH0 2.500% 06/30/2019 DD 06/16/14	100.3129 100.3129	10,070.20 10,070.20	62.93 62.93	10,031.29 10,031.29	1.20	-38.91 -38.91
30,000.000 WFRBS COMMERCIAL MORTGAG C8 A3 92936YAC5 3.001% 08/15/2045 DD 08/01/12	102.2011 102.2011	29,209.40 29,209.40	75.00 75.00	30,660.33 30,660.33	3.66	1,450.93 1,450.93
15,206.550 WACHOVIA BANK COMMERCIA C27 A3 92977QAD0 VAR RT 07/15/2045 DD 08/01/06	101.8496 101.8496	15,784.64 15,784.64	56.12 56.12	15,487.81 15,487.81	1.85	-296.83 -296.83
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	103.8315 103.8315	5,330.19 5,330.19	47.40 47.40	5,191.58 5,191.58	0.62	-138.61 -138.61
25,000.000 WORLD FINANCIAL NETWORK CR C M 981464DL1 3.320% 08/15/2022 DD 07/19/12	104.5003 104.5003	25,480.09 25,480.09	36.96 36.96	26,125.08 26,125.08	3.12	644.99 644.99
10,000.000 BANC OF AMERICA COMMERCIA 4 AM 059513AG6 VAR RT 02/10/2051 DD 11/01/07	106.5832 106.5832	10,894.10 10,894.10	50.10 50.10	10,658.32 10,658.32	1.27	-235.78 -235.78

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 BEAR STEARNS ASSET BACK BO1 M4 073879JP4 VAR RT 10/25/2034 DD 10/26/04	99.2023 99.2023	9,937.66 9,937.66	2.32 2.32	9,920.23 9,920.23	1.18	-17.43 -17.43
7,782.090 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	102.2421 102.2421	8,074.76 8,074.76	30.30 30.30	7,956.57 7,956.57	0.95	-118.19 -118.19
4,071.680 JP MORGAN CHASE COMMER CB14 A4 46625YZX4 VAR RT 12/12/2044 DD 03/01/06	100.3814 100.3814	4,326.56 4,326.56	18.60 18.60	4,087.21 4,087.21	0.49	-239.35 -239.35
15,000.000 MORGAN STANLEY 61747YDW2 2.650% 01/27/2020 DD 01/27/15	100.4727 100.4727	15,008.25 15,008.25	71.59 71.59	15,070.91 15,070.91	1.80	62.66 62.66
9,794.900 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	99.3120 99.3120	9,624.89 9,624.89	19.90 19.90	9,727.51 9,727.51	1.16	102.62 102.62
17,711.890 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	95.4757 95.4757	17,055.19 17,055.19	4.60 4.60	16,910.55 16,910.55	2.02	-144.64 -144.64
20,000.000 WFRBS COMMERCIAL MORTGA C16 AS 92938EAW3 VAR RT 09/15/2046 DD 09/01/13	110.1232 110.1232	21,256.41 21,256.41	59.64 59.64	22,024.64 22,024.64	2.63	768.23 768.23
19,688.890 WACHOVIA BANK COMMERCIA C25 A4 92976VAE8 VAR RT 05/15/2043 DD 05/01/06	100.7927 100.7927	20,219.23 20,219.23	96.90 96.90	19,844.96 19,844.96	2.37	-374.27 -374.27
2,874.130 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	102.0423 102.0423	2,961.14 2,961.14	9.36 9.36	2,932.83 2,932.83	0.35	-28.31 -28.31

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,141.660 EQUITY ONE MORTGAGE PASS- 2 M1	97.6623	21,092.49	105.00	21,624.05		531.56
294751EK4 VAR RT 07/25/2034 DD 04/01/04	97.6623	21,092.49	105.00	21,624.05	2.58	531.56
SUBTOTAL UNITED STATES		782,747.95	6,145.42	783,733.78		985.83
		782,747.95	6,145.42	783,733.78	93.59	985.83
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		792,747.95	6,230.56	793,687.79		939.84
		792,747.95	6,230.56	793,687.79	94.78	939.84
TOTAL FIXED INCOME SECURITIES		792,747.95	6,230.56	793,687.79	94.78	939.84
TOTAL ASSETS - BASE:		836,473.98	6,231.08	837,413.82	100.00	939.84
NET ASSETS - BASE:				843,644.90		

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		1,614.04	0.00	1,614.04		0.00
			1,614.04	0.00	1,614.04	0.16	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-328.35	0.00	-328.35		0.00
			-328.35	0.00	-328.35	-0.03	0.00
	PAYABLE FOR CUSTODIAN FEES		-1,972.63	0.00	-1,972.63		0.00
			-1,972.63	0.00	-1,972.63	-0.19	0.00
	PAYABLE FOR TRUSTEE FEES		-67.18	0.00	-67.18		0.00
			-67.18	0.00	-67.18	-0.01	0.00
	65,809.360 BNY MELLON CASH RESERVE	100.0000	65,809.36	0.67	65,809.36		0.00
	999495856	100.0000	65,809.36	0.67	65,809.36	6.44	0.00
	SUBTOTAL UNITED STATES		65,055.24	0.67	65,055.24		0.00
			65,055.24	0.67	65,055.24	6.37	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		65,055.24	0.67	65,055.24		0.00
			65,055.24	0.67	65,055.24	6.37	0.00
	TOTAL CASH & CASH EQUIVALENTS		65,055.24	0.67	65,055.24	6.37	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
AUSTRALIA							

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 SMART ABS SERIES 2013- 1US A4A 78447NAF3 1.050% 10/14/2018 DD 01/23/13	99.9616 99.9616	24,909.39 24,909.39	12.41 12.41	24,990.40 24,990.40	 2.45	81.01 81.01
2,553.760 SMART ABS SERIES 2012- 4US A3A 83172LAC5 0.970% 03/14/2017 DD 10/11/12	99.9400 99.9400	2,548.51 2,548.51	1.19 1.19	2,552.23 2,552.23	 0.25	3.72 3.72
25,000.000 SMART ABS SERIES 2012- 4US A4A 83172LAD3 1.250% 08/14/2018 DD 10/11/12	100.2633 100.2633	25,022.94 25,022.94	14.79 14.79	25,065.83 25,065.83	 2.45	42.89 42.89
SUBTOTAL AUSTRALIA		52,480.84	28.39	52,608.46		127.62
		52,480.84	28.39	52,608.46	5.15	127.62
LUXEMBOURG						
5,000.000 ACTAVIS FUNDING SCS 00507UAM3 2.350% 03/12/2018 DD 03/12/15	100.3979 100.3979	4,997.55 4,997.55	6.27 6.27	5,019.90 5,019.90	 0.49	22.35 22.35
MEXICO						
10,000.000 PETROLEOS MEXICANOS 706451BS9 5.750% 03/01/2018 DD 09/01/08	105.8450 105.8450	10,773.89 10,773.89	48.00 48.00	10,584.50 10,584.50	 1.04	-189.39 -189.39
UNITED STATES						
10,000.000 ABBVIE INC 00287YAN9 1.800% 05/14/2018 DD 05/14/15	99.7224 99.7224	9,991.20 9,991.20	68.40 68.40	9,972.24 9,972.24	 0.98	-18.96 -18.96
10,000.000 ALTERA CORP 021441AE0 2.500% 11/15/2018 DD 11/01/13	101.7364 101.7364	10,067.08 10,067.08	94.33 94.33	10,173.64 10,173.64	 1.00	106.56 106.56

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 ANADARKO PETROLEUM CORP 032511AX5 5.950% 09/15/2016 DD 09/19/06	103.9220 103.9220	5,219.00 5,219.00	13.28 13.28	5,196.10 5,196.10	0.51	-22.90 -22.90
25,000.000 ANALOG DEVICES INC 032654AG0 3.000% 04/15/2016 DD 04/04/11	101.2187 101.2187	25,272.75 25,272.75	345.94 345.94	25,304.68 25,304.68	2.48	31.93 31.93
20,000.000 BA CREDIT CARD TRUST A1 A1 05522RAS7 5.170% 06/15/2019 DD 01/18/07	105.3414 105.3414	21,641.52 21,641.52	45.92 45.92	21,068.28 21,068.28	2.06	-573.24 -573.24
8,598.470 BANC OF AMERICA COMMERCIA 4 A4 05950WAF5 5.634% 07/10/2046 DD 08/01/06	101.6457 101.6457	8,988.59 8,988.59	40.50 40.50	8,739.98 8,739.98	0.86	-248.61 -248.61
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCW7 2.300% 09/11/2019 DD 09/11/14	100.9922 100.9922	9,998.10 9,998.10	12.80 12.80	10,099.22 10,099.22	0.99	101.12 101.12
1,400.940 CD 2007-CD4 COMMERCIAL CD4 A3 12513YAD2 5.293% 12/11/2049 DD 03/01/07	100.4183 100.4183	1,432.15 1,432.15	6.30 6.30	1,406.80 1,406.80	0.14	-25.35 -25.35
27,068.000 CNH EQUIPMENT TRUST 2014- B A4 12623PAD8 1.610% 05/17/2021 DD 06/11/14	100.4855 100.4855	26,973.20 26,973.20	19.36 19.36	27,199.42 27,199.42	2.66	226.22 226.22
30,000.000 CNH EQUIPMENT TRUST 2013- B A4 12625HAD4 0.990% 11/15/2018 DD 05/30/13	99.8483 99.8483	29,926.98 29,926.98	13.28 13.28	29,954.49 29,954.49	2.93	27.51 27.51
9,394.120 COMM 2013-CCRE8 MORTGAG CR8 A1 12625KAA3 1.024% 06/10/2046 DD 06/01/13	99.7194 99.7194	9,357.06 9,357.06	7.97 7.97	9,367.76 9,367.76	0.92	10.70 10.70

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 126650CE8 2.250% 08/12/2019 DD 08/12/14	101.0781 101.0781	9,948.24 9,948.24	30.90 30.90	10,107.81 10,107.81	0.99	159.57 159.57
10,000.000 CABELA'S CREDIT CARD MAS 1A A1 126802DC8 2.260% 03/15/2023 DD 03/16/15	101.2564 101.2564	9,970.62 9,970.62	10.08 10.08	10,125.64 10,125.64	0.99	155.02 155.02
20,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975EAE3 1.290% 04/20/2018 DD 01/24/13	99.9961 99.9961	19,861.70 19,861.70	7.92 7.92	19,999.22 19,999.22	1.96	137.52 137.52
25,000.000 CATERPILLAR FINANCIAL SERVICES 14912L3U3 5.450% 04/15/2018 DD 03/27/08	109.6450 109.6450	27,502.96 27,502.96	630.23 630.23	27,411.25 27,411.25	2.68	-91.71 -91.71
7,085.250 CD 2006-CD3 MORTGAGE TR CD3 A5 14986DAF7 5.617% 10/15/2048 DD 10/01/06	102.5612 102.5612	7,690.08 7,690.08	33.30 33.30	7,266.72 7,266.72	0.71	-423.36 -423.36
10,000.000 CHEVRON CORP 166764AE0 1.718% 06/24/2018 DD 06/24/13	100.7760 100.7760	10,060.92 10,060.92	46.28 46.28	10,077.60 10,077.60	0.99	16.68 16.68
10,000.000 CITIGROUP INC 172967JW2 2.150% 07/30/2018 DD 07/30/15	100.4961 100.4961	9,997.40 9,997.40	37.14 37.14	10,049.61 10,049.61	0.98	52.21 52.21
4,000.000 COMCAST CABLE COMMUNICATIONS L 20029PAG4 8.875% 05/01/2017 DD 05/01/97	111.9079 111.9079	4,450.40 4,450.40	147.75 147.75	4,476.32 4,476.32	0.44	25.92 25.92
9,148.380 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.9888 99.9888	9,121.22 9,121.22	10.80 10.80	9,147.36 9,147.36	0.90	26.14 26.14

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CONSOLIDATED EDISON CO OF NEW 209111EK5 5.375% 12/15/2015 DD 11/16/05	100.9044 100.9044	10,093.60 10,093.60	157.82 157.82	10,090.44 10,090.44	0.99	-3.16 -3.16
10,000.000 DISCOVER CARD EXECUTION A3 A3 254683BJ3 1.220% 10/15/2019 DD 05/05/14	100.3320 100.3320	10,035.89 10,035.89	5.44 5.44	10,033.20 10,033.20	0.98	-2.69 -2.69
15,000.000 CITIGROUP COMMERCIAL M GC33 A1 29425AAA1 1.643% 09/10/2058 DD 09/01/15	99.9984 99.9984	14,999.76 14,999.76	20.53 20.53	14,999.76 14,999.76	1.47	0.00 0.00
15,000.000 FORD CREDIT FLOORPLAN MAST 2 D 34528QBS2 3.500% 01/15/2019 DD 02/15/12	102.3633 102.3633	15,474.47 15,474.47	23.36 23.36	15,354.50 15,354.50	1.50	-119.97 -119.97
25,000.000 FORD CREDIT AUTO LEASE TRU B B 34530FAF1 1.230% 11/15/2016 DD 10/30/13	100.0498 100.0498	24,926.41 24,926.41	13.60 13.60	25,012.45 25,012.45	2.45	86.04 86.04
14,287.220 GE EQUIPMENT MIDTICKET LL 1 A4 36161YAD6 0.780% 09/22/2020 DD 09/26/12	100.0059 100.0059	14,246.36 14,246.36	2.79 2.79	14,288.06 14,288.06	1.40	41.70 41.70
8,350.260 GNMA II POOL #0777424 36176VPH0 4.753% 10/20/2062 DD 11/01/12	107.3615 107.3615	9,097.62 9,097.62	33.00 33.00	8,964.96 8,964.96	0.88	-132.66 -132.66
10,046.040 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	114.3865 114.3865	10,948.58 10,948.58	62.76 62.76	11,491.32 11,491.32	1.12	542.74 542.74
14,450.050 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	113.5217 113.5217	15,460.20 15,460.20	84.30 84.30	16,403.95 16,403.95	1.61	943.75 943.75

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,539.610 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	121.5803 121.5803	7,062.15 7,062.15	38.13 38.13	7,950.87 7,950.87	 0.78	888.72 888.72
10,062.090 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	109.5367 109.5367	10,866.66 10,866.66	54.54 54.54	11,021.69 11,021.69	 1.08	155.03 155.03
7,253.920 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	107.6651 107.6651	7,804.87 7,804.87	27.22 27.22	7,809.94 7,809.94	 0.76	5.07 5.07
13,706.360 GNMA II POOL #0757319 36230SDY7 4.346% 03/20/2061 DD 03/01/11	105.2676 105.2676	14,614.35 14,614.35	49.71 49.71	14,428.36 14,428.36	 1.41	-185.99 -185.99
25,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G3U6 5.625% 05/01/2018 DD 04/21/08	110.7060 110.7060	27,452.65 27,452.65	586.14 586.14	27,676.50 27,676.50	 2.71	223.85 223.85
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAB2 6.750% 06/01/2018 DD 12/01/11	109.2962 109.2962	5,452.51 5,452.51	112.82 112.82	5,464.81 5,464.81	 0.53	12.30 12.30
10,000.000 GILEAD SCIENCES INC 375558BE2 1.850% 09/04/2018 DD 09/14/15	100.6984 100.6984	9,998.90 9,998.90	8.67 8.67	10,069.84 10,069.84	 0.99	70.94 70.94
10,000.000 JPMORGAN CHASE & CO 46625HJR2 2.350% 01/28/2019 DD 01/28/14	100.7894 100.7894	10,177.34 10,177.34	41.55 41.55	10,078.94 10,078.94	 0.99	-98.40 -98.40
8,401.270 JOHN DEERE OWNER TRUST 20 B A3 477879AC4 0.870% 08/15/2017 DD 09/04/13	100.0494 100.0494	8,412.40 8,412.40	3.20 3.20	8,405.42 8,405.42	 0.82	-6.98 -6.98

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,973.720 LB-UBS COMMERCIAL MORTGA C6 A4 50179MAE1 5.372% 09/15/2039 DD 09/11/06	102.6221 102.6221	10,436.31 10,436.31	29.80 29.80	10,235.24 10,235.24	1.00	-201.07 -201.07
10,000.000 BANK OF AMERICA CORP 59018YN64 6.875% 04/25/2018 DD 04/25/08	111.7636 111.7636	11,237.69 11,237.69	298.11 298.11	11,176.36 11,176.36	1.09	-61.33 -61.33
11,513.300 MORGAN STANLEY BANK OF C15 A1 61763KAW4 1.313% 04/15/2047 DD 04/01/14	99.6659 99.6659	11,477.32 11,477.32	12.60 12.60	11,474.83 11,474.83	1.12	-2.49 -2.49
5,000.000 PACCAR FINANCIAL CORP 69371RM60 1.750% 08/14/2018 DD 08/14/15	100.4924 100.4924	4,996.20 4,996.20	11.52 11.52	5,024.62 5,024.62	0.49	28.42 28.42
20,000.000 SEMPRA ENERGY 816851AJ8 6.150% 06/15/2018 DD 06/12/08	110.9224 110.9224	22,147.82 22,147.82	362.54 362.54	22,184.48 22,184.48	2.17	36.66 36.66
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	101.1244 101.1244	10,156.45 10,156.45	36.59 36.59	10,112.44 10,112.44	0.99	-44.01 -44.01
25,000.000 STARWOOD HOTELS & RESORTS WORL 85590AAL8 6.750% 05/15/2018 DD 05/23/08	110.8859 110.8859	27,980.72 27,980.72	640.06 640.06	27,721.48 27,721.48	2.71	-259.24 -259.24
6,000.000 SUNOCO INC 86764PAD1 5.750% 01/15/2017 DD 12/14/06	103.7462 103.7462	6,299.79 6,299.79	73.44 73.44	6,224.77 6,224.77	0.61	-75.02 -75.02
10,000.000 TRAVELERS COS INC/THE 89417EAE9 5.800% 05/15/2018 DD 05/13/08	110.5981 110.5981	11,083.45 11,083.45	219.84 219.84	11,059.81 11,059.81	1.08	-23.64 -23.64



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 U S TREASURY NOTE 912828XA3 1.000% 05/15/2018 DD 05/15/15	100.4010 100.4010	15,024.05 15,024.05	56.66 56.66	15,060.15 15,060.15	1.47	36.10 36.10
50,000.000 U S TREASURY NOTE 912828XE5 1.500% 05/31/2020 DD 05/31/15	100.8698 100.8698	49,473.61 49,473.61	252.05 252.05	50,434.90 50,434.90	4.94	961.29 961.29
30,000.000 U S TREASURY NOTE 912828XK1 0.875% 07/15/2018 DD 07/15/15	99.9948 99.9948	29,864.44 29,864.44	55.64 55.64	29,998.44 29,998.44	2.94	134.00 134.00
15,000.000 U S TREASURY NOTE 912828XP0 0.625% 07/31/2017 DD 07/31/15	100.0378 100.0378	15,004.96 15,004.96	15.79 15.79	15,005.67 15,005.67	1.47	0.71 0.71
5,295.430 WACHOVIA BANK COMMERCIA C11 A5 929766QV8 VAR RT 01/15/2041 DD 04/01/04	99.8745 99.8745	5,331.45 5,331.45	17.48 17.48	5,288.78 5,288.78	0.52	-42.67 -42.67
9,526.780 WACHOVIA BANK COMMERCIA C29 A4 92978PAE9 5.308% 11/15/2048 DD 12/01/06	102.8421 102.8421	10,026.45 10,026.45	42.16 42.16	9,797.54 9,797.54	0.96	-228.91 -228.91
18,782.280 WACHOVIA BANK COMMERCIA C30 A3 92978QAC1 5.246% 12/15/2043 DD 03/01/07	100.7130 100.7130	18,805.71 18,805.71	82.20 82.20	18,916.20 18,916.20	1.85	110.49 110.49
8,093.290 BEAR STEARNS COMMERCIA PW16 A2 07388YAB8 VAR RT 06/11/2040 DD 06/01/07	100.3134 100.3134	8,147.41 8,147.41	39.30 39.30	8,118.65 8,118.65	0.79	-28.76 -28.76
12,573.100 CD 2006-CD2 MORTGAGE TR CD2 A4 12513XAE2 VAR RT 01/15/2046 DD 03/01/06	100.0778 100.0778	13,400.50 13,400.50	57.60 57.60	12,582.88 12,582.88	1.23	-817.62 -817.62



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
20,000.000 CHASE ISSUANCE TRUST B1 B1 161571BR4 VAR RT 04/15/2019 DD 02/21/07	99.5072 99.5072	19,922.62 19,922.62	4.06 4.06	19,901.44 19,901.44	1.95	-21.18 -21.18
25,000.000 CREDIT SUISSE COMMERCIAL C2 AMFL 22545YBU4 VAR RT 01/15/2049 DD 05/09/07	96.5775 96.5775	23,336.44 23,336.44	4.86 4.86	24,144.38 24,144.38	2.36	807.94 807.94
2,918.490 GS MORTGAGE SECURITIES GG6 A4 36228CWX7 VAR RT 04/10/2038 DD 03/01/06	100.0039 100.0039	2,987.01 2,987.01	13.50 13.50	2,918.60 2,918.60	0.29	-68.41 -68.41
15,000.000 GOLDMAN SACHS GROUP INC/THE 38141EB73 VAR RT 11/15/2018 DD 11/15/13	100.6000 100.6000	15,117.15 15,117.15	26.63 26.63	15,090.00 15,090.00	1.48	-27.15 -27.15
7,920.550 JP MORGAN CHASE COMMERCIAL LD11 A3 46631BAD7 VAR RT 06/15/2049 DD 07/01/07	100.7210 100.7210	8,001.47 8,001.47	39.30 39.30	7,977.66 7,977.66	0.78	-23.81 -23.81
19,589.800 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	99.3120 99.3120	19,249.71 19,249.71	39.79 39.79	19,455.02 19,455.02	1.90	205.31 205.31
12,502.510 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	95.4757 95.4757	12,038.45 12,038.45	3.27 3.27	11,936.86 11,936.86	1.17	-101.59 -101.59
9,628.950 WACHOVIA BANK COMMERCIAL C32 A2 92978YAB6 VAR RT 06/15/2049 DD 06/01/07	100.7505 100.7505	9,760.22 9,760.22	47.40 47.40	9,701.22 9,701.22	0.95	-59.00 -59.00
SUBTOTAL UNITED STATES		885,903.29	5,430.25	888,231.57		2,328.28
		885,903.29	5,430.25	888,231.57	86.95	2,328.28
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		954,155.57	5,512.91	956,444.43		2,288.86
		954,155.57	5,512.91	956,444.43	93.63	2,288.86



Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL FIXED INCOME SECURITIES		954,155.57	5,512.91	956,444.43	93.63	2,288.86
TOTAL ASSETS - BASE:		1,019,210.81	5,513.58	1,021,499.67	100.00	2,288.86
NET ASSETS - BASE:				1,027,013.25		

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
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES HB5F20000002: P-SOLVE LONG CREDIT		-7,717.54	0.00	-7,717.54		0.00
		-7,717.54	0.00	-7,717.54	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: P-SOLVE LONG CREDIT		-10,025.90	0.00	-10,025.90		0.00
		-10,025.90	0.00	-10,025.90	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000302: P-SOLVE LNG CR SMA#1		7,224.15	0.00	7,224.15		0.00
		7,224.15	0.00	7,224.15	0.01	0.00
RECEIVABLE FOR INVESTMENTS SOLD HB5F20000302: P-SOLVE LNG CR SMA#1		870,555.45	0.00	870,555.45		0.00
		870,555.45	0.00	870,555.45	0.79	0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000302: P-SOLVE LNG CR SMA#1		-1,075,905.13	0.00	-1,075,905.13		0.00
		-1,075,905.13	0.00	-1,075,905.13	-0.97	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-12,851.74	0.00	-12,851.74		0.00
		-12,851.74	0.00	-12,851.74	-0.01	0.00
329,725.880 GOLDMAN FIN SQ MON MRKT 474 996128815 VAR RT 12/31/2049 DD 09/05/03 HB5F20000002: P-SOLVE LONG CREDIT	100.0000	329,725.88	112.42	329,725.88		0.00
	100.0000	329,725.88	112.42	329,725.88	0.30	0.00
132,524.240 GOLDMAN FIN SQ MON MRKT 474 996128815 VAR RT 12/31/2049 DD 09/05/03 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0000	132,524.24	12.15	132,524.24		0.00
	100.0000	132,524.24	12.15	132,524.24	0.12	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		233,529.41	124.57	233,529.41		0.00
		233,529.41	124.57	233,529.41	0.22	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		233,529.41	124.57	233,529.41		0.00
		233,529.41	124.57	233,529.41	0.22	0.00
TOTAL CASH & CASH EQUIVALENTS						
		233,529.41	124.57	233,529.41	0.22	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
235,000.000 BHP BILLITON FINANCE USA LTD	101.1452	260,305.85	32.64	237,691.22		-22,614.63
055451AV0 5.000% 09/30/2043 DD 09/30/13	101.1452	260,305.85	32.64	237,691.22	0.21	-22,614.63
HB5F20000302: P-SOLVE LNG CR SMA#1						
205,000.000 RIO TINTO FINANCE USA LTD	97.5401	203,665.82	2,242.29	199,957.21		-3,708.61
767201AS5 3.750% 06/15/2025 DD 06/16/15	97.5401	203,665.82	2,242.29	199,957.21	0.18	-3,708.61
HB5F20000302: P-SOLVE LNG CR SMA#1						
SUBTOTAL AUSTRALIA						
		463,971.67	2,274.93	437,648.43		-26,323.24
		463,971.67	2,274.93	437,648.43	0.39	-26,323.24
BRAZIL						
260,000.000 BRAZILIAN GOVERNMENT INTERNATI	81.0000	271,165.83	3,420.26	210,600.00		-60,565.83
105756BR0 5.625% 01/07/2041 DD 10/07/09	81.0000	271,165.83	3,420.26	210,600.00	0.19	-60,565.83
HB5F20000302: P-SOLVE LNG CR SMA#1						
CANADA						
80,000.000 BURLINGTON RESOURCES FINANCE C	127.5402	109,157.45	743.16	102,032.16		-7,125.29
12201PAB2 7.200% 08/15/2031 DD 08/24/01	127.5402	109,157.45	743.16	102,032.16	0.09	-7,125.29
HB5F20000302: P-SOLVE LNG CR SMA#1						
CAYMAN ISLANDS						
155,000.000 NOBLE HOLDING INTERNATIONAL LT	75.0325	152,025.52	5,846.13	116,300.38		-35,725.14
65504LAL1 6.950% 04/01/2045 DD 03/16/15	75.0325	152,025.52	5,846.13	116,300.38	0.11	-35,725.14
HB5F20000302: P-SOLVE LNG CR SMA#1						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
COLOMBIA						
45,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BR5 5.625% 02/26/2044 DD 01/28/14 HB5F20000302: P-SOLVE LNG CR SMA#1	93.5000	50,672.53	251.70	42,075.00		-8,597.53
	93.5000	50,672.53	251.70	42,075.00	0.04	-8,597.53
100,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325CU7 5.000% 06/15/2045 DD 01/28/15 HB5F20000302: P-SOLVE LNG CR SMA#1	85.7500	97,830.66	1,475.99	85,750.00		-12,080.66
	85.7500	97,830.66	1,475.99	85,750.00	0.08	-12,080.66
SUBTOTAL COLOMBIA		148,503.19	1,727.69	127,825.00		-20,678.19
		148,503.19	1,727.69	127,825.00	0.12	-20,678.19
FRANCE						
200,000.000 SOCIETE GENERALE SA 144A 83367TBJ7 4.250% 04/14/2025 DD 04/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	94.7831	196,995.31	3,943.02	189,566.20		-7,429.11
	94.7831	196,995.31	3,943.02	189,566.20	0.17	-7,429.11
115,000.000 ORANGE SA 35177PAL1 VAR RT 03/01/2031 DD 09/01/01 HB5F20000302: P-SOLVE LNG CR SMA#1	141.7504	173,466.87	862.50	163,012.96		-10,453.91
	141.7504	173,466.87	862.50	163,012.96	0.15	-10,453.91
SUBTOTAL FRANCE		370,462.18	4,805.52	352,579.16		-17,883.02
		370,462.18	4,805.52	352,579.16	0.32	-17,883.02
JERSEY C I						
95,000.000 UBS GROUP FUNDING JERSEY 144A 90351DAB3 4.125% 09/24/2025 DD 09/24/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.5194	94,822.63	76.23	94,543.43		-279.20
	99.5194	94,822.63	76.23	94,543.43	0.09	-279.20
LUXEMBOURG						
150,000.000 INGERSOLL-RAND LUXEMBOURG FINA 456873AC2 4.650% 11/01/2044 DD 10/28/14 HB5F20000302: P-SOLVE LNG CR SMA#1	94.8896	140,530.82	2,906.36	142,334.40		1,803.58
	94.8896	140,530.82	2,906.36	142,334.40	0.13	1,803.58

MEXICO

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
230,000.000 PETROLEOS MEXICANOS 71654QBE1 5.500% 06/27/2044 DD 06/26/12 HB5F20000302: P-SOLVE LNG CR SMA#1	80.2500	222,467.18	3,303.38	184,575.00	0.17	-37,892.18
625,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: P-SOLVE LNG CR SMA#1	91.2500	623,556.58	1,896.81	570,312.50	0.52	-53,244.08
SUBTOTAL MEXICO		846,023.76	5,200.19	754,887.50	0.69	-91,136.26
		846,023.76	5,200.19	754,887.50		-91,136.26
NETHERLANDS						
330,000.000 KONINKLIJKE PHILIPS NV 500472AE5 5.000% 03/15/2042 DD 03/09/12 HB5F20000302: P-SOLVE LNG CR SMA#1	97.6724	357,628.14	733.28	322,318.92	0.29	-35,309.22
105,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAK5 7.250% 03/17/2044 DD 03/17/14 HB5F20000302: P-SOLVE LNG CR SMA#1	66.3200	115,564.00	296.10	69,636.00	0.06	-45,928.00
SUBTOTAL NETHERLANDS		473,192.14	1,029.38	391,954.92	0.35	-81,237.22
		473,192.14	1,029.38	391,954.92		-81,237.22
PERU						
105,000.000 PERUVIAN GOVERNMENT INTERNATIO 715638AU6 6.550% 03/14/2037 DD 03/14/07 HB5F20000302: P-SOLVE LNG CR SMA#1	114.7500	129,960.82	324.70	120,487.50	0.11	-9,473.32
TURKEY						
315,000.000 TURKEY GOVERNMENT INTERNATIONA 900123CJ7 4.250% 04/14/2026 DD 04/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	90.8750	306,722.33	6,218.36	286,256.25	0.26	-20,466.08
UNITED KINGDOM						

Shares/Par Security ID Description Link Ref	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 ENSCO PLC 29358QAD1 5.750% 10/01/2044 DD 09/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	69.1791	23,842.87	718.08	17,294.78	0.02	-6,548.09
145,000.000 HSBC HOLDINGS PLC 404280AJ8 6.800% 06/01/2038 DD 05/27/08 HB5F20000302: P-SOLVE LNG CR SMA#1	122.3426	178,968.41	3,301.78	177,396.77	0.16	-1,571.64
SUBTOTAL UNITED KINGDOM		202,811.28	4,019.86	194,691.55	0.18	-8,119.73
		202,811.28	4,019.86	194,691.55		-8,119.73
UNITED STATES						
50,000.000 TIME WARNER INC 00184AAG0 7.700% 05/01/2032 DD 04/08/02 HB5F20000302: P-SOLVE LNG CR SMA#1	129.8565	69,365.50	1,604.00	64,928.25	0.06	-4,437.25
335,000.000 AT&T INC 00206RBA9 5.550% 08/15/2041 DD 08/18/11 HB5F20000302: P-SOLVE LNG CR SMA#1	101.4758	372,421.15	2,399.16	339,943.93	0.31	-32,477.22
310,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	85.8330	278,430.12	3,970.66	266,082.30	0.24	-12,347.82
300,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	91.4816	299,148.00	5,516.10	274,444.80	0.25	-24,703.20
295,000.000 ABBVIE INC 00287YAS8 4.700% 05/14/2045 DD 05/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.0237	295,499.10	5,292.20	286,219.92	0.26	-9,279.18
270,000.000 ALABAMA POWER CO 010392FL7 4.150% 08/15/2044 DD 08/26/14 HB5F20000302: P-SOLVE LNG CR SMA#1	96.3285	277,413.47	1,447.96	260,086.95	0.23	-17,326.52

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 ALLEGHANY CORP 017175AD2 4.900% 09/15/2044 DD 09/09/14 HB5F20000302: P-SOLVE LNG CR SMA#1	97.1346 97.1346	261,820.38 261,820.38	566.24 566.24	252,549.96 252,549.96	0.23	-9,270.42 -9,270.42
175,000.000 HESS CORP 023551AJ3 7.300% 08/15/2031 DD 08/15/01 HB5F20000302: P-SOLVE LNG CR SMA#1	112.2003 112.2003	224,862.23 224,862.23	1,648.48 1,648.48	196,350.53 196,350.53	0.18	-28,511.70 -28,511.70
275,000.000 AMGEN INC 031162BZ2 4.400% 05/01/2045 DD 05/01/15 HB5F20000302: P-SOLVE LNG CR SMA#1	91.8162 91.8162	271,778.35 271,778.35	5,044.23 5,044.23	252,494.55 252,494.55	0.23	-19,283.80 -19,283.80
205,000.000 APPLE INC 037833BA7 3.450% 02/09/2045 DD 02/09/15 HB5F20000302: P-SOLVE LNG CR SMA#1	84.6579 84.6579	201,858.19 201,858.19	1,026.73 1,026.73	173,548.70 173,548.70	0.16	-28,309.49 -28,309.49
270,000.000 APPLE INC 037833BH2 4.375% 05/13/2045 DD 05/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.0019 99.0019	272,816.17 272,816.17	4,540.35 4,540.35	267,305.13 267,305.13	0.24	-5,511.04 -5,511.04
440,000.000 BANK OF AMERICA CORP 06051GFP9 3.950% 04/21/2025 DD 04/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.2835 97.2835	434,853.40 434,853.40	7,726.95 7,726.95	428,047.40 428,047.40	0.39	-6,806.00 -6,806.00
0.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	-29.90 -29.90	0.00 0.00	0.00	0.00 0.00
140,000.000 BAXALTA INC 144A 07177MAA1 4.000% 06/23/2025 DD 06/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.1550 100.1550	139,074.60 139,074.60	1,524.38 1,524.38	140,217.00 140,217.00	0.13	1,142.40 1,142.40
245,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024ND0 6.263% 04/01/2049 DD 11/05/09 HB5F20000302: P-SOLVE LNG CR SMA#1	133.2990 133.2990	348,922.00 348,922.00	7,672.08 7,672.08	326,582.55 326,582.55	0.30	-22,339.45 -22,339.45

Asset and Accrual Detail - By Asset type

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255,000.000 BIOGEN INC 09062XAD5 5.200% 09/15/2045 DD 09/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.9048 100.9048	257,508.72 257,508.72	589.28 589.28	257,307.24 257,307.24	0.23	-201.48 -201.48
225,000.000 BUCKEYE PARTNERS LP 118230AP6 5.600% 10/15/2044 DD 09/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	89.0832 89.0832	217,782.61 217,782.61	5,809.60 5,809.60	200,437.20 200,437.20	0.18	-17,345.41 -17,345.41
210,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAX9 4.700% 09/01/2045 DD 08/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.6056 100.6056	210,565.66 210,565.66	1,150.71 1,150.71	211,271.76 211,271.76	0.19	706.10 706.10
205,000.000 CF INDUSTRIES INC 12527GAF0 5.150% 03/15/2034 DD 03/11/14 HB5F20000302: P-SOLVE LNG CR SMA#1	96.3325 96.3325	214,942.27 214,942.27	469.28 469.28	197,481.63 197,481.63	0.18	-17,460.64 -17,460.64
60,000.000 CME GROUP INC/IL 12572QAF2 5.300% 09/15/2043 DD 09/09/13 HB5F20000302: P-SOLVE LNG CR SMA#1	113.1822 113.1822	74,749.22 74,749.22	141.28 141.28	67,909.32 67,909.32	0.06	-6,839.90 -6,839.90
294,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 HB5F20000302: P-SOLVE LNG CR SMA#1	144.1400 144.1400	450,359.36 450,359.36	11,098.71 11,098.71	423,771.60 423,771.60	0.38	-26,587.76 -26,587.76
180,000.000 CHICAGO IL TRANSIT AUTH SALES 167725AC4 6.899% 12/01/2040 DD 08/06/08 HB5F20000302: P-SOLVE LNG CR SMA#1	112.1260 112.1260	215,204.22 215,204.22	4,139.56 4,139.56	201,826.80 201,826.80	0.18	-13,377.42 -13,377.42
150,000.000 CHICAGO IL TRANSIT AUTH SALES 167725AF7 6.899% 12/01/2040 DD 08/06/08 HB5F20000302: P-SOLVE LNG CR SMA#1	112.1310 112.1310	192,527.23 192,527.23	3,449.84 3,449.84	168,196.50 168,196.50	0.15	-24,330.73 -24,330.73
285,000.000 CITIGROUP INC 172967JT9 4.400% 06/10/2025 DD 06/10/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.5735 100.5735	284,928.45 284,928.45	3,868.25 3,868.25	286,634.48 286,634.48	0.26	1,706.03 1,706.03

Asset and Accrual Detail - By Asset type

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400,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: P-SOLVE LNG CR SMA#1	99.3859	412,529.93	3,619.90	397,543.60	0.36	-14,986.33
185,000.000 CONOCOPHILLIPS 20825CAF1 5.900% 10/15/2032 DD 10/09/02 HB5F20000302: P-SOLVE LNG CR SMA#1	112.8640	227,449.53	5,032.94	208,798.40	0.19	-18,651.13
235,000.000 CONSOLIDATED EDISON CO OF NEW 209111FD0 4.450% 03/15/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	102.2815	235,882.35	464.80	240,361.53	0.22	4,479.18
235,000.000 DOMINION RESOURCES INC/VA 25746UCE7 3.900% 10/01/2025 DD 09/24/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.1253	235,262.34	178.21	237,644.46	0.21	2,382.12
370,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	104.0556	386,566.04	44.97	385,005.72	0.35	-1,560.32
320,000.000 ENERGY TRANSFER PARTNERS LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	88.3811	351,834.23	9,519.84	282,819.52	0.26	-69,014.71
110,000.000 ENLINK MIDSTREAM PARTNERS LP 29336UAD9 5.050% 04/01/2045 DD 11/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	84.7253	95,526.23	2,784.70	93,197.83	0.08	-2,328.40
220,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBC6 5.100% 02/15/2045 DD 02/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	91.2780	233,255.37	1,451.73	200,811.60	0.18	-32,443.77
215,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: P-SOLVE LNG CR SMA#1	99.9892	234,614.22	3,545.18	214,976.78	0.19	-19,637.44

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
0.000 EXELON CORP	0.0000	0.00	0.16	0.00		0.00
30161NAL5 5.100% 06/15/2045 DD 06/11/15	0.0000	0.00	0.16	0.00	0.00	0.00
HB5F20000302: P-SOLVE LNG CR SMA#1						
255,000.000 FMR LLC 144A	125.7165	316,401.45	4,972.50	320,577.08		4,175.63
30251BAC2 6.500% 12/14/2040 DD 07/06/10	125.7165	316,401.45	4,972.50	320,577.08	0.29	4,175.63
HB5F20000302: P-SOLVE LNG CR SMA#1						
60,000.000 FORD MOTOR CO	93.8050	57,371.16	601.69	56,283.00		-1,088.16
345370CQ1 4.750% 01/15/2043 DD 01/08/13	93.8050	57,371.16	601.69	56,283.00	0.05	-1,088.16
HB5F20000302: P-SOLVE LNG CR SMA#1						
20,000.000 FREEPORT-MCMORAN INC	69.9690	19,906.41	412.00	13,993.80		-5,912.61
35671DBJ3 5.400% 11/14/2034 DD 11/14/14	69.9690	19,906.41	412.00	13,993.80	0.01	-5,912.61
HB5F20000302: P-SOLVE LNG CR SMA#1						
325,000.000 GENERAL ELECTRIC CO	103.6297	348,987.62	812.60	336,796.53		-12,191.09
369604BH5 4.500% 03/11/2044 DD 03/11/14	103.6297	348,987.62	812.60	336,796.53	0.30	-12,191.09
HB5F20000302: P-SOLVE LNG CR SMA#1						
410,000.000 GENERAL ELECTRIC CAPITAL CORP	135.4170	530,101.33	1,230.08	555,209.70		25,108.37
36962GXZ2 6.750% 03/15/2032 DD 03/20/02	135.4170	530,101.33	1,230.08	555,209.70	0.50	25,108.37
HB5F20000302: P-SOLVE LNG CR SMA#1						
350,000.000 GILEAD SCIENCES INC	100.4612	351,033.22	785.07	351,614.20		580.98
375558BD4 4.750% 03/01/2046 DD 09/14/15	100.4612	351,033.22	785.07	351,614.20	0.32	580.98
HB5F20000302: P-SOLVE LNG CR SMA#1						
310,000.000 GOLDMAN SACHS GROUP INC/THE	101.3706	318,065.50	3,461.65	314,248.86		-3,816.64
38141EC31 4.800% 07/08/2044 DD 07/08/14	101.3706	318,065.50	3,461.65	314,248.86	0.28	-3,816.64
HB5F20000302: P-SOLVE LNG CR SMA#1						
60,000.000 HSBC BANK USA NA/NEW YORK NY	116.2890	70,344.92	1,476.00	69,773.40		-571.52
4042Q1AA5 5.875% 11/01/2034 DD 10/25/04	116.2890	70,344.92	1,476.00	69,773.40	0.06	-571.52
HB5F20000302: P-SOLVE LNG CR SMA#1						

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
230,000.000 HARRIS CORP 413875AN5 6.150% 12/15/2040 DD 12/03/10 HB5F20000302: P-SOLVE LNG CR SMA#1	107.4897 107.4897	263,744.40 263,744.40	4,164.58 4,164.58	247,226.31 247,226.31	0.22	-16,518.09 -16,518.09
145,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: P-SOLVE LNG CR SMA#1	113.3597 113.3597	172,358.75 172,358.75	409.28 409.28	164,371.57 164,371.57	0.15	-7,987.18 -7,987.18
235,000.000 HOSPITALITY PROPERTIES TRUST 44106MAS1 4.650% 03/15/2024 DD 03/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	100.1371 100.1371	238,308.18 238,308.18	485.60 485.60	235,322.19 235,322.19	0.21	-2,985.99 -2,985.99
135,000.000 HOSPITALITY PROPERTIES TRUST 44106MAT9 4.500% 03/15/2025 DD 09/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	97.9852 97.9852	136,312.22 136,312.22	270.08 270.08	132,280.02 132,280.02	0.12	-4,032.20 -4,032.20
265,000.000 HOST HOTELS & RESORTS LP 44107TAV8 4.000% 06/15/2025 DD 05/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.5756 98.5756	265,452.51 265,452.51	3,120.62 3,120.62	261,225.34 261,225.34	0.24	-4,227.17 -4,227.17
155,000.000 ILLINOIS ST 452151LF8 5.100% 06/01/2033 DD 06/12/03 HB5F20000302: P-SOLVE LNG CR SMA#1	93.7800 93.7800	155,120.68 155,120.68	2,635.10 2,635.10	145,359.00 145,359.00	0.13	-9,761.68 -9,761.68
265,000.000 INTEL CORP 458140AP5 4.250% 12/15/2042 DD 12/11/12 HB5F20000302: P-SOLVE LNG CR SMA#1	96.6968 96.6968	259,576.26 259,576.26	3,316.24 3,316.24	256,246.52 256,246.52	0.23	-3,329.74 -3,329.74
95,000.000 INTEL CORP 458140AT7 4.900% 07/29/2045 DD 07/29/15 HB5F20000302: P-SOLVE LNG CR SMA#1	103.5168 103.5168	95,736.94 95,736.94	810.63 810.63	98,340.96 98,340.96	0.09	2,604.02 2,604.02
90,000.000 INTERNATIONAL BUSINESS MACHINE 459200BB6 5.875% 11/29/2032 DD 11/27/02 HB5F20000302: P-SOLVE LNG CR SMA#1	119.7082 119.7082	111,295.05 111,295.05	1,805.05 1,805.05	107,737.38 107,737.38	0.10	-3,557.67 -3,557.67

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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
225,000.000 INTERNATIONAL PAPER CO 460146CK7 4.800% 06/15/2044 DD 06/10/14 HB5F20000302: P-SOLVE LNG CR SMA#1	92.6044	230,812.06	3,179.86	208,359.90	0.19	-22,452.16
280,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.2999	278,236.78	4,732.86	280,839.72	0.25	2,602.94
255,000.000 JEFFERIES GROUP LLC 472319AM4 6.500% 01/20/2043 DD 01/18/13 HB5F20000302: P-SOLVE LNG CR SMA#1	94.9374	263,565.10	3,297.28	242,090.37	0.22	-21,474.73
225,000.000 SC JOHNSON & SON INC 144A 478165AG8 4.800% 09/01/2040 DD 08/30/10 HB5F20000302: P-SOLVE LNG CR SMA#1	103.9485	247,447.52	900.00	233,884.13	0.21	-13,563.39
210,000.000 KLA-TENCOR CORP 482480AF7 5.650% 11/01/2034 DD 11/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	97.2434	211,448.66	4,944.30	204,211.14	0.18	-7,237.52
395,000.000 KINDER MORGAN ENERGY PARTNERS 494550BD7 6.500% 09/01/2039 DD 09/16/09 HB5F20000302: P-SOLVE LNG CR SMA#1	94.9483	452,858.12	2,139.60	375,045.79	0.34	-77,812.33
280,000.000 LABORATORY CORP OF AMERICA HOL 50540RAS1 4.700% 02/01/2045 DD 01/30/15 HB5F20000302: P-SOLVE LNG CR SMA#1	91.3732	288,762.64	2,193.58	255,844.96	0.23	-32,917.68
240,000.000 LAM RESEARCH CORP 512807AN8 3.800% 03/15/2025 DD 03/12/15 HB5F20000302: P-SOLVE LNG CR SMA#1	96.9072	241,768.83	405.28	232,577.28	0.21	-9,191.55
220,000.000 LINCOLN NATIONAL CORP 534187BA6 7.000% 06/15/2040 DD 06/18/10 HB5F20000302: P-SOLVE LNG CR SMA#1	128.4997	299,828.60	4,534.68	282,699.34	0.26	-17,129.26

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 MACY'S RETAIL HOLDINGS INC 577778CB7 6.650% 07/15/2024 DD 07/20/04 HB5F20000302: P-SOLVE LNG CR SMA#1	118.5779 118.5779	113,721.57 113,721.57	1,341.54 1,341.54	112,649.01 112,649.01	0.10	-1,072.56 -1,072.56
65,000.000 MEDTRONIC INC 585055BU9 4.625% 03/15/2045 DD 03/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	103.1097 103.1097	67,160.90 67,160.90	133.60 133.60	67,021.31 67,021.31	0.06	-139.59 -139.59
230,000.000 MEMORIAL SLOAN-KETTERING CANCE 586054AA6 5.000% 07/01/2042 DD 12/08/11 HB5F20000302: P-SOLVE LNG CR SMA#1	110.5976 110.5976	264,964.94 264,964.94	2,874.87 2,874.87	254,374.48 254,374.48	0.23	-10,590.46 -10,590.46
275,000.000 METLIFE INC 59156RBG2 4.875% 11/13/2043 DD 11/13/13 HB5F20000302: P-SOLVE LNG CR SMA#1	105.4144 105.4144	287,966.03 287,966.03	5,139.07 5,139.07	289,889.60 289,889.60	0.26	1,923.57 1,923.57
50,000.000 MONSANTO CO 61166WAU5 3.375% 07/15/2024 DD 07/01/14 HB5F20000302: P-SOLVE LNG CR SMA#1	96.1666 96.1666	47,886.90 47,886.90	358.62 358.62	48,083.30 48,083.30	0.04	196.40 196.40
145,000.000 MOSAIC CO/THE 61945CAE3 5.625% 11/15/2043 DD 11/13/13 HB5F20000302: P-SOLVE LNG CR SMA#1	105.3553 105.3553	168,795.92 168,795.92	3,092.07 3,092.07	152,765.19 152,765.19	0.14	-16,030.73 -16,030.73
160,000.000 MOTOROLA SOLUTIONS INC 620076BE8 5.500% 09/01/2044 DD 08/19/14 HB5F20000302: P-SOLVE LNG CR SMA#1	83.7842 83.7842	168,364.74 168,364.74	733.20 733.20	134,054.72 134,054.72	0.12	-34,310.02 -34,310.02
265,000.000 NATIONWIDE FINANCIAL SERV 144A 638612AL5 5.300% 11/18/2044 DD 11/20/14 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0456 101.0456	282,624.37 282,624.37	5,210.36 5,210.36	267,770.84 267,770.84	0.24	-14,853.53 -14,853.53
200,000.000 NEW JERSEY ST TRANSPRTN TRUST 646136XR7 6.561% 12/15/2040 DD 01/14/10 HB5F20000302: P-SOLVE LNG CR SMA#1	104.4820 104.4820	253,385.81 253,385.81	3,863.44 3,863.44	208,964.00 208,964.00	0.19	-44,421.81 -44,421.81

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
305,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09 HB5F20000302: P-SOLVE LNG CR SMA#1	120.3340	363,825.30	6,084.94	367,018.70	0.33	3,193.40
215,000.000 NEW YORK CITY NY MUNI WTR FIN 64972FL20 6.011% 06/15/2042 DD 03/18/10 HB5F20000302: P-SOLVE LNG CR SMA#1	128.3890	275,366.08	3,805.28	276,036.35	0.25	670.27
165,000.000 NEW YORK CITY NY MUNI WTR FIN 64972FY34 5.882% 06/15/2044 DD 11/18/10 HB5F20000302: P-SOLVE LNG CR SMA#1	127.9000	222,112.17	2,857.74	211,035.00	0.19	-11,077.17
115,000.000 NEW YORK ST DORM AUTH ST PERSO 6499022F9 5.389% 03/15/2040 DD 10/14/10 HB5F20000302: P-SOLVE LNG CR SMA#1	120.5840	142,593.63	275.36	138,671.60	0.13	-3,922.03
0.000 NSTAR ELECTRIC CO 67021CAJ6 4.400% 03/01/2044 DD 03/07/14 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	0.13	0.00	0.00	0.00
60,000.000 ORACLE CORP 68389XAE5 6.500% 04/15/2038 DD 04/09/08 HB5F20000302: P-SOLVE LNG CR SMA#1	126.8198	77,698.70	1,797.72	76,091.88	0.07	-1,606.82
270,000.000 ORACLE CORP 68389XBE4 3.900% 05/15/2035 DD 05/05/15 HB5F20000302: P-SOLVE LNG CR SMA#1	94.8786	259,957.62	4,273.01	256,172.22	0.23	-3,785.40
275,000.000 PACIFIC LIFECORP 144A 694476AD4 5.125% 01/30/2043 DD 01/22/13 HB5F20000302: P-SOLVE LNG CR SMA#1	104.7940	288,149.38	2,401.76	288,183.50	0.26	34.12
35,000.000 PACIFICORP 695114CG1 6.250% 10/15/2037 DD 10/03/07 HB5F20000302: P-SOLVE LNG CR SMA#1	127.3874	48,225.80	1,008.89	44,585.59	0.04	-3,640.21

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
180,000.000 PACIFICORP 695114CJ5 6.350% 07/15/2038 DD 07/17/08 HB5F20000302: P-SOLVE LNG CR SMA#1	126.8363 126.8363	236,910.23 236,910.23	2,427.54 2,427.54	228,305.34 228,305.34	0.21	-8,604.89 -8,604.89
330,000.000 PENNSYLVANIA ST 70914PME9 4.650% 02/15/2026 DD 01/21/10 HB5F20000302: P-SOLVE LNG CR SMA#1	109.5030 109.5030	361,664.71 361,664.71	1,980.15 1,980.15	361,359.90 361,359.90	0.33	-304.81 -304.81
185,000.000 PROTECTIVE LIFE CORP 743674AY9 8.450% 10/15/2039 DD 10/09/09 HB5F20000302: P-SOLVE LNG CR SMA#1	132.8135 132.8135	267,266.59 267,266.59	7,207.78 7,207.78	245,704.98 245,704.98	0.22	-21,561.61 -21,561.61
120,000.000 QUALCOMM INC 747525AK9 4.800% 05/20/2045 DD 05/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	87.6424 87.6424	117,812.35 117,812.35	2,101.36 2,101.36	105,170.88 105,170.88	0.10	-12,641.47 -12,641.47
265,000.000 ROWAN COS INC 779382AS9 5.850% 01/15/2044 DD 01/15/14 HB5F20000302: P-SOLVE LNG CR SMA#1	62.4855 62.4855	267,640.92 267,640.92	3,291.96 3,291.96	165,586.58 165,586.58	0.15	-102,054.34 -102,054.34
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	99.3127 99.3127	104,863.45 104,863.45	12.69 12.69	104,278.34 104,278.34	0.09	-585.11 -585.11
300,000.000 SOUTHERN COPPER CORP 84265VAJ4 5.875% 04/23/2045 DD 04/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	81.1850 81.1850	296,518.32 296,518.32	7,735.62 7,735.62	243,555.00 243,555.00	0.22	-52,963.32 -52,963.32
275,000.000 SOUTHWESTERN PUBLIC SERVICE CO 845743BN2 4.500% 08/15/2041 DD 08/10/11 HB5F20000302: P-SOLVE LNG CR SMA#1	105.6929 105.6929	284,564.88 284,564.88	1,614.67 1,614.67	290,655.48 290,655.48	0.26	6,090.60 6,090.60
385,000.000 STATE STREET CORP 857477AN3 3.300% 12/16/2024 DD 12/15/14 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0092 101.0092	385,105.76 385,105.76	3,714.62 3,714.62	388,885.42 388,885.42	0.35	3,779.66 3,779.66

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAQ2 5.350% 05/15/2045 DD 11/17/14 HB5F20000302: P-SOLVE LNG CR SMA#1	81.2664 81.2664	39,735.58 39,735.58	810.65 810.65	32,506.56 32,506.56	0.03	-7,229.02 -7,229.02
55,000.000 SYSCO CORP 871829AN7 6.625% 03/17/2039 DD 03/17/09 HB5F20000302: P-SOLVE LNG CR SMA#1	132.5392 132.5392	72,164.67 72,164.67	141.68 141.68	72,896.56 72,896.56	0.07	731.89 731.89
370,000.000 TEACHERS INSURANCE & ANNU 144A 878091BD8 4.900% 09/15/2044 DD 09/18/14 HB5F20000302: P-SOLVE LNG CR SMA#1	102.8697 102.8697	398,114.02 398,114.02	805.76 805.76	380,617.89 380,617.89	0.34	-17,496.13 -17,496.13
280,000.000 TEXAS ST 882722KF7 5.517% 04/01/2039 DD 08/26/09 HB5F20000302: P-SOLVE LNG CR SMA#1	126.5930 126.5930	371,608.93 371,608.93	7,723.88 7,723.88	354,460.40 354,460.40	0.32	-17,148.53 -17,148.53
140,000.000 TIME WARNER INC 887317AX3 4.850% 07/15/2045 DD 06/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.1417 98.1417	137,055.72 137,055.72	2,206.53 2,206.53	137,398.38 137,398.38	0.12	342.66 342.66
120,000.000 TIME WARNER CABLE INC 88732JAJ7 6.550% 05/01/2037 DD 04/09/07 HB5F20000302: P-SOLVE LNG CR SMA#1	98.2580 98.2580	146,520.69 146,520.69	3,274.89 3,274.89	117,909.60 117,909.60	0.11	-28,611.09 -28,611.09
375,000.000 21ST CENTURY FOX AMERICA INC 90131HBF1 6.200% 12/15/2034 DD 12/03/04 HB5F20000302: P-SOLVE LNG CR SMA#1	114.2827 114.2827	431,670.94 431,670.94	6,851.40 6,851.40	428,560.13 428,560.13	0.39	-3,110.81 -3,110.81
1,055,000.000 U S TREASURY BOND 912810RM2 3.000% 05/15/2045 DD 05/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	102.3359 102.3359	1,064,603.54 1,064,603.54	11,954.76 11,954.76	1,079,643.75 1,079,643.75	0.98	15,040.21 15,040.21
175,000.000 UNITED TECHNOLOGIES CORP 913017BK4 6.050% 06/01/2036 DD 05/26/06 HB5F20000302: P-SOLVE LNG CR SMA#1	123.1321 123.1321	218,123.73 218,123.73	3,529.12 3,529.12	215,481.18 215,481.18	0.19	-2,642.55 -2,642.55

Asset and Accrual Detail - By Asset type

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200,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12 HB5F20000302: P-SOLVE LNG CR SMA#1	101.8293 101.8293	213,292.57 213,292.57	2,999.78 2,999.78	203,658.60 203,658.60	0.18	-9,633.97 -9,633.97
280,000.000 UNITEDHEALTH GROUP INC 91324PCR1 4.750% 07/15/2045 DD 07/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	105.5614 105.5614	288,345.78 288,345.78	2,533.30 2,533.30	295,571.92 295,571.92	0.27	7,226.14 7,226.14
485,000.000 VERIZON COMMUNICATIONS INC 92343VBZ6 5.050% 03/15/2034 DD 03/17/14 HB5F20000302: P-SOLVE LNG CR SMA#1	99.7690 99.7690	510,746.23 510,746.23	1,088.48 1,088.48	483,879.65 483,879.65	0.44	-26,866.58 -26,866.58
660,000.000 VERIZON COMMUNICATIONS INC 92343VCQ5 4.400% 11/01/2034 DD 10/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	93.0458 93.0458	654,262.55 654,262.55	12,099.78 12,099.78	614,102.28 614,102.28	0.55	-40,160.27 -40,160.27
230,000.000 VIACOM INC 92553PAW2 5.250% 04/01/2044 DD 03/11/14 HB5F20000302: P-SOLVE LNG CR SMA#1	87.2998 87.2998	241,709.37 241,709.37	6,037.33 6,037.33	200,789.54 200,789.54	0.18	-40,919.83 -40,919.83
315,000.000 WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.9141 101.9141	314,794.94 314,794.94	2,621.41 2,621.41	321,029.42 321,029.42	0.29	6,234.48 6,234.48
385,000.000 WELLS FARGO & CO 94974BGP9 3.550% 09/29/2025 DD 09/28/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0376 100.0376	386,578.50 386,578.50	151.86 151.86	385,144.76 385,144.76	0.35	-1,433.74 -1,433.74
140,000.000 WILLIAMS PARTNERS LP 96949LAB1 4.000% 09/15/2025 DD 03/03/15 HB5F20000302: P-SOLVE LNG CR SMA#1	86.6120 86.6120	139,568.16 139,568.16	248.96 248.96	121,256.80 121,256.80	0.11	-18,311.36 -18,311.36
180,000.000 WILLIAMS PARTNERS LP 96950FAP9 4.900% 01/15/2045 DD 06/27/14 HB5F20000302: P-SOLVE LNG CR SMA#1	74.4633 74.4633	177,917.06 177,917.06	1,873.08 1,873.08	134,033.94 134,033.94	0.12	-43,883.12 -43,883.12

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,483,560.031 DELAWARE EXTND DURATION BD-I 245908793 HB5F20000002: P-SOLVE LONG CREDIT	6.1900	29,070,660.64	23,082.10	27,753,236.59		-1,317,424.05
	6.1900	29,070,660.64	23,082.10	27,753,236.59	25.08	-1,317,424.05
1,904,381.164 PIMCO LONG-TERM CREDIT-INST 72201P647 HB5F20000002: P-SOLVE LONG CREDIT	11.9500	23,913,115.98	110,465.93	22,757,354.91		-1,155,761.07
	11.9500	23,913,115.98	110,465.93	22,757,354.91	20.56	-1,155,761.07
2,477,826.846 VANGUARD L/T INVEST GR-ADM 922031778 HB5F20000002: P-SOLVE LONG CREDIT	10.1100	25,014,706.01	91,990.14	25,050,829.41		36,123.40
	10.1100	25,014,706.01	91,990.14	25,050,829.41	22.63	36,123.40
79,710.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: P-SOLVE LONG CREDIT	86.0300	7,204,768.37	0.00	6,857,451.30		-347,317.07
	86.0300	7,204,768.37	0.00	6,857,451.30	6.20	-347,317.07
SUBTOTAL UNITED STATES		111,169,806.60	532,233.58	107,111,639.21		-4,058,167.39
		111,169,806.60	532,233.58	107,111,639.21	96.77	-4,058,167.39
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		114,879,156.22	570,826.35	110,443,779.89		-4,435,376.33
		114,879,156.22	570,826.35	110,443,779.89	99.80	-4,435,376.33
TOTAL FIXED INCOME SECURITIES		114,879,156.22	570,826.35	110,443,779.89	99.80	-4,435,376.33
TOTAL ASSETS - BASE:		115,112,685.63	570,950.92	110,677,309.30	100.02	-4,435,376.33
NET ASSETS - BASE:				111,248,260.22		

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						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-8,100.84	0.00	-8,100.84		0.00
		-8,100.84	0.00	-8,100.84	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-3,790.59	0.00	-3,790.59		0.00
		-3,790.59	0.00	-3,790.59	0.00	0.00
SERVICE FEE PAYABLE - CLASS A		-1,438.60	0.00	-1,438.60		0.00
		-1,438.60	0.00	-1,438.60	0.00	0.00
11,216,445.630 GOLDMAN FIN SQ MON MRKT 474	100.0000	11,216,445.63	1,207.30	11,216,445.63		0.00
996128815 VAR RT 12/31/2049 DD 09/05/03	100.0000	11,216,445.63	1,207.30	11,216,445.63	9.55	0.00
SUBTOTAL UNITED STATES		11,203,115.60	1,207.30	11,203,115.60		0.00
		11,203,115.60	1,207.30	11,203,115.60	9.54	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		11,203,115.60	1,207.30	11,203,115.60		0.00
		11,203,115.60	1,207.30	11,203,115.60	9.54	0.00
TOTAL CASH & CASH EQUIVALENTS		11,203,115.60	1,207.30	11,203,115.60	9.54	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
431,152.447 EATON VANCE FLOATING RATE-I	8.7000	3,906,073.50	12,579.31	3,751,026.29		-155,047.21
277911491	8.7000	3,906,073.50	12,579.31	3,751,026.29	3.20	-155,047.21

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
324,433.959 FIDELITY TOTAL BOND FUND-TB 31617K881	10.4900 10.4900	3,466,127.86 3,466,127.86	8,298.12 8,298.12	3,403,312.23 3,403,312.23	2.90	-62,815.63 -62,815.63
305,906.240 TCW CORE FXD INCM-I 87234N401	11.1800 11.1800	3,432,179.13 3,432,179.13	4,894.50 4,894.50	3,420,031.76 3,420,031.76	2.91	-12,147.37 -12,147.37
22,458.000 VANGUARD TOTAL BOND MARKET 921937835	81.9300 81.9300	1,866,585.41 1,866,585.41	0.00 0.00	1,839,983.94 1,839,983.94	1.57	-26,601.47 -26,601.47
SUBTOTAL UNITED STATES		12,670,965.90	25,771.93	12,414,354.22		-256,611.68
		12,670,965.90	25,771.93	12,414,354.22	10.58	-256,611.68
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		12,670,965.90	25,771.93	12,414,354.22		-256,611.68
		12,670,965.90	25,771.93	12,414,354.22	10.58	-256,611.68
TOTAL FIXED INCOME SECURITIES		12,670,965.90	25,771.93	12,414,354.22	10.58	-256,611.68
EQUITY						
U.S. DOLLAR						
EMERGING MARKET GEOGRAPHIC FOCUS						
227,529.047 HARDING LOEVNER INST EMG M-I 412295701	14.6600 14.6600	4,157,182.18 4,157,182.18	0.00 0.00	3,335,575.83 3,335,575.83	2.84	-821,606.35 -821,606.35
EUROPE ALL INC UK GEOGRAPHIC FOCUS						
64,599.000 ISHARES MSCI EUROZONE ETF 464286608	34.3400 34.3400	2,497,397.34 2,497,397.34	0.00 0.00	2,218,329.66 2,218,329.66	1.89	-279,067.68 -279,067.68
90,529.000 ISHARES CURRENCY HEDGED MSCI 46434V639	24.8000 24.8000	2,272,006.31 2,272,006.31	0.00 0.00	2,245,119.20 2,245,119.20	1.91	-26,887.11 -26,887.11

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL EUROPE ALL INC UK GEOGRAPHIC FOCUS		4,769,403.65	0.00	4,463,448.86		-305,954.79
		4,769,403.65	0.00	4,463,448.86	3.80	-305,954.79
GLOBAL FUNDS GEOGRAPHIC FOCUS						
175,106.651 DODGE & COX INTL STOCK FUND 256206103	37.0200 37.0200	7,689,042.54 7,689,042.54	0.00 0.00	6,482,448.22 6,482,448.22		-1,206,594.32 -1,206,594.32
258,720.000 ISHARES CORE INTL STOCK ETF 46432F834	48.8400 48.8400	14,281,741.31 14,281,741.31	0.00 0.00	12,635,884.80 12,635,884.80		-1,645,856.51 -1,645,856.51
505,083.098 LAZARD INTER STRAT EQ-INST 52106N590	13.0100 13.0100	7,400,000.00 7,400,000.00	0.00 0.00	6,571,131.10 6,571,131.10		-828,868.90 -828,868.90
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS		29,370,783.85	0.00	25,689,464.12		-3,681,319.73
		29,370,783.85	0.00	25,689,464.12	21.88	-3,681,319.73
JAPAN						
91,443.000 WISDOMTREE JAPAN HEDGED EQ 97717W851	48.6600 48.6600	5,036,046.48 5,036,046.48	0.00 0.00	4,449,616.38 4,449,616.38		-586,430.10 -586,430.10
UNITED STATES						
390,299.727 PIONEER-DYNAMIC CREDIT-Y 72388E308	9.3300 9.3300	3,812,852.61 3,812,852.61	10,099.98 10,099.98	3,641,496.45 3,641,496.45		-171,356.16 -171,356.16
97,225.962 PYRAMIS GROUP TR FOR EMPLOYEE 74725D324 BENEFIT PLANS	49.3500 49.3500	4,931,341.27 4,931,341.27	0.00 0.00	4,798,101.22 4,798,101.22		-133,240.05 -133,240.05
537,688.575 BOSTON P A/CAP VALUE-IS 749255139	21.2800 21.2800	11,685,775.51 11,685,775.51	0.00 0.00	11,442,012.88 11,442,012.88		-243,762.63 -243,762.63

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
271,680.000 SCHWAB US BROAD MARKET ETF 808524102	46.3800 46.3800	13,367,084.39 13,367,084.39	0.00 0.00	12,600,518.40 12,600,518.40	 10.73	-766,565.99 -766,565.99
174,027.024 VANGUARD TOT STK MKT-INST 922908801	48.0800 48.0800	7,639,015.10 7,639,015.10	0.00 0.00	8,367,219.31 8,367,219.31	 7.13	728,204.21 728,204.21
274,029.331 INVESCO BALANCED RISK 99VVA3K01 ALLOCATION FUND COLLECTIVE	17.4700 17.4700	4,940,000.00 4,940,000.00	0.00 0.00	4,787,292.41 4,787,292.41	 4.08	-152,707.59 -152,707.59
SUBTOTAL UNITED STATES		46,376,068.88	10,099.98	45,636,640.67		-739,428.21
		46,376,068.88	10,099.98	45,636,640.67	38.88	-739,428.21
TOTAL EQUITY U.S. DOLLAR		89,709,485.04	10,099.98	83,574,745.86		-6,134,739.18
		89,709,485.04	10,099.98	83,574,745.86	71.19	-6,134,739.18
TOTAL EQUITY		89,709,485.04	10,099.98	83,574,745.86	71.19	-6,134,739.18
OTHER						
U.S. DOLLAR						
GLOBAL FUNDS GEOGRAPHIC FOCUS						
237,392.108 IVY ASSET STRATEGY FUND-I 466001864	22.9900 22.9900	6,969,880.04 6,969,880.04	0.00 0.00	5,457,644.56 5,457,644.56	 4.65	-1,512,235.48 -1,512,235.48
UNITED STATES						
345,675.276 WESTWOOD INCOME OPPORTUN - I 0075W0775	13.7400 13.7400	5,134,292.11 5,134,292.11	0.00 0.00	4,749,578.29 4,749,578.29	 4.05	-384,713.82 -384,713.82
TOTAL OTHER U.S. DOLLAR		12,104,172.15	0.00	10,207,222.85		-1,896,949.30
		12,104,172.15	0.00	10,207,222.85	8.70	-1,896,949.30
TOTAL OTHER		12,104,172.15	0.00	10,207,222.85	8.70	-1,896,949.30



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		<u>125,687,738.69</u>	<u>37,079.21</u>	<u>117,399,438.53</u>	<u>100.01</u>	<u>-8,288,300.16</u>
NET ASSETS - BASE:				<u>117,436,517.74</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
CANADIAN DOLLAR						
CANADA						
NON-BASE CURRENCY		54,650.00	0.00	54,650.00		0.00
		41,048.79	0.00	40,762.29	0.05	-286.50
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
RECEIVABLE FOR INVESTMENTS SOLD		68,239.14	0.00	68,239.14		0.00
		76,514.20	0.00	76,171.94	0.09	-342.26
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-60,044.83	0.00	-60,044.83		0.00
		-67,076.08	0.00	-67,025.04	-0.08	51.04
DIVIDENDS RECEIVABLE RECLAIM		0.00	16,140.00	0.00		0.00
		0.00	18,016.28	0.00	0.00	0.00
SUBTOTAL EURO CURRENCY UNIT		8,194.31	16,140.00	8,194.31		0.00
		9,438.12	18,016.28	9,146.90	0.01	-291.22
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		8,194.31	16,140.00	8,194.31		0.00
		9,438.12	18,016.28	9,146.90	0.01	-291.22
NORWEGIAN KRONE						
NORWAY						
DIVIDENDS RECEIVABLE RECLAIM		0.00	41,480.00	0.00		0.00
		0.00	4,862.84	0.00	0.00	0.00
POUND STERLING						
UNITED KINGDOM						

Asset and Accrual Detail - By Asset type

9/30/2015

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
	NON-BASE CURRENCY		-0.27	0.00	-0.27		0.00
			-0.42	0.00	-0.41	0.00	0.01
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-4,333.09	0.00	-4,333.09		0.00
			-4,333.09	0.00	-4,333.09	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-11,767.50	0.00	-11,767.50		0.00
			-11,767.50	0.00	-11,767.50	-0.01	0.00
	REBATE RECEIVABLE		7,602.46	0.00	7,602.46		0.00
			7,602.46	0.00	7,602.46	0.01	0.00
	FFX CONTRACTS RECEIVABLE		67,076.08	0.00	67,076.08		0.00
			67,076.08	0.00	67,076.08	0.08	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-115,943.75	0.00	-115,943.75		0.00
			-115,943.75	0.00	-115,943.75	-0.14	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-211,637.35	0.00	-211,637.35		0.00
			-211,637.35	0.00	-211,637.35	-0.25	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,739.81	0.00	-3,739.81		0.00
			-3,739.81	0.00	-3,739.81	0.00	0.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD		87,385.11	0.00	87,385.11		0.00
		87,385.11	0.00	87,385.11	0.10	0.00
3,773,447.000 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	3,773,447.00 3,773,447.00	26.93 26.93	3,773,447.00 3,773,447.00	 4.49	0.00 0.00
SUBTOTAL UNITED STATES		3,588,089.15	26.93	3,588,089.15		0.00
		3,588,089.15	26.93	3,588,089.15	4.27	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		3,588,089.15	26.93	3,588,089.15		0.00
		3,588,089.15	26.93	3,588,089.15	4.27	0.00
TOTAL CASH & CASH EQUIVALENTS		3,638,575.64	22,906.05	3,637,997.93	4.33	-577.71
EQUITY						
CANADIAN DOLLAR						
CANADA						
105,700.000 PASON SYSTEMS INC NC2569563	18.7600 13.9927	1,298,794.72 1,045,677.68	0.00 0.00	1,982,932.00 1,479,027.37	 1.76	684,137.28 433,349.69
42,100.000 STELLA-JONES INC NC2809779	43.0300 32.0952	1,142,303.66 1,030,034.54	0.00 0.00	1,811,563.00 1,351,206.83	 1.61	669,259.34 321,172.29
41,400.000 GENWORTH MI CANADA INC NCB3NWWJQ9	28.7500 21.4440	1,286,518.56 997,895.56	0.00 0.00	1,190,250.00 887,782.50	 1.06	-96,268.56 -110,113.06
13,100.000 TMX GROUP LTD NCB8KH5G1	46.8600 34.9519	619,235.73 473,481.13	0.00 0.00	613,866.00 457,869.77	 0.55	-5,369.73 -15,611.36
SUBTOTAL CANADA		4,346,852.67	0.00	5,598,611.00		1,251,758.33
		3,547,088.91	0.00	4,175,886.47	4.98	628,797.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY CANADIAN DOLLAR						
		4,346,852.67	0.00	5,598,611.00		1,251,758.33
		3,547,088.91	0.00	4,175,886.47	4.98	628,797.56
EURO CURRENCY UNIT						
AUSTRIA						
23,800.000 SEMPERIT AG HOLDING	27.1250	1,107,064.66	0.00	645,575.00		-461,489.66
EA5760288	30.2783	882,053.48	0.00	720,623.09	0.86	-161,430.39
NORWEGIAN KRONE						
NORWAY						
53,800.000 TGS NOPEC GEOPHYSICAL CO ASA	157.3000	8,521,070.03	0.00	8,462,740.00		-58,330.03
SNB15SLC1	18.4408	1,257,221.42	0.00	992,114.89	1.18	-265,106.53
POUND STERLING						
UNITED KINGDOM						
100,500.000 ASHMORE GROUP PLC	2.4650	258,592.53	0.00	247,732.50		-10,860.03
EXB132NW7	3.7339	402,839.95	0.00	375,252.80	0.45	-27,587.15
U.S. DOLLAR						
CANADA						
81,155.000 RITCHIE BROS AUCTIONEERS INC	25.8800	493,036.11	0.00	2,100,291.40		1,607,255.29
767744105	25.8800	493,036.11	0.00	2,100,291.40	2.50	1,607,255.29
UNITED STATES						
15,500.000 ADVISORY BOARD CO/THE	45.5400	717,874.75	0.00	705,870.00		-12,004.75
00762W107	45.5400	717,874.75	0.00	705,870.00	0.84	-12,004.75

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,400.000 AIR LEASE CORP 00912X302	30.9200 30.9200	717,414.00 717,414.00	1,256.00 1,256.00	970,888.00 970,888.00	1.16	253,474.00 253,474.00
4,660.000 ALLEGHANY CORP 017175100	468.1100 468.1100	860,381.21 860,381.21	0.00 0.00	2,181,392.60 2,181,392.60	2.60	1,321,011.39 1,321,011.39
27,600.000 ANIXTER INTERNATIONAL INC 035290105	57.7800 57.7800	1,688,376.31 1,688,376.31	0.00 0.00	1,594,728.00 1,594,728.00	1.90	-93,648.31 -93,648.31
8,900.000 ARES MANAGEMENT LP 04014Y101	17.4800 17.4800	152,155.32 152,155.32	0.00 0.00	155,572.00 155,572.00	0.19	3,416.68 3,416.68
29,490.000 ARTISAN PARTNERS ASSET MANAGEM 04316A108	35.2300 35.2300	1,298,828.32 1,298,828.32	0.00 0.00	1,038,932.70 1,038,932.70	1.24	-259,895.62 -259,895.62
53,200.000 BENCHMARK ELECTRONICS INC 08160H101	21.7600 21.7600	744,177.45 744,177.45	0.00 0.00	1,157,632.00 1,157,632.00	1.38	413,454.55 413,454.55
8,300.000 BIO-TECHNE CORP 09073M104	92.4600 92.4600	783,874.18 783,874.18	0.00 0.00	767,418.00 767,418.00	0.91	-16,456.18 -16,456.18
34,600.000 BUCKLE INC/THE 118440106	36.9700 36.9700	968,856.28 968,856.28	0.00 0.00	1,279,162.00 1,279,162.00	1.52	310,305.72 310,305.72
23,000.000 CABOT MICROELECTRONICS CORP 12709P103	38.7400 38.7400	613,550.55 613,550.55	0.00 0.00	891,020.00 891,020.00	1.06	277,469.45 277,469.45

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,454.000 CAL-MAINE FOODS INC 128030202	54.6100 54.6100	612,558.75 612,558.75	0.00 0.00	2,045,362.94 2,045,362.94	2.44	1,432,804.19 1,432,804.19
17,656.000 CIRCOR INTERNATIONAL INC 17273K109	40.1200 40.1200	868,537.09 868,537.09	0.00 0.00	708,358.72 708,358.72	0.84	-160,178.37 -160,178.37
43,100.000 COGNEX CORP 192422103	34.3700 34.3700	1,089,967.30 1,089,967.30	0.00 0.00	1,481,347.00 1,481,347.00	1.76	391,379.70 391,379.70
23,454.000 COLUMBIA SPORTSWEAR CO 198516106	58.7900 58.7900	393,697.67 393,697.67	0.00 0.00	1,378,860.66 1,378,860.66	1.64	985,162.99 985,162.99
56,600.000 COPART INC 217204106	32.9000 32.9000	841,684.31 841,684.31	0.00 0.00	1,862,140.00 1,862,140.00	2.22	1,020,455.69 1,020,455.69
16,800.000 DORMAN PRODUCTS INC 258278100	50.8900 50.8900	792,825.82 792,825.82	0.00 0.00	854,952.00 854,952.00	1.02	62,126.18 62,126.18
35,000.000 EMCOR GROUP INC 29084Q100	44.2500 44.2500	696,238.40 696,238.40	0.00 0.00	1,548,750.00 1,548,750.00	1.84	852,511.60 852,511.60
18,900.000 FAIR ISAAC CORP 303250104	84.5000 84.5000	275,940.00 275,940.00	0.00 0.00	1,597,050.00 1,597,050.00	1.90	1,321,110.00 1,321,110.00
70,700.000 FEDERATED INVESTORS INC 314211103	28.9000 28.9000	1,276,159.35 1,276,159.35	0.00 0.00	2,043,230.00 2,043,230.00	2.43	767,070.65 767,070.65

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,400.000 FORWARD AIR CORP 349853101	41.4900 41.4900	1,297,568.49 1,297,568.49	0.00 0.00	1,593,216.00 1,593,216.00	1.90	295,647.51 295,647.51
16,200.000 GARTNER INC 366651107	83.9300 83.9300	173,827.46 173,827.46	0.00 0.00	1,359,666.00 1,359,666.00	1.62	1,185,838.54 1,185,838.54
19,200.000 JACK HENRY & ASSOCIATES INC 426281101	69.6100 69.6100	575,367.03 575,367.03	0.00 0.00	1,336,512.00 1,336,512.00	1.59	761,144.97 761,144.97
25,700.000 IDEXX LABORATORIES INC 45168D104	74.2500 74.2500	515,214.30 515,214.30	0.00 0.00	1,908,225.00 1,908,225.00	2.27	1,393,010.70 1,393,010.70
8,148.000 JONES LANG LASALLE INC 48020Q107	143.7700 143.7700	186,438.46 186,438.46	0.00 0.00	1,171,437.96 1,171,437.96	1.39	984,999.50 984,999.50
40,400.000 KENNAMETAL INC 489170100	24.8900 24.8900	785,741.78 785,741.78	0.00 0.00	1,005,556.00 1,005,556.00	1.20	219,814.22 219,814.22
69,400.000 KENNEDY-WILSON HOLDINGS INC 489398107	22.1700 22.1700	1,460,785.22 1,460,785.22	8,328.00 8,328.00	1,538,598.00 1,538,598.00	1.83	77,812.78 77,812.78
27,400.000 LANDSTAR SYSTEM INC 515098101	63.4700 63.4700	1,048,472.28 1,048,472.28	0.00 0.00	1,739,078.00 1,739,078.00	2.07	690,605.72 690,605.72
37,400.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	52.4300 52.4300	1,336,956.42 1,336,956.42	10,846.00 10,846.00	1,960,882.00 1,960,882.00	2.33	623,925.58 623,925.58

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,625.000 LINDSAY CORP 535555106	67.7900 67.7900	743,427.58 743,427.58	0.00 0.00	652,478.75 652,478.75	 0.78	 -90,948.83
61,800.000 MKS INSTRUMENTS INC 55306N104	33.5300 33.5300	1,255,263.15 1,255,263.15	0.00 0.00	2,072,154.00 2,072,154.00	 2.47	 816,890.85
25,000.000 MSC INDUSTRIAL DIRECT CO INC 553530106	61.0300 61.0300	1,063,822.11 1,063,822.11	0.00 0.00	1,525,750.00 1,525,750.00	 1.82	 461,927.89
18,800.000 MINERALS TECHNOLOGIES INC 603158106	48.1600 48.1600	1,313,132.83 1,313,132.83	0.00 0.00	905,408.00 905,408.00	 1.08	 -407,724.83
25,700.000 MORNINGSTAR INC 617700109	80.2600 80.2600	926,925.67 926,925.67	0.00 0.00	2,062,682.00 2,062,682.00	 2.46	 1,135,756.33
34,915.000 MYRIAD GENETICS INC 62855J104	37.4800 37.4800	633,682.55 633,682.55	0.00 0.00	1,308,614.20 1,308,614.20	 1.56	 674,931.65
76,100.000 NATIONAL INSTRUMENTS CORP 636518102	27.7900 27.7900	775,498.08 775,498.08	0.00 0.00	2,114,819.00 2,114,819.00	 2.52	 1,339,320.92
34,600.000 PERKINELMER INC 714046109	45.9600 45.9600	448,007.72 448,007.72	0.00 0.00	1,590,216.00 1,590,216.00	 1.89	 1,142,208.28
20,800.000 POOL CORP 73278L105	72.3000 72.3000	680,293.33 680,293.33	0.00 0.00	1,503,840.00 1,503,840.00	 1.79	 823,546.67

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,600.000 RBC BEARINGS INC 75524B104	59.7300 59.7300	682,730.99 682,730.99	0.00 0.00	573,408.00 573,408.00	 0.68	-109,322.99 -109,322.99
31,200.000 RELIANCE STEEL & ALUMINUM CO 759509102	54.0100 54.0100	869,119.82 869,119.82	0.00 0.00	1,685,112.00 1,685,112.00	 2.01	815,992.18 815,992.18
16,023.000 SANDERSON FARMS INC 800013104	68.5700 68.5700	548,952.83 548,952.83	11,536.56 11,536.56	1,098,697.11 1,098,697.11	 1.31	549,744.28 549,744.28
27,700.000 SEACOR HOLDINGS INC 811904101	59.8100 59.8100	1,789,745.20 1,789,745.20	0.00 0.00	1,656,737.00 1,656,737.00	 1.97	-133,008.20 -133,008.20
32,700.000 SIMPSON MANUFACTURING CO INC 829073105	33.4900 33.4900	237,046.87 237,046.87	5,232.00 5,232.00	1,095,123.00 1,095,123.00	 1.30	858,076.13 858,076.13
39,700.000 SOTHEBY'S 835898107	31.9800 31.9800	450,450.79 450,450.79	0.00 0.00	1,269,606.00 1,269,606.00	 1.51	819,155.21 819,155.21
29,323.000 STIFEL FINANCIAL CORP 860630102	42.1000 42.1000	818,113.96 818,113.96	0.00 0.00	1,234,498.30 1,234,498.30	 1.47	416,384.34 416,384.34
45,613.000 SUN HYDRAULICS CORP 866942105	27.4700 27.4700	1,657,941.03 1,657,941.03	4,105.17 4,105.17	1,252,989.11 1,252,989.11	 1.49	-404,951.92 -404,951.92
38,200.000 THOR INDUSTRIES INC 885160101	51.8000 51.8000	712,523.12 712,523.12	0.00 0.00	1,978,760.00 1,978,760.00	 2.36	1,266,236.88 1,266,236.88

Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,800.000 VALMONT INDUSTRIES INC 920253101	94.8900 94.8900	1,274,966.95 1,274,966.95	6,300.00 6,300.00	1,594,152.00 1,594,152.00	1.90	319,185.05 319,185.05
24,526.000 VEECO INSTRUMENTS INC 922417100	20.5100 20.5100	683,484.35 683,484.35	0.00 0.00	503,028.26 503,028.26	0.60	-180,456.09 -180,456.09
22,700.000 WESTLAKE CHEMICAL CORP 960413102	51.8900 51.8900	259,389.96 259,389.96	0.00 0.00	1,177,903.00 1,177,903.00	1.40	918,513.04 918,513.04
13,374.000 JOHN WILEY & SONS INC 968223206	50.0300 50.0300	795,781.09 795,781.09	0.00 0.00	669,101.22 669,101.22	0.80	-126,679.87 -126,679.87
39,000.000 WISDOMTREE INVESTMENTS INC 97717P104	16.1300 16.1300	626,163.16 626,163.16	0.00 0.00	629,070.00 629,070.00	0.75	2,906.84 2,906.84
48,000.000 WOLVERINE WORLD WIDE INC 978097103	21.6400 21.6400	1,096,475.30 1,096,475.30	2,880.00 2,880.00	1,038,720.00 1,038,720.00	1.24	-57,755.30 -57,755.30
45,900.000 WOODWARD INC 980745103	40.7000 40.7000	153,941.70 153,941.70	0.00 0.00	1,868,130.00 1,868,130.00	2.22	1,714,188.30 1,714,188.30
13,600.000 ZEBRA TECHNOLOGIES CORP 989207105	76.5500 76.5500	305,989.40 305,989.40	0.00 0.00	1,041,080.00 1,041,080.00	1.24	735,090.60 735,090.60
SUBTOTAL UNITED STATES		43,576,338.04	50,483.73	71,977,914.53		28,401,576.49
		43,576,338.04	50,483.73	71,977,914.53	85.71	28,401,576.49
TOTAL EQUITY U.S. DOLLAR		44,069,374.15	50,483.73	74,078,205.93		30,008,831.78
		44,069,374.15	50,483.73	74,078,205.93	88.21	30,008,831.78



Asset and Accrual Detail - By Asset type

9/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY		50,158,577.91	50,483.73	80,342,083.18	95.68	30,183,505.27
TOTAL ASSETS - BASE:		53,797,153.55	73,389.78	83,980,081.11	100.01	30,182,927.56
NET ASSETS - BASE:				84,053,470.89		



As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

BRAZILIAN REAL

Exchange Rate: 3.964500

BRL	BRAZILIAN REAL								
		89,483.900	Local	1.000000	89,483.90	1.000000	89,483.90	0.00	0.78
			Base	0.286595	25,645.68	0.252239	22,571.30	-3,074.38	0.00

BRAZILIAN REAL Total

		89,483.900	Local		89,483.90		89,483.90	0.00	0.78
			Base		25,645.68		22,571.30	-3,074.38	0.00

EURO CURRENCY

Exchange Rate: 0.894935

INTERNATIONAL

EUR	EURO CURRENCY								
		652,548.770	Local	1.000000	652,548.77	1.000000	652,548.77	0.00	9.01
			Base	1.117279	729,079.12	1.117400	729,157.73	78.61	0.10

INTERNATIONAL Total

		652,548.770	Local		652,548.77		652,548.77	0.00	9.01
			Base		729,079.12		729,157.73	78.61	0.10

EURO CURRENCY Total

		652,548.770	Local		652,548.77		652,548.77	0.00	9.01
			Base		729,079.12		729,157.73	78.61	0.10

MALAYSIAN RINGGIT

Exchange Rate: 4.395750

MYR	MALAYSIAN RINGGIT								
		21,840.330	Local	1.000000	21,840.33	1.000000	21,840.33	0.00	100.00
			Base	0.327209	7,146.35	0.227492	4,968.51	-2,177.84	0.00

MALAYSIAN RINGGIT Total

		21,840.330	Local		21,840.33		21,840.33	0.00	100.00
			Base		7,146.35		4,968.51	-2,177.84	0.00

Holdings

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



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO							Exchange Rate:	16.904900
MXN	MEXICAN PESO (NEW)							
		-0.260	Local	1.000000	-0.26	1.000000	-0.26	0.00
			Base	0.076923	-0.02	0.059154	-0.02	0.00
MEXICAN PESO Total								
		-0.260	Local		-0.26		-0.26	0.00
			Base		-0.02		-0.02	0.00
POLISH ZLOTY							Exchange Rate:	3.800150
PLN	POLISH ZLOTY							
		717,340.000	Local	1.000000	717,340.00	1.000000	717,340.00	2.45
			Base	0.264960	190,066.65	0.263148	188,766.23	0.03
POLISH ZLOTY Total								
		717,340.000	Local		717,340.00		717,340.00	2.45
			Base		190,066.65		188,766.23	0.03
POUND STERLING							Exchange Rate:	0.661048
GBP	POUND STERLING							
		56,184.470	Local	1.000000	56,184.47	1.000000	56,184.47	100.00
			Base	1.562689	87,798.84	1.512749	84,993.03	0.01
POUND STERLING Total								
		56,184.470	Local		56,184.47		56,184.47	100.00
			Base		87,798.84		84,993.03	0.01
CASH Total								
		1,537,397.210	Base		1,039,736.62		1,030,456.78	0.15
CASH EQUIVALENT							Exchange Rate:	1.000000
US DOLLAR							Exchange Rate:	1.000000

& 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
FUND: HBCR



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
83499Z9R9	SSGA FUNDS SSGA TREASURY FUND				1.0	01 Dec 2030		
		34,890,717.70	Local 100.000000	34,890,717.70	100.000000	34,890,717.70	0.00	5.13
			Base 100.000000	34,890,717.70	100.000000	34,890,717.70	0.00	4.92
US DOLLAR Total								
		34,890,717.70	Local	34,890,717.70		34,890,717.70	0.00	5.13
			Base	34,890,717.70		34,890,717.70	0.00	4.92
CASH EQUIVALENT Total								
		34,890,717.70	Base	34,890,717.70		34,890,717.70	0.00	4.92

EQUITY

US DOLLAR							Exchange Rate:	1.000000
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		5,975.000	Local 27.345408	163,388.81	25.690000	153,497.75	-9,891.06	0.02
			Base 27.345408	163,388.81	25.690000	153,497.75	-9,891.06	0.02
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
		6,282.000	Local 24.800000	155,793.60	25.530000	160,379.46	4,585.86	0.02
			Base 24.800000	155,793.60	25.530000	160,379.46	4,585.86	0.02
US DOLLAR Total								
		12,257.000	Local	319,182.41		313,877.21	-5,305.20	0.05
			Base	319,182.41		313,877.21	-5,305.20	0.04
EQUITY Total								
		12,257.000	Base	319,182.41		313,877.21	-5,305.20	0.04

FIXED INCOME

BRAZILIAN REAL							Exchange Rate:	3.964500
B1VRLRII3	NOTA DO TESOURO NACIONAL SENIOR NOTES 01/17 10				10.0	01 Jan 2017		
		9,345,000.000	Local 97.026717	9,067,146.72	94.137900	8,797,186.76	-269,959.96	77.01
			Base 36.356313	3,397,497.42	23.745214	2,218,990.23	-1,178,507.19	0.31

Holdings

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



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
B4VFQNI17	NOTA DO TESOURO NACIONAL NOTES 08/50 6				6.0	15 Aug 2050			
		2,996,156.960	Local	98.541488	2,952,457.65	84.670855	2,536,871.72	-415,585.93	22.21
Original Face:		1,110,000.000	Base	39.011006	1,168,830.97	21.357259	639,897.02	-528,933.95	0.09
BRAZILIAN REAL Total									
		12,341,156.960	Local		12,019,604.37		11,334,058.48	-685,545.89	99.22
Original Face:		1,110,000.000	Base		4,566,328.39		2,858,887.25	-1,707,441.14	0.40
EURO CURRENCY							Exchange Rate:	0.894935	
ITALY									
ACI07XR22	BUONI POLIENNALI DEL TES BONDS 09/24 3.75				3.75	01 Sep 2024			
		5,610,000.000	Local	114.513458	6,424,205.01	117.232800	6,576,760.08	152,555.07	90.85
			Base	128.466172	7,206,952.26	130.995882	7,348,869.00	141,916.74	1.04
ITALY Total									
		5,610,000.000	Local		6,424,205.01		6,576,760.08	152,555.07	90.85
			Base		7,206,952.26		7,348,869.00	141,916.74	1.04
EURO CURRENCY Total									
		5,610,000.000	Local		6,424,205.01		6,576,760.08	152,555.07	90.85
			Base		7,206,952.26		7,348,869.00	141,916.74	1.04
MEXICAN PESO							Exchange Rate:	16.904900	
981PENI15	MEX BONOS DESARR FIX RT BONDS 06/20 8				8.0	11 Jun 2020			
		4,868,800.000	Local	110.475681	5,378,839.95	111.539100	5,430,615.70	51,775.75	2.99
			Base	8.502937	413,991.02	6.598034	321,245.07	-92,745.95	0.05
ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022			
		86,353,000.000	Local	104.363532	90,121,040.38	103.707700	89,554,710.18	-566,330.20	49.27
			Base	7.458573	6,440,701.75	6.134772	5,297,559.30	-1,143,142.45	0.75
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042			
		69,726,300.000	Local	114.163294	79,601,840.67	110.217100	76,850,305.80	-2,751,534.87	42.28
			Base	8.041401	5,606,971.64	6.519832	4,546,037.29	-1,060,934.35	0.64
B05QN1111	MEX BONOS DESARR FIX RT BONDS 12/24 10				10.0	05 Dec 2024			

& 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
FUND: HBCR



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,780,000.000	Local 130.080849	10,120,290.04	127.385300	9,910,576.34	-209,713.70	5.45
			Base 9.336839	726,406.08	7.535407	586,254.66	-140,151.42	0.08
MEXICAN PESO Total								
		168,728,100.000	Local	185,222,011.04		181,746,208.02	-3,475,803.02	100.00
			Base	13,188,070.49		10,751,096.32	-2,436,974.17	1.52
POLISH ZLOTY							Exchange Rate:	3.800150
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
		27,590,000.000	Local	28,208,665.51	103.473800	28,548,421.42	339,755.91	97.55
			Base	7,553,911.91	27.228873	7,512,445.94	-41,465.97	1.06
POLISH ZLOTY Total								
		27,590,000.000	Local	28,208,665.51		28,548,421.42	339,755.91	97.55
			Base	7,553,911.91		7,512,445.94	-41,465.97	1.06
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	104,026.57	103.218900	103,218.90	-807.67	0.02
			Base	104,026.57	103.218900	103,218.90	-807.67	0.01
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
		320,000.000	Local	319,154.39	99.045880	316,946.82	-2,207.57	0.05
			Base	319,154.39	99.045880	316,946.82	-2,207.57	0.04
00130HBT1	AES CORP/VA SR UNSECURED 05/23 4.875				4.875	15 May 2023		
		120,000.000	Local	117,544.29	87.750000	105,300.00	-12,244.29	0.02
			Base	117,544.29	87.750000	105,300.00	-12,244.29	0.01
00130HBU8	AES CORP/VA SR UNSECURED 03/24 5.5				5.5	15 Mar 2024		
		580,000.000	Local	564,255.93	88.650000	514,170.00	-50,085.93	0.08
			Base	564,255.93	88.650000	514,170.00	-50,085.93	0.07
00169QAB5	AIR MEDICAL GROUP HOLDINGS INC TERM LOAN B				1.0	28 Apr 2022		
		189,525.000	Local	189,182.35	98.562500	186,800.58	-2,381.77	0.03
			Base	189,182.35	98.562500	186,800.58	-2,381.77	0.03

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00184AAG0	TIME WARNER INC COMPANY GUAR 05/32 7.7					7.7	01 May 2032		
	690,000.000	Local		132.740391	915,908.70	129.856500	896,009.85	-19,898.85	0.13
		Base		132.740391	915,908.70	129.856500	896,009.85	-19,898.85	0.13
00206RAJ1	AT+T INC SR UNSECURED 02/18 5.5					5.5	01 Feb 2018		
	30,000.000	Local		107.685533	32,305.66	108.354200	32,506.26	200.60	0.00
		Base		107.685533	32,305.66	108.354200	32,506.26	200.60	0.00
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45					4.45	15 May 2021		
	30,000.000	Local		108.681967	32,604.59	106.744800	32,023.44	-581.15	0.00
		Base		108.681967	32,604.59	106.744800	32,023.44	-581.15	0.00
00206RAZ5	AT+T INC SR UNSECURED 08/21 3.875					3.875	15 Aug 2021		
	550,000.000	Local		104.349958	573,924.77	103.857400	571,215.70	-2,709.07	0.08
		Base		104.349958	573,924.77	103.857400	571,215.70	-2,709.07	0.08
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.55	15 Aug 2041		
	290,000.000	Local		112.860428	327,295.24	101.475800	294,279.82	-33,015.42	0.04
		Base		112.860428	327,295.24	101.475800	294,279.82	-33,015.42	0.04
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.35	15 Jun 2045		
	580,000.000	Local		89.514055	519,181.52	85.833000	497,831.40	-21,350.12	0.07
		Base		89.514055	519,181.52	85.833000	497,831.40	-21,350.12	0.07
00206RBN1	AT+T INC SR UNSECURED 12/22 2.625					2.625	01 Dec 2022		
	90,000.000	Local		99.941911	89,947.72	95.056900	85,551.21	-4,396.51	0.01
		Base		99.941911	89,947.72	95.056900	85,551.21	-4,396.51	0.01
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4					3.4	15 May 2025		
	1,460,000.000	Local		100.118416	1,461,728.88	95.449600	1,393,564.16	-68,164.72	0.20
		Base		100.118416	1,461,728.88	95.449600	1,393,564.16	-68,164.72	0.20
00287YAJ8	ABBVIE INC SR UNSECURED 11/17 1.75					1.75	06 Nov 2017		
	170,000.000	Local		99.979912	169,965.85	100.297100	170,505.07	539.22	0.03
		Base		99.979912	169,965.85	100.297100	170,505.07	539.22	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.9	06 Nov 2022		
	140,000.000	Local		99.337429	139,072.40	97.431500	136,404.10	-2,668.30	0.02
		Base		99.337429	139,072.40	97.431500	136,404.10	-2,668.30	0.02

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00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	430,000.000	Local		99.830584	429,271.51	98.626700	424,094.81	-5,176.70	0.06
		Base		99.830584	429,271.51	98.626700	424,094.81	-5,176.70	0.06
00287YAR0	ABBVIE INC SR UNSECURED 05/35 4.5					4.5	14 May 2035		
	500,000.000	Local		98.423716	492,118.58	96.530500	482,652.50	-9,466.08	0.07
		Base		98.423716	492,118.58	96.530500	482,652.50	-9,466.08	0.07
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					1.0	01 Jul 2022		
	377,082.190	Local		99.513825	375,248.91	99.388900	374,777.84	-471.07	0.06
		Base		99.513825	375,248.91	99.388900	374,777.84	-471.07	0.05
00434NAA3	WILLIAMS PARTNERS/ACMP SR UNSECURED 05/23 4.875					4.875	15 May 2023		
	300,000.000	Local		100.830560	302,491.68	92.500000	277,500.00	-24,991.68	0.04
		Base		100.830560	302,491.68	92.500000	277,500.00	-24,991.68	0.04
00507UAR2	ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45					3.45	15 Mar 2022		
	190,000.000	Local		99.867995	189,749.19	98.853700	187,822.03	-1,927.16	0.03
		Base		99.867995	189,749.19	98.853700	187,822.03	-1,927.16	0.03
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	510,000.000	Local		101.240441	516,326.25	96.603900	492,679.89	-23,646.36	0.07
		Base		101.240441	516,326.25	96.603900	492,679.89	-23,646.36	0.07
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	110,000.000	Local		101.970955	112,168.05	92.006100	101,206.71	-10,961.34	0.01
		Base		101.970955	112,168.05	92.006100	101,206.71	-10,961.34	0.01
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	650,000.000	Local		98.921971	642,992.81	90.795400	590,170.10	-52,822.71	0.09
		Base		98.921971	642,992.81	90.795400	590,170.10	-52,822.71	0.08
00507VAC3	ACTIVISION BLIZZARD COMPANY GUAR 144A 09/21 5.625					5.625	15 Sep 2021		
	90,000.000	Local		100.502078	90,451.87	105.250000	94,725.00	4,273.13	0.01
		Base		100.502078	90,451.87	105.250000	94,725.00	4,273.13	0.01
00772BAD3	AERCAP IRELAND CAP LTD/A COMPANY GUAR 05/19 3.75					3.75	15 May 2019		
	790,000.000	Local		99.837059	788,712.77	98.250000	776,175.00	-12,537.77	0.11
		Base		99.837059	788,712.77	98.250000	776,175.00	-12,537.77	0.11

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01F0224A0	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.5	19 Oct 2030			
		2,100,000.000	Local	101.328125	2,127,890.63	101.946870	2,140,884.27	12,993.64	0.31
Original Face:		2,100,000.000	Base	101.328125	2,127,890.63	101.946870	2,140,884.27	12,993.64	0.30
01F0304A3	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	19 Oct 2030			
		10,200,000.000	Local	104.002168	10,608,221.18	104.132800	10,621,545.60	13,324.42	1.56
Original Face:		10,200,000.000	Base	104.002168	10,608,221.18	104.132800	10,621,545.60	13,324.42	1.50
01F0324A9	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	19 Oct 2030			
		4,000,000.000	Local	105.304688	4,212,187.50	105.625000	4,225,000.00	12,812.50	0.62
Original Face:		4,000,000.000	Base	105.304688	4,212,187.50	105.625000	4,225,000.00	12,812.50	0.60
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Oct 2045			
		10,000,000.000	Local	103.636719	10,363,671.90	104.315620	10,431,562.00	67,890.10	1.53
Original Face:		10,000,000.000	Base	103.636719	10,363,671.90	104.315620	10,431,562.00	67,890.10	1.47
01F0406A0	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	14 Oct 2045			
		5,400,000.000	Local	106.437500	5,747,625.01	106.668000	5,760,072.00	12,446.99	0.85
Original Face:		5,400,000.000	Base	106.437500	5,747,625.01	106.668000	5,760,072.00	12,446.99	0.81
01F0426A6	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	14 Oct 2045			
		1,500,000.000	Local	108.222917	1,623,343.76	108.401560	1,626,023.40	2,679.64	0.24
Original Face:		1,500,000.000	Base	108.222917	1,623,343.76	108.401560	1,626,023.40	2,679.64	0.23
01F0506A9	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	14 Oct 2045			
		700,000.000	Local	110.125000	770,875.00	110.181640	771,271.48	396.48	0.11
Original Face:		700,000.000	Base	110.125000	770,875.00	110.181640	771,271.48	396.48	0.11
01N0326A8	GNMA I TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	21 Oct 2045			
		1,000,000.000	Local	103.687500	1,036,875.00	104.642170	1,046,421.70	9,546.70	0.15
Original Face:		1,000,000.000	Base	103.687500	1,036,875.00	104.642170	1,046,421.70	9,546.70	0.15
02005NAJ9	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5				7.5	15 Sep 2020			
		232,000.000	Local	110.723879	256,879.40	113.500000	263,320.00	6,440.60	0.04
			Base	110.723879	256,879.40	113.500000	263,320.00	6,440.60	0.04
02154CAD5	ALTICE FINANCING SA SR SECURED 144A 02/23 6.625				6.625	15 Feb 2023			
		400,000.000	Local	100.936210	403,744.84	96.187500	384,750.00	-18,994.84	0.06
			Base	100.936210	403,744.84	96.187500	384,750.00	-18,994.84	0.05

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02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2					10.2	06 Feb 2039		
	310,000.000	Local		167.476919	519,178.45	161.640000	501,084.00	-18,094.45	0.07
		Base		167.476919	519,178.45	161.640000	501,084.00	-18,094.45	0.07
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.75	05 May 2021		
	340,000.000	Local		99.875526	339,576.79	108.961000	370,467.40	30,890.61	0.05
		Base		99.875526	339,576.79	108.961000	370,467.40	30,890.61	0.05
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.85	09 Aug 2022		
	430,000.000	Local		99.838509	429,305.59	97.702300	420,119.89	-9,185.70	0.06
		Base		99.838509	429,305.59	97.702300	420,119.89	-9,185.70	0.06
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375	31 Jan 2044		
	700,000.000	Local		112.720691	789,044.84	108.715100	761,005.70	-28,039.14	0.11
		Base		112.720691	789,044.84	108.715100	761,005.70	-28,039.14	0.11
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.95	05 Dec 2044		
	380,000.000	Local		98.523826	374,390.54	102.156000	388,192.80	13,802.26	0.06
		Base		98.523826	374,390.54	102.156000	388,192.80	13,802.26	0.05
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	10,000.000	Local		110.535100	11,053.51	112.200300	11,220.03	166.52	0.00
		Base		110.535100	11,053.51	112.200300	11,220.03	166.52	0.00
02364WAN5	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/17 5.625					5.625	15 Nov 2017		
	130,000.000	Local		99.308231	129,100.70	108.124000	140,561.20	11,460.50	0.02
		Base		99.308231	129,100.70	108.124000	140,561.20	11,460.50	0.02
02364WAV7	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5					5.0	30 Mar 2020		
	100,000.000	Local		99.670320	99,670.32	109.230000	109,230.00	9,559.68	0.02
		Base		99.670320	99,670.32	109.230000	109,230.00	9,559.68	0.02
02474RAB9	AMERICAN BLDRS + CONTRACTORS TERM LOAN B					1.0	16 Apr 2020		
	208,934.010	Local		99.878761	208,680.70	99.291700	207,454.13	-1,226.57	0.03
		Base		99.878761	208,680.70	99.291700	207,454.13	-1,226.57	0.03
025816AU3	AMERICAN EXPRESS CO SUBORDINATED 09/66 VAR					6.8	01 Sep 2066		
	120,000.000	Local		98.339200	118,007.04	101.125000	121,350.00	3,342.96	0.02
		Base		98.339200	118,007.04	101.125000	121,350.00	3,342.96	0.02

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026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	760,000.000	Local		99.659509	757,412.27	101.553200	771,804.32	14,392.05	0.11
		Base		99.659509	757,412.27	101.553200	771,804.32	14,392.05	0.11
02R0224A5	FHLMC TBA 15 YR 2.5 GOLD SINGLE FAMILY					2.5	19 Oct 2030		
	1,400,000.000	Local		101.327010	1,418,578.14	101.941490	1,427,180.86	8,602.72	0.21
	Original Face: 1,400,000.000	Base		101.327010	1,418,578.14	101.941490	1,427,180.86	8,602.72	0.20
02R0406A5	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY					4.0	14 Oct 2045		
	700,000.000	Local		105.828126	740,796.88	106.450370	745,152.59	4,355.71	0.11
	Original Face: 700,000.000	Base		105.828126	740,796.88	106.450370	745,152.59	4,355.71	0.11
031162BP4	AMGEN INC SR UNSECURED 05/43 5.375					5.375	15 May 2043		
	540,000.000	Local		109.672459	592,231.28	106.617600	575,735.04	-16,496.24	0.08
		Base		109.672459	592,231.28	106.617600	575,735.04	-16,496.24	0.08
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625	22 May 2024		
	80,000.000	Local		99.853188	79,882.55	100.293200	80,234.56	352.01	0.01
		Base		99.853188	79,882.55	100.293200	80,234.56	352.01	0.01
032511BH9	ANADARKO PETROLEUM CORP SR UNSECURED 09/17 6.375					6.375	15 Sep 2017		
	160,000.000	Local		105.211069	168,337.71	107.913000	172,660.80	4,323.09	0.03
		Base		105.211069	168,337.71	107.913000	172,660.80	4,323.09	0.02
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	300,000.000	Local		98.233157	294,699.47	88.949800	266,849.40	-27,850.07	0.04
		Base		98.233157	294,699.47	88.949800	266,849.40	-27,850.07	0.04
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375					5.375	15 Jan 2020		
	140,000.000	Local		99.681621	139,554.27	111.693100	156,370.34	16,816.07	0.02
		Base		99.681621	139,554.27	111.693100	156,370.34	16,816.07	0.02
03523TAV0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5					5.0	15 Apr 2020		
	60,000.000	Local		101.135883	60,681.53	110.693900	66,416.34	5,734.81	0.01
		Base		101.135883	60,681.53	110.693900	66,416.34	5,734.81	0.01
03523TBP2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5					2.5	15 Jul 2022		
	1,130,000.000	Local		97.744578	1,104,513.73	95.688400	1,081,278.92	-23,234.81	0.16
		Base		97.744578	1,104,513.73	95.688400	1,081,278.92	-23,234.81	0.15

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03674PAL7	ANTERO RESOURCES CORP COMPANY GUAR 11/21 5.375					5.375	01 Nov 2021		
	80,000.000	Local	101.103113	80,882.49	88.000000	70,400.00	-10,482.49	0.01	
		Base	101.103113	80,882.49	88.000000	70,400.00	-10,482.49	0.01	
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	200,000.000	Local	101.556035	203,112.07	106.621500	213,243.00	10,130.93	0.03	
		Base	101.556035	203,112.07	106.621500	213,243.00	10,130.93	0.03	
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	500,000.000	Local	100.214396	501,071.98	95.490000	477,450.00	-23,621.98	0.07	
		Base	100.214396	501,071.98	95.490000	477,450.00	-23,621.98	0.07	
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.25	15 Apr 2022		
	152,000.000	Local	99.655362	151,476.15	97.357700	147,983.70	-3,492.45	0.02	
		Base	99.655362	151,476.15	97.357700	147,983.70	-3,492.45	0.02	
039380AE0	ARCH COAL INC COMPANY GUAR 06/19 7					7.0	15 Jun 2019		
	260,000.000	Local	100.024138	260,062.76	7.500000	19,500.00	-240,562.76	0.00	
		Base	100.024138	260,062.76	7.500000	19,500.00	-240,562.76	0.00	
03938LAX2	ARCELORMITTAL SR UNSECURED 02/22 7					7.0	25 Feb 2022		
	110,000.000	Local	103.208073	113,528.88	91.000000	100,100.00	-13,428.88	0.01	
		Base	103.208073	113,528.88	91.000000	100,100.00	-13,428.88	0.01	
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125					6.125	01 Jun 2025		
	130,000.000	Local	95.303238	123,894.21	81.000000	105,300.00	-18,594.21	0.02	
		Base	95.303238	123,894.21	81.000000	105,300.00	-18,594.21	0.01	
03969AAD2	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 01/19 6.25					6.25	31 Jan 2019		
	230,000.000	Local	101.201913	232,764.40	99.500000	228,850.00	-3,914.40	0.03	
		Base	101.201913	232,764.40	99.500000	228,850.00	-3,914.40	0.03	
050095AM0	ATWOOD OCEANICS INC SR UNSECURED 02/20 6.5					6.5	01 Feb 2020		
	70,000.000	Local	102.280386	71,596.27	80.250000	56,175.00	-15,421.27	0.01	
		Base	102.280386	71,596.27	80.250000	56,175.00	-15,421.27	0.01	
05377RBD5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 1A A 144A					1.92	20 Sep 2019		
	100,000.000	Local	99.974400	99,974.40	100.368500	100,368.50	394.10	0.01	
	Original Face:	Base	99.974400	99,974.40	100.368500	100,368.50	394.10	0.01	

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05377RBF0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 2A A 144A				2.97	20 Feb 2020			
		150,000.000	Local	99.988373	149,982.56	102.976900	154,465.35	4,482.79	0.02
Original Face:		150,000.000	Base	99.988373	149,982.56	102.976900	154,465.35	4,482.79	0.02
05490QAA6	BCAP LLC TRUST BCAP 2015 RR6 1A1 144A				3.5	26 May 2037			
		0.000	Local	0.000000	-0.15	0.000000	0.00	0.15	0.00
			Base	0.000000	-0.15	0.000000	0.00	0.15	0.00
05490TAG7	BBCRE TRUST BBCR 2015 GTP D 144A				4.7146	10 Aug 2033			
		1,200,000.000	Local	93.563245	1,122,758.94	95.712730	1,148,552.76	25,793.82	0.17
Original Face:		1,200,000.000	Base	93.563245	1,122,758.94	95.712730	1,148,552.76	25,793.82	0.16
05526QAA4	BANC OF AMERICA MERRILL LYNCH BAMLL 2015 200P A 144A				3.218	14 Apr 2033			
		530,000.000	Local	102.924196	545,498.24	101.010000	535,353.00	-10,145.24	0.08
Original Face:		530,000.000	Base	102.924196	545,498.24	101.010000	535,353.00	-10,145.24	0.08
05544JCE8	BCAP LLC TRUST BCAP 2015 RR2 24A1 144A				0.407	28 Jul 2034			
		630,000.000	Local	95.437500	601,256.25	95.542430	601,917.31	661.06	0.09
Original Face:		630,000.000	Base	95.437500	601,256.25	95.542430	601,917.31	661.06	0.08
055451AL2	BHP BILLITON FIN USA LTD COMPANY GUAR 11/21 3.25				3.25	21 Nov 2021			
		840,000.000	Local	100.909760	847,641.98	101.205500	850,126.20	2,484.22	0.12
			Base	100.909760	847,641.98	101.205500	850,126.20	2,484.22	0.12
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.0	30 Sep 2043			
		200,000.000	Local	99.841760	199,683.52	101.145200	202,290.40	2,606.88	0.03
			Base	99.841760	199,683.52	101.145200	202,290.40	2,606.88	0.03
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561				3.561	01 Nov 2021			
		10,000.000	Local	100.000000	10,000.00	104.793400	10,479.34	479.34	0.00
			Base	100.000000	10,000.00	104.793400	10,479.34	479.34	0.00
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245				3.245	06 May 2022			
		10,000.000	Local	100.601600	10,060.16	100.643000	10,064.30	4.14	0.00
			Base	100.601600	10,060.16	100.643000	10,064.30	4.14	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506	17 Mar 2025			
		1,370,000.000	Local	99.969285	1,369,579.21	98.829900	1,353,969.63	-15,609.58	0.20
			Base	99.969285	1,369,579.21	98.829900	1,353,969.63	-15,609.58	0.19

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05567L7E1	BNP PARIBAS SR UNSECURED 09/17 2.375					2.375	14 Sep 2017		
	180,000.000	Local		100.391517	180,704.73	101.505800	182,710.44	2,005.71	0.03
		Base		100.391517	180,704.73	101.505800	182,710.44	2,005.71	0.03
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15					5.15	21 Jul 2024		
	800,000.000	Local		103.777108	830,216.86	101.638300	813,106.40	-17,110.46	0.12
		Base		103.777108	830,216.86	101.638300	813,106.40	-17,110.46	0.11
057224AY3	BAKER HUGHES INC SR UNSECURED 11/18 7.5					7.5	15 Nov 2018		
	340,000.000	Local		107.641918	365,982.52	115.993400	394,377.56	28,395.04	0.06
		Base		107.641918	365,982.52	115.993400	394,377.56	28,395.04	0.06
05946XYV9	BANC OF AMERICA FUNDING CORPOR BAFC 2005 F 2A1					2.902524	20 Sep 2035		
	361,420.080	Local		83.864184	303,102.00	75.780100	273,884.50	-29,217.50	0.04
Original Face:	2,385,647.960	Base		83.864184	303,102.00	75.780100	273,884.50	-29,217.50	0.04
05990QAG8	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R3 3A1 144A					0.9425	29 Apr 2047		
	721,267.130	Local		97.047362	699,970.72	97.856200	705,804.61	5,833.89	0.10
Original Face:	820,000.000	Base		97.047362	699,970.72	97.856200	705,804.61	5,833.89	0.10
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.5	01 Jan 2030		
	2,980,000.000	Local		100.000000	2,980,000.00	100.472315	2,994,074.99	14,074.99	0.44
Original Face:	2,980,000.000	Base		100.000000	2,980,000.00	100.472315	2,994,074.99	14,074.99	0.42
060505DP6	BANK OF AMERICA CORP SR UNSECURED 12/17 5.75					5.75	01 Dec 2017		
	30,000.000	Local		105.088400	31,526.52	108.094400	32,428.32	901.80	0.00
		Base		105.088400	31,526.52	108.094400	32,428.32	901.80	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	97.750000	381,225.00	-8,775.00	0.06
		Base		100.000000	390,000.00	97.750000	381,225.00	-8,775.00	0.05
06051GDX4	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65					5.65	01 May 2018		
	110,000.000	Local		107.275827	118,003.41	109.110700	120,021.77	2,018.36	0.02
		Base		107.275827	118,003.41	109.110700	120,021.77	2,018.36	0.02
06051GEC9	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625					5.625	01 Jul 2020		
	470,000.000	Local		101.609485	477,564.58	112.787500	530,101.25	52,536.67	0.08
		Base		101.609485	477,564.58	112.787500	530,101.25	52,536.67	0.07

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06051GEE5	BANK OF AMERICA CORP SR UNSECURED 01/21 5.875					5.875	05 Jan 2021		
	190,000.000	Local		103.683442	196,998.54	114.522700	217,593.13	20,594.59	0.03
		Base		103.683442	196,998.54	114.522700	217,593.13	20,594.59	0.03
06051GEH8	BANK OF AMERICA CORP SR UNSECURED 05/21 5					5.0	13 May 2021		
	340,000.000	Local		106.927659	363,554.04	110.188200	374,639.88	11,085.84	0.06
		Base		106.927659	363,554.04	110.188200	374,639.88	11,085.84	0.05
06051GEQ8	BANK OF AMERICA CORP SR UNSECURED 03/17 3.875					3.875	22 Mar 2017		
	80,000.000	Local		99.907850	79,926.28	103.309600	82,647.68	2,721.40	0.01
		Base		99.907850	79,926.28	103.309600	82,647.68	2,721.40	0.01
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	310,000.000	Local		98.095068	304,094.71	99.235400	307,629.74	3,535.03	0.05
		Base		98.095068	304,094.71	99.235400	307,629.74	3,535.03	0.04
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6					2.6	15 Jan 2019		
	220,000.000	Local		99.988977	219,975.75	101.016000	222,235.20	2,259.45	0.03
		Base		99.988977	219,975.75	101.016000	222,235.20	2,259.45	0.03
06051GFB0	BANK OF AMERICA CORP SR UNSECURED 01/24 4.125					4.125	22 Jan 2024		
	220,000.000	Local		101.224868	222,694.71	104.539200	229,986.24	7,291.53	0.03
		Base		101.224868	222,694.71	104.539200	229,986.24	7,291.53	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	510,000.000	Local		99.795141	508,955.22	105.308100	537,071.31	28,116.09	0.08
		Base		99.795141	508,955.22	105.308100	537,071.31	28,116.09	0.08
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.0	01 Apr 2024		
	290,000.000	Local		99.751428	289,279.14	102.930700	298,499.03	9,219.89	0.04
		Base		99.751428	289,279.14	102.930700	298,499.03	9,219.89	0.04
06051GFG9	BANK OF AMERICA CORP SR UNSECURED 04/44 4.875					4.875	01 Apr 2044		
	1,120,000.000	Local		107.508177	1,204,091.58	103.806600	1,162,633.92	-41,457.66	0.17
		Base		107.508177	1,204,091.58	103.806600	1,162,633.92	-41,457.66	0.16
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	2,210,000.000	Local		100.351078	2,217,758.83	99.928400	2,208,417.64	-9,341.19	0.32
		Base		100.351078	2,217,758.83	99.928400	2,208,417.64	-9,341.19	0.31

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06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875	01 Aug 2025		
	500,000.000	Local		99.821564	499,107.82	101.389100	506,945.50	7,837.68	0.07
		Base		99.821564	499,107.82	101.389100	506,945.50	7,837.68	0.07
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		
	300,000.000	Local		99.277410	297,832.23	103.899000	311,697.00	13,864.77	0.05
		Base		99.277410	297,832.23	103.899000	311,697.00	13,864.77	0.04
067901AB4	BARRICK GOLD CORP SR UNSECURED 04/19 6.95					6.95	01 Apr 2019		
	300,000.000	Local		113.697723	341,093.17	111.979700	335,939.10	-5,154.07	0.05
		Base		113.697723	341,093.17	111.979700	335,939.10	-5,154.07	0.05
067901AL2	BARRICK GOLD CORP SR UNSECURED 04/22 3.85					3.85	01 Apr 2022		
	210,000.000	Local		99.960500	209,917.05	91.346700	191,828.07	-18,088.98	0.03
		Base		99.960500	209,917.05	91.346700	191,828.07	-18,088.98	0.03
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1					4.1	01 May 2023		
	520,000.000	Local		97.828373	508,707.54	88.491100	460,153.72	-48,553.82	0.07
		Base		97.828373	508,707.54	88.491100	460,153.72	-48,553.82	0.06
06849RAF9	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4					4.4	30 May 2021		
	260,000.000	Local		100.545881	261,419.29	97.168700	252,638.62	-8,780.67	0.04
		Base		100.545881	261,419.29	97.168700	252,638.62	-8,780.67	0.04
07177MAE3	BAXALTA INC SR UNSECURED 144A 06/45 5.25					5.25	23 Jun 2045		
	230,000.000	Local		100.599735	231,379.39	100.934600	232,149.58	770.19	0.03
		Base		100.599735	231,379.39	100.934600	232,149.58	770.19	0.03
07387ADJ1	BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 6 3A1					2.713048	25 Aug 2035		
	275,515.200	Local		88.654757	244,257.33	90.164300	248,416.35	4,159.02	0.04
Original Face:	1,100,000.000	Base		88.654757	244,257.33	90.164300	248,416.35	4,159.02	0.04
073902RU4	BEAR STEARNS COS LLC SR UNSECURED 02/18 7.25					7.25	01 Feb 2018		
	300,000.000	Local		111.685790	335,057.37	111.954300	335,862.90	805.53	0.05
		Base		111.685790	335,057.37	111.954300	335,862.90	805.53	0.05
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	230,000.000	Local		104.081696	239,387.90	101.801900	234,144.37	-5,243.53	0.03
		Base		104.081696	239,387.90	101.801900	234,144.37	-5,243.53	0.03

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075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	80,000.000	Local		98.760088	79,008.07	100.083000	80,066.40	1,058.33	0.01
		Base		98.760088	79,008.07	100.083000	80,066.40	1,058.33	0.01
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375					4.375	10 Jun 2025		
	760,000.000	Local		99.520737	756,357.60	99.726300	757,919.88	1,562.28	0.11
		Base		99.520737	756,357.60	99.726300	757,919.88	1,562.28	0.11
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875	15 Feb 2020		
	370,000.000	Local		102.926511	380,828.09	112.528700	416,356.19	35,528.10	0.06
		Base		102.926511	380,828.09	112.528700	416,356.19	35,528.10	0.06
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625	07 Jan 2041		
	960,000.000	Local		92.851798	891,377.26	81.000000	777,600.00	-113,777.26	0.11
		Base		92.851798	891,377.26	81.000000	777,600.00	-113,777.26	0.11
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.0	27 Jan 2045		
	500,000.000	Local		83.593910	417,969.55	74.750000	373,750.00	-44,219.55	0.05
		Base		83.593910	417,969.55	74.750000	373,750.00	-44,219.55	0.05
10801XAF4	BRICKMAN GROUP LTD TERM LOAN					1.0	18 Dec 2020		
	149,242.420	Local		99.839134	149,002.34	98.458300	146,941.55	-2,060.79	0.02
		Base		99.839134	149,002.34	98.458300	146,941.55	-2,060.79	0.02
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.625					9.625	15 Dec 2030		
	270,000.000	Local		120.612563	325,653.92	149.117100	402,616.17	76,962.25	0.06
		Base		120.612563	325,653.92	149.117100	402,616.17	76,962.25	0.06
1248EPAS2	CCO HLDGS LLC/CAP CORP COMPANY GUAR 01/19 7					7.0	15 Jan 2019		
	171,000.000	Local		100.285152	171,487.61	102.000000	174,420.00	2,932.39	0.03
		Base		100.285152	171,487.61	102.000000	174,420.00	2,932.39	0.02
1248EPBG7	CCO HLDGS LLC/CAP CORP COMPANY GUAR 144A 05/25 5.375					5.375	01 May 2025		
	90,000.000	Local		100.000000	90,000.00	91.125000	82,012.50	-7,987.50	0.01
		Base		100.000000	90,000.00	91.125000	82,012.50	-7,987.50	0.01
12513XAG7	CD COMMERCIAL MORTGAGE TRUST CD 2006 CD2 AM					5.534492	15 Jan 2046		
	50,000.000	Local		107.559220	53,779.61	100.689800	50,344.90	-3,434.71	0.01
Original Face:	50,000.000	Base		107.559220	53,779.61	100.689800	50,344.90	-3,434.71	0.01

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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
125581GP7	CIT GROUP INC SR UNSECURED 08/17 4.25					4.25	15 Aug 2017		
	10,000.000	Local		100.000000	10,000.00	101.250000	10,125.00	125.00	0.00
		Base		100.000000	10,000.00	101.250000	10,125.00	125.00	0.00
125581GR3	CIT GROUP INC SR UNSECURED 08/23 5					5.0	01 Aug 2023		
	350,000.000	Local		99.378774	347,825.71	99.375000	347,812.50	-13.21	0.05
		Base		99.378774	347,825.71	99.375000	347,812.50	-13.21	0.05
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.3	10 Oct 2046		
	70,000.000	Local		102.820371	71,974.26	108.201300	75,740.91	3,766.65	0.01
Original Face:	70,000.000	Base		102.820371	71,974.26	108.201300	75,740.91	3,766.65	0.01
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762	10 Oct 2046		
	30,000.000	Local		102.822733	30,846.82	108.550000	32,565.00	1,718.18	0.00
Original Face:	30,000.000	Base		102.822733	30,846.82	108.550000	32,565.00	1,718.18	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.254074	10 Oct 2046		
	10,000.000	Local		101.289600	10,128.96	106.164100	10,616.41	487.45	0.00
Original Face:	10,000.000	Base		101.289600	10,128.96	106.164100	10,616.41	487.45	0.00
12592AAF3	COMM MORTGAGE TRUST COMM 2014 SAVA D 144A					3.307	15 Jun 2034		
	330,000.000	Local		100.000000	330,000.00	99.278600	327,619.38	-2,380.62	0.05
Original Face:	330,000.000	Base		100.000000	330,000.00	99.278600	327,619.38	-2,380.62	0.05
12624PAE5	COMM MORTGAGE TRUST COMM 2012 CR3 A3					2.822	15 Oct 2045		
	20,000.000	Local		102.026800	20,405.36	101.253500	20,250.70	-154.66	0.00
Original Face:	20,000.000	Base		102.026800	20,405.36	101.253500	20,250.70	-154.66	0.00
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					2.308798	15 Oct 2045		
	3,501,516.280	Local		9.972269	349,180.61	9.961300	348,796.54	-384.07	0.05
Original Face:	3,700,000.000	Base		9.972269	349,180.61	9.961300	348,796.54	-384.07	0.05
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035	10 Feb 2048		
	240,000.000	Local		102.939704	247,055.29	100.348300	240,835.92	-6,219.37	0.04
Original Face:	240,000.000	Base		102.939704	247,055.29	100.348300	240,835.92	-6,219.37	0.03
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.49877	10 Feb 2048		
	70,000.000	Local		101.255671	70,878.97	97.569300	68,298.51	-2,580.46	0.01
Original Face:	70,000.000	Base		101.255671	70,878.97	97.569300	68,298.51	-2,580.46	0.01

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126307AF4	CSC HOLDINGS LLC SR UNSECURED 11/21 6.75				6.75	15 Nov 2021			
		310,000.000	Local 106.434435	329,946.75	89.500000	277,450.00	-52,496.75		0.04
			Base 106.434435	329,946.75	89.500000	277,450.00	-52,496.75		0.04
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.5	05 May 2025			
		1,180,000.000	Local 98.913504	1,167,179.35	95.164700	1,122,943.46	-44,235.89		0.17
			Base 98.913504	1,167,179.35	95.164700	1,122,943.46	-44,235.89		0.16
12649AAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A				3.953	15 Sep 2037			
		610,000.000	Local 102.868303	627,496.65	105.881390	645,876.48	18,379.83		0.09
Original Face:		610,000.000	Base 102.868303	627,496.65	105.881390	645,876.48	18,379.83		0.09
12649WAE1	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 3R 2A1 144A				0.3805	29 Jan 2037			
		1,561,278.450	Local 96.092779	1,500,275.85	94.886037	1,481,435.25	-18,840.60		0.22
Original Face:		1,670,000.000	Base 96.092779	1,500,275.85	94.886037	1,481,435.25	-18,840.60		0.21
12650NAE7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 8R 2A1 144A				4.5	27 Jun 2036			
		1,160,000.000	Local 99.625394	1,155,654.57	99.620900	1,155,602.44	-52.13		0.17
Original Face:		1,160,000.000	Base 99.625394	1,155,654.57	99.620900	1,155,602.44	-52.13		0.16
126650BX7	CVS HEALTH CORP SR UNSECURED 05/41 5.75				5.75	15 May 2041			
		140,000.000	Local 109.681893	153,554.65	115.502600	161,703.64	8,148.99		0.02
			Base 109.681893	153,554.65	115.502600	161,703.64	8,148.99		0.02
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.75	01 Dec 2022			
		330,000.000	Local 99.463539	328,229.68	98.356800	324,577.44	-3,652.24		0.05
			Base 99.463539	328,229.68	98.356800	324,577.44	-3,652.24		0.05
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4				4.0	05 Dec 2023			
		100,000.000	Local 99.867860	99,867.86	105.946300	105,946.30	6,078.44		0.02
			Base 99.867860	99,867.86	105.946300	105,946.30	6,078.44		0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875	20 Jul 2025			
		260,000.000	Local 99.010423	257,427.10	103.080800	268,010.08	10,582.98		0.04
			Base 99.010423	257,427.10	103.080800	268,010.08	10,582.98		0.04
126650CM0	CVS HEALTH CORP SR UNSECURED 07/35 4.875				4.875	20 Jul 2035			
		310,000.000	Local 98.452165	305,201.71	104.927100	325,274.01	20,072.30		0.05
			Base 98.452165	305,201.71	104.927100	325,274.01	20,072.30		0.05

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126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	680,000.000	Local		102.319790	695,774.57	107.495300	730,968.04	35,193.47	0.11
		Base		102.319790	695,774.57	107.495300	730,968.04	35,193.47	0.10
12667GZ30	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 38 A3					0.5439	25 Sep 2035		
	420,111.220	Local		81.923327	344,169.09	86.693300	364,208.28	20,039.19	0.05
	Original Face: 2,400,000.000	Base		81.923327	344,169.09	86.693300	364,208.28	20,039.19	0.05
13057QAF4	CALIFORNIA RESOURCES CRP COMPANY GUAR 11/24 6					6.0	15 Nov 2024		
	2,060,000.000	Local		102.324739	2,107,889.63	59.562500	1,226,987.50	-880,902.13	0.18
		Base		102.324739	2,107,889.63	59.562500	1,226,987.50	-880,902.13	0.17
131347BY1	CALPINE CORP SR SECURED 144A 01/23 7.875					7.875	15 Jan 2023		
	122,000.000	Local		105.439590	128,636.30	106.750000	130,235.00	1,598.70	0.02
		Base		105.439590	128,636.30	106.750000	130,235.00	1,598.70	0.02
131347CC8	CALPINE CORP SR SECURED 144A 01/24 5.875					5.875	15 Jan 2024		
	160,000.000	Local		103.576369	165,722.19	103.000000	164,800.00	-922.19	0.02
		Base		103.576369	165,722.19	103.000000	164,800.00	-922.19	0.02
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25					5.25	15 Aug 2043		
	150,000.000	Local		102.534867	153,802.30	101.730600	152,595.90	-1,206.40	0.02
		Base		102.534867	153,802.30	101.730600	152,595.90	-1,206.40	0.02
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625					3.625	15 May 2024		
	300,000.000	Local		99.652060	298,956.18	99.566100	298,698.30	-257.88	0.04
		Base		99.652060	298,956.18	99.566100	298,698.30	-257.88	0.04
151020AR5	CELGENE CORP SR UNSECURED 08/22 3.55					3.55	15 Aug 2022		
	70,000.000	Local		99.733671	69,813.57	101.509300	71,056.51	1,242.94	0.01
		Base		99.733671	69,813.57	101.509300	71,056.51	1,242.94	0.01
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	970,000.000	Local		99.063655	960,917.45	100.018600	970,180.42	9,262.97	0.14
		Base		99.063655	960,917.45	100.018600	970,180.42	9,262.97	0.14
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	810,000.000	Local		99.891401	809,120.35	99.189800	803,437.38	-5,682.97	0.12
		Base		99.891401	809,120.35	99.189800	803,437.38	-5,682.97	0.11

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151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75					4.75	11 Jan 2022		
	120,000.000	Local		100.629925	120,755.91	101.578900	121,894.68	1,138.77	0.02
		Base		100.629925	120,755.91	101.578900	121,894.68	1,138.77	0.02
156700AN6	CENTURYLINK INC SR UNSECURED 09/19 6.15					6.15	15 Sep 2019		
	150,000.000	Local		106.764460	160,146.69	99.500000	149,250.00	-10,896.69	0.02
		Base		106.764460	160,146.69	99.500000	149,250.00	-10,896.69	0.02
156700AS5	CENTURYLINK INC SR UNSECURED 03/22 5.8					5.8	15 Mar 2022		
	220,000.000	Local		97.793627	215,145.98	85.500000	188,100.00	-27,045.98	0.03
		Base		97.793627	215,145.98	85.500000	188,100.00	-27,045.98	0.03
156700AW6	CENTURYLINK INC SR UNSECURED 04/20 5.625					5.625	01 Apr 2020		
	90,000.000	Local		103.378600	93,040.74	93.062000	83,755.80	-9,284.94	0.01
		Base		103.378600	93,040.74	93.062000	83,755.80	-9,284.94	0.01
156700AY2	CENTURYLINK INC SR UNSECURED 144A 04/25 5.625					5.625	01 Apr 2025		
	60,000.000	Local		100.000000	60,000.00	79.500000	47,700.00	-12,300.00	0.01
		Base		100.000000	60,000.00	79.500000	47,700.00	-12,300.00	0.01
161175AN4	CCO SAFARI II LLC SR SECURED 144A 10/35 6.384					6.384	23 Oct 2035		
	60,000.000	Local		100.000000	60,000.00	101.174700	60,704.82	704.82	0.01
		Base		100.000000	60,000.00	101.174700	60,704.82	704.82	0.01
161175AP9	CCO SAFARI II LLC SR SECURED 144A 10/45 6.484					6.484	23 Oct 2045		
	520,000.000	Local		101.199006	526,234.83	100.885000	524,602.00	-1,632.83	0.08
		Base		101.199006	526,234.83	100.885000	524,602.00	-1,632.83	0.07
165167BS5	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/17 6.5					6.5	15 Aug 2017		
	15,000.000	Local		98.715733	14,807.36	90.250000	13,537.50	-1,269.86	0.00
		Base		98.715733	14,807.36	90.250000	13,537.50	-1,269.86	0.00
165167BU0	CHESAPEAKE ENERGY CORP COMPANY GUAR 11/20 6.875					6.875	15 Nov 2020		
	160,000.000	Local		100.939794	161,503.67	73.500000	117,600.00	-43,903.67	0.02
		Base		100.939794	161,503.67	73.500000	117,600.00	-43,903.67	0.02
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	130,000.000	Local		86.162946	112,011.83	69.687500	90,593.75	-21,418.08	0.01
		Base		86.162946	112,011.83	69.687500	90,593.75	-21,418.08	0.01

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16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.4439	25 Aug 2035		
	817,293.620	Local		90.615899	740,597.96	91.526200	748,037.79	7,439.83	0.11
Original Face:	21,100,000.000	Base		90.615899	740,597.96	91.526200	748,037.79	7,439.83	0.11
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	40,000.000	Local		116.149150	46,459.66	118.279200	47,311.68	852.02	0.01
		Base		116.149150	46,459.66	118.279200	47,311.68	852.02	0.01
172967EM9	CITIGROUP INC SR UNSECURED 11/17 6.125					6.125	21 Nov 2017		
	800,000.000	Local		100.916519	807,332.15	109.004700	872,037.60	64,705.45	0.13
		Base		100.916519	807,332.15	109.004700	872,037.60	64,705.45	0.12
172967GD7	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	31 Dec 2049		
	110,000.000	Local		100.000000	110,000.00	97.062500	106,768.75	-3,231.25	0.02
		Base		100.000000	110,000.00	97.062500	106,768.75	-3,231.25	0.02
172967GF2	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.9	29 Dec 2049		
	60,000.000	Local		100.000000	60,000.00	97.500000	58,500.00	-1,500.00	0.01
		Base		100.000000	60,000.00	97.500000	58,500.00	-1,500.00	0.01
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
	50,000.000	Local		103.008420	51,504.21	101.941600	50,970.80	-533.41	0.01
		Base		103.008420	51,504.21	101.941600	50,970.80	-533.41	0.01
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.35	31 Dec 2049		
	110,000.000	Local		100.000000	110,000.00	93.250000	102,575.00	-7,425.00	0.02
		Base		100.000000	110,000.00	93.250000	102,575.00	-7,425.00	0.01
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675	13 Sep 2043		
	210,000.000	Local		110.464443	231,975.33	122.452400	257,150.04	25,174.71	0.04
		Base		110.464443	231,975.33	122.452400	257,150.04	25,174.71	0.04
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	1,540,000.000	Local		107.814176	1,660,338.31	108.768400	1,675,033.36	14,695.05	0.25
		Base		107.814176	1,660,338.31	108.768400	1,675,033.36	14,695.05	0.24
172967HD6	CITIGROUP INC SR UNSECURED 10/23 3.875					3.875	25 Oct 2023		
	70,000.000	Local		102.533643	71,773.55	103.116700	72,181.69	408.14	0.01
		Base		102.533643	71,773.55	103.116700	72,181.69	408.14	0.01

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172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	190,000.000	Local		99.895932	189,802.27	96.215000	182,808.50	-6,993.77	0.03
		Base		99.895932	189,802.27	96.215000	182,808.50	-6,993.77	0.03
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		
	1,530,000.000	Local		107.487663	1,644,561.24	104.050900	1,591,978.77	-52,582.47	0.23
		Base		107.487663	1,644,561.24	104.050900	1,591,978.77	-52,582.47	0.22
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	790,000.000	Local		100.000000	790,000.00	94.250000	744,575.00	-45,425.00	0.11
		Base		100.000000	790,000.00	94.250000	744,575.00	-45,425.00	0.10
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4					4.4	10 Jun 2025		
	650,000.000	Local		99.711560	648,125.14	100.573500	653,727.75	5,602.61	0.10
		Base		99.711560	648,125.14	100.573500	653,727.75	5,602.61	0.09
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	1,280,000.000	Local		100.279918	1,283,582.95	99.744600	1,276,730.88	-6,852.07	0.19
		Base		100.279918	1,283,582.95	99.744600	1,276,730.88	-6,852.07	0.18
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	530,000.000	Local		99.540160	527,562.85	99.460700	527,141.71	-421.14	0.08
		Base		99.540160	527,562.85	99.460700	527,141.71	-421.14	0.07
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					2.11738	25 Aug 2035		
	183,072.040	Local		79.513447	145,566.89	81.657900	149,492.78	3,925.89	0.02
	Original Face:	690,000.000	Base	79.513447	145,566.89	81.657900	149,492.78	3,925.89	0.02
17322FAA9	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 388G A 144A					0.95655	15 Jun 2033		
	300,000.000	Local		99.698007	299,094.02	99.262500	297,787.50	-1,306.52	0.04
	Original Face:	300,000.000	Base	99.698007	299,094.02	99.262500	297,787.50	-1,306.52	0.04
17322YAF7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC25 AS					4.017	10 Oct 2047		
	210,000.000	Local		102.908790	216,108.46	103.902300	218,194.83	2,086.37	0.03
	Original Face:	210,000.000	Base	102.908790	216,108.46	103.902300	218,194.83	2,086.37	0.03
17323CAK3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 B					3.772	10 Feb 2048		
	110,000.000	Local		102.934282	113,227.71	99.198500	109,118.35	-4,109.36	0.02
	Original Face:	110,000.000	Base	102.934282	113,227.71	99.198500	109,118.35	-4,109.36	0.02

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.11	10 Apr 2048		
	380,000.000	Local		82.483208	313,436.19	74.072600	281,475.88	-31,960.31	0.04
Original Face:	380,000.000	Base		82.483208	313,436.19	74.072600	281,475.88	-31,960.31	0.04
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	700,000.000	Local		105.555853	738,890.97	93.500000	654,500.00	-84,390.97	0.10
		Base		105.555853	738,890.97	93.500000	654,500.00	-84,390.97	0.09
19624NAC9	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL2 B 144A					2.653	10 Nov 2031		
	450,000.000	Local		100.000000	450,000.00	100.100000	450,450.00	450.00	0.07
Original Face:	450,000.000	Base		100.000000	450,000.00	100.100000	450,450.00	450.00	0.06
20030NAK7	COMCAST CORP COMPANY GUAR 11/35 6.5					6.5	15 Nov 2035		
	210,000.000	Local		117.659233	247,084.39	127.280600	267,289.26	20,204.87	0.04
		Base		117.659233	247,084.39	127.280600	267,289.26	20,204.87	0.04
20030NAU5	COMCAST CORP COMPANY GUAR 11/17 6.3					6.3	15 Nov 2017		
	330,000.000	Local		104.878803	346,100.05	110.247600	363,817.08	17,717.03	0.05
		Base		104.878803	346,100.05	110.247600	363,817.08	17,717.03	0.05
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95					6.95	15 Aug 2037		
	50,000.000	Local		124.164540	62,082.27	131.620300	65,810.15	3,727.88	0.01
		Base		124.164540	62,082.27	131.620300	65,810.15	3,727.88	0.01
20030NAY7	COMCAST CORP COMPANY GUAR 07/39 6.55					6.55	01 Jul 2039		
	90,000.000	Local		119.949289	107,954.36	126.971300	114,274.17	6,319.81	0.02
		Base		119.949289	107,954.36	126.971300	114,274.17	6,319.81	0.02
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.25	15 Jan 2033		
	90,000.000	Local		107.690311	96,921.28	99.385900	89,447.31	-7,473.97	0.01
		Base		107.690311	96,921.28	99.385900	89,447.31	-7,473.97	0.01
20030NBL4	COMCAST CORP COMPANY GUAR 02/25 3.375					3.375	15 Feb 2025		
	640,000.000	Local		103.942297	665,230.70	100.980100	646,272.64	-18,958.06	0.10
		Base		103.942297	665,230.70	100.980100	646,272.64	-18,958.06	0.09
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.2	15 Aug 2034		
	130,000.000	Local		100.748615	130,973.20	98.637600	128,228.88	-2,744.32	0.02
		Base		100.748615	130,973.20	98.637600	128,228.88	-2,744.32	0.02

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20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375	15 Aug 2025			
		390,000.000	Local	99.878615	389,526.60	100.769100	392,999.49	3,472.89	0.06
			Base	99.878615	389,526.60	100.769100	392,999.49	3,472.89	0.06
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5				5.0	15 Oct 2019			
		170,000.000	Local	100.618741	171,051.86	110.551100	187,936.87	16,885.01	0.03
			Base	100.618741	171,051.86	110.551100	187,936.87	16,885.01	0.03
20453KAA3	COMPASS BANK SUBORDINATED 04/25 3.875				3.875	10 Apr 2025			
		500,000.000	Local	96.704722	483,523.61	93.220000	466,100.00	-17,423.61	0.07
			Base	96.704722	483,523.61	93.220000	466,100.00	-17,423.61	0.07
20605PAC5	CONCHO RESOURCES INC COMPANY GUAR 01/22 6.5				6.5	15 Jan 2022			
		98,000.000	Local	100.000000	98,000.00	98.500000	96,530.00	-1,470.00	0.01
			Base	100.000000	98,000.00	98.500000	96,530.00	-1,470.00	0.01
20605PAD3	CONCHO RESOURCES INC COMPANY GUAR 10/22 5.5				5.5	01 Oct 2022			
		40,000.000	Local	100.307375	40,122.95	95.250000	38,100.00	-2,022.95	0.01
			Base	100.307375	40,122.95	95.250000	38,100.00	-2,022.95	0.01
20605PAE1	CONCHO RESOURCES INC COMPANY GUAR 04/23 5.5				5.5	01 Apr 2023			
		70,000.000	Local	99.289057	69,502.34	95.250000	66,675.00	-2,827.34	0.01
			Base	99.289057	69,502.34	95.250000	66,675.00	-2,827.34	0.01
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.95	15 Apr 2029			
		170,000.000	Local	110.183735	187,312.35	123.901500	210,632.55	23,320.20	0.03
			Base	110.183735	187,312.35	123.901500	210,632.55	23,320.20	0.03
20902CAL4	CONSOLIDATED CONTAINER CO LLC TERM LOAN				1.0	03 Jul 2019			
		195,959.600	Local	100.356773	196,658.73	93.500000	183,222.23	-13,436.50	0.03
			Base	100.356773	196,658.73	93.500000	183,222.23	-13,436.50	0.03
21036PAH1	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 6				6.0	01 May 2022			
		50,000.000	Local	109.126600	54,563.30	109.250000	54,625.00	61.70	0.01
			Base	109.126600	54,563.30	109.250000	54,625.00	61.70	0.01
21036PAL2	CONSTELLATION BRANDS INC COMPANY GUAR 05/23 4.25				4.25	01 May 2023			
		40,000.000	Local	99.094550	39,637.82	99.625000	39,850.00	212.18	0.01
			Base	99.094550	39,637.82	99.625000	39,850.00	212.18	0.01

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21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983	19 Oct 2023		
	525,531.660	Local		110.516862	580,801.10	110.500000	580,712.48	-88.62	0.09
		Base		110.516862	580,801.10	110.500000	580,712.48	-88.62	0.08
212015AH4	CONTINENTAL RESOURCES COMPANY GUAR 09/22 5					5.0	15 Sep 2022		
	20,000.000	Local		101.560650	20,312.13	87.500000	17,500.00	-2,812.13	0.00
		Base		101.560650	20,312.13	87.500000	17,500.00	-2,812.13	0.00
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.5	15 Apr 2023		
	70,000.000	Local		98.815600	69,170.92	86.837600	60,786.32	-8,384.60	0.01
		Base		98.815600	69,170.92	86.837600	60,786.32	-8,384.60	0.01
21684AAA4	RABOBANK NEDERLAND COMPANY GUAR 12/23 4.625					4.625	01 Dec 2023		
	1,410,000.000	Local		102.950023	1,451,595.33	103.319200	1,456,800.72	5,205.39	0.21
		Base		102.950023	1,451,595.33	103.319200	1,456,800.72	5,205.39	0.21
21684AAC0	RABOBANK NEDERLAND BANK GUARANT 08/25 4.375					4.375	04 Aug 2025		
	560,000.000	Local		99.849934	559,159.63	100.071700	560,401.52	1,241.89	0.08
		Base		99.849934	559,159.63	100.071700	560,401.52	1,241.89	0.08
21684AAD8	RABOBANK NEDERLAND BANK GUARANT 08/45 5.25					5.25	04 Aug 2045		
	270,000.000	Local		101.867704	275,042.80	101.199200	273,237.84	-1,804.96	0.04
		Base		101.867704	275,042.80	101.199200	273,237.84	-1,804.96	0.04
21686CAD2	RABOBANK NEDERLAND COMPANY GUAR 01/17 3.375					3.375	19 Jan 2017		
	250,000.000	Local		102.436144	256,090.36	102.774200	256,935.50	845.14	0.04
		Base		102.436144	256,090.36	102.774200	256,935.50	845.14	0.04
21H0326A3	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	21 Oct 2045		
	1,000,000.000	Local		103.796875	1,037,968.75	104.777320	1,047,773.20	9,804.45	0.15
	Original Face:	1,000,000.000	Base	103.796875	1,037,968.75	104.777320	1,047,773.20	9,804.45	0.15
21H0426A2	GNMA II TBA 30 YR 4.5 JUMBOS					4.5	21 Oct 2045		
	2,000,000.000	Local		107.218750	2,144,375.00	107.421900	2,148,438.00	4,063.00	0.32
	Original Face:	2,000,000.000	Base	107.218750	2,144,375.00	107.421900	2,148,438.00	4,063.00	0.30
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR					8.375	29 Oct 2049		
	460,000.000	Local		100.639015	462,939.47	113.520000	522,192.00	59,252.53	0.08
		Base		100.639015	462,939.47	113.520000	522,192.00	59,252.53	0.07

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225313AF2	CREDIT AGRICOLE SA SUBORDINATED 144A 03/25 4.375					4.375	17 Mar 2025		
	500,000.000	Local		98.759662	493,798.31	96.563200	482,816.00	-10,982.31	0.07
		Base		98.759662	493,798.31	96.563200	482,816.00	-10,982.31	0.07
225433AE1	CRED SUIS GP FUN LTD COMPANY GUAR 144A 05/45 4.875					4.875	15 May 2045		
	780,000.000	Local		99.235881	774,039.87	97.994800	764,359.44	-9,680.43	0.11
		Base		99.235881	774,039.87	97.994800	764,359.44	-9,680.43	0.11
22545YAF8	CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C2 AM					5.615	15 Jan 2049		
	92,000.000	Local		110.870424	102,000.79	104.946800	96,551.06	-5,449.73	0.01
Original Face:	92,000.000	Base		110.870424	102,000.79	104.946800	96,551.06	-5,449.73	0.01
22944KAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2014 CIM1 A1 144A					1.9494	25 Jan 2058		
	1,983,569.200	Local		99.510172	1,973,853.13	99.371000	1,971,092.55	-2,760.58	0.29
Original Face:	2,364,000.000	Base		99.510172	1,973,853.13	99.371000	1,971,092.55	-2,760.58	0.28
23245PAA9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA22 A1					0.3539	25 Feb 2047		
	491,684.080	Local		69.917810	343,774.74	83.125200	408,713.37	64,938.63	0.06
Original Face:	1,300,000.000	Base		69.917810	343,774.74	83.125200	408,713.37	64,938.63	0.06
233851AH7	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/16 2.625					2.625	15 Sep 2016		
	280,000.000	Local		99.868775	279,632.57	101.127500	283,157.00	3,524.43	0.04
		Base		99.868775	279,632.57	101.127500	283,157.00	3,524.43	0.04
23918KAQ1	DAVITA HEALTHCARE PARTNE COMPANY GUAR 07/24 5.125					5.125	15 Jul 2024		
	290,000.000	Local		100.167079	290,484.53	98.200000	284,780.00	-5,704.53	0.04
		Base		100.167079	290,484.53	98.200000	284,780.00	-5,704.53	0.04
23918KAR9	DAVITA HEALTHCARE PARTNE COMPANY GUAR 05/25 5					5.0	01 May 2025		
	290,000.000	Local		100.032866	290,095.31	96.000000	278,400.00	-11,695.31	0.04
		Base		100.032866	290,095.31	96.000000	278,400.00	-11,695.31	0.04
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
	80,000.000	Local		100.079325	80,063.46	101.629500	81,303.60	1,240.14	0.01
		Base		100.079325	80,063.46	101.629500	81,303.60	1,240.14	0.01
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
	50,000.000	Local		96.384960	48,192.48	98.686800	49,343.40	1,150.92	0.01
		Base		96.384960	48,192.48	98.686800	49,343.40	1,150.92	0.01

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247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821	10 Feb 2024		
	581,120.390	Local		116.354585	676,160.22	116.000000	674,099.65	-2,060.57	0.10
		Base		116.354585	676,160.22	116.000000	674,099.65	-2,060.57	0.09
25156PAH6	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 03/16 5.75					5.75	23 Mar 2016		
	195,000.000	Local		100.387785	195,756.18	102.282900	199,451.66	3,695.48	0.03
		Base		100.387785	195,756.18	102.282900	199,451.66	3,695.48	0.03
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95					7.95	15 Apr 2032		
	170,000.000	Local		118.409547	201,296.23	122.914600	208,954.82	7,658.59	0.03
		Base		118.409547	201,296.23	122.914600	208,954.82	7,658.59	0.03
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25					3.25	15 May 2022		
	50,000.000	Local		99.586660	49,793.33	96.026200	48,013.10	-1,780.23	0.01
		Base		99.586660	49,793.33	96.026200	48,013.10	-1,780.23	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	990,000.000	Local		99.022420	980,321.96	90.601700	896,956.83	-83,365.13	0.13
		Base		99.022420	980,321.96	90.601700	896,956.83	-83,365.13	0.13
25243YAP4	DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828					4.828	15 Jul 2020		
	550,000.000	Local		101.978995	560,884.47	111.055800	610,806.90	49,922.43	0.09
		Base		101.978995	560,884.47	111.055800	610,806.90	49,922.43	0.09
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875					5.875	15 Jul 2022		
	320,000.000	Local		101.814022	325,804.87	88.500000	283,200.00	-42,604.87	0.04
		Base		101.814022	325,804.87	88.500000	283,200.00	-42,604.87	0.04
25470XAQ8	DISH DBS CORP COMPANY GUAR 05/20 5.125					5.125	01 May 2020		
	110,000.000	Local		102.525973	112,778.57	93.750000	103,125.00	-9,653.57	0.02
		Base		102.525973	112,778.57	93.750000	103,125.00	-9,653.57	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	670,000.000	Local		98.257239	658,323.50	84.937500	569,081.25	-89,242.25	0.08
		Base		98.257239	658,323.50	84.937500	569,081.25	-89,242.25	0.08
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.3	15 Feb 2040		
	210,000.000	Local		103.085271	216,479.07	118.444900	248,734.29	32,255.22	0.04
		Base		103.085271	216,479.07	118.444900	248,734.29	32,255.22	0.04

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26885KAL4	EQTY MORTGAGE TRUST EQTY 2014 INNS D 144A				2.55	08 May 2031			
		230,000.000	Local	100.000000	230,000.00	98.065520	225,550.70	-4,449.30	0.03
Original Face:		230,000.000	Base	100.000000	230,000.00	98.065520	225,550.70	-4,449.30	0.03
269871AB5	EAGLE SPINCO INC COMPANY GUAR 02/21 4.625				4.625	15 Feb 2021			
		640,000.000	Local	97.483934	623,897.18	84.627000	541,612.80	-82,284.38	0.08
			Base	97.483934	623,897.18	84.627000	541,612.80	-82,284.38	0.08
278062AB0	EATON CORP COMPANY GUAR 11/17 1.5				1.5	02 Nov 2017			
		100,000.000	Local	99.792930	99,792.93	99.888600	99,888.60	95.67	0.01
			Base	99.792930	99,792.93	99.888600	99,888.60	95.67	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.75	02 Nov 2022			
		600,000.000	Local	98.488007	590,928.04	97.322600	583,935.60	-6,992.44	0.09
			Base	98.488007	590,928.04	97.322600	583,935.60	-6,992.44	0.08
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.15	02 Nov 2042			
		110,000.000	Local	100.748036	110,822.84	92.311100	101,542.21	-9,280.63	0.01
			Base	100.748036	110,822.84	92.311100	101,542.21	-9,280.63	0.01
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35				4.35	08 Dec 2021			
		90,000.000	Local	101.665578	91,499.02	108.212400	97,391.16	5,892.14	0.01
			Base	101.665578	91,499.02	108.212400	97,391.16	5,892.14	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875	28 May 2045			
		240,000.000	Local	99.346613	238,431.87	76.250000	183,000.00	-55,431.87	0.03
			Base	99.346613	238,431.87	76.250000	183,000.00	-55,431.87	0.03
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375				5.375	26 Jun 2026			
		730,000.000	Local	99.340029	725,182.21	87.250000	636,925.00	-88,257.21	0.09
			Base	99.340029	725,182.21	87.250000	636,925.00	-88,257.21	0.09
28336LBQ1	KINDER MORGAN INC/DELAWA COMPANY GUAR 06/17 7				7.0	15 Jun 2017			
		130,000.000	Local	100.278769	130,362.40	106.603500	138,584.55	8,222.15	0.02
			Base	100.278769	130,362.40	106.603500	138,584.55	8,222.15	0.02
28336LBR9	KINDER MORGAN INC/DELAWA COMPANY GUAR 06/18 7.25				7.25	01 Jun 2018			
		60,000.000	Local	109.475683	65,685.41	110.548400	66,329.04	643.63	0.01
			Base	109.475683	65,685.41	110.548400	66,329.04	643.63	0.01

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29256PAF1	ENCORE CREDIT RECEIVABLES TRUS ECR 2005 3 M2				0.6839	25 Oct 2035			
		500,000.000	Local	96.541648	482,708.24	97.931900	489,659.50	6,951.26	0.07
Original Face:		500,000.000	Base	96.541648	482,708.24	97.931900	489,659.50	6,951.26	0.07
29271NAB6	ENERGY FUTURE INTERMEDIATE HL TERM LOAN				4.25	19 Jun 2016			
		1,270,000.000	Local	99.833207	1,267,881.73	99.625000	1,265,237.50	-2,644.23	0.19
			Base	99.833207	1,267,881.73	99.625000	1,265,237.50	-2,644.23	0.18
29358QAA7	ENSCO PLC SR UNSECURED 03/21 4.7				4.7	15 Mar 2021			
		20,000.000	Local	101.004900	20,200.98	84.209800	16,841.96	-3,359.02	0.00
			Base	101.004900	20,200.98	84.209800	16,841.96	-3,359.02	0.00
293791AV1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/66 VAR				8.375	01 Aug 2066			
		270,000.000	Local	102.765137	277,465.87	98.375000	265,612.50	-11,853.37	0.04
			Base	102.765137	277,465.87	98.375000	265,612.50	-11,853.37	0.04
30251GAS6	FMG RESOURCES AUG 2006 SR SECURED 144A 03/22 9.75				9.75	01 Mar 2022			
		380,000.000	Local	98.566463	374,552.56	93.125000	353,875.00	-20,677.56	0.05
			Base	98.566463	374,552.56	93.125000	353,875.00	-20,677.56	0.05
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.2	25 May 2045			
		4,320,425.310	Local	1.064825	46,004.99	1.047400	45,252.13	-752.86	0.01
Original Face:		4,480,000.000	Base	1.064825	46,004.99	1.047400	45,252.13	-752.86	0.01
30293HAG0	FREMF MORTGAGE TRUST FREMF 2015 K48 C 144A				3.6353	25 Jun 2025			
		615,000.000	Local	85.453442	525,538.67	88.727900	545,676.59	20,137.92	0.08
Original Face:		615,000.000	Base	85.453442	525,538.67	88.727900	545,676.59	20,137.92	0.08
30706VAA3	DOLLAR TREE INC COMPANY GUAR 144A 03/23 5.75				5.75	01 Mar 2023			
		1,000,000.000	Local	105.668502	1,056,685.02	103.750000	1,037,500.00	-19,185.02	0.15
			Base	105.668502	1,056,685.02	103.750000	1,037,500.00	-19,185.02	0.15
30706VAC9	DOLLAR TREE INC COMPANY GUAR 144A 03/20 5.25				5.25	01 Mar 2020			
		70,000.000	Local	101.226086	70,858.26	102.540000	71,778.00	919.74	0.01
			Base	101.226086	70,858.26	102.540000	71,778.00	919.74	0.01
30711XAF1	CONNECTICUT AVENUE SECURITIES CAS 2014 C02 1M2				2.7994	25 May 2024			
		1,180,000.000	Local	99.970735	1,179,654.67	88.170700	1,040,414.26	-139,240.41	0.15
Original Face:		1,180,000.000	Base	99.970735	1,179,654.67	88.170700	1,040,414.26	-139,240.41	0.15

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30711XAK0	CONNECTICUT AVENUE SECURITIES CAS 2014 C03 1M2					3.1939	25 Jul 2024		
	1,940,000.000	Local		99.866446	1,937,409.06	90.472300	1,755,162.62	-182,246.44	0.26
Original Face:	1,940,000.000	Base		99.866446	1,937,409.06	90.472300	1,755,162.62	-182,246.44	0.25
30711XAR5	CONNECTICUT AVENUE SECURITIES CAS 2014 C04 2M2					5.1939	25 Nov 2024		
	780,000.000	Local		100.000000	780,000.00	101.210250	789,439.95	9,439.95	0.12
Original Face:	780,000.000	Base		100.000000	780,000.00	101.210250	789,439.95	9,439.95	0.11
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5					5.0	01 Mar 2038		
	441,736.160	Local		106.986809	472,599.42	109.541806	483,885.77	11,286.35	0.07
Original Face:	4,500,000.000	Base		106.986809	472,599.42	109.541806	483,885.77	11,286.35	0.07
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5					5.5	01 Apr 2038		
	92,945.950	Local		99.560691	92,537.63	110.724450	102,913.89	10,376.26	0.02
Original Face:	1,768,109.000	Base		99.560691	92,537.63	110.724450	102,913.89	10,376.26	0.01
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
	96,651.890	Local		108.726234	105,085.96	111.116949	107,396.63	2,310.67	0.02
Original Face:	400,000.000	Base		108.726234	105,085.96	111.116949	107,396.63	2,310.67	0.02
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
	86,384.730	Local		106.928227	92,369.66	110.720262	95,645.40	3,275.74	0.01
Original Face:	700,000.000	Base		106.928227	92,369.66	110.720262	95,645.40	3,275.74	0.01
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.5	01 Sep 2039		
	47,584.610	Local		110.506233	52,583.96	114.625812	54,544.25	1,960.29	0.01
Original Face:	200,000.000	Base		110.506233	52,583.96	114.625812	54,544.25	1,960.29	0.01
3128M96V9	FED HM LN PC POOL G07784 FG 07/44 FIXED 4					4.0	01 Jul 2044		
	0.010	Local		0.000000	0.00	107.492190	0.01	0.01	0.00
		Base		0.000000	0.00	107.492190	0.01	0.01	0.00
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.0	01 Oct 2036		
	220,087.030	Local		112.099495	246,716.45	114.008971	250,918.96	4,202.51	0.04
Original Face:	600,000.000	Base		112.099495	246,716.45	114.008971	250,918.96	4,202.51	0.04
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.5	01 Sep 2039		
	100,423.480	Local		109.950761	110,416.38	114.321232	114,805.36	4,388.98	0.02
Original Face:	200,000.000	Base		109.950761	110,416.38	114.321232	114,805.36	4,388.98	0.02

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3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4					4.0	01 Oct 2025		
	115,496.310	Local		104.421146	120,602.57	107.078342	123,671.53	3,068.96	0.02
Original Face:	400,000.000	Base		104.421146	120,602.57	107.078342	123,671.53	3,068.96	0.02
3128NCCU6	FED HM LN PC POOL 1G0083 FH 03/35 FLOATING VAR					1.965	01 Mar 2035		
	370,040.240	Local		100.509747	371,926.51	105.233846	389,407.58	17,481.07	0.06
Original Face:	4,600,000.000	Base		100.509747	371,926.51	105.233846	389,407.58	17,481.07	0.05
3128QHWD8	FED HM LN PC POOL 1N1544 FH 07/37 FLOATING VAR					2.267	01 Jul 2037		
	166,332.340	Local		102.074305	169,782.58	105.944971	176,220.75	6,438.17	0.03
Original Face:	1,200,000.000	Base		102.074305	169,782.58	105.944971	176,220.75	6,438.17	0.02
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
	183,745.080	Local		105.485333	193,824.11	104.766982	192,504.17	-1,319.94	0.03
Original Face:	200,000.000	Base		105.485333	193,824.11	104.766982	192,504.17	-1,319.94	0.03
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
	83,339.640	Local		105.545560	87,961.29	104.748417	87,296.95	-664.34	0.01
Original Face:	100,000.000	Base		105.545560	87,961.29	104.748417	87,296.95	-664.34	0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
	94,283.250	Local		105.547051	99,513.19	104.753549	98,765.05	-748.14	0.01
Original Face:	100,000.000	Base		105.547051	99,513.19	104.753549	98,765.05	-748.14	0.01
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.0	01 Oct 2042		
	82,868.270	Local		110.331156	91,429.52	107.861035	89,382.57	-2,046.95	0.01
Original Face:	100,000.000	Base		110.331156	91,429.52	107.861035	89,382.57	-2,046.95	0.01
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.5	01 Nov 2042		
	258,855.470	Local		105.529329	273,168.44	104.741645	271,129.48	-2,038.96	0.04
Original Face:	300,000.000	Base		105.529329	273,168.44	104.741645	271,129.48	-2,038.96	0.04
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.5	01 Dec 2042		
	81,368.520	Local		105.544048	85,879.63	104.731126	85,218.17	-661.46	0.01
Original Face:	100,000.000	Base		105.544048	85,879.63	104.731126	85,218.17	-661.46	0.01
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
	93,329.480	Local		105.547100	98,506.56	104.753871	97,766.24	-740.32	0.01
Original Face:	100,000.000	Base		105.547100	98,506.56	104.753871	97,766.24	-740.32	0.01

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3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4				4.0	01 Aug 2043		
		91,851.840	Local 102.499068	94,147.28	107.927541	99,133.43	4,986.15	0.01
Original Face:		100,000.000	Base 102.499068	94,147.28	107.927541	99,133.43	4,986.15	0.01
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.5	01 Mar 2044		
		188,083.970	Local 107.400227	202,002.61	111.297075	209,331.96	7,329.35	0.03
Original Face:		200,000.000	Base 107.400227	202,002.61	111.297075	209,331.96	7,329.35	0.03
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.5	01 Dec 2043		
		921,451.690	Local 107.397092	989,612.32	111.275815	1,025,352.88	35,740.56	0.15
Original Face:		1,000,000.000	Base 107.397092	989,612.32	111.275815	1,025,352.88	35,740.56	0.14
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.5	01 Feb 2044		
		738,567.800	Local 107.399218	793,216.04	111.321406	822,184.06	28,968.02	0.12
Original Face:		800,000.000	Base 107.399218	793,216.04	111.321406	822,184.06	28,968.02	0.12
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5				3.5	01 Mar 2045		
		7,401,361.310	Local 104.728708	7,751,350.11	104.748164	7,752,790.08	1,439.97	1.14
Original Face:		7,650,000.000	Base 104.728708	7,751,350.11	104.748164	7,752,790.08	1,439.97	1.09
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4				4.0	01 Apr 2043		
		177,044.360	Local 103.066294	182,473.06	107.843067	190,930.07	8,457.01	0.03
Original Face:		200,000.000	Base 103.066294	182,473.06	107.843067	190,930.07	8,457.01	0.03
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5				4.5	01 Dec 2043		
		93,011.850	Local 107.397143	99,892.07	111.317356	103,538.33	3,646.26	0.02
Original Face:		100,000.000	Base 107.397143	99,892.07	111.317356	103,538.33	3,646.26	0.01
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5				3.5	01 May 2043		
		416,536.160	Local 106.528636	443,730.29	104.672366	435,998.25	-7,732.04	0.06
Original Face:		500,000.000	Base 106.528636	443,730.29	104.672366	435,998.25	-7,732.04	0.06
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4				4.0	01 Jun 2043		
		82,305.980	Local 103.356354	85,068.46	107.942429	88,843.07	3,774.61	0.01
Original Face:		100,000.000	Base 103.356354	85,068.46	107.942429	88,843.07	3,774.61	0.01
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4				4.0	01 Jun 2043		
		92,672.850	Local 103.356344	95,783.27	107.942896	100,033.76	4,250.49	0.01
Original Face:		100,000.000	Base 103.356344	95,783.27	107.942896	100,033.76	4,250.49	0.01

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3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.0	01 Jul 2043		
	165,252.090	Local		103.749169	171,447.67	108.372450	179,087.74	7,640.07	0.03
Original Face:	200,000.000	Base		103.749169	171,447.67	108.372450	179,087.74	7,640.07	0.03
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.0	01 Jul 2043		
	167,117.130	Local		103.489122	172,948.05	107.942847	180,390.99	7,442.94	0.03
Original Face:	200,000.000	Base		103.489122	172,948.05	107.942847	180,390.99	7,442.94	0.03
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.5	01 Nov 2044		
	90,727.860	Local		110.429487	100,190.31	109.937367	99,743.82	-446.49	0.01
Original Face:	100,000.000	Base		110.429487	100,190.31	109.937367	99,743.82	-446.49	0.01
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		
	3,470,000.000	Local		88.969903	3,087,255.63	92.863000	3,222,346.10	135,090.47	0.47
		Base		88.969903	3,087,255.63	92.863000	3,222,346.10	135,090.47	0.45
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625	15 Nov 2030		
	760,000.000	Local		138.275559	1,050,894.25	144.381000	1,097,295.60	46,401.35	0.16
		Base		138.275559	1,050,894.25	144.381000	1,097,295.60	46,401.35	0.15
3136A03E5	FANNIE MAE FNR 2011 87 SG					6.3561	25 Apr 2040		
	608,606.110	Local		18.514975	112,683.27	18.366600	111,780.25	-903.02	0.02
Original Face:	1,000,000.000	Base		18.514975	112,683.27	18.366600	111,780.25	-903.02	0.02
3136A1QW8	FANNIE MAE FNR 2011 96 SA					6.3561	25 Oct 2041		
	391,613.840	Local		15.629642	61,207.84	18.574700	72,741.10	11,533.26	0.01
Original Face:	1,000,000.000	Base		15.629642	61,207.84	18.574700	72,741.10	11,533.26	0.01
3136A35F4	FANNIE MAE FNR 2012 28 B					6.5	25 Jun 2039		
	76,408.400	Local		114.657891	87,608.26	112.271500	85,784.86	-1,823.40	0.01
Original Face:	200,000.000	Base		114.657891	87,608.26	112.271500	85,784.86	-1,823.40	0.01
3136A54N3	FANNIE MAE FNR 2012 51 B					7.0	25 May 2042		
	136,221.440	Local		117.276700	159,756.01	116.348100	158,491.06	-1,264.95	0.02
Original Face:	400,000.000	Base		117.276700	159,756.01	116.348100	158,491.06	-1,264.95	0.02
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.0	25 May 2042		
	204,517.250	Local		113.098832	231,306.62	112.757600	230,608.74	-697.88	0.03
Original Face:	600,000.000	Base		113.098832	231,306.62	112.757600	230,608.74	-697.88	0.03

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3136A65Y6	FANNIE MAE FNR 2012 74 SA					6.4561	25 Mar 2042		
		162,936.570	Local	15.223292	24,804.31	17.961100	29,265.20	4,460.89	0.00
Original Face:	300,000.000	Base		15.223292	24,804.31	17.961100	29,265.20	4,460.89	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					6.4061	25 Jul 2042		
		50,748.350	Local	18.659858	9,469.57	20.609800	10,459.13	989.56	0.00
Original Face:	100,000.000	Base		18.659858	9,469.57	20.609800	10,459.13	989.56	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					6.4561	25 Feb 2041		
		66,116.130	Local	19.191232	12,688.50	17.077000	11,290.65	-1,397.85	0.00
Original Face:	100,000.000	Base		19.191232	12,688.50	17.077000	11,290.65	-1,397.85	0.00
3136A7FD9	FANNIE MAE FNR 2012 70 HS					5.8061	25 Jul 2042		
		645,406.800	Local	18.572973	119,871.23	20.734800	133,823.81	13,952.58	0.02
Original Face:	1,000,000.000	Base		18.572973	119,871.23	20.734800	133,823.81	13,952.58	0.02
3136A8JN1	FANNIE MAE FNR 2012 93 SG					5.9061	25 Sep 2042		
		498,746.910	Local	22.938546	114,405.29	20.621800	102,850.59	-11,554.70	0.02
Original Face:	700,000.000	Base		22.938546	114,405.29	20.621800	102,850.59	-11,554.70	0.01
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.5	25 Dec 2039		
		820,487.600	Local	14.804995	121,473.15	13.019800	106,825.84	-14,647.31	0.02
Original Face:	1,100,000.000	Base		14.804995	121,473.15	13.019800	106,825.84	-14,647.31	0.02
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.60757	25 Sep 2022		
		9,885,672.360	Local	2.776573	274,482.95	2.672300	264,174.82	-10,308.13	0.04
Original Face:	10,375,000.000	Base		2.776573	274,482.95	2.672300	264,174.82	-10,308.13	0.04
3136A9PL6	FANNIE MAE FNR 2012 128 SQ					5.9561	25 Nov 2042		
		160,197.250	Local	22.917435	36,713.10	23.665240	37,911.06	1,197.96	0.01
Original Face:	200,000.000	Base		22.917435	36,713.10	23.665240	37,911.06	1,197.96	0.01
3136A9PU6	FANNIE MAE FNR 2012 128 SL					5.9561	25 Nov 2042		
		81,197.330	Local	23.278228	18,901.30	22.458100	18,235.38	-665.92	0.00
Original Face:	100,000.000	Base		23.278228	18,901.30	22.458100	18,235.38	-665.92	0.00
3136AAXJ9	FANNIE MAE FNR 2012 133 SA					5.9561	25 Dec 2042		
		314,568.420	Local	21.747666	68,411.29	21.208870	66,716.41	-1,694.88	0.01
Original Face:	400,000.000	Base		21.747666	68,411.29	21.208870	66,716.41	-1,694.88	0.01

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3136ABQF3	FANNIE MAE FNR 2013 9 BC				6.5	25 Jul 2042			
		334,979.670	Local	118.913933	398,337.50	115.415800	386,619.47	-11,718.03	0.06
Original Face:		700,000.000	Base	118.913933	398,337.50	115.415800	386,619.47	-11,718.03	0.05
3136ABQH9	FANNIE MAE FNR 2013 9 CB				5.5	25 Apr 2042			
		747,818.360	Local	113.900095	851,765.82	111.560700	834,271.40	-17,494.42	0.12
Original Face:		1,200,000.000	Base	113.900095	851,765.82	111.560700	834,271.40	-17,494.42	0.12
3136AEZ67	FANNIE MAE FNR 2013 70 JZ				3.0	25 Jul 2043			
		534,870.060	Local	78.397551	419,325.03	93.589700	500,583.28	81,258.25	0.07
Original Face:		500,000.000	Base	78.397551	419,325.03	93.589700	500,583.28	81,258.25	0.07
3136AFFD1	FANNIE MAE FNR 2013 67 KS				5.9061	25 Jul 2043			
		82,892.420	Local	20.631006	17,101.54	23.420390	19,413.73	2,312.19	0.00
Original Face:		100,000.000	Base	20.631006	17,101.54	23.420390	19,413.73	2,312.19	0.00
3136AKTB9	FANNIE MAE FNR 2014 47 AI				1.8875	25 Aug 2044			
		1,398,950.660	Local	7.550752	105,631.30	6.256400	87,523.95	-18,107.35	0.01
Original Face:		1,700,000.000	Base	7.550752	105,631.30	6.256400	87,523.95	-18,107.35	0.01
3136ANLH8	FANNIEMAE ACES FNA 2015 M7 AB2				2.502	25 Dec 2024			
		270,000.000	Local	99.758878	269,348.97	99.147600	267,698.52	-1,650.45	0.04
Original Face:		270,000.000	Base	99.758878	269,348.97	99.147600	267,698.52	-1,650.45	0.04
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2				0.63068	25 Dec 2024			
		9,862,437.980	Local	4.015052	395,981.99	3.950580	389,623.50	-6,358.49	0.06
Original Face:		9,885,000.000	Base	4.015052	395,981.99	3.950580	389,623.50	-6,358.49	0.05
3136APB68	FANNIE MAE FNR 2015 55 IO				1.68875	25 Aug 2055			
		96,909.830	Local	6.098277	5,909.83	6.358970	6,162.47	252.64	0.00
Original Face:		100,000.000	Base	6.098277	5,909.83	6.358970	6,162.47	252.64	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS				5.9561	25 Aug 2045			
		394,620.240	Local	25.414373	100,290.26	25.011400	98,700.05	-1,590.21	0.01
Original Face:		400,000.000	Base	25.414373	100,290.26	25.011400	98,700.05	-1,590.21	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2				3.0	25 Apr 2027			
		485,943.850	Local	9.813319	47,687.22	10.607250	51,545.28	3,858.06	0.01
Original Face:		900,000.000	Base	9.813319	47,687.22	10.607250	51,545.28	3,858.06	0.01

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3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
	401,474.160	Local		20.245161	81,279.09	18.847142	75,666.41	-5,612.68	0.01
Original Face:	800,000.000	Base		20.245161	81,279.09	18.847142	75,666.41	-5,612.68	0.01
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
	358,711.700	Local		24.411626	87,567.36	17.744933	63,653.15	-23,914.21	0.01
Original Face:	800,000.000	Base		24.411626	87,567.36	17.744933	63,653.15	-23,914.21	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
	199,686.860	Local		16.276414	32,501.86	18.334400	36,611.39	4,109.53	0.01
Original Face:	600,000.000	Base		16.276414	32,501.86	18.334400	36,611.39	4,109.53	0.01
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
	36,668.700	Local		106.666585	39,113.25	110.704061	40,593.74	1,480.49	0.01
Original Face:	700,000.000	Base		106.666585	39,113.25	110.704061	40,593.74	1,480.49	0.01
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
	120,218.590	Local		108.222306	130,103.33	110.032821	132,279.91	2,176.58	0.02
Original Face:	861,059.000	Base		108.222306	130,103.33	110.032821	132,279.91	2,176.58	0.02
3137A1NA7	FHLMC MULTIFAMILY STRUCTURED P FHMS K008 X1					1.804911	25 Jun 2020		
	472,483.600	Local		5.082348	24,013.26	5.838500	27,585.95	3,572.69	0.00
Original Face:	510,000.000	Base		5.082348	24,013.26	5.838500	27,585.95	3,572.69	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.74345	15 Oct 2041		
	833,556.660	Local		26.658076	222,210.17	18.020200	150,208.58	-72,001.59	0.02
Original Face:	1,300,000.000	Base		26.658076	222,210.17	18.020200	150,208.58	-72,001.59	0.02
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.802084	25 Jul 2021		
	464,339.640	Local		2.977665	13,826.48	7.900300	36,684.22	22,857.74	0.01
Original Face:	500,000.000	Base		2.386288	11,080.48	7.900300	36,684.22	25,603.74	0.01
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.712376	25 Oct 2021		
	114,268.040	Local		6.287804	7,184.95	7.740500	8,844.92	1,659.97	0.00
Original Face:	119,000.000	Base		6.287804	7,184.95	7.740500	8,844.92	1,659.97	0.00
3137AMDJ3	FREDDIE MAC FHR 3997 SK					6.39345	15 Nov 2041		
	191,313.020	Local		20.110827	38,474.63	18.858200	36,078.19	-2,396.44	0.01
Original Face:	300,000.000	Base		20.110827	38,474.63	18.858200	36,078.19	-2,396.44	0.01

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3137ASRX4	FREDDIE MAC FHR 4099 ST				5.79345	15 Aug 2042			
		385,507.620	Local	22.538984	86,889.50	20.703810	79,814.77	-7,074.73	0.01
Original Face:		500,000.000	Base	22.538984	86,889.50	20.703810	79,814.77	-7,074.73	0.01
3137AT2F8	FREDDIE MAC FHR 4092 AI				3.0	15 Sep 2031			
		1,396,789.090	Local	9.196902	128,461.32	12.076000	168,676.25	40,214.93	0.02
Original Face:		2,100,000.000	Base	9.196902	128,461.32	12.076000	168,676.25	40,214.93	0.02
3137ATCE0	FREDDIE MAC FHR 4096 PI				2.5	15 Aug 2027			
		2,025,283.230	Local	7.957067	161,153.14	9.167600	185,669.87	24,516.73	0.03
Original Face:		3,000,000.000	Base	7.957067	161,153.14	9.167600	185,669.87	24,516.73	0.03
3137ATPX4	FREDDIE MAC FHR 4097 ST				5.84345	15 Aug 2042			
		72,530.800	Local	23.721233	17,205.20	17.225690	12,493.93	-4,711.27	0.00
Original Face:		100,000.000	Base	23.721233	17,205.20	17.225690	12,493.93	-4,711.27	0.00
3137AWM36	FREDDIE MAC FHR 4136 SE				5.94345	15 Nov 2042			
		74,167.610	Local	25.512983	18,922.37	21.377070	15,854.86	-3,067.51	0.00
Original Face:		100,000.000	Base	25.512983	18,922.37	21.377070	15,854.86	-3,067.51	0.00
3137AWM77	FREDDIE MAC FHR 4136 SJ				5.94345	15 Nov 2042			
		78,909.700	Local	24.682466	19,476.86	21.114850	16,661.66	-2,815.20	0.00
Original Face:		100,000.000	Base	24.682466	19,476.86	21.114850	16,661.66	-2,815.20	0.00
3137AWM85	FREDDIE MAC FHR 4136 SQ				5.94345	15 Nov 2042			
		384,350.540	Local	21.789630	83,748.56	21.669670	83,287.49	-461.07	0.01
Original Face:		500,000.000	Base	21.789630	83,748.56	21.669670	83,287.49	-461.07	0.01
3137AWYF6	FREDDIE MAC FHR 4139 SB				5.94345	15 Dec 2042			
		2,333,647.640	Local	24.763768	577,899.09	21.600730	504,084.93	-73,814.16	0.07
Original Face:		3,100,000.000	Base	24.763768	577,899.09	21.600730	504,084.93	-73,814.16	0.07
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2				2.637	25 Jan 2023			
		270,000.000	Local	99.808519	269,483.00	101.872400	275,055.48	5,572.48	0.04
Original Face:		270,000.000	Base	99.808519	269,483.00	101.872400	275,055.48	5,572.48	0.04
3137B1W73	FREDDIE MAC FHR 4210 Z				3.0	15 May 2043			
		210,036.080	Local	83.443087	175,260.59	91.236500	191,629.57	16,368.98	0.03
Original Face:		200,000.000	Base	83.443087	175,260.59	91.236500	191,629.57	16,368.98	0.03

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3137B2FC9	FREDDIE MAC FHR 4206 CZ				3.0	15 May 2043			
		214,482.890	Local	84.936328	182,173.89	94.680400	203,073.26	20,899.37	0.03
Original Face:		200,000.000	Base	84.936328	182,173.89	94.680400	203,073.26	20,899.37	0.03
3137B3FH6	FREDDIE MAC FHR 4226 GZ				3.0	15 Jul 2043			
		106,707.250	Local	78.477526	83,741.21	91.487500	97,623.80	13,882.59	0.01
Original Face:		100,000.000	Base	78.477526	83,741.21	91.487500	97,623.80	13,882.59	0.01
3137B4A30	FREDDIE MAC FHR 4239 IO				3.5	15 Jun 2027			
		469,886.500	Local	13.231344	62,172.30	10.885470	51,149.35	-11,022.95	0.01
Original Face:		700,000.000	Base	13.231344	62,172.30	10.885470	51,149.35	-11,022.95	0.01
3137B7RN1	FREDDIE MAC FHR 4310 SA				5.74345	15 Feb 2044			
		181,997.280	Local	20.326568	36,993.80	21.227300	38,633.11	1,639.31	0.01
Original Face:		200,000.000	Base	20.326568	36,993.80	21.227300	38,633.11	1,639.31	0.01
3137BAQX3	FREDDIE MAC FHR 4335 SW				5.79345	15 May 2044			
		366,431.250	Local	21.980227	80,542.42	21.924100	80,336.75	-205.67	0.01
Original Face:		400,000.000	Base	21.980227	80,542.42	21.924100	80,336.75	-205.67	0.01
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.868044	15 Apr 2041			
		1,378,700.080	Local	7.252157	99,985.50	7.702110	106,189.00	6,203.50	0.02
Original Face:		1,600,000.000	Base	7.252157	99,985.50	7.702110	106,189.00	6,203.50	0.01
3137BFDQ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K717 A2				2.991	25 Sep 2021			
		360,000.000	Local	103.227275	371,618.19	105.024800	378,089.28	6,471.09	0.06
Original Face:		360,000.000	Base	103.227275	371,618.19	105.024800	378,089.28	6,471.09	0.05
3137G0BK4	STRUCTURED AGENCY CREDIT RISK STACR 2014 DN3 M3				4.1939	25 Aug 2024			
		440,000.000	Local	100.000000	440,000.00	97.266670	427,973.35	-12,026.65	0.06
Original Face:		440,000.000	Base	100.000000	440,000.00	97.266670	427,973.35	-12,026.65	0.06
3137G0BV0	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ1 M2				2.6939	25 Aug 2024			
		2,210,000.000	Local	99.950352	2,208,902.79	101.356600	2,239,980.86	31,078.07	0.33
Original Face:		2,210,000.000	Base	99.950352	2,208,902.79	101.356600	2,239,980.86	31,078.07	0.32
3137G0BW8	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ1 M3				4.2939	25 Aug 2024			
		610,000.000	Local	100.000000	610,000.00	95.919600	585,109.56	-24,890.44	0.09
Original Face:		610,000.000	Base	100.000000	610,000.00	95.919600	585,109.56	-24,890.44	0.08

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3137G0DE6	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ3 M2					2.8439	25 Oct 2024		
	2,000,000.000	Local		100.245109	2,004,902.18	100.880070	2,017,601.40	12,699.22	0.30
Original Face:	2,000,000.000	Base		100.245109	2,004,902.18	100.880070	2,017,601.40	12,699.22	0.28
3137G0DF3	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ3 M3					4.9439	25 Oct 2024		
	610,000.000	Local		100.022320	610,136.15	101.101000	616,716.10	6,579.95	0.09
Original Face:	610,000.000	Base		100.022320	610,136.15	101.101000	616,716.10	6,579.95	0.09
3137G0FJ3	STRUCTURED AGENCY CREDIT RISK STACR 2015 HQ2 M3					3.4439	25 May 2025		
	2,120,000.000	Local		100.000000	2,120,000.00	92.457090	1,960,090.31	-159,909.69	0.29
Original Face:	2,120,000.000	Base		100.000000	2,120,000.00	92.457090	1,960,090.31	-159,909.69	0.28
3137G0FZ7	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA2 B					7.7439	25 Dec 2027		
	1,330,000.000	Local		100.000000	1,330,000.00	100.124700	1,331,658.51	1,658.51	0.20
Original Face:	1,330,000.000	Base		100.000000	1,330,000.00	100.124700	1,331,658.51	1,658.51	0.19
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.0	01 Sep 2033		
	40,372.010	Local		106.677250	43,067.75	110.584699	44,645.27	1,577.52	0.01
Original Face:	700,000.000	Base		106.677250	43,067.75	110.584699	44,645.27	1,577.52	0.01
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
	507,609.190	Local		106.144434	538,798.90	108.606382	551,295.98	12,497.08	0.08
Original Face:	1,400,000.000	Base		106.144434	538,798.90	108.606382	551,295.98	12,497.08	0.08
3138AW3H4	FNMA POOL AJ5299 FN 11/41 FIXED 4					4.0	01 Nov 2041		
	4,055,627.690	Local		107.135181	4,345,004.05	108.199227	4,388,157.81	43,153.76	0.65
Original Face:	5,951,000.000	Base		107.135181	4,345,004.05	108.199227	4,388,157.81	43,153.76	0.62
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	75,757.150	Local		110.091774	83,402.39	107.233533	81,237.07	-2,165.32	0.01
Original Face:	100,000.000	Base		110.091774	83,402.39	107.233533	81,237.07	-2,165.32	0.01
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	461,489.200	Local		110.091690	508,061.26	107.251687	494,954.95	-13,106.31	0.07
Original Face:	500,000.000	Base		110.091690	508,061.26	107.251687	494,954.95	-13,106.31	0.07
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.0	01 Sep 2039		
	132,542.410	Local		112.848257	149,571.80	113.312482	150,187.09	615.29	0.02
Original Face:	300,000.000	Base		112.848257	149,571.80	113.312482	150,187.09	615.29	0.02

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	Units								
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.0	01 Apr 2043		
	80,648.290	Local	103.499454	83,470.54	108.450389		87,463.38	3,992.84	0.01
Original Face:	100,000.000	Base	103.499454	83,470.54	108.450389		87,463.38	3,992.84	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.5	01 May 2040		
	465,522.680	Local	109.983441	511,997.86	114.271886		531,961.55	19,963.69	0.08
Original Face:	900,000.000	Base	109.983441	511,997.86	114.271886		531,961.55	19,963.69	0.07
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.5	01 Jan 2044		
	89,991.510	Local	108.603189	97,733.65	110.786322		99,698.28	1,964.63	0.01
Original Face:	100,000.000	Base	108.603189	97,733.65	110.786322		99,698.28	1,964.63	0.01
3138EN2H1	FNMA POOL AL6175 FN 01/44 FIXED VAR					3.5	01 Jan 2044		
	1,021,223.870	Local	104.399003	1,066,147.54	105.144923		1,073,765.05	7,617.51	0.16
Original Face:	1,100,000.000	Base	104.399003	1,066,147.54	105.144923		1,073,765.05	7,617.51	0.15
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR					4.5	01 Jul 2044		
	182,006.460	Local	109.361959	199,045.83	110.583522		201,269.15	2,223.32	0.03
Original Face:	200,000.000	Base	109.361959	199,045.83	110.583522		201,269.15	2,223.32	0.03
3138ENWP0	FNMA POOL AL6053 FN 05/43 FIXED VAR					4.0	01 May 2043		
	2,593,605.430	Local	107.487935	2,787,812.91	108.190297		2,806,029.42	18,216.51	0.41
Original Face:	2,900,000.000	Base	107.487935	2,787,812.91	108.190297		2,806,029.42	18,216.51	0.40
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.0	01 Aug 2038		
	664,545.910	Local	110.839168	736,577.16	110.847660		736,633.59	56.43	0.11
Original Face:	800,000.000	Base	110.839168	736,577.16	110.847660		736,633.59	56.43	0.10
3138L9T85	FNMA POOL AM8674 FN 04/25 FIXED 2.81					2.81	01 Apr 2025		
	280,000.000	Local	98.094464	274,664.50	100.476869		281,335.23	6,670.73	0.04
Original Face:	280,000.000	Base	98.094464	274,664.50	100.476869		281,335.23	6,670.73	0.04
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.0	01 Sep 2042		
	78,574.570	Local	110.264326	86,639.72	107.252044		84,272.83	-2,366.89	0.01
Original Face:	100,000.000	Base	110.264326	86,639.72	107.252044		84,272.83	-2,366.89	0.01
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5					2.5	01 Oct 2042		
	242,949.620	Local	101.836755	247,412.01	98.082694		238,291.53	-9,120.48	0.04
Original Face:	300,000.000	Base	101.836755	247,412.01	98.082694		238,291.53	-9,120.48	0.03

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3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	83,821.080	Local		103.654510	86,884.33	108.154648	90,656.39	3,772.06	0.01
Original Face:	100,000.000	Base		103.654510	86,884.33	108.154648	90,656.39	3,772.06	0.01
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	84,240.140	Local		103.495626	87,184.86	107.633588	90,670.69	3,485.83	0.01
Original Face:	100,000.000	Base		103.495626	87,184.86	107.633588	90,670.69	3,485.83	0.01
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.0	01 Dec 2042		
	151,872.560	Local		108.273028	164,437.02	106.974282	162,464.58	-1,972.44	0.02
Original Face:	200,000.000	Base		108.273028	164,437.02	106.974282	162,464.58	-1,972.44	0.02
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.0	01 Jan 2043		
	88,732.580	Local		110.672979	98,202.99	107.437673	95,332.22	-2,870.77	0.01
Original Face:	100,000.000	Base		110.672979	98,202.99	107.437673	95,332.22	-2,870.77	0.01
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.0	01 Dec 2042		
	67,626.910	Local		110.114805	74,467.24	107.252285	72,531.41	-1,935.83	0.01
Original Face:	100,000.000	Base		110.114805	74,467.24	107.252285	72,531.41	-1,935.83	0.01
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.0	01 Aug 2043		
	92,451.040	Local		103.076201	95,295.02	107.855049	99,713.11	4,418.09	0.01
Original Face:	100,000.000	Base		103.076201	95,295.02	107.855049	99,713.11	4,418.09	0.01
3138W9QV5	FNMA POOL AS0467 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
	0.000	Local		0.000000	-1.10	0.000000	0.00	1.10	0.00
		Base		0.000000	-1.10	0.000000	0.00	1.10	0.00
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.5	01 May 2044		
	382,404.310	Local		108.024031	413,088.55	108.586975	415,241.27	2,152.72	0.06
Original Face:	551,126.000	Base		108.024031	413,088.55	108.586975	415,241.27	2,152.72	0.06
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
	584,326.580	Local		111.685597	652,608.63	110.857557	647,770.17	-4,838.46	0.10
Original Face:	600,000.000	Base		111.685597	652,608.63	110.857557	647,770.17	-4,838.46	0.09
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
	291,999.440	Local		111.960917	326,925.25	111.134940	324,513.40	-2,411.85	0.05
Original Face:	300,000.000	Base		111.960917	326,925.25	111.134940	324,513.40	-2,411.85	0.05

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3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5				4.5	01 Jan 2045			
		94,061.320	Local	111.960187	105,311.23	111.135228	104,535.26	-775.97	0.02
Original Face:		100,000.000	Base	111.960187	105,311.23	111.135228	104,535.26	-775.97	0.01
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4				4.0	01 Jan 2045			
		290,072.320	Local	107.498058	311,822.11	107.676985	312,341.13	519.02	0.05
Original Face:		300,000.000	Base	107.498058	311,822.11	107.676985	312,341.13	519.02	0.04
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5				4.5	01 Jan 2045			
		657,752.700	Local	111.684884	734,610.34	110.857827	729,170.35	-5,439.99	0.11
Original Face:		700,000.000	Base	111.684884	734,610.34	110.857827	729,170.35	-5,439.99	0.10
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4				4.0	01 Jul 2045			
		1,888,855.050	Local	107.925102	2,038,548.73	108.201510	2,043,769.69	5,220.96	0.30
Original Face:		1,900,000.000	Base	107.925102	2,038,548.73	108.201510	2,043,769.69	5,220.96	0.29
3138WFCN4	FNMA POOL AS5476 FN 07/45 FIXED 4				4.0	01 Jul 2045			
		8,046,424.490	Local	106.536648	8,572,390.97	106.905702	8,602,086.59	29,695.62	1.26
Original Face:		8,100,000.000	Base	106.536648	8,572,390.97	106.905702	8,602,086.59	29,695.62	1.21
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4				4.0	01 Jun 2043			
		88,891.620	Local	103.385302	91,900.87	108.156151	96,141.75	4,240.88	0.01
Original Face:		100,000.000	Base	103.385302	91,900.87	108.156151	96,141.75	4,240.88	0.01
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4				4.0	01 Jun 2043			
		169,916.790	Local	103.654430	176,126.28	108.156275	183,775.67	7,649.39	0.03
Original Face:		200,000.000	Base	103.654430	176,126.28	108.156275	183,775.67	7,649.39	0.03
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4				4.0	01 Jul 2043			
		85,854.450	Local	103.496336	88,856.21	107.634635	92,409.12	3,552.91	0.01
Original Face:		100,000.000	Base	103.496336	88,856.21	107.634635	92,409.12	3,552.91	0.01
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4				4.0	01 Jul 2043			
		172,103.390	Local	103.655233	178,394.17	108.156253	186,140.58	7,746.41	0.03
Original Face:		200,000.000	Base	103.655233	178,394.17	108.156253	186,140.58	7,746.41	0.03
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4				4.0	01 Jul 2043			
		152,408.610	Local	103.424098	157,627.23	107.327726	163,576.70	5,949.47	0.02
Original Face:		200,000.000	Base	103.424098	157,627.23	107.327726	163,576.70	5,949.47	0.02

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3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4				4.0	01 Sep 2043		
		3,909,012.260	Local 107.355280	4,196,531.07	108.525168	4,242,262.12	45,731.05	0.62
Original Face:		4,898,873.000	Base 107.355280	4,196,531.07	108.525168	4,242,262.12	45,731.05	0.60
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5				4.5	01 Oct 2043		
		394,368.300	Local 108.019460	425,994.51	108.439851	427,652.40	1,657.89	0.06
Original Face:		715,719.000	Base 108.019460	425,994.51	108.439851	427,652.40	1,657.89	0.06
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5				4.5	01 Oct 2043		
		80,733.080	Local 108.019451	87,207.43	108.592102	87,669.75	462.32	0.01
Original Face:		180,844.000	Base 108.019451	87,207.43	108.592102	87,669.75	462.32	0.01
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5				4.5	01 Jun 2044		
		355,748.270	Local 108.381663	385,565.89	108.646132	386,506.74	940.85	0.06
Original Face:		498,051.000	Base 108.381663	385,565.89	108.646132	386,506.74	940.85	0.05
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5				4.5	01 Aug 2044		
		241,720.950	Local 108.025961	261,121.38	108.428219	262,093.72	972.34	0.04
Original Face:		602,226.000	Base 108.025961	261,121.38	108.428219	262,093.72	972.34	0.04
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5				3.5	01 Jun 2045		
		977,398.300	Local 104.508552	1,021,464.81	105.220876	1,028,427.05	6,962.24	0.15
Original Face:		982,188.000	Base 104.508552	1,021,464.81	105.220876	1,028,427.05	6,962.24	0.14
31394DEV8	FANNIE MAE FNR 2005 29 ZA				5.5	25 Apr 2035		
		656,559.860	Local 112.012510	735,429.18	110.824600	727,629.84	-7,799.34	0.11
Original Face:		2,000,000.000	Base 112.012510	735,429.18	110.824600	727,629.84	-7,799.34	0.10
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA				6.0	15 May 2036		
		218,687.380	Local 113.020619	247,161.83	113.764600	248,788.82	1,626.99	0.04
Original Face:		300,000.000	Base 113.020619	247,161.83	113.764600	248,788.82	1,626.99	0.04
31397JUS1	FREDDIE MAC FHR 3349 AS				6.29345	15 Jul 2037		
		983,013.180	Local 24.078265	236,692.52	18.789300	184,701.30	-51,991.22	0.03
Original Face:		6,400,000.000	Base 24.078265	236,692.52	18.789300	184,701.30	-51,991.22	0.03
31397QCF3	FANNIE MAE FNR 2010 150 SK				6.3361	25 Jan 2041		
		131,782.570	Local 24.856056	32,755.95	18.543200	24,436.71	-8,319.24	0.00
Original Face:		500,000.000	Base 24.856056	32,755.95	18.543200	24,436.71	-8,319.24	0.00

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31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.5	25 Jul 2041		
	126,265.410	Local		108.285761	136,727.46	117.915000	148,885.86	12,158.40	0.02
Original Face:	100,000.000	Base		108.285761	136,727.46	117.915000	148,885.86	12,158.40	0.02
31398NKD5	FANNIE MAE FNR 2010 100 SD					6.3861	25 Sep 2040		
	994,926.670	Local		18.863072	187,673.73	19.684900	195,850.32	8,176.59	0.03
Original Face:	3,600,000.000	Base		18.863072	187,673.73	19.684900	195,850.32	8,176.59	0.03
31398QHC4	FHLMC MULTIFAMILY STRUCTURED P FHMS K007 X1					1.339676	25 Apr 2020		
	1,649,928.680	Local		3.797134	62,650.00	3.921600	64,703.60	2,053.60	0.01
Original Face:	1,850,000.000	Base		3.797134	62,650.00	3.921600	64,703.60	2,053.60	0.01
31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1					1.177856	25 Jan 2020		
	268,544.400	Local		3.028337	8,132.43	3.642000	9,780.39	1,647.96	0.00
Original Face:	290,000.000	Base		3.028337	8,132.43	3.642000	9,780.39	1,647.96	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					6.02345	15 Jan 2040		
	19,500.040	Local		26.101382	5,089.78	17.783900	3,467.87	-1,621.91	0.00
Original Face:	100,000.000	Base		26.101382	5,089.78	17.783900	3,467.87	-1,621.91	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.0	01 Feb 2034		
	4,111.030	Local		112.262864	4,615.16	114.057780	4,688.95	73.79	0.00
Original Face:	100,000.000	Base		112.262864	4,615.16	114.057780	4,688.95	73.79	0.00
31402Q5R8	FNMA POOL 735356 FN 01/35 FLOATING VAR					1.868	01 Jan 2035		
	306,510.280	Local		100.357893	307,607.26	104.575246	320,533.88	12,926.62	0.05
Original Face:	1,800,000.000	Base		100.357893	307,607.26	104.575246	320,533.88	12,926.62	0.05
31409VAW3	FNMA POOL 879421 FN 02/36 FLOATING VAR					2.547	01 Feb 2036		
	294,042.390	Local		101.780172	299,276.85	107.037621	314,735.98	15,459.13	0.05
Original Face:	3,000,000.000	Base		101.780172	299,276.85	107.037621	314,735.98	15,459.13	0.04
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.0	01 Nov 2035		
	63,251.410	Local		112.412514	71,102.50	113.858474	72,017.09	914.59	0.01
Original Face:	500,000.000	Base		112.412514	71,102.50	113.858474	72,017.09	914.59	0.01
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.0	01 Oct 2035		
	101,465.530	Local		106.823007	108,388.53	110.661047	112,282.82	3,894.29	0.02
Original Face:	900,000.000	Base		106.823007	108,388.53	110.661047	112,282.82	3,894.29	0.02

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31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.0	01 Aug 2037		
	129,501.580	Local		112.610518	145,832.40	114.057613	147,706.41	1,874.01	0.02
Original Face:	600,000.000	Base		112.610518	145,832.40	114.057613	147,706.41	1,874.01	0.02
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.5	01 Oct 2044		
	1,093,055.040	Local		109.424920	1,196,074.60	110.117148	1,203,641.04	7,566.44	0.18
Original Face:	1,200,000.000	Base		109.424920	1,196,074.60	110.117148	1,203,641.04	7,566.44	0.17
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.0	01 Oct 2037		
	4,165.500	Local		113.989917	4,748.25	122.469547	5,101.47	353.22	0.00
Original Face:	100,000.000	Base		113.989917	4,748.25	122.469547	5,101.47	353.22	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.0	01 Dec 2037		
	5,287.710	Local		114.220523	6,039.65	121.234260	6,410.52	370.87	0.00
Original Face:	100,000.000	Base		114.220523	6,039.65	121.234260	6,410.52	370.87	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	23,028.290	Local		114.299064	26,321.12	121.435182	27,964.45	1,643.33	0.00
Original Face:	500,000.000	Base		114.299064	26,321.12	121.435182	27,964.45	1,643.33	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038		
	109,306.130	Local		108.231981	118,304.19	110.032821	120,272.62	1,968.43	0.02
Original Face:	1,300,984.000	Base		108.231981	118,304.19	110.032821	120,272.62	1,968.43	0.02
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
	122,706.100	Local		107.755425	132,222.48	110.032821	135,016.98	2,794.50	0.02
Original Face:	1,313,542.000	Base		107.755425	132,222.48	110.032821	135,016.98	2,794.50	0.02
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
	21,547.470	Local		112.180734	24,172.11	113.389205	24,432.50	260.39	0.00
Original Face:	200,000.000	Base		112.180734	24,172.11	113.389205	24,432.50	260.39	0.00
31415QFG6	FNMA POOL 985867 FN 08/38 FIXED 7					7.0	01 Aug 2038		
	4,552.500	Local		114.058210	5,192.50	108.586086	4,943.38	-249.12	0.00
Original Face:	200,000.000	Base		114.058210	5,192.50	108.586086	4,943.38	-249.12	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	6,129.880	Local		114.077274	6,992.80	119.177354	7,305.43	312.63	0.00
Original Face:	100,000.000	Base		114.077274	6,992.80	119.177354	7,305.43	312.63	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		
	67,050.220	Local		107.961346	72,388.32	112.872101	75,680.99	3,292.67	0.01
Original Face:	491,391.000	Base		107.961346	72,388.32	112.872101	75,680.99	3,292.67	0.01
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
	80,014.000	Local		104.340928	83,487.35	101.742244	81,408.04	-2,079.31	0.01
Original Face:	100,000.000	Base		104.340928	83,487.35	101.742244	81,408.04	-2,079.31	0.01
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	157,438.480	Local		103.269537	162,585.99	107.327629	168,974.99	6,389.00	0.02
Original Face:	200,000.000	Base		103.269537	162,585.99	107.327629	168,974.99	6,389.00	0.02
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.5	01 Jun 2031		
	72,340.050	Local		104.961304	75,929.06	109.258462	79,037.63	3,108.57	0.01
Original Face:	200,000.000	Base		104.961304	75,929.06	109.258462	79,037.63	3,108.57	0.01
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
	355,042.770	Local		106.144446	376,858.18	108.745444	386,092.84	9,234.66	0.06
Original Face:	700,000.000	Base		106.144446	376,858.18	108.745444	386,092.84	9,234.66	0.05
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.5	01 May 2031		
	219,220.850	Local		104.955838	230,085.08	109.324940	239,663.06	9,577.98	0.04
Original Face:	600,000.000	Base		104.955838	230,085.08	109.324940	239,663.06	9,577.98	0.03
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.5	01 Apr 2031		
	70,075.760	Local		104.950585	73,544.92	109.321955	76,608.19	3,063.27	0.01
Original Face:	200,000.000	Base		104.950585	73,544.92	109.321955	76,608.19	3,063.27	0.01
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.5	01 Dec 2043		
	179,737.460	Local		108.631885	195,252.19	110.792147	199,134.99	3,882.80	0.03
Original Face:	200,000.000	Base		108.631885	195,252.19	110.792147	199,134.99	3,882.80	0.03
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.5	01 Nov 2031		
	101,647.510	Local		106.401416	108,154.39	109.370293	111,172.18	3,017.79	0.02
Original Face:	200,000.000	Base		106.401416	108,154.39	109.370293	111,172.18	3,017.79	0.02
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.5	01 Dec 2031		
	119,567.120	Local		106.407698	127,228.62	109.504146	130,930.95	3,702.33	0.02
Original Face:	200,000.000	Base		106.407698	127,228.62	109.504146	130,930.95	3,702.33	0.02

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31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.0	01 Aug 2042		
	162,854.390	Local		107.065447	174,360.78	107.858955	175,653.04	1,292.26	0.03
Original Face:	200,000.000	Base		107.065447	174,360.78	107.858955	175,653.04	1,292.26	0.02
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.5	01 Sep 2042		
	78,664.660	Local		108.584427	85,417.57	110.659982	87,050.30	1,632.73	0.01
Original Face:	100,000.000	Base		108.584427	85,417.57	110.659982	87,050.30	1,632.73	0.01
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.0	01 Nov 2042		
	336,811.310	Local		107.368835	361,630.38	107.871969	363,324.99	1,694.61	0.05
Original Face:	400,000.000	Base		107.368835	361,630.38	107.871969	363,324.99	1,694.61	0.05
31418AQ27	FNMA POOL MA1372 FN 03/43 FIXED 3.5					3.5	01 Mar 2043		
	1,117,879.100	Local		106.367356	1,189,058.44	104.674594	1,170,135.41	-18,923.03	0.17
Original Face:	1,300,000.000	Base		106.367356	1,189,058.44	104.674594	1,170,135.41	-18,923.03	0.16
31418ARZ3	FNMA POOL MA1403 FN 04/43 FIXED 3.5					3.5	01 Apr 2043		
	686,216.210	Local		106.390498	730,068.84	104.672524	718,279.83	-11,789.01	0.11
Original Face:	800,000.000	Base		106.390498	730,068.84	104.672524	718,279.83	-11,789.01	0.10
31418AS25	FNMA POOL MA1436 FN 05/43 FIXED 3.5					3.5	01 May 2043		
	85,761.230	Local		106.902140	91,680.59	104.675034	89,770.60	-1,909.99	0.01
Original Face:	100,000.000	Base		106.902140	91,680.59	104.675034	89,770.60	-1,909.99	0.01
31418AWD6	FNMA POOL MA1543 FN 08/33 FIXED 3.5					3.5	01 Aug 2033		
	0.000	Local		0.000000	-4.70	0.000000	0.00	4.70	0.00
		Base		0.000000	-4.70	0.000000	0.00	4.70	0.00
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
	90,139.730	Local		103.076146	92,912.56	107.853700	97,219.03	4,306.47	0.01
Original Face:	100,000.000	Base		103.076146	92,912.56	107.853700	97,219.03	4,306.47	0.01
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
	270,479.720	Local		108.650881	293,878.60	110.793357	299,673.56	5,794.96	0.04
Original Face:	300,000.000	Base		108.650881	293,878.60	110.793357	299,673.56	5,794.96	0.04
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	183,085.030	Local		108.652002	198,925.55	110.806460	202,870.04	3,944.49	0.03
Original Face:	200,000.000	Base		108.652002	198,925.55	110.806460	202,870.04	3,944.49	0.03

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31418AYE2	FNMA POOL MA1608 FN 10/33 FIXED 3.5				3.5	01 Oct 2033		
		0.000	Local 0.000000	-4.57	0.000000	0.00	4.57	0.00
			Base 0.000000	-4.57	0.000000	0.00	4.57	0.00
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5				4.5	01 Nov 2043		
		180,140.400	Local 108.600930	195,634.15	110.823115	199,637.20	4,003.05	0.03
Original Face:		200,000.000	Base 108.600930	195,634.15	110.823115	199,637.20	4,003.05	0.03
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR				7.0	01 Feb 2039		
		160,307.820	Local 113.663338	182,211.22	115.682563	185,448.19	3,236.97	0.03
Original Face:		900,000.000	Base 113.663338	182,211.22	115.682563	185,448.19	3,236.97	0.03
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5				4.5	15 Apr 2020		
		200,000.000	Local 101.455960	202,911.92	95.000000	190,000.00	-12,911.92	0.03
			Base 101.455960	202,911.92	95.000000	190,000.00	-12,911.92	0.03
31771EAA9	FICO STRIP PRIN DEBENTURES 05/18 0.00000					11 May 2018		
		260,000.000	Local 89.098996	231,657.39	97.310800	253,008.08	21,350.69	0.04
			Base 89.098996	231,657.39	97.310800	253,008.08	21,350.69	0.04
31771EAH4	FICO STRIP PRN 8 DEBENTURES 08/18 0.00000					03 Aug 2018		
		130,000.000	Local 89.282062	116,066.68	96.903100	125,974.03	9,907.35	0.02
			Base 89.282062	116,066.68	96.903100	125,974.03	9,907.35	0.02
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000					08 Feb 2018		
		70,000.000	Local 90.168614	63,118.03	97.591300	68,313.91	5,195.88	0.01
			Base 90.168614	63,118.03	97.591300	68,313.91	5,195.88	0.01
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					26 Sep 2019		
		10,000.000	Local 82.619600	8,261.96	93.960600	9,396.06	1,134.10	0.00
			Base 82.619600	8,261.96	93.960600	9,396.06	1,134.10	0.00
31771KAF4	FICO STRIP PRIN DEBENTURES 04/18 0.00000					06 Apr 2018		
		210,000.000	Local 89.484581	187,917.62	97.451400	204,647.94	16,730.32	0.03
			Base 89.484581	187,917.62	97.451400	204,647.94	16,730.32	0.03
31771KAJ6	FICO STRIP PRIN DEBENTURES 11/18 0.00000					02 Nov 2018		
		250,000.000	Local 86.772700	216,931.75	95.899800	239,749.50	22,817.75	0.04
			Base 86.772700	216,931.75	95.899800	239,749.50	22,817.75	0.03

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319963BB9	FIRST DATA CORPORATION COMPANY GUAR 01/21 12.625					12.625	15 Jan 2021		
	40,000.000	Local		114.281100	45,712.44	113.625000	45,450.00	-262.44	0.01
		Base		114.281100	45,712.44	113.625000	45,450.00	-262.44	0.01
319963BE3	FIRST DATA CORPORATION SR SECURED 144A 11/20 6.75					6.75	01 Nov 2020		
	106,000.000	Local		103.769453	109,995.62	104.500000	110,770.00	774.38	0.02
		Base		103.769453	109,995.62	104.500000	110,770.00	774.38	0.02
319963BL7	FIRST DATA CORPORATION COMPANY GUAR 08/21 11.75					11.75	15 Aug 2021		
	58,000.000	Local		107.734672	62,486.11	111.000000	64,380.00	1,893.89	0.01
		Base		107.734672	62,486.11	111.000000	64,380.00	1,893.89	0.01
319963BN3	FIRST DATA CORPORATION SR SECURED 144A 08/23 5.375					5.375	15 Aug 2023		
	440,000.000	Local		100.000000	440,000.00	99.000000	435,600.00	-4,400.00	0.06
		Base		100.000000	440,000.00	99.000000	435,600.00	-4,400.00	0.06
32007UBJ7	FIRST DATA CORP 2018 NEW DOLLAR TERM LOANS					1.0	24 Mar 2018		
	125,000.000	Local		100.104400	125,130.50	99.078100	123,847.63	-1,282.87	0.02
		Base		100.104400	125,130.50	99.078100	123,847.63	-1,282.87	0.02
32007UBL2	FIRST DATA CORP 2018B SECOND NEW TERM LOANS					1.0	24 Sep 2018		
	200,000.000	Local		100.168380	200,336.76	99.104200	198,208.40	-2,128.36	0.03
		Base		100.168380	200,336.76	99.104200	198,208.40	-2,128.36	0.03
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	1,370,000.000	Local		110.795960	1,517,904.65	120.688300	1,653,429.71	135,525.06	0.24
		Base		110.795960	1,517,904.65	120.688300	1,653,429.71	135,525.06	0.23
337932AE7	FIRSTENERGY CORP SR UNSECURED 03/18 2.75					2.75	15 Mar 2018		
	80,000.000	Local		99.994550	79,995.64	100.272900	80,218.32	222.68	0.01
		Base		99.994550	79,995.64	100.272900	80,218.32	222.68	0.01
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.25	15 Mar 2023		
	820,000.000	Local		101.700706	833,945.79	100.522800	824,286.96	-9,658.83	0.12
		Base		101.700706	833,945.79	100.522800	824,286.96	-9,658.83	0.12
340630AA0	FLORIDA EAST COAST HLDGS SR SECURED 144A 05/19 6.75					6.75	01 May 2019		
	180,000.000	Local		102.236444	184,025.60	98.000000	176,400.00	-7,625.60	0.03
		Base		102.236444	184,025.60	98.000000	176,400.00	-7,625.60	0.02

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345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	1,340,000.000	Local		103.210905	1,383,026.13	93.805000	1,256,987.00	-126,039.13	0.18
		Base		103.210905	1,383,026.13	93.805000	1,256,987.00	-126,039.13	0.18
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125					8.125	15 Jan 2020		
	440,000.000	Local		117.878686	518,666.22	119.844600	527,316.24	8,650.02	0.08
		Base		117.878686	518,666.22	119.844600	527,316.24	8,650.02	0.07
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
	100,000.000	Local		94.676930	94,676.93	75.000000	75,000.00	-19,676.93	0.01
		Base		94.676930	94,676.93	75.000000	75,000.00	-19,676.93	0.01
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4					4.0	14 Nov 2021		
	250,000.000	Local		99.920344	249,800.86	78.000000	195,000.00	-54,800.86	0.03
		Base		99.920344	249,800.86	78.000000	195,000.00	-54,800.86	0.03
35802XAF0	FRESENIUS MED CARE II COMPANY GUAR 144A 01/22 5.875					5.875	31 Jan 2022		
	90,000.000	Local		104.294989	93,865.49	107.250000	96,525.00	2,659.51	0.01
		Base		104.294989	93,865.49	107.250000	96,525.00	2,659.51	0.01
35802XAH6	FRESENIUS MED CARE II COMPANY GUAR 144A 10/20 4.125					4.125	15 Oct 2020		
	20,000.000	Local		100.000000	20,000.00	99.750000	19,950.00	-50.00	0.00
		Base		100.000000	20,000.00	99.750000	19,950.00	-50.00	0.00
35803QAA5	FRESENIUS MED CARE US COMPANY GUAR 144A 02/21 5.75					5.75	15 Feb 2021		
	110,000.000	Local		103.559927	113,915.92	107.750000	118,525.00	4,609.08	0.02
		Base		103.559927	113,915.92	107.750000	118,525.00	4,609.08	0.02
36159EAC6	GE BUSINESS LOAN TRUST GE BL 2006 2A B 144A					0.48655	15 Nov 2034		
	1,386,964.520	Local		92.955781	1,289,263.70	92.994500	1,289,800.72	537.02	0.19
	Original Face: 4,300,000.000	Base		92.955781	1,289,263.70	92.994500	1,289,800.72	537.02	0.18
36179RNV7	GNMA II POOL MA3104 G2 09/45 FIXED 3					3.0	20 Sep 2045		
	3,000,000.000	Local		101.163001	3,034,890.02	102.195339	3,065,860.17	30,970.15	0.45
	Original Face: 3,000,000.000	Base		101.163001	3,034,890.02	102.195339	3,065,860.17	30,970.15	0.43
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.5	20 Oct 2037		
	96,429.660	Local		109.512841	105,602.86	115.198805	111,085.82	5,482.96	0.02
	Original Face: 1,600,000.000	Base		109.512841	105,602.86	115.198805	111,085.82	5,482.96	0.02

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36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.0	20 Sep 2038		
	532,760.910	Local		110.350435	587,903.98	112.058256	597,002.58	9,098.60	0.09
Original Face:	7,900,000.000	Base		110.350435	587,903.98	112.058256	597,002.58	9,098.60	0.08
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.5	20 Jan 2040		
	103,439.690	Local		107.979200	111,693.35	108.720414	112,460.06	766.71	0.02
Original Face:	300,000.000	Base		107.979200	111,693.35	108.720414	112,460.06	766.71	0.02
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.5	20 May 2040		
	140,882.340	Local		107.992833	152,142.83	108.720833	153,168.45	1,025.62	0.02
Original Face:	400,000.000	Base		107.992833	152,142.83	108.720833	153,168.45	1,025.62	0.02
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.0	20 May 2040		
	33,007.910	Local		109.460975	36,130.78	113.298688	37,397.53	1,266.75	0.01
Original Face:	222,231.000	Base		109.460975	36,130.78	113.298688	37,397.53	1,266.75	0.01
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.0	20 Aug 2040		
	53,600.750	Local		109.223341	58,544.53	113.454961	60,812.71	2,268.18	0.01
Original Face:	302,944.000	Base		109.223341	58,544.53	113.454961	60,812.71	2,268.18	0.01
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.0	20 Sep 2040		
	62,933.720	Local		105.528976	66,413.31	111.190410	69,976.26	3,562.95	0.01
Original Face:	200,000.000	Base		105.528976	66,413.31	111.190410	69,976.26	3,562.95	0.01
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.5	20 Jan 2041		
	39,488.350	Local		105.038296	41,477.89	108.937099	43,017.46	1,539.57	0.01
Original Face:	100,000.000	Base		105.038296	41,477.89	108.937099	43,017.46	1,539.57	0.01
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.0	20 Jan 2041		
	78,246.730	Local		109.232565	85,470.91	112.058256	87,681.92	2,211.01	0.01
Original Face:	347,788.000	Base		109.232565	85,470.91	112.058256	87,681.92	2,211.01	0.01
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
	981,716.370	Local		105.123112	1,032,010.80	108.721568	1,067,337.43	35,326.63	0.16
Original Face:	2,800,000.000	Base		105.123112	1,032,010.80	108.721568	1,067,337.43	35,326.63	0.15
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
	106,271.410	Local		109.209485	116,058.46	115.605939	122,856.06	6,797.60	0.02
Original Face:	437,880.000	Base		109.209485	116,058.46	115.605939	122,856.06	6,797.60	0.02

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3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5				5.0	15 Apr 2040			
		44,952.740	Local	103.698106	46,615.14	111.062388	49,925.59	3,310.45	0.01
Original Face:		100,000.000	Base	103.698106	46,615.14	111.062388	49,925.59	3,310.45	0.01
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5				5.0	15 May 2040			
		90,561.730	Local	103.861112	94,058.42	110.999012	100,522.63	6,464.21	0.01
Original Face:		200,000.000	Base	103.861112	94,058.42	110.999012	100,522.63	6,464.21	0.01
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR				1.922	20 Jul 2060			
		299,910.560	Local	104.859022	314,483.28	104.210900	312,539.49	-1,943.79	0.05
Original Face:		430,000.000	Base	104.859022	314,483.28	104.210900	312,539.49	-1,943.79	0.04
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR				1.835	20 Nov 2060			
		361,673.520	Local	105.416874	381,264.92	103.710000	375,091.61	-6,173.31	0.06
Original Face:		500,000.000	Base	105.416874	381,264.92	103.710000	375,091.61	-6,173.31	0.05
36228F6P6	GSAMP TRUST GSAMP 2004 AR1 M1				1.1689	25 Jun 2034			
		371,554.570	Local	71.736956	266,541.94	95.174100	353,623.72	87,081.78	0.05
Original Face:		430,000.000	Base	71.736956	266,541.94	95.174100	353,623.72	87,081.78	0.05
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5				5.0	20 Jul 2040			
		154,367.890	Local	106.086110	163,762.89	111.190374	171,642.23	7,879.34	0.03
Original Face:		500,000.000	Base	106.086110	163,762.89	111.190374	171,642.23	7,879.34	0.02
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5				4.5	20 Jul 2041			
		147,953.200	Local	108.398906	160,379.65	108.721914	160,857.55	477.90	0.02
Original Face:		400,000.000	Base	108.398906	160,379.65	108.721914	160,857.55	477.90	0.02
36242DFT5	GSR MORTGAGE LOAN TRUST GSR 2004 11 2A2				2.826691	25 Sep 2034			
		271,142.540	Local	87.396651	236,969.50	98.503500	267,084.89	30,115.39	0.04
Original Face:		2,740,000.000	Base	87.396651	236,969.50	98.503500	267,084.89	30,115.39	0.04
36242DT52	GSMPS MORTGAGE LOAN TRUST GSMPS 2005 RP2 1AF 144A				0.5439	25 Mar 2035			
		145,074.470	Local	93.059578	135,005.69	85.717300	124,353.92	-10,651.77	0.02
Original Face:		650,000.000	Base	93.059578	135,005.69	85.717300	124,353.92	-10,651.77	0.02
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B				5.161	10 Nov 2046			
		90,000.000	Local	102.945789	92,651.21	109.815300	98,833.77	6,182.56	0.01
Original Face:		90,000.000	Base	102.945789	92,651.21	109.815300	98,833.77	6,182.56	0.01

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36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.318513	10 Feb 2048		
	4,111,300.210	Local		7.305997	300,371.49	7.283800	299,458.88	-912.61	0.04
Original Face:	4,130,000.000	Base		7.305997	300,371.49	7.283800	299,458.88	-912.61	0.04
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.360158	10 Apr 2047		
	2,726,166.000	Local		6.870899	187,312.10	6.905200	188,247.21	935.11	0.03
Original Face:	2,770,000.000	Base		6.870899	187,312.10	6.905200	188,247.21	935.11	0.03
365556AK5	GARDNER DENVER INC TERM LOAN					1.0	30 Jul 2020		
	156,800.000	Local		99.636001	156,229.25	94.444400	148,088.82	-8,140.43	0.02
		Base		99.636001	156,229.25	94.444400	148,088.82	-8,140.43	0.02
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	80,000.000	Local		99.112100	79,289.68	103.629700	82,903.76	3,614.08	0.01
		Base		99.112100	79,289.68	103.629700	82,903.76	3,614.08	0.01
369622SM8	GENERAL ELEC CAP CORP COMPANY GUAR 02/21 5.3					5.3	11 Feb 2021		
	420,000.000	Local		114.096638	479,205.88	115.030900	483,129.78	3,923.90	0.07
		Base		114.096638	479,205.88	115.030900	483,129.78	3,923.90	0.07
36962G3M4	GENERAL ELEC CAP CORP COMPANY GUAR 11/67 VAR					6.375	15 Nov 2067		
	670,000.000	Local		100.378301	672,534.62	107.187500	718,156.25	45,621.63	0.11
		Base		100.378301	672,534.62	107.187500	718,156.25	45,621.63	0.10
36962G4B7	GENERAL ELEC CAP CORP COMPANY GUAR 01/39 6.875					6.875	10 Jan 2039		
	1,530,000.000	Local		139.265203	2,130,757.61	140.011600	2,142,177.48	11,419.87	0.31
		Base		139.265203	2,130,757.61	140.011600	2,142,177.48	11,419.87	0.30
36962G4D3	GENERAL ELEC CAP CORP COMPANY GUAR 08/19 6					6.0	07 Aug 2019		
	200,000.000	Local		99.948900	199,897.80	115.655400	231,310.80	31,413.00	0.03
		Base		99.948900	199,897.80	115.655400	231,310.80	31,413.00	0.03
36962G4R2	GENERAL ELEC CAP CORP COMPANY GUAR 09/20 4.375					4.375	16 Sep 2020		
	150,000.000	Local		101.646340	152,469.51	110.325500	165,488.25	13,018.74	0.02
		Base		101.646340	152,469.51	110.325500	165,488.25	13,018.74	0.02
36962G4Y7	GENERAL ELEC CAP CORP COMPANY GUAR 01/21 4.625					4.625	07 Jan 2021		
	360,000.000	Local		99.593417	358,536.30	111.598400	401,754.24	43,217.94	0.06
		Base		99.593417	358,536.30	111.598400	401,754.24	43,217.94	0.06

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36962G5J9	GENERAL ELEC CAP CORP COMPANY GUAR 10/21 4.65					4.65	17 Oct 2021		
	370,000.000	Local	109.309303	404,444.42	112.478800	416,171.56	11,727.14	0.06	
		Base	109.309303	404,444.42	112.478800	416,171.56	11,727.14	0.06	
36962G6F6	GENERAL ELEC CAP CORP COMPANY GUAR 09/22 3.15					3.15	07 Sep 2022		
	1,100,000.000	Local	99.655316	1,096,208.48	103.032900	1,133,361.90	37,153.42	0.17	
		Base	99.655316	1,096,208.48	103.032900	1,133,361.90	37,153.42	0.16	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	550,000.000	Local	114.394202	629,168.11	106.367700	585,022.35	-44,145.76	0.09	
		Base	114.394202	629,168.11	106.367700	585,022.35	-44,145.76	0.08	
37045XAG1	GENERAL MOTORS FINL CO COMPANY GUAR 05/16 2.75					2.75	15 May 2016		
	60,000.000	Local	100.000000	60,000.00	100.613000	60,367.80	367.80	0.01	
		Base	100.000000	60,000.00	100.613000	60,367.80	367.80	0.01	
37045XAJ5	GENERAL MOTORS FINL CO COMPANY GUAR 05/18 3.25					3.25	15 May 2018		
	50,000.000	Local	100.000000	50,000.00	101.161100	50,580.55	580.55	0.01	
		Base	100.000000	50,000.00	101.161100	50,580.55	580.55	0.01	
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375					4.375	25 Sep 2021		
	180,000.000	Local	100.000000	180,000.00	102.098200	183,776.76	3,776.76	0.03	
		Base	100.000000	180,000.00	102.098200	183,776.76	3,776.76	0.03	
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	50,000.000	Local	96.197240	48,098.62	96.188600	48,094.30	-4.32	0.01	
		Base	96.197240	48,098.62	96.188600	48,094.30	-4.32	0.01	
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.7	01 Apr 2024		
	580,000.000	Local	102.577271	594,948.17	102.326600	593,494.28	-1,453.89	0.09	
		Base	102.577271	594,948.17	102.326600	593,494.28	-1,453.89	0.08	
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		
	500,000.000	Local	101.365456	506,827.28	96.104500	480,522.50	-26,304.78	0.07	
		Base	101.365456	506,827.28	96.104500	480,522.50	-26,304.78	0.07	
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	130,000.000	Local	101.436962	131,868.05	100.461200	130,599.56	-1,268.49	0.02	
		Base	101.436962	131,868.05	100.461200	130,599.56	-1,268.49	0.02	

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375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.65	01 Mar 2026		
	190,000.000	Local	100.180716	190,343.36	100.465500	190,884.45	541.09	0.03	
		Base	100.180716	190,343.36	100.465500	190,884.45	541.09	0.03	
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.85	08 May 2022		
	230,000.000	Local	98.795678	227,230.06	99.827300	229,602.79	2,372.73	0.03	
		Base	98.795678	227,230.06	99.827300	229,602.79	2,372.73	0.03	
378272AD0	GLENCCORE FUNDING LLC COMPANY GUAR 144A 01/19 2.5					2.5	15 Jan 2019		
	450,000.000	Local	98.912493	445,106.22	85.250000	383,625.00	-61,481.22	0.06	
		Base	98.912493	445,106.22	85.250000	383,625.00	-61,481.22	0.05	
378272AK4	GLENCCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875					2.875	16 Apr 2020		
	1,100,000.000	Local	99.975053	1,099,725.58	80.000000	880,000.00	-219,725.58	0.13	
		Base	99.975053	1,099,725.58	80.000000	880,000.00	-219,725.58	0.12	
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375	15 Mar 2020		
	590,000.000	Local	106.070044	625,813.26	111.548300	658,134.97	32,321.71	0.10	
		Base	106.070044	625,813.26	111.548300	658,134.97	32,321.71	0.09	
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.0	15 Jun 2020		
	210,000.000	Local	105.248629	221,022.12	114.924700	241,341.87	20,319.75	0.04	
		Base	105.248629	221,022.12	114.924700	241,341.87	20,319.75	0.03	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	30,000.000	Local	101.687433	30,506.23	119.291800	35,787.54	5,281.31	0.01	
		Base	101.687433	30,506.23	119.291800	35,787.54	5,281.31	0.01	
38141GFM1	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 6.15					6.15	01 Apr 2018		
	90,000.000	Local	99.025067	89,122.56	110.134700	99,121.23	9,998.67	0.01	
		Base	99.025067	89,122.56	110.134700	99,121.23	9,998.67	0.01	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	370,000.000	Local	100.433930	371,605.54	120.584200	446,161.54	74,556.00	0.07	
		Base	100.433930	371,605.54	120.584200	446,161.54	74,556.00	0.06	
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.25	27 Jul 2021		
	100,000.000	Local	102.926060	102,926.06	111.524100	111,524.10	8,598.04	0.02	
		Base	102.926060	102,926.06	111.524100	111,524.10	8,598.04	0.02	

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38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
	320,000.000	Local		99.979997	319,935.99	101.306100	324,179.52	4,243.53	0.05
		Base		99.979997	319,935.99	101.306100	324,179.52	4,243.53	0.05
38141GRD8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 3.625					3.625	22 Jan 2023		
	200,000.000	Local		96.520925	193,041.85	101.303500	202,607.00	9,565.15	0.03
		Base		96.520925	193,041.85	101.303500	202,607.00	9,565.15	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.0	03 Mar 2024		
	1,590,000.000	Local		102.768228	1,634,014.83	102.926200	1,636,526.58	2,511.75	0.24
		Base		102.768228	1,634,014.83	102.926200	1,636,526.58	2,511.75	0.23
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.0	31 Dec 2049		
	170,000.000	Local		78.697059	133,785.00	72.250000	122,825.00	-10,960.00	0.02
		Base		78.697059	133,785.00	72.250000	122,825.00	-10,960.00	0.02
38147MAA3	GOLDMAN SACHS GROUP INC SR UNSECURED 07/18 2.9					2.9	19 Jul 2018		
	20,000.000	Local		100.332350	20,066.47	102.595200	20,519.04	452.57	0.00
		Base		100.332350	20,066.47	102.595200	20,519.04	452.57	0.00
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	1,440,000.000	Local		96.793967	1,393,833.12	98.155700	1,413,442.08	19,608.96	0.21
		Base		96.793967	1,393,833.12	98.155700	1,413,442.08	19,608.96	0.20
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					6.434	20 Jan 2040		
	82,804.000	Local		12.883315	10,667.90	14.860300	12,304.92	1,637.02	0.00
Original Face:	258,000.000	Base		12.883315	10,667.90	14.860300	12,304.92	1,637.02	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					1.19775	20 May 2060		
	498,121.170	Local		102.341792	509,786.13	101.182700	504,012.45	-5,773.68	0.07
Original Face:	670,000.000	Base		102.341792	509,786.13	101.182700	504,012.45	-5,773.68	0.07
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					0.52175	20 Oct 2060		
	874,735.310	Local		100.000000	874,735.31	99.358400	869,123.01	-5,612.30	0.13
Original Face:	1,150,000.000	Base		100.000000	874,735.31	99.358400	869,123.01	-5,612.30	0.12
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					0.69175	20 Mar 2061		
	154,369.370	Local		99.988916	154,352.26	100.155300	154,609.11	256.85	0.02
Original Face:	200,000.000	Base		99.988916	154,352.26	100.155300	154,609.11	256.85	0.02

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38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					6.391	16 Apr 2042		
	2,911,939.000	Local		24.070882	700,929.41	21.913870	638,118.53	-62,810.88	0.09
Original Face:	4,700,000.000	Base		24.070882	700,929.41	21.913870	638,118.53	-62,810.88	0.09
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					6.284	20 Mar 2039		
	50,211.450	Local		10.334237	5,188.97	10.415900	5,229.97	41.00	0.00
Original Face:	176,719.000	Base		10.334237	5,188.97	10.415900	5,229.97	41.00	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					6.264	20 Apr 2040		
	84,815.200	Local		19.843130	16,829.99	17.281800	14,657.59	-2,172.40	0.00
Original Face:	300,000.000	Base		19.843130	16,829.99	17.281800	14,657.59	-2,172.40	0.00
38378BRT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 44 A					2.17	16 Apr 2041		
	271,613.590	Local		101.072148	274,525.69	101.395600	275,404.23	878.54	0.04
Original Face:	480,000.000	Base		101.072148	274,525.69	101.395600	275,404.23	878.54	0.04
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.834	20 Mar 2042		
	3,302,089.010	Local		21.600459	713,266.38	18.070090	596,690.46	-116,575.92	0.09
Original Face:	4,800,000.000	Base		21.600459	713,266.38	18.070090	596,690.46	-116,575.92	0.08
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.5	20 Feb 2038		
	662,121.910	Local		12.886615	85,325.10	8.966760	59,370.88	-25,954.22	0.01
Original Face:	1,000,000.000	Base		12.886615	85,325.10	8.966760	59,370.88	-25,954.22	0.01
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.75502	16 Mar 2047		
	5,128,120.860	Local		5.975635	306,437.76	5.321300	272,882.70	-33,555.06	0.04
Original Face:	5,680,000.000	Base		5.975635	306,437.76	5.321300	272,882.70	-33,555.06	0.04
38378NJF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178 IO					0.92693	16 Jun 2055		
	608,556.600	Local		5.669481	34,502.00	5.852700	35,616.99	1,114.99	0.01
Original Face:	631,000.000	Base		5.669481	34,502.00	5.852700	35,616.99	1,114.99	0.01
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.95276	16 Aug 2054		
	9,028,621.060	Local		6.513716	588,098.71	6.477000	584,783.79	-3,314.92	0.09
Original Face:	9,230,000.000	Base		6.513716	588,098.71	6.477000	584,783.79	-3,314.92	0.08
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.384	20 Aug 2044		
	344,885.440	Local		16.537039	57,033.84	16.107000	55,550.70	-1,483.14	0.01
Original Face:	400,000.000	Base		16.537039	57,033.84	16.107000	55,550.70	-1,483.14	0.01

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38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA				4.0	20 Nov 2044			
		2,121,259.290	Local	26.013659	551,817.15	13.694960	290,505.61	-261,311.54	0.04
Original Face:		3,000,000.000	Base	26.013659	551,817.15	13.694960	290,505.61	-261,311.54	0.04
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2				3.691	20 Feb 2032			
		150,000.000	Local	87.393173	131,089.76	91.813200	137,719.80	6,630.04	0.02
Original Face:		150,000.000	Base	87.393173	131,089.76	91.813200	137,719.80	6,630.04	0.02
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2				3.694	13 Mar 2032			
		225,000.000	Local	87.364089	196,569.20	90.670200	204,007.95	7,438.75	0.03
Original Face:		225,000.000	Base	87.364089	196,569.20	90.670200	204,007.95	7,438.75	0.03
404119BP3	HCA INC SR SECURED 10/19 4.25				4.25	15 Oct 2019			
		190,000.000	Local	100.540547	191,027.04	101.000000	191,900.00	872.96	0.03
			Base	100.540547	191,027.04	101.000000	191,900.00	872.96	0.03
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375	01 Feb 2025			
		530,000.000	Local	101.869670	539,909.25	99.000000	524,700.00	-15,209.25	0.08
			Base	101.869670	539,909.25	99.000000	524,700.00	-15,209.25	0.07
404121AD7	HCA INC COMPANY GUAR 02/22 7.5				7.5	15 Feb 2022			
		170,000.000	Local	114.434529	194,538.70	113.000000	192,100.00	-2,438.70	0.03
			Base	114.434529	194,538.70	113.000000	192,100.00	-2,438.70	0.03
404121AE5	HCA INC SR SECURED 03/22 5.875				5.875	15 Mar 2022			
		20,000.000	Local	103.419800	20,683.96	107.250000	21,450.00	766.04	0.00
			Base	103.419800	20,683.96	107.250000	21,450.00	766.04	0.00
404225BX1	HLSS SERVICER ADVANCE RECEIVAB HSART 2013 T7 AT7 144A				1.9807	15 Nov 2046			
		290,000.000	Local	99.999734	289,999.23	99.600000	288,840.00	-1,159.23	0.04
Original Face:		290,000.000	Base	99.999734	289,999.23	99.600000	288,840.00	-1,159.23	0.04
404280AQ2	HSBC HOLDINGS PLC SUBORDINATED 03/44 5.25				5.25	14 Mar 2044			
		220,000.000	Local	115.721859	254,588.09	101.463300	223,219.26	-31,368.83	0.03
			Base	115.721859	254,588.09	101.463300	223,219.26	-31,368.83	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	95.625000	229,500.00	-10,500.00	0.03
			Base	100.000000	240,000.00	95.625000	229,500.00	-10,500.00	0.03

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404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	650,000.000	Local		99.187929	644,721.54	98.539600	640,507.40	-4,214.14	0.09
		Base		99.187929	644,721.54	98.539600	640,507.40	-4,214.14	0.09
40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676					6.676	15 Jan 2021		
	230,000.000	Local		109.978122	252,949.68	117.002600	269,105.98	16,156.30	0.04
		Base		109.978122	252,949.68	117.002600	269,105.98	16,156.30	0.04
423012AB9	HEINEKEN NV SR UNSECURED 144A 10/17 1.4					1.4	01 Oct 2017		
	80,000.000	Local		99.864413	79,891.53	99.952200	79,961.76	70.23	0.01
		Base		99.864413	79,891.53	99.952200	79,961.76	70.23	0.01
423012AD5	HEINEKEN NV SR UNSECURED 144A 04/23 2.75					2.75	01 Apr 2023		
	100,000.000	Local		99.440970	99,440.97	97.777200	97,777.20	-1,663.77	0.01
		Base		99.440970	99,440.97	97.777200	97,777.20	-1,663.77	0.01
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875	15 Feb 2025		
	320,000.000	Local		101.970050	326,304.16	106.720000	341,504.00	15,199.84	0.05
		Base		101.970050	326,304.16	106.720000	341,504.00	15,199.84	0.05
423074AT0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/35 5					5.0	15 Jul 2035		
	240,000.000	Local		99.055925	237,734.22	104.458900	250,701.36	12,967.14	0.04
		Base		99.055925	237,734.22	104.458900	250,701.36	12,967.14	0.04
423074AV5	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/45 5.2					5.2	15 Jul 2045		
	200,000.000	Local		103.576115	207,152.23	105.904900	211,809.80	4,657.57	0.03
		Base		103.576115	207,152.23	105.904900	211,809.80	4,657.57	0.03
423074AX1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/25 3.95					3.95	15 Jul 2025		
	250,000.000	Local		99.869708	249,674.27	102.318300	255,795.75	6,121.48	0.04
		Base		99.869708	249,674.27	102.318300	255,795.75	6,121.48	0.04
42805RBN8	HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A					1.83	25 Aug 2019		
	160,000.000	Local		99.972888	159,956.62	99.687900	159,500.64	-455.98	0.02
Original Face:	160,000.000	Base		99.972888	159,956.62	99.687900	159,500.64	-455.98	0.02
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625					5.625	15 Oct 2021		
	300,000.000	Local		100.015903	300,047.71	103.250000	309,750.00	9,702.29	0.05
		Base		100.015903	300,047.71	103.250000	309,750.00	9,702.29	0.04

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43289DAC7	HILTON WORLDWIDE FIN LLC TERM LOAN				1.0	26 Oct 2020			
		56,907.900	Local 99.622864	56,693.28	99.847200	56,820.94	127.66		0.01
			Base 99.622864	56,693.28	99.847200	56,820.94	127.66		0.01
44328MAK0	HSBC BANK PLC SR UNSECURED 144A 01/21 4.75				4.75	19 Jan 2021			
		200,000.000	Local 99.948845	199,897.69	110.994800	221,989.60	22,091.91		0.03
			Base 99.948845	199,897.69	110.994800	221,989.60	22,091.91		0.03
444859AY8	HUMANA INC SR UNSECURED 06/18 7.2				7.2	15 Jun 2018			
		170,000.000	Local 102.836000	174,821.20	113.806100	193,470.37	18,649.17		0.03
			Base 102.836000	174,821.20	113.806100	193,470.37	18,649.17		0.03
444859BA9	HUMANA INC SR UNSECURED 12/22 3.15				3.15	01 Dec 2022			
		240,000.000	Local 99.852679	239,646.43	98.613000	236,671.20	-2,975.23		0.03
			Base 99.852679	239,646.43	98.613000	236,671.20	-2,975.23		0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625	01 Dec 2042			
		50,000.000	Local 101.564800	50,782.40	96.120500	48,060.25	-2,722.15		0.01
			Base 101.564800	50,782.40	96.120500	48,060.25	-2,722.15		0.01
44923QAD6	HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 10/17 2.125				2.125	02 Oct 2017			
		70,000.000	Local 99.943343	69,960.34	100.346300	70,242.41	282.07		0.01
			Base 99.943343	69,960.34	100.346300	70,242.41	282.07		0.01
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8				5.8	25 Sep 2023			
		420,000.000	Local 101.175681	424,937.86	108.419100	455,360.22	30,422.36		0.07
			Base 101.175681	424,937.86	108.419100	455,360.22	30,422.36		0.06
45254TSM7	IMPAC SECURED ASSETS CORP. IMSA 2005 2 A1				0.5139	25 Mar 2036			
		337,335.950	Local 80.701449	272,235.00	72.273900	243,805.85	-28,429.15		0.04
Original Face:		1,640,000.000	Base 80.701449	272,235.00	72.273900	243,805.85	-28,429.15		0.03
45685EAE6	VOYA FINANCIAL INC COMPANY GUAR 02/18 2.9				2.9	15 Feb 2018			
		40,000.000	Local 100.305400	40,122.16	102.107800	40,843.12	720.96		0.01
			Base 100.305400	40,122.16	102.107800	40,843.12	720.96		0.01
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7				3.7	29 Jul 2025			
		120,000.000	Local 99.853158	119,823.79	102.596000	123,115.20	3,291.41		0.02
			Base 99.853158	119,823.79	102.596000	123,115.20	3,291.41		0.02

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458140AT7	INTEL CORP SR UNSECURED 07/45 4.9					4.9	29 Jul 2045		
	170,000.000	Local		103.044976	175,176.46	103.516800	175,978.56	802.10	0.03
		Base		103.044976	175,176.46	103.516800	175,978.56	802.10	0.02
45824TAG0	INTELSAT JACKSON HLDG COMPANY GUAR 04/21 7.5					7.5	01 Apr 2021		
	505,000.000	Local		99.559232	502,774.12	92.250000	465,862.50	-36,911.62	0.07
		Base		99.559232	502,774.12	92.250000	465,862.50	-36,911.62	0.07
45824TAP0	INTELSAT JACKSON HLDG COMPANY GUAR 08/23 5.5					5.5	01 Aug 2023		
	210,000.000	Local		92.600486	194,461.02	82.500000	173,250.00	-21,211.02	0.03
		Base		92.600486	194,461.02	82.500000	173,250.00	-21,211.02	0.02
459745GA7	INTL LEASE FINANCE CORP SR SECURED 144A 09/16 6.75					6.75	01 Sep 2016		
	480,000.000	Local		100.426044	482,045.01	103.500000	496,800.00	14,754.99	0.07
		Base		100.426044	482,045.01	103.500000	496,800.00	14,754.99	0.07
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	1,100,000.000	Local		99.689732	1,096,587.05	98.679800	1,085,477.80	-11,109.25	0.16
		Base		99.689732	1,096,587.05	98.679800	1,085,477.80	-11,109.25	0.15
46619RAA4	321 HENDERSON RECEIVABLES LLC HENDR 2015 2A A 144A					3.87	15 Mar 2058		
	2,400,000.000	Local		99.922425	2,398,138.20	101.613990	2,438,735.76	40,597.56	0.36
	Original Face: 2,400,000.000	Base		99.922425	2,398,138.20	101.613990	2,438,735.76	40,597.56	0.34
46625HGN4	JPMORGAN CHASE + CO SUBORDINATED 06/17 6.125					6.125	27 Jun 2017		
	630,000.000	Local		100.849035	635,348.92	107.478700	677,115.81	41,766.89	0.10
		Base		100.849035	635,348.92	107.478700	677,115.81	41,766.89	0.10
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.35	15 Aug 2021		
	250,000.000	Local		107.123740	267,809.35	107.767300	269,418.25	1,608.90	0.04
		Base		107.123740	267,809.35	107.767300	269,418.25	1,608.90	0.04
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.25	23 Sep 2022		
	200,000.000	Local		102.386380	204,772.76	100.071800	200,143.60	-4,629.16	0.03
		Base		102.386380	204,772.76	100.071800	200,143.60	-4,629.16	0.03
46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375					3.375	01 May 2023		
	130,000.000	Local		99.456369	129,293.28	97.726500	127,044.45	-2,248.83	0.02
		Base		99.456369	129,293.28	97.726500	127,044.45	-2,248.83	0.02

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46625HJY7	JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875				3.875	10 Sep 2024			
		1,560,000.000	Local	99.983282	1,559,739.20	99.044400	1,545,092.64	-14,646.56	0.23
			Base	99.983282	1,559,739.20	99.044400	1,545,092.64	-14,646.56	0.22
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		580,000.000	Local	99.712655	578,333.40	100.299900	581,739.42	3,406.02	0.09
			Base	99.712655	578,333.40	100.299900	581,739.42	3,406.02	0.08
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.25	01 Oct 2027			
		400,000.000	Local	99.655365	398,621.46	99.590800	398,363.20	-258.26	0.06
			Base	99.655365	398,621.46	99.590800	398,363.20	-258.26	0.06
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM				5.372	15 May 2047			
		550,000.000	Local	104.931513	577,123.32	102.502300	563,762.65	-13,360.67	0.08
		Original Face: 550,000.000	Base	104.931513	577,123.32	102.502300	563,762.65	-13,360.67	0.08
46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C				5.250553	15 Nov 2045			
		60,000.000	Local	100.468483	60,281.09	106.555800	63,933.48	3,652.39	0.01
		Original Face: 60,000.000	Base	100.468483	60,281.09	106.555800	63,933.48	3,652.39	0.01
46641JAE6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C18 D 144A				4.970322	15 Feb 2047			
		700,000.000	Local	94.091271	658,638.90	92.834300	649,840.10	-8,798.80	0.10
		Original Face: 700,000.000	Base	94.091271	658,638.90	92.834300	649,840.10	-8,798.80	0.09
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A				4.815895	15 Aug 2047			
		700,000.000	Local	91.563999	640,947.99	88.444500	619,111.50	-21,836.49	0.09
		Original Face: 700,000.000	Base	91.563999	640,947.99	88.444500	619,111.50	-21,836.49	0.09
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.9965	15 Aug 2047			
		250,000.000	Local	102.891408	257,228.52	104.797120	261,992.80	4,764.28	0.04
		Original Face: 250,000.000	Base	102.891408	257,228.52	104.797120	261,992.80	4,764.28	0.04
46643GAK6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C24 B				4.1157	15 Nov 2047			
		300,000.000	Local	102.914353	308,743.06	102.058120	306,174.36	-2,568.70	0.05
		Original Face: 300,000.000	Base	102.914353	308,743.06	102.058120	306,174.36	-2,568.70	0.04
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				0.4094	27 Jul 2036			
		1,414,829.110	Local	95.678431	1,353,686.30	95.965880	1,357,753.21	4,066.91	0.20
		Original Face: 1,560,000.000	Base	95.678431	1,353,686.30	95.965880	1,357,753.21	4,066.91	0.19

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46643NAC9	JP MORGAN REREMIC JPMRR 2014 6 2A1 144A				0.4094	27 Dec 2036			
		1,369,717.770	Local	95.915325	1,313,769.25	96.348050	1,319,696.36	5,927.11	0.19
Original Face:		1,560,000.000	Base	95.915325	1,313,769.25	96.348050	1,319,696.36	5,927.11	0.19
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				0.4094	27 Jul 2046			
		1,344,266.670	Local	95.895734	1,289,094.39	96.133370	1,292,288.85	3,194.46	0.19
Original Face:		1,590,000.000	Base	95.895734	1,289,094.39	96.133370	1,292,288.85	3,194.46	0.18
46643NAU9	JP MORGAN REREMIC JPMRR 2014 6 8A1 144A				0.3794	27 Oct 2036			
		2,239,805.310	Local	93.754774	2,099,924.41	91.884190	2,058,026.97	-41,897.44	0.30
Original Face:		2,506,000.000	Base	93.754774	2,099,924.41	91.884190	2,058,026.97	-41,897.44	0.29
46643RAG1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 FL6 B 144A				2.48655	15 Nov 2031			
		740,000.000	Local	99.048011	732,955.28	99.363080	735,286.79	2,331.51	0.11
Original Face:		740,000.000	Base	99.048011	732,955.28	99.363080	735,286.79	2,331.51	0.10
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				3.956554	15 May 2028			
		400,000.000	Local	98.039550	392,158.20	95.163260	380,653.04	-11,505.16	0.06
Original Face:		400,000.000	Base	98.039550	392,158.20	95.163260	380,653.04	-11,505.16	0.05
46644RBD6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C29 AS				3.9166	15 May 2048			
		1,230,000.000	Local	102.976368	1,266,609.33	104.149540	1,281,039.34	14,430.01	0.19
Original Face:		1,230,000.000	Base	102.976368	1,266,609.33	104.149540	1,281,039.34	14,430.01	0.18
46644UBA5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A5				3.8218	15 Jul 2048			
		1,730,000.000	Local	102.983308	1,781,611.23	105.398800	1,823,399.24	41,788.01	0.27
Original Face:		1,730,000.000	Base	102.983308	1,781,611.23	105.398800	1,823,399.24	41,788.01	0.26
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3				3.8014	15 Aug 2048			
		2,600,000.000	Local	102.991330	2,677,774.57	105.212500	2,735,525.00	57,750.43	0.40
Original Face:		2,600,000.000	Base	102.991330	2,677,774.57	105.212500	2,735,525.00	57,750.43	0.39
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.5	01 Feb 2043			
		50,000.000	Local	101.817700	50,908.85	104.583100	52,291.55	1,382.70	0.01
			Base	101.817700	50,908.85	104.583100	52,291.55	1,382.70	0.01
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.95	01 Jul 2024			
		570,000.000	Local	113.462821	646,738.08	117.063900	667,264.23	20,526.15	0.10
			Base	113.462821	646,738.08	117.063900	667,264.23	20,526.15	0.09

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494550BB1	KINDER MORGAN ENER PART COMPANY GUAR 02/20 6.85					6.85	15 Feb 2020		
	90,000.000	Local		109.196289	98,276.66	112.798200	101,518.38	3,241.72	0.01
		Base		109.196289	98,276.66	112.798200	101,518.38	3,241.72	0.01
50076QAU0	KRAFT FOODS GROUP INC COMPANY GUAR 02/20 5.375					5.375	10 Feb 2020		
	118,000.000	Local		112.265186	132,472.92	111.689900	131,794.08	-678.84	0.02
		Base		112.265186	132,472.92	111.689900	131,794.08	-678.84	0.02
50076QAZ9	KRAFT FOODS GROUP INC COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		
	390,000.000	Local		100.725541	392,829.61	102.024400	397,895.16	5,065.55	0.06
		Base		100.725541	392,829.61	102.024400	397,895.16	5,065.55	0.06
501044CK5	KROGER CO/THE COMPANY GUAR 04/38 6.9					6.9	15 Apr 2038		
	90,000.000	Local		121.372811	109,235.53	125.851900	113,266.71	4,031.18	0.02
		Base		121.372811	109,235.53	125.851900	113,266.71	4,031.18	0.02
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625					5.625	15 Oct 2023		
	100,000.000	Local		106.159730	106,159.73	106.250000	106,250.00	90.27	0.02
		Base		106.159730	106,159.73	106.250000	106,250.00	90.27	0.01
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.25	23 Dec 2036		
	301,532.620	Local		91.222117	275,064.44	98.000000	295,501.97	20,437.53	0.04
Original Face:	710,000.000	Base		91.222117	275,064.44	98.000000	295,501.97	20,437.53	0.04
51508PAC8	LANDRYS INC TERM LOAN B					1.0	24 Apr 2018		
	332,543.200	Local		100.696529	334,859.46	99.906300	332,231.61	-2,627.85	0.05
		Base		100.696529	334,859.46	99.906300	332,231.61	-2,627.85	0.05
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	530,128.910	Local		26.000001	137,833.52	13.000000	68,916.76	-68,916.76	0.01
		Base		26.000001	137,833.52	13.000000	68,916.76	-68,916.76	0.01
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.5	19 Jul 2017		
	790,000.000	Local		98.569052	778,695.51	0.001000	7.90	-778,687.61	0.00
		Base		98.569052	778,695.51	0.001000	7.90	-778,687.61	0.00
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.5	04 Nov 2024		
	250,000.000	Local		99.476444	248,691.11	100.525000	251,312.50	2,621.39	0.04
		Base		99.476444	248,691.11	100.525000	251,312.50	2,621.39	0.04

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53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.5	14 Sep 2020		
	100,000.000	Local		100.875190	100,875.19	115.339700	115,339.70	14,464.51	0.02
		Base		100.875190	100,875.19	115.339700	115,339.70	14,464.51	0.02
55027YAD0	LUMINENT MORTGAGE TRUST LUM 2006 6 A1					0.3939	25 Oct 2046		
	380,531.100	Local		71.157616	270,776.86	85.288400	324,548.89	53,772.03	0.05
Original Face:	1,500,000.000	Base		71.157616	270,776.86	85.288400	324,548.89	53,772.03	0.05
55261FAE4	M+T BANK CORPORATION JR SUBORDINA 12/49 6.875					6.875	29 Dec 2049		
	480,000.000	Local		100.942096	484,522.06	100.875000	484,200.00	-322.06	0.07
		Base		100.942096	484,522.06	100.875000	484,200.00	-322.06	0.07
55328HAB7	MPH ACQUISITION HLDGS LLC TERM LOAN					1.0	31 Mar 2021		
	430,947.370	Local		99.754093	429,887.64	98.650000	425,129.58	-4,758.06	0.06
		Base		99.754093	429,887.64	98.650000	425,129.58	-4,758.06	0.06
55352NAC1	MSCG TRUST MSCCG 2015 ALDR A2 144A					3.577141	07 Jun 2035		
	880,000.000	Local		101.765909	895,540.00	103.883810	914,177.53	18,637.53	0.13
Original Face:	880,000.000	Base		101.765909	895,540.00	103.883810	914,177.53	18,637.53	0.13
570506AQ8	MARKWEST ENERGY PART/FIN COMPANY GUAR 02/23 5.5					5.5	15 Feb 2023		
	30,000.000	Local		102.230667	30,669.20	96.875000	29,062.50	-1,606.70	0.00
		Base		102.230667	30,669.20	96.875000	29,062.50	-1,606.70	0.00
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875	01 Dec 2024		
	300,000.000	Local		101.739083	305,217.25	91.500000	274,500.00	-30,717.25	0.04
		Base		101.739083	305,217.25	91.500000	274,500.00	-30,717.25	0.04
570506AT2	MARKWEST ENERGY PART/FIN COMPANY GUAR 06/25 4.875					4.875	01 Jun 2025		
	530,000.000	Local		91.946492	487,316.41	91.980000	487,494.00	177.59	0.07
		Base		91.946492	487,316.41	91.980000	487,494.00	177.59	0.07
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					0.4939	25 May 2037		
	2,535,158.570	Local		91.238326	2,313,036.24	89.036800	2,257,224.07	-55,812.17	0.33
Original Face:	10,140,000.000	Base		91.238326	2,313,036.24	89.036800	2,257,224.07	-55,812.17	0.32
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A					2.610785	25 Nov 2035		
	367,165.880	Local		86.810280	318,737.73	76.996000	282,703.04	-36,034.69	0.04
Original Face:	759,398.920	Base		86.810280	318,737.73	76.996000	282,703.04	-36,034.69	0.04

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585055AS5	MEDTRONIC INC COMPANY GUAR 03/20 4.45					4.45	15 Mar 2020		
	130,000.000	Local		100.353492	130,459.54	109.955000	142,941.50	12,481.96	0.02
		Base		100.353492	130,459.54	109.955000	142,941.50	12,481.96	0.02
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.5	15 Mar 2025		
	1,380,000.000	Local		101.264072	1,397,444.19	102.034400	1,408,074.72	10,630.53	0.21
		Base		101.264072	1,397,444.19	102.034400	1,408,074.72	10,630.53	0.20
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75					2.75	10 Feb 2025		
	200,000.000	Local		99.844285	199,688.57	97.334000	194,668.00	-5,020.57	0.03
		Base		99.844285	199,688.57	97.334000	194,668.00	-5,020.57	0.03
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	950,000.000	Local		104.244321	990,321.05	109.000000	1,035,500.00	45,178.95	0.15
		Base		104.244321	990,321.05	109.000000	1,035,500.00	45,178.95	0.15
59156RAX6	METLIFE INC SR UNSECURED 02/21 4.75					4.75	08 Feb 2021		
	110,000.000	Local		99.985427	109,983.97	111.047400	122,152.14	12,168.17	0.02
		Base		99.985427	109,983.97	111.047400	122,152.14	12,168.17	0.02
594088AJ5	MICHAELS STORES INC TERM LOAN					1.0	28 Jan 2020		
	156,400.000	Local		100.520729	157,214.42	99.687500	155,911.25	-1,303.17	0.02
		Base		100.520729	157,214.42	99.687500	155,911.25	-1,303.17	0.02
59562VAR8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5					6.5	15 Sep 2037		
	40,000.000	Local		130.752000	52,300.80	125.618200	50,247.28	-2,053.52	0.01
		Base		130.752000	52,300.80	125.618200	50,247.28	-2,053.52	0.01
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5					3.5	01 May 2022		
	20,000.000	Local		100.151100	20,030.22	99.378600	19,875.72	-154.50	0.00
		Base		100.151100	20,030.22	99.378600	19,875.72	-154.50	0.00
609207AB1	MONDELEZ INTERNATIONAL SR UNSECURED 02/24 4					4.0	01 Feb 2024		
	230,000.000	Local		100.014148	230,032.54	103.626500	238,340.95	8,308.41	0.04
		Base		100.014148	230,032.54	103.626500	238,340.95	8,308.41	0.03
61690FAP8	MORGAN STANLEY BAML TRUST MSBAM 2015 C22 AS					3.561	15 Apr 2048		
	400,000.000	Local		102.956413	411,825.65	100.780700	403,122.80	-8,702.85	0.06
	Original Face:	400,000.000	Base	102.956413	411,825.65	100.780700	403,122.80	-8,702.85	0.06

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61690HAF6	MORGAN STANLEY REREMIC TRUST MSRR 2015 R2 2A1 144A					1.28925	26 Dec 2046		
	2,006,783.440	Local		97.471629	1,956,044.50	97.449520	1,955,600.83	-443.67	0.29
Original Face:	2,150,000.000	Base		97.471629	1,956,044.50	97.449520	1,955,600.83	-443.67	0.28
61690KAG7	MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS					3.214	15 Feb 2046		
	21,000.000	Local		102.752048	21,577.93	100.927100	21,194.69	-383.24	0.00
Original Face:	21,000.000	Base		102.752048	21,577.93	100.927100	21,194.69	-383.24	0.00
6174466Q7	MORGAN STANLEY SR UNSECURED 04/18 6.625					6.625	01 Apr 2018		
	200,000.000	Local		110.408390	220,816.78	111.353400	222,706.80	1,890.02	0.03
		Base		110.408390	220,816.78	111.353400	222,706.80	1,890.02	0.03
6174467P8	MORGAN STANLEY SR UNSECURED 07/20 5.5					5.5	24 Jul 2020		
	800,000.000	Local		110.730595	885,844.76	112.265300	898,122.40	12,277.64	0.13
		Base		110.730595	885,844.76	112.265300	898,122.40	12,277.64	0.13
61747YDT9	MORGAN STANLEY SR UNSECURED 03/17 4.75					4.75	22 Mar 2017		
	40,000.000	Local		99.942450	39,976.98	104.757900	41,903.16	1,926.18	0.01
		Base		99.942450	39,976.98	104.757900	41,903.16	1,926.18	0.01
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A					4.81308	15 Nov 2045		
	250,000.000	Local		99.217712	248,044.28	98.016200	245,040.50	-3,003.78	0.04
Original Face:	250,000.000	Base		99.217712	248,044.28	98.016200	245,040.50	-3,003.78	0.03
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4					4.217831	15 Jul 2046		
	50,000.000	Local		103.523400	51,761.70	108.771100	54,385.55	2,623.85	0.01
Original Face:	50,000.000	Base		103.523400	51,761.70	108.771100	54,385.55	2,623.85	0.01
61974QAQ9	MOTEL 6 TRUST MOTEL 2015 MTL6 D 144A					4.531573	05 Feb 2030		
	1,060,000.000	Local		99.400479	1,053,645.08	99.167700	1,051,177.62	-2,467.46	0.15
Original Face:	1,060,000.000	Base		99.400479	1,053,645.08	99.167700	1,051,177.62	-2,467.46	0.15
62704PAF0	MURRAY ENERGY CORP SECURED 144A 04/21 11.25					11.25	15 Apr 2021		
	230,000.000	Local		97.027196	223,162.55	52.500000	120,750.00	-102,412.55	0.02
		Base		97.027196	223,162.55	52.500000	120,750.00	-102,412.55	0.02
63543PBG0	NATIONAL COLLEGIATE STUDENT LO NCSLT 2005 1 A4					0.427	27 Nov 2028		
	0.000	Local		0.000000	2.99	0.000000	0.00	-2.99	0.00
		Base		0.000000	2.99	0.000000	0.00	-2.99	0.00

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637640AE3	NATIONAL SEMICONDUCTOR SR UNSECURED 06/17 6.6					6.6	15 Jun 2017		
	20,000.000	Local		101.200850	20,240.17	108.969800	21,793.96	1,553.79	0.00
		Base		101.200850	20,240.17	108.969800	21,793.96	1,553.79	0.00
638602BP6	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9					3.9	21 Jul 2025		
	620,000.000	Local		99.629087	617,700.34	102.256900	633,992.78	16,292.44	0.09
		Base		99.629087	617,700.34	102.256900	633,992.78	16,292.44	0.09
63946BAE0	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375					4.375	01 Apr 2021		
	180,000.000	Local		110.016972	198,030.55	109.557300	197,203.14	-827.41	0.03
		Base		110.016972	198,030.55	109.557300	197,203.14	-827.41	0.03
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974					1.974	15 Apr 2019		
	100,000.000	Local		100.569500	100,569.50	100.530200	100,530.20	-39.30	0.01
		Base		100.569500	100,569.50	100.530200	100,530.20	-39.30	0.01
64021SAC3	NEIMAN MARCUS GROUP LTD INC OTHER TERM LOANS					1.0	25 Oct 2020		
	398,987.340	Local		99.878252	398,501.58	97.772700	390,100.69	-8,400.89	0.06
		Base		99.878252	398,501.58	97.772700	390,100.69	-8,400.89	0.05
64110LAH9	NETFLIX INC SR UNSECURED 144A 02/22 5.5					5.5	15 Feb 2022		
	10,000.000	Local		104.415200	10,441.52	101.000000	10,100.00	-341.52	0.00
		Base		104.415200	10,441.52	101.000000	10,100.00	-341.52	0.00
64110LAK2	NETFLIX INC SR UNSECURED 144A 02/25 5.875					5.875	15 Feb 2025		
	100,000.000	Local		105.182610	105,182.61	102.750000	102,750.00	-2,432.61	0.02
		Base		105.182610	105,182.61	102.750000	102,750.00	-2,432.61	0.01
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	120,000.000	Local		102.034308	122,441.17	94.798400	113,758.08	-8,683.09	0.02
		Base		102.034308	122,441.17	94.798400	113,758.08	-8,683.09	0.02
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
	180,000.000	Local		100.905739	181,630.33	100.628600	181,131.48	-498.85	0.03
		Base		100.905739	181,630.33	100.628600	181,131.48	-498.85	0.03
65540VAL5	NOMURA RESECURITIZATION TRUST NMRR 2015 6R 3A1 144A					0.3805	26 May 2046		
	1,197,699.650	Local		95.547330	1,144,370.04	95.536360	1,144,238.65	-131.39	0.17
Original Face:	1,320,000.000	Base		95.547330	1,144,370.04	95.536360	1,144,238.65	-131.39	0.16

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65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					0.4505	26 Feb 2046		
	2,201,996.570	Local		96.547869	2,125,980.76	96.071022	2,115,480.61	-10,500.15	0.31
Original Face:	2,410,000.000	Base		96.547869	2,125,980.76	96.071022	2,115,480.61	-10,500.15	0.30
65540YAA3	NOMURA RESECURITIZATION TRUST NMRR 2015 7R 1A1 144A					0.3394	26 Sep 2035		
	1,557,255.390	Local		97.037738	1,511,125.41	97.285620	1,514,985.56	3,860.15	0.22
Original Face:	1,730,000.000	Base		97.037738	1,511,125.41	97.285620	1,514,985.56	3,860.15	0.21
65557FAA4	NORDEA BANK AB SUBORDINATED 144A 05/21 4.875					4.875	13 May 2021		
	400,000.000	Local		99.694580	398,778.32	107.594000	430,376.00	31,597.68	0.06
		Base		99.694580	398,778.32	107.594000	430,376.00	31,597.68	0.06
65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25					4.25	21 Sep 2022		
	200,000.000	Local		102.823555	205,647.11	102.365000	204,730.00	-917.11	0.03
		Base		102.823555	205,647.11	102.365000	204,730.00	-917.11	0.03
66704JBX5	NORTHSTAR EDU FIN INC DE NRSSTD 01/46 ADJUSTABLE VAR					1.699	29 Jan 2046		
	175,000.000	Local		83.711326	146,494.82	92.006700	161,011.73	14,516.91	0.02
		Base		83.711326	146,494.82	92.006700	161,011.73	14,516.91	0.02
67054LAB3	NUMERICABLE SFR SAS SR SECURED 144A 05/22 6					6.0	15 May 2022		
	200,000.000	Local		100.000000	200,000.00	96.375000	192,750.00	-7,250.00	0.03
		Base		100.000000	200,000.00	96.375000	192,750.00	-7,250.00	0.03
67054LAC1	NUMERICABLE SFR SAS SR SECURED 144A 05/24 6.25					6.25	15 May 2024		
	330,000.000	Local		101.789488	335,905.31	96.250000	317,625.00	-18,280.31	0.05
		Base		101.789488	335,905.31	96.250000	317,625.00	-18,280.31	0.04
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.5	22 Oct 2025		
	1,080,000.000	Local		97.039802	1,048,029.86	93.500000	1,009,800.00	-38,229.86	0.15
		Base		97.039802	1,048,029.86	93.500000	1,009,800.00	-38,229.86	0.14
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125	15 Feb 2022		
	100,000.000	Local		98.899850	98,899.85	100.792000	100,792.00	1,892.15	0.01
		Base		98.899850	98,899.85	100.792000	100,792.00	1,892.15	0.01
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	170,000.000	Local		99.255147	168,733.75	100.681300	171,158.21	2,424.46	0.03
		Base		99.255147	168,733.75	100.681300	171,158.21	2,424.46	0.02

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68245XAA7	1011778 BC / NEW RED FIN SECURED 144A 04/22 6					6.0	01 Apr 2022		
	190,000.000	Local		100.000000	190,000.00	101.500000	192,850.00	2,850.00	0.03
		Base		100.000000	190,000.00	101.500000	192,850.00	2,850.00	0.03
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
	350,000.000	Local		99.871569	349,550.49	100.168300	350,589.05	1,038.56	0.05
		Base		99.871569	349,550.49	100.168300	350,589.05	1,038.56	0.05
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	990,000.000	Local		124.264506	1,230,218.61	120.745700	1,195,382.43	-34,836.18	0.18
		Base		124.264506	1,230,218.61	120.745700	1,195,382.43	-34,836.18	0.17
694308GN1	PACIFIC GAS + ELECTRIC SR UNSECURED 10/18 8.25					8.25	15 Oct 2018		
	30,000.000	Local		105.157267	31,547.18	118.556500	35,566.95	4,019.77	0.01
		Base		105.157267	31,547.18	118.556500	35,566.95	4,019.77	0.01
694308GS0	PACIFIC GAS + ELECTRIC SR UNSECURED 01/40 5.4					5.4	15 Jan 2040		
	300,000.000	Local		98.875193	296,625.58	113.711900	341,135.70	44,510.12	0.05
		Base		98.875193	296,625.58	113.711900	341,135.70	44,510.12	0.05
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625	15 Jun 2035		
	1,460,000.000	Local		109.380020	1,596,948.29	93.750000	1,368,750.00	-228,198.29	0.20
		Base		109.380020	1,596,948.29	93.750000	1,368,750.00	-228,198.29	0.19
713448BJ6	PEPSICO INC SR UNSECURED 11/18 7.9					7.9	01 Nov 2018		
	155,000.000	Local		111.977013	173,564.37	118.213900	183,231.55	9,667.18	0.03
		Base		111.977013	173,564.37	118.213900	183,231.55	9,667.18	0.03
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.0	05 Mar 2042		
	50,000.000	Local		91.272520	45,636.26	96.449800	48,224.90	2,588.64	0.01
		Base		91.272520	45,636.26	96.449800	48,224.90	2,588.64	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.45	15 Jan 2022		
	1,140,000.000	Local		104.737105	1,194,003.00	105.042200	1,197,481.08	3,478.08	0.18
		Base		104.737105	1,194,003.00	105.042200	1,197,481.08	3,478.08	0.17
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.55	14 Mar 2037		
	90,000.000	Local		124.405622	111,965.06	114.750000	103,275.00	-8,690.06	0.02
	Original Face:	90,000.000	Base	124.405622	111,965.06	114.750000	103,275.00	-8,690.06	0.01

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715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625	18 Nov 2050			
		490,000.000	Local	112.706998	552,264.29	103.250000	505,925.00	-46,339.29	0.07
			Base	112.706998	552,264.29	103.250000	505,925.00	-46,339.29	0.07
71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75				5.75	20 Jan 2020			
		132,000.000	Local	100.316212	132,417.40	74.595000	98,465.40	-33,952.00	0.01
			Base	100.316212	132,417.40	74.595000	98,465.40	-33,952.00	0.01
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375	27 Jan 2021			
		1,890,000.000	Local	98.906388	1,869,330.74	72.750000	1,374,975.00	-494,355.74	0.20
			Base	98.906388	1,869,330.74	72.750000	1,374,975.00	-494,355.74	0.19
71645WAT8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/16 3.875				3.875	27 Jan 2016			
		200,000.000	Local	100.257325	200,514.65	98.250000	196,500.00	-4,014.65	0.03
			Base	100.257325	200,514.65	98.250000	196,500.00	-4,014.65	0.03
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.25	17 Mar 2024			
		370,000.000	Local	99.798595	369,254.80	72.780000	269,286.00	-99,968.80	0.04
			Base	99.798595	369,254.80	72.780000	269,286.00	-99,968.80	0.04
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375	23 Jan 2045			
		300,000.000	Local	99.265860	297,797.58	89.840000	269,520.00	-28,277.58	0.04
			Base	99.265860	297,797.58	89.840000	269,520.00	-28,277.58	0.04
71656LBB6	PETROLEOS MEXICANOS COMPANY GUAR 144A 06/44 5.5				5.5	27 Jun 2044			
		40,000.000	Local	101.869000	40,747.60	80.250000	32,100.00	-8,647.60	0.00
			Base	101.869000	40,747.60	80.250000	32,100.00	-8,647.60	0.00
71677HAF2	PETSMART INC. TERM LOAN B				1.0	11 Mar 2022			
		458,850.000	Local	100.250001	459,997.13	99.781300	457,846.50	-2,150.63	0.07
			Base	100.250001	459,997.13	99.781300	457,846.50	-2,150.63	0.06
717081CY7	PFIZER INC SR UNSECURED 03/39 7.2				7.2	15 Mar 2039			
		10,000.000	Local	130.390000	13,039.00	137.427200	13,742.72	703.72	0.00
			Base	130.390000	13,039.00	137.427200	13,742.72	703.72	0.00
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9				2.9	15 Nov 2021			
		180,000.000	Local	99.129361	178,432.85	100.533800	180,960.84	2,527.99	0.03
			Base	99.129361	178,432.85	100.533800	180,960.84	2,527.99	0.03

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718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042		
	180,000.000	Local		96.718422	174,093.16	100.269100	180,484.38	6,391.22	0.03
		Base		96.718422	174,093.16	100.269100	180,484.38	6,391.22	0.03
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	640,000.000	Local		98.120241	627,969.54	97.645100	624,928.64	-3,040.90	0.09
		Base		98.120241	627,969.54	97.645100	624,928.64	-3,040.90	0.09
726505AN0	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 11/20 6.5					6.5	15 Nov 2020		
	32,000.000	Local		104.393500	33,405.92	90.188000	28,860.16	-4,545.76	0.00
		Base		104.393500	33,405.92	90.188000	28,860.16	-4,545.76	0.00
726505AP5	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 02/23 6.875					6.875	15 Feb 2023		
	46,000.000	Local		110.942065	51,033.35	88.475000	40,698.50	-10,334.85	0.01
		Base		110.942065	51,033.35	88.475000	40,698.50	-10,334.85	0.01
73755LAH0	POTASH CORP SASKATCHEWAN SR UNSECURED 03/20 4.875					4.875	30 Mar 2020		
	10,000.000	Local		103.541900	10,354.19	110.065300	11,006.53	652.34	0.00
		Base		103.541900	10,354.19	110.065300	11,006.53	652.34	0.00
743263AR6	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4					4.4	15 Jan 2021		
	170,000.000	Local		99.417076	169,009.03	107.583100	182,891.27	13,882.24	0.03
		Base		99.417076	169,009.03	107.583100	182,891.27	13,882.24	0.03
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875					6.875	01 Mar 2021		
	290,000.000	Local		102.927686	298,490.29	92.000000	266,800.00	-31,690.29	0.04
		Base		102.927686	298,490.29	92.000000	266,800.00	-31,690.29	0.04
74733VAC4	QEP RESOURCES INC SR UNSECURED 05/23 5.25					5.25	01 May 2023		
	70,000.000	Local		98.405971	68,884.18	83.600000	58,520.00	-10,364.18	0.01
		Base		98.405971	68,884.18	83.600000	58,520.00	-10,364.18	0.01
749770AQ6	RABOBANK NEDERLAND JR SUBORDINA 144A 12/49 VAR					11.0	29 Dec 2049		
	160,000.000	Local		107.185056	171,496.09	122.950000	196,720.00	25,223.91	0.03
		Base		107.185056	171,496.09	122.950000	196,720.00	25,223.91	0.03
75281AAQ2	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.0	15 Mar 2023		
	10,000.000	Local		100.775900	10,077.59	88.437500	8,843.75	-1,233.84	0.00
		Base		100.775900	10,077.59	88.437500	8,843.75	-1,233.84	0.00

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75281AAR0	RANGE RESOURCES CORP COMPANY GUAR 144A 05/25 4.875				4.875	15 May 2025		
		680,000.000	Local 98.576504	670,320.23	89.125000	606,050.00	-64,270.23	0.09
			Base 98.576504	670,320.23	89.125000	606,050.00	-64,270.23	0.09
75886AAJ7	REGENCY ENERGY PARTNERS COMPANY GUAR 11/23 4.5				4.5	01 Nov 2023		
		50,000.000	Local 100.000000	50,000.00	92.445400	46,222.70	-3,777.30	0.01
			Base 100.000000	50,000.00	92.445400	46,222.70	-3,777.30	0.01
75886AAL2	REGENCY ENERGY PART/FINA COMPANY GUAR 03/22 5.875				5.875	01 Mar 2022		
		128,000.000	Local 101.672188	130,140.40	102.477000	131,170.56	1,030.16	0.02
			Base 101.672188	130,140.40	102.477000	131,170.56	1,030.16	0.02
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.0	25 Jul 2037		
		246,952.400	Local 77.004573	190,164.64	72.136900	178,143.81	-12,020.83	0.03
Original Face:		420,000.000	Base 77.004573	190,164.64	72.136900	178,143.81	-12,020.83	0.03
76116FAA5	RFCSP STRIP PRINCIPAL BONDS 10/19 0.00000					15 Oct 2019		
		40,000.000	Local 92.889875	37,155.95	93.663100	37,465.24	309.29	0.01
			Base 92.889875	37,155.95	93.663100	37,465.24	309.29	0.01
76116FAE7	RFCSP STRIP PRINCIPAL BONDS 10/20 0.00000					15 Oct 2020		
		410,000.000	Local 90.460295	370,887.21	91.222000	374,010.20	3,122.99	0.05
			Base 90.460295	370,887.21	91.222000	374,010.20	3,122.99	0.05
761713AX4	REYNOLDS AMERICAN INC COMPANY GUAR 11/22 3.25				3.25	01 Nov 2022		
		540,000.000	Local 97.806935	528,157.45	99.490000	537,246.00	9,088.55	0.08
			Base 97.806935	528,157.45	99.490000	537,246.00	9,088.55	0.08
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.15	15 Sep 2043		
		10,000.000	Local 110.117300	11,011.73	113.557000	11,355.70	343.97	0.00
			Base 110.117300	11,011.73	113.557000	11,355.70	343.97	0.00
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045		
		1,020,000.000	Local 104.204818	1,062,889.14	111.257000	1,134,821.40	71,932.26	0.17
			Base 104.204818	1,062,889.14	111.257000	1,134,821.40	71,932.26	0.16
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25				3.25	12 Jun 2020		
		240,000.000	Local 99.983013	239,959.23	102.853300	246,847.92	6,888.69	0.04
			Base 99.983013	239,959.23	102.853300	246,847.92	6,888.69	0.03

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761713BK1	REYNOLDS AMERICAN INC COMPANY GUAR 144A 06/19 8.125					8.125	23 Jun 2019		
	10,000.000	Local		117.462400	11,746.24	118.417900	11,841.79	95.55	0.00
		Base		117.462400	11,746.24	118.417900	11,841.79	95.55	0.00
761713BM7	REYNOLDS AMERICAN INC COMPANY GUAR 144A 05/23 3.75					3.75	20 May 2023		
	310,000.000	Local		97.102455	301,017.61	100.452800	311,403.68	10,386.07	0.05
		Base		97.102455	301,017.61	100.452800	311,403.68	10,386.07	0.04
767201AK2	RIO TINTO FIN USA LTD COMPANY GUAR 11/20 3.5					3.5	02 Nov 2020		
	70,000.000	Local		98.397257	68,878.08	103.904500	72,733.15	3,855.07	0.01
		Base		98.397257	68,878.08	103.904500	72,733.15	3,855.07	0.01
767201AN6	RIO TINTO FIN USA LTD COMPANY GUAR 05/21 4.125					4.125	20 May 2021		
	60,000.000	Local		99.479500	59,687.70	104.830000	62,898.00	3,210.30	0.01
		Base		99.479500	59,687.70	104.830000	62,898.00	3,210.30	0.01
767201AQ9	RIO TINTO FIN USA LTD COMPANY GUAR 09/21 3.75					3.75	20 Sep 2021		
	480,000.000	Local		102.799629	493,438.22	102.476300	491,886.24	-1,551.98	0.07
		Base		102.799629	493,438.22	102.476300	491,886.24	-1,551.98	0.07
76720AAM8	RIO TINTO FIN USA PLC COMPANY GUAR 12/18 2.25					2.25	14 Dec 2018		
	20,000.000	Local		100.312850	20,062.57	99.418200	19,883.64	-178.93	0.00
		Base		100.312850	20,062.57	99.418200	19,883.64	-178.93	0.00
772739AP3	ROCK TENN CO COMPANY GUAR 03/20 3.5					3.5	01 Mar 2020		
	60,000.000	Local		99.627417	59,776.45	103.520100	62,112.06	2,335.61	0.01
		Base		99.627417	59,776.45	103.520100	62,112.06	2,335.61	0.01
772739AQ1	ROCK TENN CO COMPANY GUAR 03/23 4					4.0	01 Mar 2023		
	20,000.000	Local		99.467550	19,893.51	102.617800	20,523.56	630.05	0.00
		Base		99.467550	19,893.51	102.617800	20,523.56	630.05	0.00
775109AK7	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8					6.8	15 Aug 2018		
	70,000.000	Local		101.734500	71,214.15	113.147800	79,203.46	7,989.31	0.01
		Base		101.734500	71,214.15	113.147800	79,203.46	7,989.31	0.01
780097AH4	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					7.648	31 Dec 2049		
	30,000.000	Local		90.921733	27,276.52	124.500000	37,350.00	10,073.48	0.01
		Base		90.921733	27,276.52	124.500000	37,350.00	10,073.48	0.01

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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
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1				6.1	10 Jun 2023		
		230,000.000	Local 99.228813	228,226.27	107.454300	247,144.89	18,918.62	0.04
			Base 99.228813	228,226.27	107.454300	247,144.89	18,918.62	0.03
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6				6.0	19 Dec 2023		
		80,000.000	Local 107.126938	85,701.55	106.466700	85,173.36	-528.19	0.01
			Base 107.126938	85,701.55	106.466700	85,173.36	-528.19	0.01
780099CE5	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/22 6.125				6.125	15 Dec 2022		
		150,000.000	Local 107.905053	161,857.58	108.220800	162,331.20	473.62	0.02
			Base 107.905053	161,857.58	108.220800	162,331.20	473.62	0.02
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024		
		1,190,000.000	Local 102.061892	1,214,536.52	100.794300	1,199,452.17	-15,084.35	0.18
			Base 102.061892	1,214,536.52	100.794300	1,199,452.17	-15,084.35	0.17
78307ACZ4	RUSSIAN FEDERATION SR UNSECURED 144A 03/30 VAR				7.5	31 Mar 2030		
		137,500.020	Local 112.769133	155,057.58	117.625000	161,734.40	6,676.82	0.02
Original Face:		220,000.000	Base 112.769133	155,057.58	117.625000	161,734.40	6,676.82	0.02
78412FAP9	SESI LLC COMPANY GUAR 12/21 7.125				7.125	15 Dec 2021		
		50,000.000	Local 100.000000	50,000.00	98.125000	49,062.50	-937.50	0.01
			Base 100.000000	50,000.00	98.125000	49,062.50	-937.50	0.01
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8				8.0	25 Mar 2020		
		280,000.000	Local 99.955743	279,876.08	95.750000	268,100.00	-11,776.08	0.04
			Base 99.955743	279,876.08	95.750000	268,100.00	-11,776.08	0.04
78442GJS6	SLM STUDENT LOAN TRUST SLMA 2003 11 A6 144A				1.0872	15 Dec 2025		
		300,000.000	Local 95.230263	285,690.79	96.500000	289,500.00	3,809.21	0.04
Original Face:		300,000.000	Base 95.230263	285,690.79	96.500000	289,500.00	3,809.21	0.04
78442GRX6	SLM STUDENT LOAN TRUST SLMA 2006 2 A6				0.4651	25 Jan 2041		
		1,560,000.000	Local 86.471548	1,348,956.15	87.963100	1,372,224.36	23,268.21	0.20
Original Face:		1,560,000.000	Base 86.471548	1,348,956.15	87.963100	1,372,224.36	23,268.21	0.19
78444YAD7	SLM STUDENT LOAN TRUST SLMA 2008 5 A4				1.9951	25 Jul 2023		
		1,370,000.000	Local 101.065497	1,384,597.31	100.440000	1,376,028.00	-8,569.31	0.20
Original Face:		1,370,000.000	Base 101.065497	1,384,597.31	100.440000	1,376,028.00	-8,569.31	0.19

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784456AB1	SMB PRIVATE EDUCATION LOAN TRU SMB 2014 A A2A 144A				3.05	15 May 2026		
		900,000.000	Local 99.975196	899,776.76	102.520080	922,680.72	22,903.96	0.14
Original Face:		900,000.000	Base 99.975196	899,776.76	102.520080	922,680.72	22,903.96	0.13
784456AC9	SMB PRIVATE EDUCATION LOAN TRU SMB 2014 A A2B 144A				1.35655	15 May 2026		
		750,000.000	Local 100.000000	750,000.00	99.859730	748,947.98	-1,052.02	0.11
Original Face:		750,000.000	Base 100.000000	750,000.00	99.859730	748,947.98	-1,052.02	0.11
784456AD7	SMB PRIVATE EDUCATION LOAN TRU SMB 2014 A A3 144A				1.70655	15 Apr 2032		
		650,000.000	Local 100.000000	650,000.00	98.581770	640,781.51	-9,218.49	0.09
Original Face:		650,000.000	Base 100.000000	650,000.00	98.581770	640,781.51	-9,218.49	0.09
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A				3.5	28 Oct 2029		
		526,456.190	Local 98.406935	518,069.40	99.783690	525,317.41	7,248.01	0.08
Original Face:		910,000.000	Base 98.406935	518,069.40	99.783690	525,317.41	7,248.01	0.07
785592AE6	SABINE PASS LIQUEFACTION SR SECURED 02/21 5.625				5.625	01 Feb 2021		
		150,000.000	Local 103.191400	154,787.10	92.750000	139,125.00	-15,662.10	0.02
			Base 103.191400	154,787.10	92.750000	139,125.00	-15,662.10	0.02
796038AC1	SAMSON INVESTMENT CO COMPANY GUAR 02/20 9.75				9.75	15 Feb 2020		
		230,000.000	Local 101.681204	233,866.77	1.500000	3,450.00	-230,416.77	0.00
			Base 101.681204	233,866.77	1.500000	3,450.00	-230,416.77	0.00
802815AT7	SANTANDER US DEBT SA UNI COMPANY GUAR 144A 10/15 3.781				3.781	07 Oct 2015		
		200,000.000	Local 99.990395	199,980.79	100.016000	200,032.00	51.21	0.03
			Base 99.990395	199,980.79	100.016000	200,032.00	51.21	0.03
80626PAD2	SCHAEFFLER HLDG FIN BV SR SECURED 144A 11/22 6.75				6.75	15 Nov 2022		
		200,000.000	Local 100.000000	200,000.00	107.500000	215,000.00	15,000.00	0.03
			Base 100.000000	200,000.00	107.500000	215,000.00	15,000.00	0.03
822538AA2	SHELF DRILL HOLD LTD SECURED 144A 11/18 8.625				8.625	01 Nov 2018		
		50,000.000	Local 103.735400	51,867.70	78.000000	39,000.00	-12,867.70	0.01
			Base 103.735400	51,867.70	78.000000	39,000.00	-12,867.70	0.01
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375	15 Dec 2038		
		200,000.000	Local 124.355460	248,710.92	124.755600	249,511.20	800.28	0.04
			Base 124.355460	248,710.92	124.755600	249,511.20	800.28	0.04

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822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125					4.125	11 May 2035		
	180,000.000	Local		100.775206	181,395.37	97.279500	175,103.10	-6,292.27	0.03
		Base		100.775206	181,395.37	97.279500	175,103.10	-6,292.27	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	410,000.000	Local		99.802268	409,189.30	98.885200	405,429.32	-3,759.98	0.06
		Base		99.802268	409,189.30	98.885200	405,429.32	-3,759.98	0.06
82937JAA2	SINOPEC GRP OVERSEA 2012 COMPANY GUAR 144A 05/17 2.75					2.75	17 May 2017		
	200,000.000	Local		99.903505	199,807.01	101.403700	202,807.40	3,000.39	0.03
		Base		99.903505	199,807.01	101.403700	202,807.40	3,000.39	0.03
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375	10 Apr 2024		
	820,000.000	Local		103.540306	849,030.51	104.039300	853,122.26	4,091.75	0.13
		Base		103.540306	849,030.51	104.039300	853,122.26	4,091.75	0.12
83162CVV2	SMALL BUSINESS ADMINISTRATION SBAP 2013 20J 1					3.37	01 Oct 2033		
	302,352.120	Local		104.482820	315,906.02	104.725800	316,640.68	734.66	0.05
Original Face:	330,000.010	Base		104.482820	315,906.02	104.725800	316,640.68	734.66	0.04
83162CWV1	SMALL BUSINESS ADMINISTRATION SBAP 2015 20B 1					2.46	01 Feb 2035		
	107,159.830	Local		100.000000	107,159.83	100.155480	107,326.44	166.61	0.02
Original Face:	110,000.000	Base		100.000000	107,159.83	100.155480	107,326.44	166.61	0.02
83162CWY5	SMALL BUSINESS ADMINISTRATION SBAP 2015 20D 1					2.51	01 Apr 2035		
	230,000.000	Local		100.000000	230,000.00	99.847200	229,648.56	-351.44	0.03
Original Face:	230,000.000	Base		100.000000	230,000.00	99.847200	229,648.56	-351.44	0.03
831641FE0	SMALL BUSINESS ADMINISTRATION SBIC 2015 10B 1					2.829	10 Sep 2025		
	800,000.000	Local		100.000000	800,000.00	101.711620	813,692.96	13,692.96	0.12
Original Face:	800,000.000	Base		100.000000	800,000.00	101.711620	813,692.96	13,692.96	0.11
836205AR5	REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/25 5.875					5.875	16 Sep 2025		
	950,000.000	Local		109.112268	1,036,566.55	106.500000	1,011,750.00	-24,816.55	0.15
		Base		109.112268	1,036,566.55	106.500000	1,011,750.00	-24,816.55	0.14
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	400,000.000	Local		98.283245	393,132.98	75.649000	302,596.00	-90,536.98	0.04
		Base		98.283245	393,132.98	75.649000	302,596.00	-90,536.98	0.04

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843452AZ6	SOUTHERN NATURAL GAS COMPANY GUAR 03/32 8					8.0	01 Mar 2032		
	140,000.000	Local		115.339821	161,475.75	108.713200	152,198.48	-9,277.27	0.02
		Base		115.339821	161,475.75	108.713200	152,198.48	-9,277.27	0.02
84762LAT2	SPECTRUM BRANDS INC COMPANY GUAR 144A 07/25 5.75					5.75	15 Jul 2025		
	110,000.000	Local		104.433818	114,877.20	102.000000	112,200.00	-2,677.20	0.02
		Base		104.433818	114,877.20	102.000000	112,200.00	-2,677.20	0.02
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.75	15 Mar 2032		
	290,000.000	Local		103.377010	299,793.33	77.750000	225,475.00	-74,318.33	0.03
		Base		103.377010	299,793.33	77.750000	225,475.00	-74,318.33	0.03
852061AK6	SPRINT COMMUNICATIONS COMPANY GUAR 144A 11/18 9					9.0	15 Nov 2018		
	230,000.000	Local		112.085661	257,797.02	104.930000	241,339.00	-16,458.02	0.04
		Base		112.085661	257,797.02	104.930000	241,339.00	-16,458.02	0.03
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875					7.875	15 Sep 2023		
	360,000.000	Local		103.994636	374,380.69	80.937500	291,375.00	-83,005.69	0.04
		Base		103.994636	374,380.69	80.937500	291,375.00	-83,005.69	0.04
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625	15 Feb 2025		
	280,000.000	Local		100.042632	280,119.37	77.437500	216,825.00	-63,294.37	0.03
		Base		100.042632	280,119.37	77.437500	216,825.00	-63,294.37	0.03
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	1,150,000.000	Local		104.912690	1,206,495.93	96.074500	1,104,856.75	-101,639.18	0.16
		Base		104.912690	1,206,495.93	96.074500	1,104,856.75	-101,639.18	0.16
855031AK6	STAPLES INC. TERM LOAN					1.0	07 Apr 2021		
	595,000.000	Local		100.125000	595,743.75	99.537500	592,248.13	-3,495.62	0.09
		Base		100.125000	595,743.75	99.537500	592,248.13	-3,495.62	0.08
857477AF0	STATE STREET CORP JR SUBORDINA 03/18 4.956					4.956	15 Mar 2018		
	280,000.000	Local		101.358079	283,802.62	106.657900	298,642.12	14,839.50	0.04
		Base		101.358079	283,802.62	106.657900	298,642.12	14,839.50	0.04
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	1,150,000.000	Local		103.489498	1,190,129.23	105.587000	1,214,250.50	24,121.27	0.18
		Base		103.489498	1,190,129.23	105.587000	1,214,250.50	24,121.27	0.17

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85771PAB8	STATOIL ASA COMPANY GUAR 08/17 3.125					3.125	17 Aug 2017		
	150,000.000	Local		99.659707	149,489.56	103.555200	155,332.80	5,843.24	0.02
		Base		99.659707	149,489.56	103.555200	155,332.80	5,843.24	0.02
86359BYB1	STRUCTURED ADJUSTABLE RATE MOR SARM 2004 10 2A					2.409412	25 Aug 2034		
	264,045.460	Local		95.459736	252,057.10	99.169900	261,853.62	9,796.52	0.04
	Original Face: 1,740,000.000	Base		95.459736	252,057.10	99.169900	261,853.62	9,796.52	0.04
86359LTD1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR1 2A1					0.4239	25 Feb 2036		
	163,986.820	Local		84.418168	138,434.67	86.012500	141,049.16	2,614.49	0.02
	Original Face: 1,030,000.000	Base		84.418168	138,434.67	86.012500	141,049.16	2,614.49	0.02
86736GAP9	SUNGARD DATA SYS INC TERM LOAN E					1.0	08 Mar 2020		
	87,387.550	Local		100.979842	88,243.81	99.950000	87,343.86	-899.95	0.01
		Base		100.979842	88,243.81	99.950000	87,343.86	-899.95	0.01
877249AC6	TAYLOR MORRISON COMM/MON COMPANY GUAR 144A 04/21 5.25					5.25	15 Apr 2021		
	130,000.000	Local		98.351846	127,857.40	99.500000	129,350.00	1,492.60	0.02
		Base		98.351846	127,857.40	99.500000	129,350.00	1,492.60	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.85	16 Dec 2039		
	180,000.000	Local		102.961089	185,329.96	125.213100	225,383.58	40,053.62	0.03
		Base		102.961089	185,329.96	125.213100	225,383.58	40,053.62	0.03
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		
	500,000.000	Local		105.511894	527,559.47	102.869700	514,348.50	-13,210.97	0.08
		Base		105.511894	527,559.47	102.869700	514,348.50	-13,210.97	0.07
87938WAG8	TELEFONICA EMISIONES SAU COMPANY GUAR 07/17 6.221					6.221	03 Jul 2017		
	60,000.000	Local		98.513517	59,108.11	107.950300	64,770.18	5,662.07	0.01
		Base		98.513517	59,108.11	107.950300	64,770.18	5,662.07	0.01
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877					5.877	15 Jul 2019		
	60,000.000	Local		100.314600	60,188.76	110.578500	66,347.10	6,158.34	0.01
		Base		100.314600	60,188.76	110.578500	66,347.10	6,158.34	0.01
880591EH1	TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25					5.25	15 Sep 2039		
	290,000.000	Local		116.438945	337,672.94	124.064800	359,787.92	22,114.98	0.05
		Base		116.438945	337,672.94	124.064800	359,787.92	22,114.98	0.05

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88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.65	10 Nov 2021		
	5,000.000	Local	99.674600	4,983.73	101.213900	5,060.70	76.97	0.00	
		Base	99.674600	4,983.73	101.213900	5,060.70	76.97	0.00	
883556AZ5	THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6					3.6	15 Aug 2021		
	80,000.000	Local	99.879588	79,903.67	102.784600	82,227.68	2,324.01	0.01	
		Base	99.879588	79,903.67	102.784600	82,227.68	2,324.01	0.01	
887317AL9	TIME WARNER INC COMPANY GUAR 03/41 6.25					6.25	29 Mar 2041		
	220,000.000	Local	126.546386	278,402.05	115.172800	253,380.16	-25,021.89	0.04	
		Base	126.546386	278,402.05	115.172800	253,380.16	-25,021.89	0.04	
88731EAJ9	TIME WARNER ENTERTAINMEN COMPANY GUAR 07/33 8.375					8.375	15 Jul 2033		
	170,000.000	Local	111.534253	189,608.23	115.987500	197,178.75	7,570.52	0.03	
		Base	111.534253	189,608.23	115.987500	197,178.75	7,570.52	0.03	
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3					7.3	01 Jul 2038		
	150,000.000	Local	116.357207	174,535.81	104.738100	157,107.15	-17,428.66	0.02	
		Base	116.357207	174,535.81	104.738100	157,107.15	-17,428.66	0.02	
88732JAP3	TIME WARNER CABLE INC COMPANY GUAR 02/19 8.75					8.75	14 Feb 2019		
	10,000.000	Local	107.223900	10,722.39	117.436200	11,743.62	1,021.23	0.00	
		Base	107.223900	10,722.39	117.436200	11,743.62	1,021.23	0.00	
88732JAW8	TIME WARNER CABLE INC COMPANY GUAR 02/20 5					5.0	01 Feb 2020		
	10,000.000	Local	110.651600	11,065.16	107.294300	10,729.43	-335.73	0.00	
		Base	110.651600	11,065.16	107.294300	10,729.43	-335.73	0.00	
88732JAX6	TIME WARNER CABLE INC COMPANY GUAR 02/21 4.125					4.125	15 Feb 2021		
	180,000.000	Local	103.271544	185,888.78	102.782100	185,007.78	-881.00	0.03	
		Base	103.271544	185,888.78	102.782100	185,007.78	-881.00	0.03	
88732JAY4	TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875					5.875	15 Nov 2040		
	290,000.000	Local	114.857893	333,087.89	95.182600	276,029.54	-57,058.35	0.04	
		Base	114.857893	333,087.89	95.182600	276,029.54	-57,058.35	0.04	
88732JBA5	TIME WARNER CABLE INC COMPANY GUAR 09/21 4					4.0	01 Sep 2021		
	300,000.000	Local	103.163793	309,491.38	102.000000	306,000.00	-3,491.38	0.04	
		Base	103.163793	309,491.38	102.000000	306,000.00	-3,491.38	0.04	

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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
88732JBB3	TIME WARNER CABLE INC COMPANY GUAR 09/41 5.5					5.5	01 Sep 2041		
	50,000.000	Local	99.000640	49,500.32	89.561200	44,780.60	-4,719.72	0.01	
		Base	99.000640	49,500.32	89.561200	44,780.60	-4,719.72	0.01	
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
	290,000.000	Local	99.976221	289,931.04	100.123600	290,358.44	427.40	0.04	
		Base	99.976221	289,931.04	100.123600	290,358.44	427.40	0.04	
893830BA6	TRANSOCEAN INC COMPANY GUAR 12/16 5.55					5.55	15 Dec 2016		
	90,000.000	Local	103.692133	93,322.92	98.750000	88,875.00	-4,447.92	0.01	
		Base	103.692133	93,322.92	98.750000	88,875.00	-4,447.92	0.01	
900123CB4	REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875					4.875	16 Apr 2043		
	230,000.000	Local	98.859757	227,377.44	83.250000	191,475.00	-35,902.44	0.03	
		Base	98.859757	227,377.44	83.250000	191,475.00	-35,902.44	0.03	
900123CF5	REPUBLIC OF TURKEY SR UNSECURED 03/24 5.75					5.75	22 Mar 2024		
	1,140,000.000	Local	104.567708	1,192,071.87	103.650000	1,181,610.00	-10,461.87	0.17	
		Base	104.567708	1,192,071.87	103.650000	1,181,610.00	-10,461.87	0.17	
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5					4.5	15 Feb 2021		
	40,000.000	Local	100.110300	40,044.12	108.108400	43,243.36	3,199.24	0.01	
		Base	100.110300	40,044.12	108.108400	43,243.36	3,199.24	0.01	
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15					5.15	15 Aug 2044		
	60,000.000	Local	103.831117	62,298.67	104.907500	62,944.50	645.83	0.01	
		Base	103.831117	62,298.67	104.907500	62,944.50	645.83	0.01	
90351DAB3	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125					4.125	24 Sep 2025		
	440,000.000	Local	99.813293	439,178.49	99.230720	436,615.17	-2,563.32	0.06	
		Base	99.813293	439,178.49	99.230720	436,615.17	-2,563.32	0.06	
909317BE8	UAL 2009 2A PASS THRU TR PASS THRU CE 07/18 9.75					9.75	15 Jul 2018		
	15,774.800	Local	99.908398	15,760.35	108.759000	17,156.51	1,396.16	0.00	
		Base	99.908398	15,760.35	108.759000	17,156.51	1,396.16	0.00	
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.75	03 Nov 2020		
	100,000.000	Local	98.814590	98,814.59	109.180300	109,180.30	10,365.71	0.02	
		Base	98.814590	98,814.59	109.180300	109,180.30	10,365.71	0.02	

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91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55				5.55	21 Jan 2045			
		1,580,000.000	Local 105.802146	1,671,673.90	102.375000	1,617,525.00	-54,148.90		0.24
			Base 105.802146	1,671,673.90	102.375000	1,617,525.00	-54,148.90		0.23
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6				3.6	30 Jan 2025			
		680,000.000	Local 99.477493	676,446.95	97.875000	665,550.00	-10,896.95		0.10
			Base 99.477493	676,446.95	97.875000	665,550.00	-10,896.95		0.09
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75				5.75	15 Nov 2024			
		220,000.000	Local 102.231623	224,909.57	95.750000	210,650.00	-14,259.57		0.03
			Base 102.231623	224,909.57	95.750000	210,650.00	-14,259.57		0.03
912803EA7	STRIP PRINC 02/43 0.00000					15 Feb 2043			
		500,000.000	Local 33.753776	168,768.88	43.797800	218,989.00	50,220.12		0.03
			Base 33.753776	168,768.88	43.797800	218,989.00	50,220.12		0.03
912810FR4	TSY INFL IX N/B 01/25 2.375				2.375	15 Jan 2025			
		0.020	Local -5,350.000000	-1.07	115.078100	0.02	1.09		0.00
			Base -5,150.000000	-1.03	115.078100	0.02	1.05		0.00
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125	15 Feb 2040			
		1,104,160.000	Local 126.121756	1,392,585.98	117.880200	1,301,586.02	-90,999.96		0.19
Original Face:		1,000,000.000	Base 126.121756	1,392,585.98	117.880200	1,301,586.02	-90,999.96		0.18
912810QV3	TSY INFL IX N/B 02/42 0.75				0.75	15 Feb 2042			
		665,387.100	Local 104.186610	693,244.26	87.518200	582,334.81	-110,909.45		0.09
Original Face:		630,000.000	Base 104.186610	693,244.26	87.518200	582,334.81	-110,909.45		0.08
912810RA8	TSY INFL IX N/B 02/43 0.625				0.625	15 Feb 2043			
		1,474,002.600	Local 87.453577	1,289,068.00	84.234400	1,241,617.25	-47,450.75		0.18
Original Face:		1,420,000.000	Base 87.453577	1,289,068.00	84.234400	1,241,617.25	-47,450.75		0.17
912810RG5	US TREASURY N/B 05/44 3.375				3.375	15 May 2044			
		7,860,000.000	Local 106.395961	8,362,722.51	109.752600	8,626,554.36	263,831.85		1.27
			Base 106.395961	8,362,722.51	109.752600	8,626,554.36	263,831.85		1.22
912810RJ9	US TREASURY N/B 11/44 3				3.0	15 Nov 2044			
		1,130,000.000	Local 106.836958	1,207,257.63	102.117200	1,153,924.36	-53,333.27		0.17
			Base 106.836958	1,207,257.63	102.117200	1,153,924.36	-53,333.27		0.16

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912810RM2	US TREASURY N/B 05/45 3				3.0	15 May 2045			
		37,410,000.000	Local	101.376272	37,924,863.38	102.335900	38,283,860.19	358,996.81	5.63
			Base	101.376272	37,924,863.38	102.335900	38,283,860.19	358,996.81	5.39
912810RN0	US TREASURY N/B 08/45 2.875				2.875	15 Aug 2045			
		3,600,000.000	Local	99.535413	3,583,274.85	99.950500	3,598,218.00	14,943.15	0.53
			Base	99.535413	3,583,274.85	99.950500	3,598,218.00	14,943.15	0.51
912828A75	US TREASURY N/B 12/18 1.5				1.5	31 Dec 2018			
		220,000.000	Local	99.774750	219,504.45	101.544300	223,397.46	3,893.01	0.03
			Base	99.774750	219,504.45	101.544300	223,397.46	3,893.01	0.03
912828D56	US TREASURY N/B 08/24 2.375				2.375	15 Aug 2024			
		26,120,000.000	Local	101.249721	26,446,427.16	102.994800	26,902,241.76	455,814.60	3.96
			Base	101.249721	26,446,427.16	102.994800	26,902,241.76	455,814.60	3.79
912828F39	US TREASURY N/B 09/19 1.75				1.75	30 Sep 2019			
		110,000.000	Local	99.962155	109,958.37	102.119800	112,331.78	2,373.41	0.02
			Base	99.962155	109,958.37	102.119800	112,331.78	2,373.41	0.02
912828F62	US TREASURY N/B 10/19 1.5				1.5	31 Oct 2019			
		80,000.000	Local	99.402925	79,522.34	101.102900	80,882.32	1,359.98	0.01
			Base	99.402925	79,522.34	101.102900	80,882.32	1,359.98	0.01
912828G53	US TREASURY N/B 11/21 1.875				1.875	30 Nov 2021			
		2,030,000.000	Local	99.053595	2,010,787.98	101.294300	2,056,274.29	45,486.31	0.30
			Base	99.053595	2,010,787.98	101.294300	2,056,274.29	45,486.31	0.29
912828G61	US TREASURY N/B 11/19 1.5				1.5	30 Nov 2019			
		1,340,000.000	Local	99.636419	1,335,128.01	101.062500	1,354,237.50	19,109.49	0.20
			Base	99.636419	1,335,128.01	101.062500	1,354,237.50	19,109.49	0.19
912828G87	US TREASURY N/B 12/21 2.125				2.125	31 Dec 2021			
		3,690,000.000	Local	99.686189	3,678,420.38	102.690100	3,789,264.69	110,844.31	0.56
			Base	99.686189	3,678,420.38	102.690100	3,789,264.69	110,844.31	0.53
912828G95	US TREASURY N/B 12/19 1.625				1.625	31 Dec 2019			
		1,940,000.000	Local	99.817308	1,936,455.78	101.500000	1,969,100.00	32,644.22	0.29
			Base	99.817308	1,936,455.78	101.500000	1,969,100.00	32,644.22	0.28

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912828H52	US TREASURY N/B 01/20 1.25					1.25	31 Jan 2020		
	990,000.000	Local		99.840383	988,419.79	99.905270	989,062.17	642.38	0.15
		Base		99.840383	988,419.79	99.905270	989,062.17	642.38	0.14
912828J76	US TREASURY N/B 03/22 1.75					1.75	31 Mar 2022		
	5,670,000.000	Local		99.945840	5,666,929.10	100.247400	5,684,027.58	17,098.48	0.84
		Base		99.945840	5,666,929.10	100.247400	5,684,027.58	17,098.48	0.80
912828L24	US TREASURY N/B 08/22 1.875					1.875	31 Aug 2022		
	3,950,000.000	Local		99.645604	3,936,001.37	100.846400	3,983,432.80	47,431.43	0.59
		Base		99.645604	3,936,001.37	100.846400	3,983,432.80	47,431.43	0.56
912828L57	US TREASURY N/B 09/22 1.75					1.75	30 Sep 2022		
	2,540,000.000	Local		99.587738	2,529,528.55	99.947900	2,538,676.66	9,148.11	0.37
		Base		99.587738	2,529,528.55	99.947900	2,538,676.66	9,148.11	0.36
912828L65	US TREASURY N/B 09/20 1.375					1.375	30 Sep 2020		
	3,800,000.000	Local		99.558259	3,783,213.86	99.976600	3,799,110.80	15,896.94	0.56
		Base		99.558259	3,783,213.86	99.976600	3,799,110.80	15,896.94	0.54
912828RE2	US TREASURY N/B 08/18 1.5					1.5	31 Aug 2018		
	100,000.000	Local		100.067290	100,067.29	101.695300	101,695.30	1,628.01	0.01
		Base		100.067290	100,067.29	101.695300	101,695.30	1,628.01	0.01
912828UA6	US TREASURY N/B 11/17 0.625					0.625	30 Nov 2017		
	7,750,000.000	Local		99.092058	7,679,634.49	99.817700	7,735,871.75	56,237.26	1.14
		Base		99.092058	7,679,634.49	99.817700	7,735,871.75	56,237.26	1.09
912828WB2	US TREASURY N/B 10/15 0.25					0.25	31 Oct 2015		
	140,000.000	Local		99.997343	139,996.28	100.003900	140,005.46	9.18	0.02
		Base		99.997343	139,996.28	100.003900	140,005.46	9.18	0.02
912828WJ5	US TREASURY N/B 05/24 2.5					2.5	15 May 2024		
	1,340,000.000	Local		102.242926	1,370,055.21	104.164100	1,395,798.94	25,743.73	0.21
		Base		102.242926	1,370,055.21	104.164100	1,395,798.94	25,743.73	0.20
912828WW6	US TREASURY N/B 07/19 1.625					1.625	31 Jul 2019		
	2,910,000.000	Local		99.769384	2,903,289.06	101.716100	2,959,938.51	56,649.45	0.44
		Base		99.769384	2,903,289.06	101.716100	2,959,938.51	56,649.45	0.42

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912828XB1	US TREASURY N/B 05/25 2.125	0.000	Local	0.000000	-0.93	0.000000	0.00	0.93	0.00
			Base	0.000000	-0.93	0.000000	0.00	0.93	0.00
912828XL9	TSY INFL IX N/B 07/25 0.375	3,049,301.100	Local	97.864045	2,984,169.41	97.410200	2,970,330.30	-13,839.11	0.44
		Original Face: 3,030,000.000	Base	97.864045	2,984,169.41	97.410200	2,970,330.30	-13,839.11	0.42
912828XM7	US TREASURY N/B 07/20 1.625	1,870,000.000	Local	100.137630	1,872,573.68	101.221400	1,892,840.18	20,266.50	0.28
			Base	100.137630	1,872,573.68	101.221400	1,892,840.18	20,266.50	0.27
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5	120,000.000	Local	99.152767	118,983.32	101.829300	122,195.16	3,211.84	0.02
			Base	99.152767	118,983.32	101.829300	122,195.16	3,211.84	0.02
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375	70,000.000	Local	99.643700	69,750.59	104.971200	73,479.84	3,729.25	0.01
			Base	99.643700	69,750.59	104.971200	73,479.84	3,729.25	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	200,000.000	Local	101.222395	202,444.79	98.539400	197,078.80	-5,365.99	0.03
			Base	101.222395	202,444.79	98.539400	197,078.80	-5,365.99	0.03
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	510,000.000	Local	99.733300	508,639.83	103.363700	527,154.87	18,515.04	0.08
			Base	99.733300	508,639.83	103.363700	527,154.87	18,515.04	0.07
91324PCR1	UNITEDHEALTH GROUP INC SR UNSECURED 07/45 4.75	420,000.000	Local	101.622133	426,812.96	105.561400	443,357.88	16,544.92	0.07
			Base	101.622133	426,812.96	105.561400	443,357.88	16,544.92	0.06
914906AP7	UNIVISION COMMUNICATIONS SR SECURED 144A 09/22 6.75	262,000.000	Local	102.587206	268,778.48	103.500000	271,170.00	2,391.52	0.04
			Base	102.587206	268,778.48	103.500000	271,170.00	2,391.52	0.04
914908AU2	UNIVISION COMMUNICATIONS INC TERM LOAN	248,676.460	Local	99.634167	247,766.72	99.140600	246,539.33	-1,227.39	0.04
			Base	99.634167	247,766.72	99.140600	246,539.33	-1,227.39	0.03

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914908AV0	UNIVISION COMMUNICATIONS INC TERM LOAN					4.0	01 Mar 2020		
	514,250.330	Local	99.953521	514,011.31	99.027800	509,250.79	-4,760.52	0.07	
		Base	99.953521	514,011.31	99.027800	509,250.79	-4,760.52	0.07	
91831AAA9	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 03/20 5.375					5.375	15 Mar 2020		
	480,000.000	Local	100.000000	480,000.00	97.187500	466,500.00	-13,500.00	0.07	
		Base	100.000000	480,000.00	97.187500	466,500.00	-13,500.00	0.07	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	480,000.000	Local	98.382846	472,237.66	78.510000	376,848.00	-95,389.66	0.06	
		Base	98.382846	472,237.66	78.510000	376,848.00	-95,389.66	0.05	
91911TAM5	VALE OVERSEAS LIMITED COMPANY GUAR 01/22 4.375					4.375	11 Jan 2022		
	84,000.000	Local	99.713560	83,759.39	88.194000	74,082.96	-9,676.43	0.01	
		Base	99.713560	83,759.39	88.194000	74,082.96	-9,676.43	0.01	
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45					2.45	01 Nov 2022		
	20,000.000	Local	99.958050	19,991.61	94.434200	18,886.84	-1,104.77	0.00	
		Base	99.958050	19,991.61	94.434200	18,886.84	-1,104.77	0.00	
92343VBQ6	VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5					4.5	15 Sep 2020		
	110,000.000	Local	108.496309	119,345.94	108.328500	119,161.35	-184.59	0.02	
		Base	108.496309	119,345.94	108.328500	119,161.35	-184.59	0.02	
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15					5.15	15 Sep 2023		
	660,000.000	Local	106.457164	702,617.28	110.469000	729,095.40	26,478.12	0.11	
		Base	106.457164	702,617.28	110.469000	729,095.40	26,478.12	0.10	
92343VBS2	VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4					6.4	15 Sep 2033		
	284,000.000	Local	105.055261	298,356.94	114.559600	325,349.26	26,992.32	0.05	
		Base	105.055261	298,356.94	114.559600	325,349.26	26,992.32	0.05	
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043		
	3,004,000.000	Local	125.914402	3,782,468.63	118.144400	3,549,057.78	-233,410.85	0.52	
		Base	125.914402	3,782,468.63	118.144400	3,549,057.78	-233,410.85	0.50	
92343VCC6	VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45					3.45	15 Mar 2021		
	30,000.000	Local	100.803400	30,241.02	102.397900	30,719.37	478.35	0.00	
		Base	100.803400	30,241.02	102.397900	30,719.37	478.35	0.00	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25					4.25	01 Sep 2023		
	100,000.000	Local		99.025660	99,025.66	97.963300	97,963.30	-1,062.36	0.01
		Base		99.025660	99,025.66	97.963300	97,963.30	-1,062.36	0.01
926NTLII6	MURRAY ENERGY CORPORATION 2015 TERM LOAN B					1.0	16 Apr 2020		
	279,300.000	Local		97.086151	271,161.62	77.333300	215,991.91	-55,169.71	0.03
		Base		97.086151	271,161.62	77.333300	215,991.91	-55,169.71	0.03
927CRDII9	PARTY CITY HOLDINGS INC. 2015 TERM LOAN B					1.0	19 Aug 2022		
	415,694.920	Local		99.752958	414,667.98	99.791700	414,829.03	161.05	0.06
		Base		99.752958	414,667.98	99.791700	414,829.03	161.05	0.06
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA					1.37901	15 May 2047		
	3,887,170.890	Local		6.810109	264,720.56	6.811700	264,782.42	61.86	0.04
	Original Face: 3,954,407.000	Base		6.810109	264,720.56	6.811700	264,782.42	61.86	0.04
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.75	17 Sep 2024		
	300,000.000	Local		99.660463	298,981.39	98.433600	295,300.80	-3,680.59	0.04
		Base		99.660463	298,981.39	98.433600	295,300.80	-3,680.59	0.04
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	500,000.000	Local		101.961002	509,805.01	96.459300	482,296.50	-27,508.51	0.07
		Base		101.961002	509,805.01	96.459300	482,296.50	-27,508.51	0.07
92912EAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5					7.5	15 Jul 2021		
	450,000.000	Local		108.241304	487,085.87	103.000000	463,500.00	-23,585.87	0.07
		Base		108.241304	487,085.87	103.000000	463,500.00	-23,585.87	0.07
92922FAS7	WAMU MORTGAGE PASS THROUGH CER WAMU 2003 AR8 A					2.488053	25 Aug 2033		
	77,398.590	Local		95.529699	73,938.64	102.542500	79,366.45	5,427.81	0.01
	Original Face: 1,140,000.000	Base		95.529699	73,938.64	102.542500	79,366.45	5,427.81	0.01
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A					2.544914	25 Oct 2034		
	251,847.660	Local		95.447113	240,381.32	100.946300	254,230.89	13,849.57	0.04
	Original Face: 2,100,000.000	Base		95.447113	240,381.32	100.946300	254,230.89	13,849.57	0.04
92936MAD9	WPP FINANCE 2010 COMPANY GUAR 09/42 5.125					5.125	07 Sep 2042		
	120,000.000	Local		94.487258	113,384.71	98.174800	117,809.76	4,425.05	0.02
		Base		94.487258	113,384.71	98.174800	117,809.76	4,425.05	0.02

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92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.685086	15 Jun 2045		
	1,076,138.790	Local		7.195025	77,428.45	7.641000	82,227.76	4,799.31	0.01
Original Face:	1,160,000.000	Base		7.195025	77,428.45	7.641000	82,227.76	4,799.31	0.01
92976GAH4	WELLS FARGO BANK NA SUBORDINATED 11/17 6					6.0	15 Nov 2017		
	830,000.000	Local		102.641825	851,927.15	109.008500	904,770.55	52,843.40	0.13
		Base		102.641825	851,927.15	109.008500	904,770.55	52,843.40	0.13
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	730,000.000	Local		97.681112	713,072.12	98.005000	715,436.50	2,364.38	0.11
		Base		97.681112	713,072.12	98.005000	715,436.50	2,364.38	0.10
92978QCC9	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C30 AMFL 144A					0.40725	15 Dec 2043		
	560,000.000	Local		95.523896	534,933.82	96.955400	542,950.24	8,016.42	0.08
Original Face:	560,000.000	Base		95.523896	534,933.82	96.955400	542,950.24	8,016.42	0.08
93363PAK6	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR14 2A3					1.93456	25 Nov 2036		
	354,756.320	Local		87.477635	310,332.44	84.600900	300,127.04	-10,205.40	0.04
Original Face:	686,727.060	Base		87.477635	310,332.44	84.600900	300,127.04	-10,205.40	0.04
939336R54	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2004 RA2 2A					7.0	25 Jul 2033		
	94,542.270	Local		99.152591	93,741.11	108.938700	102,993.12	9,252.01	0.02
Original Face:	3,350,000.000	Base		99.152591	93,741.11	108.938700	102,993.12	9,252.01	0.01
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375					7.375	15 May 2029		
	80,000.000	Local		121.241075	96,992.86	132.663500	106,130.80	9,137.94	0.02
		Base		121.241075	96,992.86	132.663500	106,130.80	9,137.94	0.01
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.5	15 May 2024		
	110,000.000	Local		99.778082	109,755.89	101.446000	111,590.60	1,834.71	0.02
		Base		99.778082	109,755.89	101.446000	111,590.60	1,834.71	0.02
94973VAM9	ANTHEM INC SR UNSECURED 06/17 5.875					5.875	15 Jun 2017		
	270,000.000	Local		100.091489	270,247.02	107.127200	289,243.44	18,996.42	0.04
		Base		100.091489	270,247.02	107.127200	289,243.44	18,996.42	0.04
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
	80,000.000	Local		99.643825	79,715.06	98.980300	79,184.24	-530.82	0.01
		Base		99.643825	79,715.06	98.980300	79,184.24	-530.82	0.01

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949746QU8	WELLS FARGO + COMPANY SR UNSECURED 06/16 VAR					3.676	15 Jun 2016		
	130,000.000	Local		100.000000	130,000.00	102.097800	132,727.14	2,727.14	0.02
		Base		100.000000	130,000.00	102.097800	132,727.14	2,727.14	0.02
949746RE3	WELLS FARGO + COMPANY SUBORDINATED 01/24 4.48					4.48	16 Jan 2024		
	1,986,000.000	Local		104.746066	2,080,256.87	104.978900	2,084,880.95	4,624.08	0.31
		Base		104.746066	2,080,256.87	104.978900	2,084,880.95	4,624.08	0.29
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.6	01 Apr 2021		
	50,000.000	Local		104.588960	52,294.48	109.740100	54,870.05	2,575.57	0.01
		Base		104.588960	52,294.48	109.740100	54,870.05	2,575.57	0.01
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
	80,000.000	Local		99.916725	79,933.38	99.905100	79,924.08	-9.30	0.01
		Base		99.916725	79,933.38	99.905100	79,924.08	-9.30	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	410,000.000	Local		96.724361	396,569.88	99.531500	408,079.15	11,509.27	0.06
		Base		96.724361	396,569.88	99.531500	408,079.15	11,509.27	0.06
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	130,000.000	Local		99.712100	129,625.73	110.132600	143,172.38	13,546.65	0.02
		Base		99.712100	129,625.73	110.132600	143,172.38	13,546.65	0.02
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	560,000.000	Local		106.006552	593,636.69	98.489200	551,539.52	-42,097.17	0.08
		Base		106.006552	593,636.69	98.489200	551,539.52	-42,097.17	0.08
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	1,230,000.000	Local		99.773179	1,227,210.10	101.914100	1,253,543.43	26,333.33	0.18
		Base		99.773179	1,227,210.10	101.914100	1,253,543.43	26,333.33	0.18
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					0.6239	25 Jun 2037		
	341,734.430	Local		71.205664	243,334.27	72.059200	246,251.10	2,916.83	0.04
	Original Face: 1,102,273.730	Base		71.205664	243,334.27	72.059200	246,251.10	2,916.83	0.03
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.435219	15 Jul 2046		
	70,000.000	Local		103.704414	72,593.09	104.641300	73,248.91	655.82	0.01
	Original Face: 70,000.000	Base		103.704414	72,593.09	104.641300	73,248.91	655.82	0.01

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	Units								
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817	15 Aug 2050		
	20,000.000	Local	104.425600	20,885.12	105.593000		21,118.60	233.48	0.00
Original Face:	20,000.000	Base	104.425600	20,885.12	105.593000		21,118.60	233.48	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808	15 Dec 2047		
	250,000.000	Local	102.926192	257,315.48	101.269600		253,174.00	-4,141.48	0.04
Original Face:	250,000.000	Base	102.926192	257,315.48	101.269600		253,174.00	-4,141.48	0.04
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
	220,000.000	Local	102.951650	226,493.63	98.499400		216,698.68	-9,794.95	0.03
Original Face:	220,000.000	Base	102.951650	226,493.63	98.499400		216,698.68	-9,794.95	0.03
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5					3.148	15 May 2048		
	1,230,000.000	Local	102.955552	1,266,353.29	100.206100		1,232,535.03	-33,818.26	0.18
Original Face:	1,230,000.000	Base	102.955552	1,266,353.29	100.206100		1,232,535.03	-33,818.26	0.17
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406	15 May 2048		
	1,300,000.000	Local	102.956144	1,338,429.87	99.368300		1,291,787.90	-46,641.97	0.19
Original Face:	1,300,000.000	Base	102.956144	1,338,429.87	99.368300		1,291,787.90	-46,641.97	0.18
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.347521	15 May 2048		
	5,152,969.920	Local	7.917454	407,984.02	7.701600		396,861.13	-11,122.89	0.06
Original Face:	5,169,000.000	Base	7.917454	407,984.02	7.701600		396,861.13	-11,122.89	0.06
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848	15 May 2048		
	1,130,000.000	Local	99.996249	1,129,957.61	93.625600		1,057,969.28	-71,988.33	0.16
Original Face:	1,130,000.000	Base	99.996249	1,129,957.61	93.625600		1,057,969.28	-71,988.33	0.15
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D					4.242142	15 May 2048		
	1,280,000.000	Local	93.127207	1,192,028.25	84.176600		1,077,460.48	-114,567.77	0.16
Original Face:	1,280,000.000	Base	93.127207	1,192,028.25	84.176600		1,077,460.48	-114,567.77	0.15
952355AN5	WEST CORP COMPANY GUAR 144A 07/22 5.375					5.375	15 Jul 2022		
	220,000.000	Local	98.467223	216,627.89	92.375000		203,225.00	-13,402.89	0.03
		Base	98.467223	216,627.89	92.375000		203,225.00	-13,402.89	0.03
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.5	15 Jan 2031		
	248,000.000	Local	105.937214	262,724.29	86.674700		214,953.26	-47,771.03	0.03
		Base	105.937214	262,724.29	86.674700		214,953.26	-47,771.03	0.03

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969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	490,000.000	Local		118.887912	582,550.77	101.610200	497,889.98	-84,660.79	0.07
		Base		118.887912	582,550.77	101.610200	497,889.98	-84,660.79	0.07
982526AQ8	WM WRIGLEY JR CO SR UNSECURED 144A 10/20 3.375					3.375	21 Oct 2020		
	150,000.000	Local		99.955673	149,933.51	104.154000	156,231.00	6,297.49	0.02
		Base		99.955673	149,933.51	104.154000	156,231.00	6,297.49	0.02
982526AU9	WM WRIGLEY JR CO SR UNSECURED 144A 10/18 2.4					2.4	21 Oct 2018		
	40,000.000	Local		99.883025	39,953.21	101.759900	40,703.96	750.75	0.01
		Base		99.883025	39,953.21	101.759900	40,703.96	750.75	0.01
982526AV7	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9					2.9	21 Oct 2019		
	160,000.000	Local		100.358456	160,573.53	102.728300	164,365.28	3,791.75	0.02
		Base		100.358456	160,573.53	102.728300	164,365.28	3,791.75	0.02
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	680,000.000	Local		115.857776	787,832.88	120.152800	817,039.04	29,206.16	0.12
		Base		115.857776	787,832.88	120.152800	817,039.04	29,206.16	0.12
98417EAB6	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/16 5.8					5.8	15 Nov 2016		
	50,000.000	Local		104.308400	52,154.20	95.000000	47,500.00	-4,654.20	0.01
		Base		104.308400	52,154.20	95.000000	47,500.00	-4,654.20	0.01
98417EAS9	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/15 2.05					2.05	23 Oct 2015		
	280,000.000	Local		100.008404	280,023.53	99.900000	279,720.00	-303.53	0.04
		Base		100.008404	280,023.53	99.900000	279,720.00	-303.53	0.04
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR					2.7	25 Oct 2017		
	210,000.000	Local		100.013329	210,027.99	89.950000	188,895.00	-21,132.99	0.03
		Base		100.013329	210,027.99	89.950000	188,895.00	-21,132.99	0.03
98956PAH5	ZIMMER BIOMET HOLDINGS SR UNSECURED 08/45 4.45					4.45	15 Aug 2045		
	550,000.000	Local		91.790522	504,847.87	92.441900	508,430.45	3,582.58	0.07
		Base		91.790522	504,847.87	92.441900	508,430.45	3,582.58	0.07
98978VAB9	ZOETIS INC SR UNSECURED 02/23 3.25					3.25	01 Feb 2023		
	90,000.000	Local		97.023711	87,321.34	96.041100	86,436.99	-884.35	0.01
		Base		97.023711	87,321.34	96.041100	86,436.99	-884.35	0.01

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ACI01TMO4	RUSSIAN FEDERATION SR UNSECURED REGS 04/22 4.5					4.5	04 Apr 2022		
	400,000.000	Local		98.775413	395,101.65	100.000000	400,000.00	4,898.35	0.06
		Base		98.775413	395,101.65	100.000000	400,000.00	4,898.35	0.06
ACI08T6X5	REPUBLIC OF PORTUGAL UNSECURED 144A 10/24 5.125					5.125	15 Oct 2024		
	500,000.000	Local		100.515882	502,579.41	105.962000	529,810.00	27,230.59	0.08
		Base		100.515882	502,579.41	105.962000	529,810.00	27,230.59	0.07
C6901LAD9	1011778 BC ULTD LIABILITY COMP 2015 TERM LOAN B					1.0	12 Dec 2021		
	438,274.040	Local		99.616007	436,591.10	99.714300	437,021.89	430.79	0.06
		Base		99.616007	436,591.10	99.714300	437,021.89	430.79	0.06
C9413PAU7	VALEANT PHARMACEUTICALS INT. TERM LOAN B F1					1.0	01 Apr 2022		
	328,350.000	Local		100.000000	328,350.00	98.825000	324,491.89	-3,858.11	0.05
		Base		100.000000	328,350.00	98.825000	324,491.89	-3,858.11	0.05
G9368PAV6	VIRGIN MEDIA INVESTMENT HOLDIN USD TERM LOAN F					1.0	30 Jun 2023		
	538,829.400	Local		99.781194	537,650.41	98.464300	530,554.60	-7,095.81	0.08
		Base		99.781194	537,650.41	98.464300	530,554.60	-7,095.81	0.07
N0501WAC2	ZIGGO NV TERM B1 USD					1.0	15 Jan 2022		
	129,425.530	Local		99.630019	128,946.68	98.291700	127,214.55	-1,732.13	0.02
		Base		99.630019	128,946.68	98.291700	127,214.55	-1,732.13	0.02
N0501WAE8	ZIGGO NV TERM B2 USD					1.0	15 Jan 2022		
	83,404.260	Local		99.630019	83,095.68	98.291700	81,979.47	-1,116.21	0.01
		Base		99.630019	83,095.68	98.291700	81,979.47	-1,116.21	0.01
N0501WAG3	ZIGGO NV TERM B3 USD					1.0	15 Jan 2022		
	137,170.210	Local		99.630022	136,662.71	98.291700	134,826.93	-1,835.78	0.02
		Base		99.630022	136,662.71	98.291700	134,826.93	-1,835.78	0.02
N4715WAC6	JLL / DELTA DUTCH NEWCO B V INITIAL DOLLAR TERM LOANS					1.0	11 Mar 2021		
	427,583.760	Local		99.698499	426,294.59	98.275000	420,207.94	-6,086.65	0.06
		Base		99.698499	426,294.59	98.275000	420,207.94	-6,086.65	0.06
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN					1.0	28 Oct 2020		
	294,750.000	Local		99.611050	293,603.57	79.500000	234,326.25	-59,277.32	0.03
		Base		99.611050	293,603.57	79.500000	234,326.25	-59,277.32	0.03

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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
Q3930AAC2	FORTESCUE METALS GROUP LTD NEW TERM LOANS				5.25	30 Jun 2019		
		392,000.000	Local 100.722122	394,830.72	81.800000	320,656.00	-74,174.72	0.05
			Base 100.722122	394,830.72	81.800000	320,656.00	-74,174.72	0.05
X74344DM5	RUSSIAN FEDERATION SR UNSECURED REGS 03/30 VAR				7.5	31 Mar 2030		
		66,875.000	Local 116.413458	77,851.50	117.625000	78,661.72	810.22	0.01
Original Face:		107,000.000	Base 116.413458	77,851.50	117.625000	78,661.72	810.22	0.01
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.75	25 Apr 2022		
		660,000.000	Local 96.590232	637,495.53	95.240600	628,587.96	-8,907.57	0.09
			Base 96.590232	637,495.53	95.240600	628,587.96	-8,907.57	0.09
US DOLLAR Total								
		578,270,541.560	Local	504,786,348.42		500,734,284.26	-4,052,064.16	73.62
Original Face:		413,438,128.680	Base	504,783,602.46		500,734,284.26	-4,049,318.20	70.56
FIXED INCOME Total								
		792,539,798.520	Base	537,298,865.51		529,205,582.77	-8,093,282.74	74.57
Original Face:		414,548,128.680						

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OPTIONS PURCHASED - CALLS

US DOLLAR								Exchange Rate:	1.000000
ADI0GZNV3	US BOND FUTR OPTN NOV15C 154 OCT15 154 CALL					23 Oct 2015			
43,000.000		43.000	Local 1.537044	66,092.88	3.953125	169,984.38	103,891.50	0.02	
			Base 1.537044	66,092.88	3.953125	169,984.38	103,891.50	0.02	
ADI0H0KR3	US BOND FUTR OPTN NOV15C 155 OCT15 155 CALL					23 Oct 2015			
23,000.000		23.000	Local 1.472000	33,856.00	3.218750	74,031.25	40,175.25	0.01	
			Base 1.472000	33,856.00	3.218750	74,031.25	40,175.25	0.01	
ADI0H28W2	US BOND FUTR OPTN NOV15C 156 OCT15 156 CALL					23 Oct 2015			
17,000.000		17.000	Local 1.751412	29,774.00	2.578125	43,828.13	14,054.13	0.01	
			Base 1.751412	29,774.00	2.578125	43,828.13	14,054.13	0.01	
US DOLLAR Total									
83,000.000		83.000	Local	129,722.88		287,843.76	158,120.88	0.04	
			Base	129,722.88		287,843.76	158,120.88	0.04	
OPTIONS PURCHASED - CALLS Total									
83,000.000		83.000	Base	129,722.88		287,843.76	158,120.88	0.04	

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OPTIONS PURCHASED - PUTS

US DOLLAR								Exchange Rate:	1.000000
99ZM67914	USMXP0049 USD PUT/MXN CALL OCT15 15.7775 PUT					26 Oct 2015			
5,300,000.000	5,300,000.000	Local	0.008850	46,905.00	0.000296	1,568.80	-45,336.20	0.00	
		Base	0.008850	46,905.00	0.000296	1,568.80	-45,336.20	0.00	
ADI0GDDB9	EURO FX CURR OPT OCT15P 1.1 OCT15 1.1 PUT					09 Oct 2015			
1,375,000.000	11.000	Local	0.007826	10,760.75	0.001900	2,612.50	-8,148.25	0.00	
		Base	0.007826	10,760.75	0.001900	2,612.50	-8,148.25	0.00	
ADI0GPN2	US 10YR FUT OPTN NOV15P 127.5 OCT15 127.5 PUT					23 Oct 2015			
1,000.000	1.000	Local	0.512870	512.87	0.234375	234.38	-278.49	0.00	
		Base	0.512870	512.87	0.234375	234.38	-278.49	0.00	
ADI0GT4G3	US 10YR FUT OPTN NOV15P 128 OCT15 128 PUT					23 Oct 2015			
10,000.000	10.000	Local	0.597001	5,970.01	0.359375	3,593.75	-2,376.26	0.00	
		Base	0.597001	5,970.01	0.359375	3,593.75	-2,376.26	0.00	
ADI0GXCH3	IMM EUR FUT OPT NOV15P 99.5 NOV15 99.5 PUT					13 Nov 2015			
670,000.000	268.000	Local	0.041300	27,671.00	0.010000	6,700.00	-20,971.00	0.00	
		Base	0.041300	27,671.00	0.010000	6,700.00	-20,971.00	0.00	
ADI0GYWG1	US BOND FUTR OPTN NOV15P 153 OCT15 153 PUT					23 Oct 2015			
18,000.000	18.000	Local	0.992833	17,871.00	0.406250	7,312.50	-10,558.50	0.00	
		Base	0.992833	17,871.00	0.406250	7,312.50	-10,558.50	0.00	
US DOLLAR Total									
7,374,000.000	5,300,308.000	Local		109,690.63		22,021.93	-87,668.70	0.00	
		Base		109,690.63		22,021.93	-87,668.70	0.00	
OPTIONS PURCHASED - PUTS Total									
7,374,000.000	5,300,308.000	Base		109,690.63		22,021.93	-87,668.70	0.00	

Holdings

WESTERN CORE PLUS BOND PORT
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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
99ZL63170	EURODOLLAR FTR OPTN JUN16 99 CALL					13 Jun 2016				
-45,000.000		-18.000	Local	0.238700	-10,741.50	0.395000	-17,775.00	-7,033.50	0.00	
			Base	0.238700	-10,741.50	0.395000	-17,775.00	-7,033.50	0.00	
99ZM88670	USEUC9721 USD CALL/EUR PUT 1.1 NOV15 1.1 CALL					13 Nov 2015				
-5,390,000.000		-5,390,000.000	Local	0.014210	-76,591.90	0.008868	-47,798.52	28,793.38	0.01	
			Base	0.014210	-76,591.90	0.008868	-47,798.52	28,793.38	0.01	
99ZN19251	USBRC0014 USD CALLBRL PUT OCT15 4 CALL					06 Oct 2015				
-1,900,000.000		-1,900,000.000	Local	0.011100	-21,090.00	0.013901	-26,411.90	-5,321.90	0.00	
			Base	0.011100	-21,090.00	0.013901	-26,411.90	-5,321.90	0.00	
ADI0GDY83	US 10YR FUT OPTN NOV15C 128 OCT15 128 CALL					23 Oct 2015				
-392,000.000		-392.000	Local	0.472224	-185,111.91	1.093750	-428,750.00	-243,638.09	0.06	
			Base	0.472224	-185,111.91	1.093750	-428,750.00	-243,638.09	0.06	
ADI0GDZ90	US 10YR FUT OPTN NOV15C 129 OCT15 129 CALL					23 Oct 2015				
-28,000.000		-28.000	Local	0.449875	-12,596.51	0.531250	-14,875.00	-2,278.49	0.00	
			Base	0.449875	-12,596.51	0.531250	-14,875.00	-2,278.49	0.00	
ADI0GK3P3	US 10YR FUT OPTN DEC15C 129 NOV15 129 CALL					20 Nov 2015				
-12,000.000		-12.000	Local	0.559250	-6,711.00	0.906250	-10,875.00	-4,164.00	0.00	
			Base	0.559250	-6,711.00	0.906250	-10,875.00	-4,164.00	0.00	
ADI0GKMT4	EURO FX CURR OPT OCT15C 1.16 OCT15 1.16 CALL					09 Oct 2015				
-1,125,000.000		-9.000	Local	0.013730	-15,445.75	0.000250	-281.25	15,164.50	0.00	
			Base	0.013730	-15,445.75	0.000250	-281.25	15,164.50	0.00	
ADI0GMNB8	US 10YR FUT OPTN NOV15C 130 OCT15 130 CALL					23 Oct 2015				
-9,000.000		-9.000	Local	0.324876	-2,923.88	0.218750	-1,968.75	955.13	0.00	
			Base	0.324876	-2,923.88	0.218750	-1,968.75	955.13	0.00	
ADI0GMRB4	US BOND FUTR OPTN NOV15C 162 OCT15 162 CALL					23 Oct 2015				
-4,000.000		-4.000	Local	1.246750	-4,987.00	0.453125	-1,812.50	3,174.50	0.00	
			Base	1.246750	-4,987.00	0.453125	-1,812.50	3,174.50	0.00	

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ADI0GN3F9	US 10YR FUT OPTN NOV15C 128.5 OCT15 128.5 CALL					23 Oct 2015		
-96,000.000		-96.000	Local 0.521490	-50,063.04	0.781250	-75,000.00	-24,936.96	0.01
			Base 0.521490	-50,063.04	0.781250	-75,000.00	-24,936.96	0.01
ADI0GNHL1	US BOND FUTR OPTN NOV15C 160 OCT15 160 CALL					23 Oct 2015		
-20,000.000		-20.000	Local 0.783469	-15,669.38	0.859375	-17,187.50	-1,518.12	0.00
			Base 0.783469	-15,669.38	0.859375	-17,187.50	-1,518.12	0.00
ADI0GP7J2	US 10YR FUT OPTN NOV15C 129.5 OCT15 129.5 CALL					23 Oct 2015		
-18,000.000		-18.000	Local 0.340500	-6,129.00	0.343750	-6,187.50	-58.50	0.00
			Base 0.340500	-6,129.00	0.343750	-6,187.50	-58.50	0.00
ADI0GPR35	US 10YR FUT OPTN NOV15C 127.5 OCT15 127.5 CALL					23 Oct 2015		
-29,000.000		-29.000	Local 0.515608	-14,952.63	1.468750	-42,593.75	-27,641.12	0.01
			Base 0.515608	-14,952.63	1.468750	-42,593.75	-27,641.12	0.01
ADI0GR2T1	US 10YR FUT OPTN NOV15C 127 OCT15 127 CALL					23 Oct 2015		
-6,000.000		-6.000	Local 0.702480	-4,214.88	1.875000	-11,250.00	-7,035.12	0.00
			Base 0.702480	-4,214.88	1.875000	-11,250.00	-7,035.12	0.00
ADI0GTZZ7	US BOND FUTR OPTN NOV15C 157 OCT15 157 CALL					23 Oct 2015		
-5,000.000		-5.000	Local 0.943626	-4,718.13	2.015625	-10,078.13	-5,360.00	0.00
			Base 0.943626	-4,718.13	2.015625	-10,078.13	-5,360.00	0.00
ADI0GW104	US BOND FUTR OPTN NOV15C 158 OCT15 158 CALL					23 Oct 2015		
-37,000.000		-37.000	Local 1.061436	-39,273.14	1.546875	-57,234.38	-17,961.24	0.01
			Base 1.061436	-39,273.14	1.546875	-57,234.38	-17,961.24	0.01
ADI0GZ0H1	US BOND FUTR OPTN NOV15C 159 OCT15 159 CALL					23 Oct 2015		
-30,000.000		-30.000	Local 0.809250	-24,277.50	1.156250	-34,687.50	-10,410.00	0.01
			Base 0.809250	-24,277.50	1.156250	-34,687.50	-10,410.00	0.00
ADI0H5FR8	US 10Y NOTE W1 OP OCT15C 128 OCT15 128 CALL					02 Oct 2015		
-15,000.000		-15.000	Local 0.267583	-4,013.75	0.828125	-12,421.88	-8,408.13	0.00
			Base 0.267583	-4,013.75	0.828125	-12,421.88	-8,408.13	0.00
US DOLLAR Total								
-9,161,000.000		-7,290,728.000	Local	-499,510.90		-817,188.56	-317,677.66	0.12
			Base	-499,510.90		-817,188.56	-317,677.66	0.12

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OPTIONS WRITTEN - CALLS Total

-9,161,000.000	-7,290,728.000	Base		-499,510.90		-817,188.56	-317,677.66	0.12
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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
99ZN05896	SWAPTION PAYER 9WP020887 151118 100 PUT					18 Nov 2015				
-1,069,200.000	-1,069,200.000	Local	1.030000	-11,012.76	0.827162	-8,844.02	2,168.74	0.00		
		Base	1.030000	-11,012.76	0.827162	-8,844.02	2,168.74	0.00		
99ZN05953	SWAPTION PAYER 9WP020903 151118 100 PUT					18 Nov 2015				
-1,069,200.000	-1,069,200.000	Local	1.010000	-10,798.92	0.827162	-8,844.02	1,954.90	0.00		
		Base	1.010000	-10,798.92	0.827162	-8,844.02	1,954.90	0.00		
ADI0G3ZG6	IMM EUR FUT OPT OCT15P 99.5 OCT15 99.5 PUT					16 Oct 2015				
-330,000.000	-132.000	Local	0.023700	-7,821.00	0.002500	-825.00	6,996.00	0.00		
		Base	0.023700	-7,821.00	0.002500	-825.00	6,996.00	0.00		
ADI0GC0Q2	US 10YR FUT OPTN NOV15P 126 OCT15 126 PUT					23 Oct 2015				
-22,000.000	-22.000	Local	0.216920	-4,772.25	0.062500	-1,375.00	3,397.25	0.00		
		Base	0.216920	-4,772.25	0.062500	-1,375.00	3,397.25	0.00		
ADI0GDTM8	US 10YR FUT OPTN DEC15P 126.5 NOV15 126.5 PUT					20 Nov 2015				
-12,000.000	-12.000	Local	0.590500	-7,086.00	0.281250	-3,375.00	3,711.00	0.00		
		Base	0.590500	-7,086.00	0.281250	-3,375.00	3,711.00	0.00		
ADI0GGKN8	US BOND FUTR OPTN DEC15P 150 NOV15 150 PUT					20 Nov 2015				
-7,000.000	-7.000	Local	1.570411	-10,992.88	0.546875	-3,828.13	7,164.75	0.00		
		Base	1.570411	-10,992.88	0.546875	-3,828.13	7,164.75	0.00		
ADI0GHFX0	EURO FX CURR OPT OCT15P 1.12 OCT15 1.12 PUT					09 Oct 2015				
-1,500,000.000	-12.000	Local	0.010224	-15,336.00	0.008800	-13,200.00	2,136.00	0.00		
		Base	0.010224	-15,336.00	0.008800	-13,200.00	2,136.00	0.00		
ADI0GJ7L1	US 10YR FUT OPTN DEC15P 127 NOV15 127 PUT					20 Nov 2015				
-13,000.000	-13.000	Local	0.927038	-12,051.50	0.390625	-5,078.13	6,973.37	0.00		
		Base	0.927038	-12,051.50	0.390625	-5,078.13	6,973.37	0.00		
ADI0GR3R4	US 10YR FUT OPTN NOV15P 127 OCT15 127 PUT					23 Oct 2015				
-16,000.000	-16.000	Local	0.333664	-5,338.63	0.140625	-2,250.00	3,088.63	0.00		
		Base	0.333664	-5,338.63	0.140625	-2,250.00	3,088.63	0.00		

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Notional Par	Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund	
ADI0GT2R1	US BOND FUTR OPTN NOV15P 150 OCT15 150 PUT					23 Oct 2015			
-4,000.000	-4.000	Local 1.184250	-4,737.00	0.109375	-437.50	4,299.50		0.00	
		Base 1.184250	-4,737.00	0.109375	-437.50	4,299.50		0.00	
ADI0GT432	US BOND FUTR OPTN NOV15P 152 OCT15 152 PUT					23 Oct 2015			
-41,000.000	-41.000	Local 1.042863	-42,757.38	0.265625	-10,890.63	31,866.75		0.00	
		Base 1.042863	-42,757.38	0.265625	-10,890.63	31,866.75		0.00	
ADI0GT4Y4	US 10YR FUT OPTN NOV15P 126.5 OCT15 126.5 PUT					23 Oct 2015			
-16,000.000	-16.000	Local 0.324875	-5,198.00	0.093750	-1,500.00	3,698.00		0.00	
		Base 0.324875	-5,198.00	0.093750	-1,500.00	3,698.00		0.00	
ADI0GWM19	EURO FX CURR OPT NOV15P 1.09 NOV15 1.09 PUT					06 Nov 2015			
-3,000,000.000	-24.000	Local 0.008428	-25,284.50	0.005700	-17,100.00	8,184.50		0.00	
		Base 0.008428	-25,284.50	0.005700	-17,100.00	8,184.50		0.00	
ADI0H3B48	US BOND FUTR OPTN NOV15P 155 OCT15 155 PUT					23 Oct 2015			
-20,000.000	-20.000	Local 1.216282	-24,325.63	0.875000	-17,500.00	6,825.63		0.00	
		Base 1.216282	-24,325.63	0.875000	-17,500.00	6,825.63		0.00	
ADI0H4HW8	US BOND FUTR OPTN NOV15P 154 OCT15 154 PUT					23 Oct 2015			
-5,000.000	-5.000	Local 0.887376	-4,436.88	0.609375	-3,046.88	1,390.00		0.00	
		Base 0.887376	-4,436.88	0.609375	-3,046.88	1,390.00		0.00	
ADI0H5F15	US 10Y NOTE W1 OP OCT15P 128 OCT15 128 PUT					02 Oct 2015			
-5,000.000	-5.000	Local 0.121750	-608.75	0.093750	-468.75	140.00		0.00	
		Base 0.121750	-608.75	0.093750	-468.75	140.00		0.00	
US DOLLAR Total									
-7,129,400.000	-2,138,729.000	Local	-192,558.08		-98,563.06	93,995.02		0.01	
		Base	-192,558.08		-98,563.06	93,995.02		0.01	
OPTIONS WRITTEN - PUTS Total									
-7,129,400.000	-2,138,729.000	Base	-192,558.08		-98,563.06	93,995.02		0.01	
SWAPS FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	

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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	
99S0LBSU9	SWS006247 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Dec 2019			
		370,000.000	Local	101.143459	374,230.80	100.608400	372,251.08	-1,979.72	0.05
			Base	101.143459	374,230.80	100.608400	372,251.08	-1,979.72	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	0.05
99S0N5EL5	SWS009563 CDS USD R F 5.00000 2 CCPCDX				5.0	20 Jun 2020			
		3,264,030.000	Local	104.642209	3,415,553.09	102.874057	3,357,840.08	-57,713.01	0.49
			Base	104.642209	3,415,553.09	102.874057	3,357,840.08	-57,713.01	0.47
99S0N5EM3	SWS009563 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2020			
		-3,264,030.000	Local	100.000000	-3,264,030.00	100.000000	-3,264,030.00	0.00	0.48
			Base	100.000000	-3,264,030.00	100.000000	-3,264,030.00	0.00	0.46
99S0NGF97	SWS009365 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Jun 2020			
		11,892,000.000	Local	100.883526	11,997,068.95	100.534262	11,955,534.44	-41,534.51	1.76
			Base	100.883526	11,997,068.95	100.534262	11,955,534.44	-41,534.51	1.68
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	1.75
			Base	100.000000	-11,892,000.00	100.000000	-11,892,000.00	0.00	1.68
99S0OYHR5	BWS013508 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.0	31 Jul 2022			
		28,125,000.000	Local	99.714261	28,044,635.94	101.462430	28,536,308.44	491,672.50	4.20
			Base	99.714261	28,044,635.94	101.462430	28,536,308.44	491,672.50	4.02
99S0OYHS3	BWS013508 IRS USD P F 2.03000 2 CCPVANILLA				2.03	31 Jul 2022			
		-28,125,000.000	Local	100.000000	-28,125,000.00	103.336790	-29,063,472.19	-938,472.19	4.27
			Base	100.000000	-28,125,000.00	103.336790	-29,063,472.19	-938,472.19	4.10
99S0P4PO8	BWS013706 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.0	15 Feb 2041			
		6,072,000.000	Local	99.826453	6,061,462.25	104.645320	6,354,063.83	292,601.58	0.93
			Base	99.826453	6,061,462.25	104.645320	6,354,063.83	292,601.58	0.90
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	108.491539	-6,587,606.25	-515,606.25	0.97
			Base	100.000000	-6,072,000.00	108.491539	-6,587,606.25	-515,606.25	0.93

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

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Holdings

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



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S0PCCI7	BWS014209 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.0	31 Aug 2022		
		20,000,000.000	Local 100.000000	20,000,000.00	101.481204	20,296,240.80	296,240.80	2.98
			Base 100.000000	20,000,000.00	101.481204	20,296,240.80	296,240.80	2.86
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	102.471299	-20,494,259.80	-494,259.80	3.01
			Base 100.000000	-20,000,000.00	102.471299	-20,494,259.80	-494,259.80	2.89
US DOLLAR Total								
			Local	169,921.03		-799,129.57	-969,050.60	20.96
			Base	169,921.03		-799,129.57	-969,050.60	20.09
SWAPS FIXED INCOME Total								
		0.000	Base	169,921.03		-799,129.57	-969,050.60	20.09

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-8,833,400.000	824,851,104.430	Base		573,265,767.80		564,035,618.96	-9,230,148.84	99.94
Original Face:	414,548,128.680							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.894935

GERMANY

ADI0CJN45	EURO BTP FUTURE DEC15 XEUR 20151208	08 Dec 2015	46.000	4,600,000.000	Local Base	6,269,340.00 7,005,357.93	6,118,615.90	136.290000 152.290390	150,724.10 168,419.05	145,204.10 163,332.91	5,520.00 5,086.14	0.00
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ADI0CWDF2	EURO-BOBL FUTURE DEC15 XEUR 20151208	08 Dec 2015	81.000	8,100,000.000	Local Base	10,450,620.00 11,677,518.48	10,383,853.65	129.020000 144.166895	66,766.35 74,604.69	65,146.35 73,279.91	1,620.00 1,324.78	0.00
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GERMANY Total			127.000	12,700,000.000	Local Base	16,719,960.00	16,502,469.55		217,490.45 243,023.74	210,350.45 236,612.82	7,140.00 6,410.92	0.00
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EURO CURRENCY Total

			127.000	12,700,000.000	Local Base	16,719,960.00	16,502,469.55		217,490.45 243,023.74	210,350.45 236,612.82	7,140.00 6,410.92	0.00
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US DOLLAR

Exchange Rate: 1.000000

99Z105373	90DAY EUR FUTR JUN16 XCME 20160613	13 Jun 2016	236.000	59,000,000.000	Local Base	58,619,450.00 58,619,450.00	58,310,517.00	99.355000 99.355000	308,933.00 308,933.00	317,783.00 317,783.00	-8,850.00 -8,850.00	0.00
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99Z380208	90DAY EUR FUTR MAR17 XCME 20170313	13 Mar 2017	21.000	5,250,000.000	Local Base	5,193,825.00 5,193,825.00	5,150,818.25	98.930000 98.930000	43,006.75 43,006.75	43,794.25 43,794.25	-787.50 -787.50	0.00
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99Z380471	90DAY EUR FUTR DEC16 XCME 20161219	19 Dec 2016	149.000	37,250,000.000	Local Base	36,897,987.50 36,897,987.50	36,732,771.75	99.055000 99.055000	165,215.75 165,215.75	170,803.25 170,803.25	-5,587.50 -5,587.50	0.00
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ADI09V3Y8	US 5YR NOTE (CBT) DEC15 XCBT 20151231	31 Dec 2015	426.000	42,600,000.000	Local Base	51,339,656.25 51,339,656.25	51,088,751.72	120.515625 120.515625	250,904.53 250,904.53	264,217.03 264,217.03	-13,312.50 -13,312.50	0.00
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Books Open

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
ADI0FPDQ0	US 2YR NOTE (CBT) DEC15 XCBT 20151231					31 Dec 2015			
247.000	49,400,000.000	Local 54,100,718.75	54,061,912.14	109.515625	38,806.61		54,244.11	-15,437.50	
		Base 54,100,718.75		109.515625	38,806.61		54,244.11	-15,437.50	0.00
ADI0G57M9	US ULTRA BOND CBT DEC15 XCBT 20151221					21 Dec 2015			
204.000	20,400,000.000	Local 32,722,875.00	32,697,639.60	160.406250	25,235.40		165,485.40	-140,250.00	
		Base 32,722,875.00		160.406250	25,235.40		165,485.40	-140,250.00	0.02
US DOLLAR Total									
1,283.000	213,900,000.000	Local 238,874,512.50	238,042,410.46		832,102.04		1,016,327.04	-184,225.00	
		Base			832,102.04		1,016,327.04	-184,225.00	0.03
FUTURES LONG Total									
1,410.000	226,600,000.000	Base			1,075,125.78		1,252,939.86	-177,814.08	0.03

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.894935

GERMANY

ADI0DRCQ9	EURO-BUND FUTURE DEC15 XEUR 20151208	08 Dec 2015									
-132.000	-13,200,000.000		Local	-20,617,080.00	-20,303,052.20	156.190000	-314,027.80	-311,387.80	-2,640.00		
			Base	-23,037,516.69		174.526642	-350,894.53	-350,264.73	-629.80		0.00

GERMANY Total											
-132.000	-13,200,000.000		Local	-20,617,080.00	-20,303,052.20		-314,027.80	-311,387.80	-2,640.00		
			Base				-350,894.53	-350,264.73	-629.80		0.00

EURO CURRENCY Total

-132.000	-13,200,000.000		Local	-20,617,080.00	-20,303,052.20		-314,027.80	-311,387.80	-2,640.00		
			Base				-350,894.53	-350,264.73	-629.80		0.00

US DOLLAR

Exchange Rate: 1.000000

99XZ16492	90DAY EUR FUTR DEC15 XCME 20151214	14 Dec 2015									
-45.000	-11,250,000.000		Local	-11,203,312.50	-11,202,228.75	99.585000	-1,083.75	-2,771.25	1,687.50		
			Base	-11,203,312.50		99.585000	-1,083.75	-2,771.25	1,687.50		0.00

99Z043186	90DAY EUR FUTR MAR16 XCME 20160314	14 Mar 2016									
-1,132.000	-283,000,000.000		Local	-281,528,400.00	-281,034,946.00	99.480000	-493,454.00	-535,904.00	42,450.00		
			Base	-281,528,400.00		99.480000	-493,454.00	-535,904.00	42,450.00		0.01

ADI0BHMB5	US 10YR NOTE (CBT)DEC15 XCBT 20151221	21 Dec 2015									
-108.000	-10,800,000.000		Local	-13,903,312.50	-13,788,320.87	128.734375	-114,991.63	-123,429.13	8,437.50		
			Base	-13,903,312.50		128.734375	-114,991.63	-123,429.13	8,437.50		0.00

ADI0CPBK8	US LONG BOND(CBT) DEC15 XCBT 20151221	21 Dec 2015									
-178.000	-17,800,000.000		Local	-28,007,187.50	-27,970,601.22	157.343750	-36,586.28	-136,711.28	100,125.00		
			Base	-28,007,187.50		157.343750	-36,586.28	-136,711.28	100,125.00		0.01

ADI0CVB25	EURO FX CURR FUT DEC15 XCME 20151214	14 Dec 2015									
-60.000	-7,500,000.000		Local	-8,384,250.00	-8,401,455.00	1.117900	17,205.00	-52,545.00	69,750.00		
			Base	-8,384,250.00		1.117900	17,205.00	-52,545.00	69,750.00		0.01

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADIODPS11	BP CURRENCY FUT	DEC15 XCME 20151214					14 Dec 2015			
-5.000	-312,500.000	Local	-472,281.25	-480,796.25	1.511300	8,515.00		7,296.25	1,218.75	
		Base	-472,281.25		1.511300	8,515.00		7,296.25	1,218.75	0.00
ADIOFKKY6	JPN YEN CURR FUT	DEC15 XCME 20151214					14 Dec 2015			
-17.000	-21,250.000	Local	-1,772,887.50	-1,774,144.75	83.430000	1,257.25		-3,417.75	4,675.00	
		Base	-1,772,887.50		83.430000	1,257.25		-3,417.75	4,675.00	0.00
US DOLLAR Total										
-1,545.000	-330,683,750.000	Local	-345,271,631.25	-344,652,492.84		-619,138.41		-847,482.16	228,343.75	
		Base				-619,138.41		-847,482.16	228,343.75	0.03
FUTURES SHORT Total										
-1,677.000	-343,883,750.000	Base				-970,032.94		-1,197,746.89	227,713.95	0.03

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-267.000	-117,283,750.000	Base			105,092.84		55,192.97	49,899.87	0.06



As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.424704

AUD	AUSTRALIAN DOLLAR	-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	0.701900	-0.01	0.00	0.00

AUSTRALIAN DOLLAR Total

		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00

BRAZILIAN REAL

Exchange Rate: 3.964500

BRL	BRAZILIAN REAL	-0.090	Local	1.000000	-0.09	1.000000	-0.09	0.00	0.00
			Base	0.333333	-0.03	0.252239	-0.02	0.01	0.00

BRAZILIAN REAL Total

		-0.090	Local		-0.09		-0.09	0.00	0.00
			Base		-0.03		-0.02	0.01	0.00

EURO CURRENCY

Exchange Rate: 0.894935

INTERNATIONAL

EUR	EURO CURRENCY	127.120	Local	1.000000	127.12	1.000000	127.12	0.00	0.00
			Base	1.128540	143.46	1.117400	142.04	-1.42	0.00

INTERNATIONAL Total

		127.120	Local		127.12		127.12	0.00	0.00
			Base		143.46		142.04	-1.42	0.00

EURO CURRENCY Total

		127.120	Local		127.12		127.12	0.00	0.00
			Base		143.46		142.04	-1.42	0.00

Holdings

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



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO							Exchange Rate:	16.904900
MXN	MEXICAN PESO (NEW)							
		-0.40	Local	1.000000	-0.40	1.000000	-0.40	0.00
			Base	0.075000	-0.03	0.059154	-0.02	0.01
MEXICAN PESO Total		-0.40	Local		-0.40		-0.40	0.00
			Base		-0.03		-0.02	0.01
NEW ZEALAND DOLLAR							Exchange Rate:	1.564211
NZD	NEW ZEALAND DOLLAR							
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	1.000000	0.01	0.639300	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 AFRICAN RAND							Exchange Rate:	13.858500
ZAR	SOUTH AFRICAN RAND							
		186,468.750	Local	1.000000	186,468.75	1.000000	186,468.75	0.00
			Base	0.071518	13,335.87	0.072158	13,455.19	119.32
SOUTH AFRICAN RAND Total		186,468.750	Local		186,468.75		186,468.75	0.00
			Base		13,335.87		13,455.19	119.32
SOUTH KOREAN WON							Exchange Rate:	1,185.300000
KRW	SOUTH KOREAN WON							
		1,837.000	Local	1.000000	1,837.00	1.000000	1,837.00	0.00
			Base	0.000866	1.59	0.000844	1.55	-0.04

& 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: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SOUTH KOREAN WON Total								
		1,837.000	Local	1,837.00		1,837.00	0.00	100.00
			Base	1.59		1.55	-0.04	0.00
CASH Total								
		188,432.380	Base	13,480.86		13,598.74	117.88	0.01
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS				0.1231145	31 Dec 2099		
		3,508,707.800	Local	3,508,707.80	100.000000	3,508,707.80	0.00	4.83
			Base	3,508,707.80	100.000000	3,508,707.80	0.00	2.92
912828H60	US TREASURY FRN 01/17 VAR				0.0990005	31 Jan 2017		
		0.000	Local	0.34	0.000000	0.00	-0.34	0.00
			Base	0.34	0.000000	0.00	-0.34	0.00
912828XN5	US TREASURY FRN 07/17 VAR				0.0920005	31 Jul 2017		
		3,165,000.000	Local	3,164,503.37	99.984309	3,164,503.37	0.00	4.35
			Base	3,164,503.37	99.984309	3,164,503.37	0.00	2.63
US DOLLAR Total								
		6,673,707.800	Local	6,673,211.51		6,673,211.17	-0.34	9.18
			Base	6,673,211.51		6,673,211.17	-0.34	5.55
CASH EQUIVALENT Total								
		6,673,707.800	Base	6,673,211.51		6,673,211.17	-0.34	5.55
FIXED INCOME								
AUSTRALIAN DOLLAR							Exchange Rate:	1.424704
981PEBII1	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 02/20 6.25				6.25	21 Feb 2020		
		2,160,000.000	Local	2,318,593.09	116.000900	2,505,619.44	187,026.35	20.77
			Base	2,246,691.16	81.421053	1,758,694.75	-487,996.41	1.46

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Issue has not been redenominated but Local is converted

Books Open

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Holdings

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



STATE STREET

As of: September 30, 2015

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
982ZRBII4	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 07/22 6				6.0	21 Jul 2022		
		1,815,000.000	Local 109.494162	1,987,319.04	119.695600	2,172,475.14	185,156.10	18.01
			Base 101.695500	1,845,773.33	84.014364	1,524,860.70	-320,912.63	1.27
ACI01V7Y4	NEW S WALES TREASURY CRP LOCAL GOVT G 08/24 5				5.0	20 Aug 2024		
		3,830,000.000	Local 105.431616	4,038,030.88	116.779500	4,472,654.85	434,623.97	37.08
			Base 91.437943	3,502,073.23	81.967553	3,139,357.26	-362,715.97	2.61
ACI085SK1	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/25 4				4.75	21 Jul 2025		
		2,570,000.000	Local 112.498774	2,891,218.49	113.264400	2,910,895.08	19,676.59	24.13
			Base 81.589634	2,096,853.60	79.500303	2,043,157.79	-53,695.81	1.70
AUSTRALIAN DOLLAR Total		10,375,000.000	Local	11,235,161.50		12,061,644.51	826,483.01	100.00
			Base	9,691,391.32		8,466,070.50	-1,225,320.82	7.04
BRAZILIAN REAL							Exchange Rate:	3.964500
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
		1,575,000.000	Local 90.717063	1,428,793.74	80.790800	1,272,455.10	-156,338.64	12.61
			Base 40.043684	630,688.02	20.378560	320,962.32	-309,725.70	0.27
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
		11,540,000.000	Local 88.675452	10,233,147.14	76.416500	8,818,464.10	-1,414,683.04	87.39
			Base 38.753677	4,472,174.36	19.275192	2,224,357.20	-2,247,817.16	1.85
BRAZILIAN REAL Total		13,115,000.000	Local	11,661,940.88		10,090,919.20	-1,571,021.68	100.00
			Base	5,102,862.38		2,545,319.52	-2,557,542.86	2.12
EURO CURRENCY							Exchange Rate:	0.894935
ITALY								
B28Q71I12	BUONI POLIENNALI DEL TES SR UNSECURED REGS 08/39 5				5.0	01 Aug 2039		
		3,565,000.000	Local 104.923534	3,740,523.97	140.775000	5,018,628.75	1,278,104.78	100.00
			Base 139.545360	4,974,792.08	157.301927	5,607,813.70	633,021.62	4.66
ITALY Total								

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



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		3,565,000.000	Local	3,740,523.97		5,018,628.75	1,278,104.78	100.00
			Base	4,974,792.08		5,607,813.70	633,021.62	4.66

EURO CURRENCY Total

		3,565,000.000	Local	3,740,523.97		5,018,628.75	1,278,104.78	100.00
			Base	4,974,792.08		5,607,813.70	633,021.62	4.66

MALAYSIAN RINGGIT

Exchange Rate: 4.395750

ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.48	15 Mar 2023		
		4,840,000.000	Local	96.793669	4,684,813.59	94.833100	4,589,922.04	34.87
			Base	29.264907	1,416,421.49	21.573816	1,044,172.68	0.87

ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048				4.048	30 Sep 2021		
		3,410,000.000	Local	100.173159	3,415,904.72	98.967200	3,374,781.52	25.64
			Base	30.634725	1,044,644.12	22.514292	767,737.36	0.64

ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659				3.659	15 Oct 2020		
		5,230,000.000	Local	100.192607	5,240,073.34	99.404700	5,198,865.81	39.49
			Base	27.127834	1,418,785.74	22.613820	1,182,702.79	0.98

MALAYSIAN RINGGIT Total

		13,480,000.000	Local	13,340,791.65		13,163,569.37	-177,222.28	100.00
			Base	3,879,851.35		2,994,612.83	-885,238.52	2.49

MEXICAN PESO

Exchange Rate: 16.904900

929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.5	31 May 2029		
		70,040,000.000	Local	113.600379	79,565,705.56	118.006900	82,652,032.76	29.14
			Base	8.748193	6,127,234.35	6.980633	4,889,235.24	4.07

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
		104,000,000.000	Local	110.770187	115,200,994.99	110.217100	114,625,784.00	40.42
			Base	8.193072	8,520,794.46	6.519832	6,780,624.79	5.64

B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038		
		72,780,000.000	Local	120.048649	87,371,406.39	118.603800	86,319,845.64	30.44
			Base	8.576738	6,242,150.19	7.015942	5,106,202.68	4.25

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MEXICAN PESO Total								
	246,820,000.000	Local		282,138,106.94		283,597,662.40	1,459,555.46	100.00
		Base		20,890,179.00		16,776,062.71	-4,114,116.29	13.95
							Exchange Rate:	1.564211
NEW ZEALAND DOLLAR								
B45C76I11	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/23 5.5				5.5	15 Apr 2023		
	2,905,000.000	Local	106.585562	3,096,310.59	116.878900	3,395,332.05	299,021.46	59.34
		Base	87.550222	2,543,333.95	74.720674	2,170,635.58	-372,698.37	1.80
B503GRII7	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 05/21 6				6.0	15 May 2021		
	1,995,000.000	Local	107.627632	2,147,171.26	116.619000	2,326,549.05	179,377.79	40.66
		Base	88.385529	1,763,291.30	74.554520	1,487,362.67	-275,928.63	1.24
NEW ZEALAND DOLLAR Total								
	4,900,000.000	Local		5,243,481.85		5,721,881.10	478,399.25	100.00
		Base		4,306,625.25		3,657,998.25	-648,627.00	3.04
							Exchange Rate:	3.800150
POLISH ZLOTY								
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.0	25 Oct 2023		
	2,000,000.000	Local	100.737202	2,014,744.04	108.880000	2,177,600.00	162,855.96	18.89
		Base	31.460518	629,210.35	28.651501	573,030.01	-56,180.34	0.48
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
	9,035,000.000	Local	102.208035	9,234,495.94	103.473800	9,348,857.83	114,361.89	81.11
		Base	26.821742	2,423,344.40	27.228873	2,460,128.63	36,784.23	2.05
POLISH ZLOTY Total								
	11,035,000.000	Local		11,249,239.98		11,526,457.83	277,217.85	100.00
		Base		3,052,554.75		3,033,158.64	-19,396.11	2.52
							Exchange Rate:	13.858500
SOUTH AFRICAN RAND								
989RJQI11	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041		
	51,490,000.000	Local	78.109458	40,218,559.80	74.860000	38,545,414.00	-1,673,145.80	62.06
		Base	7.931034	4,083,689.59	5.401739	2,781,355.41	-1,302,334.18	2.31

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ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75					8.75	28 Feb 2048		
	11,455,000.000	Local		110.485355	12,656,097.36	96.400000	11,042,620.00	-1,613,477.36	17.78
		Base		9.618844	1,101,838.54	6.956020	796,812.06	-305,026.48	0.66
B1W31DII8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/21 6.75					6.75	31 Mar 2021		
	13,105,000.000	Local		95.215639	12,478,009.44	94.090000	12,330,494.50	-147,514.94	19.85
		Base		11.494398	1,506,340.91	6.789335	889,742.36	-616,598.55	0.74
SOUTH AFRICAN RAND Total									
	76,050,000.000	Local			65,352,666.60		61,918,528.50	-3,434,138.10	99.70
		Base			6,691,869.04		4,467,909.83	-2,223,959.21	3.71
US DOLLAR								Exchange Rate:	1.000000
00084DAH3	ABN AMRO BANK NV SR UNSECURED 144A 10/16 VAR					1.0936	28 Oct 2016		
	1,130,000.000	Local		100.000000	1,130,000.00	100.379000	1,134,282.70	4,282.70	1.56
		Base		100.000000	1,130,000.00	100.379000	1,134,282.70	4,282.70	0.94
00254ELV2	SWEDISH EXPORT CREDIT SR UNSECURED 06/17 VAR					0.516	12 Jun 2017		
	1,030,000.000	Local		100.062018	1,030,638.79	100.107600	1,031,108.28	469.49	1.42
		Base		100.062018	1,030,638.79	100.107600	1,031,108.28	469.49	0.86
00254EMF6	SWEDISH EXPORT CREDIT SR UNSECURED 09/17 VAR					0.4164	28 Sep 2017		
	895,000.000	Local		100.000000	895,000.00	99.961700	894,657.22	-342.78	1.23
		Base		100.000000	895,000.00	99.961700	894,657.22	-342.78	0.74
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR					0.873	09 Dec 2016		
	845,000.000	Local		100.000000	845,000.00	99.914700	844,279.22	-720.78	1.16
		Base		100.000000	845,000.00	99.914700	844,279.22	-720.78	0.70
172967JQ5	CITIGROUP INC SR UNSECURED 04/18 VAR					0.9851	27 Apr 2018		
	900,000.000	Local		100.000000	900,000.00	99.644400	896,799.60	-3,200.40	1.23
		Base		100.000000	900,000.00	99.644400	896,799.60	-3,200.40	0.75
219868BV7	CORP ANDINA DE FOMENTO SR UNSECURED 01/18 VAR					0.8441	29 Jan 2018		
	1,460,000.000	Local		100.000000	1,460,000.00	100.846600	1,472,360.36	12,360.36	2.03
		Base		100.000000	1,460,000.00	100.846600	1,472,360.36	12,360.36	1.22
24702RAF8	DELL INC SR UNSECURED 04/38 6.5					6.5	15 Apr 2038		

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	230,000.000	Local		116.795639	268,629.97	88.190000	202,837.00	-65,792.97	0.28
		Base		116.795639	268,629.97	88.190000	202,837.00	-65,792.97	0.17
25152RVQ3	DEUTSCHE BANK AG LONDON SR UNSECURED 02/17 VAR					0.92435	13 Feb 2017		
	1,670,000.000	Local		100.226340	1,673,779.88	100.138100	1,672,306.27	-1,473.61	2.30
		Base		100.226340	1,673,779.88	100.138100	1,672,306.27	-1,473.61	1.39
25215BAR4	DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 06/18 VAR					0.5335	05 Jun 2018		
	3,605,000.000	Local		100.000000	3,605,000.00	99.609190	3,590,911.30	-14,088.70	4.94
		Base		100.000000	3,605,000.00	99.609190	3,590,911.30	-14,088.70	2.99
30215EAS6	EXPORT IMPORT BK KOREA SR UNSECURED 144A 05/17 VAR					0.9142	12 May 2017		
	2,310,000.000	Local		100.064992	2,311,501.31	100.037900	2,310,875.49	-625.82	3.18
		Base		100.064992	2,311,501.31	100.037900	2,310,875.49	-625.82	1.92
30215EAU1	EXPORT IMPORT BK KOREA SR UNSECURED 144A 08/17 VAR					0.9455	14 Aug 2017		
	2,185,000.000	Local		100.107240	2,187,343.20	99.853400	2,181,796.79	-5,546.41	3.00
		Base		100.107240	2,187,343.20	99.853400	2,181,796.79	-5,546.41	1.81
345397XE8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 VAR					0.9564	27 Mar 2017		
	800,000.000	Local		100.000000	800,000.00	98.592000	788,736.00	-11,264.00	1.08
		Base		100.000000	800,000.00	98.592000	788,736.00	-11,264.00	0.66
345397XJ7	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR					1.2372	15 Jun 2018		
	1,085,000.000	Local		100.000000	1,085,000.00	98.755700	1,071,499.35	-13,500.65	1.47
		Base		100.000000	1,085,000.00	98.755700	1,071,499.35	-13,500.65	0.89
38141EB73	GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR					1.4205	15 Nov 2018		
	3,490,000.000	Local		101.026556	3,525,826.79	100.600000	3,510,940.00	-14,886.79	4.83
		Base		101.026556	3,525,826.79	100.600000	3,510,940.00	-14,886.79	2.92
50048MAN0	KOMMUNALBANKEN AS SR UNSECURED 144A 03/17 VAR					0.7064	27 Mar 2017		
	964,000.000	Local		100.486893	968,693.65	100.505000	968,868.20	174.55	1.33
		Base		100.486893	968,693.65	100.505000	968,868.20	174.55	0.81
50048MAZ3	KOMMUNALBANKEN AS SR UNSECURED 144A 02/18 VAR					0.51285	20 Feb 2018		
	1,896,000.000	Local		100.263732	1,901,000.36	100.297200	1,901,634.91	634.55	2.62
		Base		100.263732	1,901,000.36	100.297200	1,901,634.91	634.55	1.58
50048MBH2	KOMMUNALBANKEN AS SR UNSECURED 144A 05/17 VAR					0.4201	02 May 2017		

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		678,000.000	Local Base	100.051696 100.051696	678,350.50 678,350.50	100.124300 100.124300	678,842.75 678,842.75	492.25 492.25	0.93 0.56
55608JAG3	MACQUARIE GROUP LTD SR UNSECURED 144A 01/17 VAR				1.2968	31 Jan 2017			
		990,000.000	Local Base	100.000000 100.000000	990,000.00 990,000.00	100.452100 100.452100	994,475.79 994,475.79	4,475.79 4,475.79	1.37 0.83
55608PAL8	MACQUARIE BANK LTD SR UNSECURED 144A 10/17 VAR				0.9251	27 Oct 2017			
		885,000.000	Local Base	100.000000 100.000000	885,000.00 885,000.00	99.546800 99.546800	880,989.18 880,989.18	-4,010.82 -4,010.82	1.21 0.73
626207YF5	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637				6.637	01 Apr 2057			
		160,000.000	Local Base	95.617544 95.617544	152,988.07 152,988.07	117.215000 117.215000	187,544.00 187,544.00	34,555.93 34,555.93	0.26 0.16
626207YM0	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655				6.655	01 Apr 2057			
		505,000.000	Local Base	105.043642 105.043642	530,470.39 530,470.39	117.441000 117.441000	593,077.05 593,077.05	62,606.66 62,606.66	0.82 0.49
62944BBC7	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 07/17 VAR				0.3558	14 Jul 2017			
		3,668,000.000	Local Base	100.002424 100.002424	3,668,088.93 3,668,088.93	99.932000 99.932000	3,665,505.76 3,665,505.76	-2,583.17 -2,583.17	5.04 3.05
63983TAN5	NEDER WATERSCHAPSBANK SR UNSECURED 144A 02/18 VAR				0.5393	14 Feb 2018			
		3,460,000.000	Local Base	100.292271 100.292271	3,470,112.56 3,470,112.56	100.341600 100.341600	3,471,819.36 3,471,819.36	1,706.80 1,706.80	4.78 2.89
912810RB6	US TREASURY N/B 05/43 2.875				2.875	15 May 2043			
		3,635,000.000	Local Base	90.953306 90.953306	3,306,152.66 3,306,152.66	99.679700 99.679700	3,623,357.10 3,623,357.10	317,204.44 317,204.44	4.98 3.01
912810RK6	US TREASURY N/B 02/45 2.5				2.5	15 Feb 2045			
		13,740,000.000	Local Base	91.845776 91.845776	12,619,609.59 12,619,609.59	92.059900 92.059900	12,649,030.26 12,649,030.26	29,420.67 29,420.67	17.40 10.52
912828H60	US TREASURY FRN 01/17 VAR				0.0990005	31 Jan 2017			
		3,225,000.000	Local	100.018541	3,225,597.95	99.973300	3,224,138.93	-1,459.02	4.43
Original Face:		4,125,000.000	Base	100.018541	3,225,597.95	99.973300	3,224,138.93	-1,459.02	2.68
912828K41	US TREASURY FRN 04/17 VAR				0.0890005	30 Apr 2017			

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		8,840,000.000	Local 100.008214	8,840,726.15	99.930400	8,833,847.36	-6,878.79	12.15
			Base 100.008214	8,840,726.15	99.930400	8,833,847.36	-6,878.79	7.35
ACI02ON88	SWEDISH EXPORT CREDIT SR UNSECURED REGS 11/17 VAR				0.6864	09 Nov 2017		
		1,745,000.000	Local 100.615300	1,755,736.99	100.617000	1,755,766.65	29.66	2.41
			Base 100.615300	1,755,736.99	100.617000	1,755,766.65	29.66	1.46
BBBTQFI0	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 06/16 VAR				0.532	07 Jun 2016		
		1,000,000.000	Local 100.115239	1,001,152.39	100.080000	1,000,800.00	-352.39	1.38
			Base 100.115239	1,001,152.39	100.080000	1,000,800.00	-352.39	0.83
US DOLLAR Total								
		67,026,000.000	Local	65,711,400.13		66,033,086.88	321,686.75	90.82
Original Face:		4,125,000.000	Base	65,711,400.13		66,033,086.88	321,686.75	54.90
FIXED INCOME Total								
		446,366,000.000	Base	124,301,525.30		113,582,032.86	-10,719,492.44	94.44
Original Face:		4,125,000.000						

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 FUND: HBCU



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		453,228,140.180	Base	130,988,217.67		120,268,842.77	-10,719,374.90	100.00
Original Face:		4,125,000.000						



As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

83499Z9R9	SSGA FUNDS SSGA TREASURY FUND				1.0	01 Dec 2030			
		1,378,272.820	Local	100.000000			1,378,272.82	0.00	1.81
			Base	100.000000			1,378,272.82	0.00	1.81

US DOLLAR Total		1,378,272.820	Local				1,378,272.82	0.00	1.81
			Base				1,378,272.82	0.00	1.81

CASH EQUIVALENT Total		1,378,272.820	Base				1,378,272.82	0.00	1.81
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00130H105	AES CORP COMMON STOCK USD.01										
		215,817.000	Local	12.504200			2,698,618.99	9.790000	2,112,848.43	-585,770.56	2.77
			Base	12.504200			2,698,618.99	9.790000	2,112,848.43	-585,770.56	2.77

00287Y109	ABBVIE INC COMMON STOCK USD.01										
		22,401.000	Local	59.181015			1,325,713.92	54.410000	1,218,838.41	-106,875.51	1.60
			Base	59.181015			1,325,713.92	54.410000	1,218,838.41	-106,875.51	1.60

012653101	ALBEMARLE CORP COMMON STOCK USD.01										
		26,910.000	Local	48.756660			1,312,041.71	44.100000	1,186,731.00	-125,310.71	1.55
			Base	48.756660			1,312,041.71	44.100000	1,186,731.00	-125,310.71	1.55

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001										
		6,839.000	Local	163.557631			1,118,570.64	156.390000	1,069,551.21	-49,019.43	1.40
			Base	163.557631			1,118,570.64	156.390000	1,069,551.21	-49,019.43	1.40

023135106	AMAZON.COM INC COMMON STOCK USD.01										
		6,275.000	Local	234.886971			1,473,915.74	511.890000	3,212,109.75	1,738,194.01	4.21
			Base	234.886971			1,473,915.74	511.890000	3,212,109.75	1,738,194.01	4.21

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	13,650.000	Local 77.570699	1,058,840.04	74.130000	1,011,874.50	-46,965.54	1.33
			Base 77.570699	1,058,840.04	74.130000	1,011,874.50	-46,965.54	1.33
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01	108,530.000	Local 16.536837	1,794,742.93	16.080000	1,745,162.40	-49,580.53	2.29
			Base 16.536837	1,794,742.93	16.080000	1,745,162.40	-49,580.53	2.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	39,700.000	Local 55.317397	2,196,100.65	56.820000	2,255,754.00	59,653.35	2.95
			Base 55.317397	2,196,100.65	56.820000	2,255,754.00	59,653.35	2.95
031162100	AMGEN INC COMMON STOCK USD.0001	13,410.000	Local 118.797080	1,593,068.84	138.320000	1,854,871.20	261,802.36	2.43
			Base 118.797080	1,593,068.84	138.320000	1,854,871.20	261,802.36	2.43
037411105	APACHE CORP COMMON STOCK USD.625	39,930.000	Local 73.156136	2,921,124.50	39.160000	1,563,658.80	-1,357,465.70	2.05
			Base 73.156136	2,921,124.50	39.160000	1,563,658.80	-1,357,465.70	2.05
097023105	BOEING CO/THE COMMON STOCK USD5.	10,240.000	Local 129.108386	1,322,069.87	130.950000	1,340,928.00	18,858.13	1.76
			Base 129.108386	1,322,069.87	130.950000	1,340,928.00	18,858.13	1.76
131347304	CALPINE CORP COMMON STOCK USD.001	173,592.000	Local 19.595288	3,401,585.26	14.600000	2,534,443.20	-867,142.06	3.32
			Base 19.595288	3,401,585.26	14.600000	2,534,443.20	-867,142.06	3.32
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	95,670.000	Local 23.158890	2,215,610.99	26.250000	2,511,337.50	295,726.51	3.29
			Base 23.158890	2,215,610.99	26.250000	2,511,337.50	295,726.51	3.29
172967424	CITIGROUP INC COMMON STOCK USD.01	60,256.000	Local 43.407704	2,615,574.62	49.610000	2,989,300.16	373,725.54	3.92
			Base 43.407704	2,615,574.62	49.610000	2,989,300.16	373,725.54	3.92
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.	20,030.000	Local 49.517306	991,831.63	63.460000	1,271,103.80	279,272.17	1.66
			Base 49.517306	991,831.63	63.460000	1,271,103.80	279,272.17	1.66

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01		82,340.000	Local	30.631285	2,522,180.00	9.800000	806,932.00	-1,715,248.00	1.06
				Base	30.631285	2,522,180.00	9.800000	806,932.00	-1,715,248.00	1.06
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1		30,059.000	Local	58.455220	1,757,105.46	37.090000	1,114,888.31	-642,217.15	1.46
				Base	58.455220	1,757,105.46	37.090000	1,114,888.31	-642,217.15	1.46
268648102	EMC CORP/MA COMMON STOCK USD.01		89,770.000	Local	25.891635	2,324,292.11	24.160000	2,168,843.20	-155,448.91	2.84
				Base	25.891635	2,324,292.11	24.160000	2,168,843.20	-155,448.91	2.84
278642103	EBAY INC COMMON STOCK USD.001		33,843.000	Local	27.344045	925,404.51	24.440000	827,122.92	-98,281.59	1.08
				Base	27.344045	925,404.51	24.440000	827,122.92	-98,281.59	1.08
30212P303	EXPEDIA INC COMMON STOCK USD.001		9,910.000	Local	57.480884	569,635.56	117.680000	1,166,208.80	596,573.24	1.53
				Base	57.480884	569,635.56	117.680000	1,166,208.80	596,573.24	1.53
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		21,160.000	Local	62.573712	1,324,059.75	80.960000	1,713,113.60	389,053.85	2.24
				Base	62.573712	1,324,059.75	80.960000	1,713,113.60	389,053.85	2.24
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		166,190.000	Local	9.304923	1,546,385.08	4.620000	767,797.80	-778,587.28	1.01
				Base	9.304923	1,546,385.08	4.620000	767,797.80	-778,587.28	1.01
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		33,571.000	Local	24.088012	808,658.65	45.780000	1,536,880.38	728,221.73	2.01
				Base	24.088012	808,658.65	45.780000	1,536,880.38	728,221.73	2.01
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0		42,920.000	Local	44.062026	1,891,142.16	60.970000	2,616,832.40	725,690.24	3.43
				Base	44.062026	1,891,142.16	60.970000	2,616,832.40	725,690.24	3.43
48248M102	KKR + CO LP MLP		56,550.000	Local	23.655390	1,337,712.31	16.780000	948,909.00	-388,803.31	1.24
				Base	23.655390	1,337,712.31	16.780000	948,909.00	-388,803.31	1.24

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Books Open

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
	27,170.000	Local	111.089632	3,018,305.30	52.140000	1,416,643.80	-1,601,661.50	1.86	
		Base	111.089632	3,018,305.30	52.140000	1,416,643.80	-1,601,661.50	1.86	
548661107	LOWE S COS INC COMMON STOCK USD.5								
	24,120.000	Local	52.340509	1,262,453.07	68.920000	1,662,350.40	399,897.33	2.18	
		Base	52.340509	1,262,453.07	68.920000	1,662,350.40	399,897.33	2.18	
580135101	MCDONALD S CORP COMMON STOCK USD.01								
	16,861.000	Local	98.310520	1,657,613.68	98.530000	1,661,314.33	3,700.65	2.18	
		Base	98.310520	1,657,613.68	98.530000	1,661,314.33	3,700.65	2.18	
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	46,210.000	Local	50.215051	2,320,437.49	49.390000	2,282,311.90	-38,125.59	2.99	
		Base	50.215051	2,320,437.49	49.390000	2,282,311.90	-38,125.59	2.99	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	80,950.000	Local	31.365613	2,539,046.41	44.260000	3,582,847.00	1,043,800.59	4.69	
		Base	31.365613	2,539,046.41	44.260000	3,582,847.00	1,043,800.59	4.69	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	54,439.000	Local	39.944342	2,174,530.01	36.120000	1,966,336.68	-208,193.33	2.58	
		Base	39.944342	2,174,530.01	36.120000	1,966,336.68	-208,193.33	2.58	
693718108	PACCAR INC COMMON STOCK USD1.								
	20,000.000	Local	45.511071	910,221.42	52.170000	1,043,400.00	133,178.58	1.37	
		Base	45.511071	910,221.42	52.170000	1,043,400.00	133,178.58	1.37	
745867101	PULTEGROUP INC COMMON STOCK USD.01								
	117,794.000	Local	18.983558	2,236,149.27	18.870000	2,222,772.78	-13,376.49	2.91	
		Base	18.983558	2,236,149.27	18.870000	2,222,772.78	-13,376.49	2.91	
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
	11,960.000	Local	150.398157	1,798,761.96	118.160000	1,413,193.60	-385,568.36	1.85	
		Base	150.398157	1,798,761.96	118.160000	1,413,193.60	-385,568.36	1.85	
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
	19,920.000	Local	39.922601	795,258.22	37.630000	749,589.60	-45,668.62	0.98	
		Base	39.922601	795,258.22	37.630000	749,589.60	-45,668.62	0.98	

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Books Open

Prepared by State Street

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.							
		13,730.000	Local 115.218876	1,581,955.17	101.470000	1,393,183.10	-188,772.07	1.82
			Base 115.218876	1,581,955.17	101.470000	1,393,183.10	-188,772.07	1.82
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		76,280.000	Local 17.866443	1,362,852.29	17.180000	1,310,490.40	-52,361.89	1.72
			Base 17.866443	1,362,852.29	17.180000	1,310,490.40	-52,361.89	1.72
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01							
		32,690.000	Local 28.094821	918,419.71	53.050000	1,734,204.50	815,784.79	2.27
			Base 28.094821	918,419.71	53.050000	1,734,204.50	815,784.79	2.27
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		7,630.000	Local 64.384554	491,254.15	60.050000	458,181.50	-33,072.65	0.60
			Base 64.384554	491,254.15	60.050000	458,181.50	-33,072.65	0.60
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		14,739.000	Local 52.323388	771,194.42	116.010000	1,709,871.39	938,676.97	2.24
			Base 52.323388	771,194.42	116.010000	1,709,871.39	938,676.97	2.24
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		47,540.000	Local 36.556456	1,737,893.92	51.350000	2,441,179.00	703,285.08	3.20
			Base 36.556456	1,737,893.92	51.350000	2,441,179.00	703,285.08	3.20
984332106	YAHOO INC COMMON STOCK USD.001							
		61,480.000	Local 39.045756	2,400,533.06	28.910000	1,777,386.80	-623,146.26	2.33
			Base 39.045756	2,400,533.06	28.910000	1,777,386.80	-623,146.26	2.33
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		28,180.000	Local 75.955000	2,140,411.90	66.940000	1,886,369.20	-254,042.70	2.47
			Base 75.955000	2,140,411.90	66.940000	1,886,369.20	-254,042.70	2.47
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK							
		14,623.000	Local 48.296211	706,235.49	83.360000	1,218,973.28	512,737.79	1.60
			Base 48.296211	706,235.49	83.360000	1,218,973.28	512,737.79	1.60
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		17,143.000	Local 63.497507	1,088,537.76	87.070000	1,492,641.01	404,103.25	1.96
			Base 63.497507	1,088,537.76	87.070000	1,492,641.01	404,103.25	1.96

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		2,153,022.000	Local	74,958,050.62		74,969,281.04	11,230.42	98.19
			Base	74,958,050.62		74,969,281.04	11,230.42	98.19
EQUITY Total								
		2,153,022.000	Base	74,958,050.62		74,969,281.04	11,230.42	98.19

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		3,531,294.820	Base	76,336,323.44		76,347,553.86	11,230.42	100.00



As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.1360355	31 Dec 2099			
		1,636,668.490	Local	100.000000			1,636,668.49	0.00	1.87
			Base	100.000000			1,636,668.49	0.00	1.87

US DOLLAR Total		1,636,668.490	Local				1,636,668.49	0.00	1.87
			Base				1,636,668.49	0.00	1.87

CASH EQUIVALENT Total

		1,636,668.490	Base				1,636,668.49	0.00	1.87
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EQUITY

US DOLLAR Exchange Rate: 1.000000

173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR										
		7,800.000	Local	26.230827			204,600.45	25.690000	200,382.00	-4,218.45	0.23
			Base	26.230827			204,600.45	25.690000	200,382.00	-4,218.45	0.23

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR										
		3,200.000	Local	24.990000			79,968.00	24.781300	79,300.16	-667.84	0.09
			Base	24.990000			79,968.00	24.781300	79,300.16	-667.84	0.09

361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR										
		27,700.000	Local	25.029208			693,309.06	25.530000	707,181.00	13,871.94	0.81
			Base	25.029208			693,309.06	25.530000	707,181.00	13,871.94	0.81

857477608	STATE STREET CORP PREFERRED STOCK VAR										
		1,126.000	Local	25.023188			28,176.11	25.960000	29,230.96	1,054.85	0.03
			Base	25.023188			28,176.11	25.960000	29,230.96	1,054.85	0.03

US DOLLAR Total		39,826.000	Local				1,006,053.62		1,016,094.12	10,040.50	1.16
			Base				1,006,053.62		1,016,094.12	10,040.50	1.16

& 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: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

	39,826.000	Base		1,006,053.62		1,016,094.12	10,040.50	1.16
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00077TAA2	ROYAL BK SCOTLAND NV/NY SUBORDINATED 05/23 7.75				7.75	15 May 2023		
	240,000.000	Local	112.358525	269,660.46	118.926900	285,424.56	15,764.10	0.33
		Base	112.358525	269,660.46	118.926900	285,424.56	15,764.10	0.33
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
	200,000.000	Local	99.735745	199,471.49	99.045880	198,091.76	-1,379.73	0.23
		Base	99.735745	199,471.49	99.045880	198,091.76	-1,379.73	0.23
00184AAG0	TIME WARNER INC COMPANY GUAR 05/32 7.7				7.7	01 May 2032		
	520,000.000	Local	124.259233	646,148.01	129.856500	675,253.80	29,105.79	0.77
		Base	124.259233	646,148.01	129.856500	675,253.80	29,105.79	0.77
00185AAH7	AON PLC COMPANY GUAR 05/45 4.75				4.75	15 May 2045		
	140,000.000	Local	99.684771	139,558.68	97.930100	137,102.14	-2,456.54	0.16
		Base	99.684771	139,558.68	97.930100	137,102.14	-2,456.54	0.16
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		
	760,000.000	Local	110.264983	838,013.87	101.475800	771,216.08	-66,797.79	0.88
		Base	110.264983	838,013.87	101.475800	771,216.08	-66,797.79	0.88
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
	40,000.000	Local	91.601000	36,640.40	85.833000	34,333.20	-2,307.20	0.04
		Base	91.601000	36,640.40	85.833000	34,333.20	-2,307.20	0.04
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
	350,000.000	Local	98.579931	345,029.76	95.449600	334,073.60	-10,956.16	0.38
		Base	98.579931	345,029.76	95.449600	334,073.60	-10,956.16	0.38
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5				4.5	15 May 2035		
	240,000.000	Local	99.714688	239,315.25	91.481600	219,555.84	-19,759.41	0.25
		Base	99.714688	239,315.25	91.481600	219,555.84	-19,759.41	0.25

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WESTERN ASSET MANAGEMENT COMPANY

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00287YAR0	ABBVIE INC SR UNSECURED 05/35 4.5					4.5	14 May 2035		
	120,000.000	Local		98.948533	118,738.24	96.530500	115,836.60	-2,901.64	0.13
		Base		98.948533	118,738.24	96.530500	115,836.60	-2,901.64	0.13
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.7	14 May 2045		
	290,000.000	Local		99.796100	289,408.69	97.023700	281,368.73	-8,039.96	0.32
		Base		99.796100	289,408.69	97.023700	281,368.73	-8,039.96	0.32
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	100,000.000	Local		95.660160	95,660.16	92.006100	92,006.10	-3,654.06	0.10
		Base		95.660160	95,660.16	92.006100	92,006.10	-3,654.06	0.10
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	500,000.000	Local		99.481424	497,407.12	90.795400	453,977.00	-43,430.12	0.52
		Base		99.481424	497,407.12	90.795400	453,977.00	-43,430.12	0.52
00817YAG3	AETNA INC SR UNSECURED 12/37 6.75					6.75	15 Dec 2037		
	80,000.000	Local		96.747375	77,397.90	124.377900	99,502.32	22,104.42	0.11
		Base		96.747375	77,397.90	124.377900	99,502.32	22,104.42	0.11
00817YAP3	AETNA INC SR UNSECURED 03/44 4.75					4.75	15 Mar 2044		
	20,000.000	Local		99.762300	19,952.46	101.548000	20,309.60	357.14	0.02
		Base		99.762300	19,952.46	101.548000	20,309.60	357.14	0.02
009089AC7	AIR CANADA 2013 1C PTT PASS THRU CE 144A 05/18 6.625					6.625	15 May 2018		
	140,000.000	Local		100.267757	140,374.86	102.500000	143,500.00	3,125.14	0.16
		Base		100.267757	140,374.86	102.500000	143,500.00	3,125.14	0.16
013817AW1	ALCOA INC SR UNSECURED 10/24 5.125					5.125	01 Oct 2024		
	450,000.000	Local		103.521340	465,846.03	95.250000	428,625.00	-37,221.03	0.49
		Base		103.521340	465,846.03	95.250000	428,625.00	-37,221.03	0.49
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.5	15 May 2067		
	110,000.000	Local		90.262400	99,288.64	111.750000	122,925.00	23,636.36	0.14
		Base		90.262400	99,288.64	111.750000	122,925.00	23,636.36	0.14
02209SAE3	ALTRIA GROUP INC COMPANY GUAR 11/38 9.95					9.95	10 Nov 2038		
	150,000.000	Local		141.044127	211,566.19	159.903200	239,854.80	28,288.61	0.27
		Base		141.044127	211,566.19	159.903200	239,854.80	28,288.61	0.27

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02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2					10.2	06 Feb 2039		
	320,000.000	Local		142.019716	454,463.09	161.640000	517,248.00	62,784.91	0.59
		Base		142.019716	454,463.09	161.640000	517,248.00	62,784.91	0.59
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.25	09 Aug 2042		
	30,000.000	Local		98.760233	29,628.07	92.439800	27,731.94	-1,896.13	0.03
		Base		98.760233	29,628.07	92.439800	27,731.94	-1,896.13	0.03
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375	31 Jan 2044		
	70,000.000	Local		99.577686	69,704.38	108.715100	76,100.57	6,396.19	0.09
		Base		99.577686	69,704.38	108.715100	76,100.57	6,396.19	0.09
023551AF1	HESS CORP SR UNSECURED 10/29 7.875					7.875	01 Oct 2029		
	140,000.000	Local		117.817364	164,944.31	118.055900	165,278.26	333.95	0.19
		Base		117.817364	164,944.31	118.055900	165,278.26	333.95	0.19
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	30,000.000	Local		116.429333	34,928.80	112.200300	33,660.09	-1,268.71	0.04
		Base		116.429333	34,928.80	112.200300	33,660.09	-1,268.71	0.04
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125	15 Nov 2037		
	230,000.000	Local		91.347378	210,098.97	110.978100	255,249.63	45,150.66	0.29
		Base		91.347378	210,098.97	110.978100	255,249.63	45,150.66	0.29
02376TAC2	AMER AIRLN 13 2 B PTT PASS THRU CE 144A 01/22 5.6					5.6	15 Jan 2022		
	218,303.280	Local		100.000000	218,303.28	102.000000	222,669.35	4,366.07	0.25
		Base		100.000000	218,303.28	102.000000	222,669.35	4,366.07	0.25
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25					6.25	15 Mar 2087		
	125,000.000	Local		82.616632	103,270.79	109.000000	136,250.00	32,979.21	0.16
		Base		82.616632	103,270.79	109.000000	136,250.00	32,979.21	0.16
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.5	16 Jul 2044		
	60,000.000	Local		101.091750	60,655.05	98.189900	58,913.94	-1,741.11	0.07
		Base		101.091750	60,655.05	98.189900	58,913.94	-1,741.11	0.07
031162BC3	AMGEN INC SR UNSECURED 03/40 5.75					5.75	15 Mar 2040		
	90,000.000	Local		99.480556	89,532.50	110.684800	99,616.32	10,083.82	0.11
		Base		99.480556	89,532.50	110.684800	99,616.32	10,083.82	0.11

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031162BK5	AMGEN INC SR UNSECURED 11/41 5.15					5.15	15 Nov 2041		
	140,000.000	Local		99.176579	138,847.21	102.774700	143,884.58	5,037.37	0.16
		Base		99.176579	138,847.21	102.774700	143,884.58	5,037.37	0.16
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.4	01 May 2045		
	420,000.000	Local		97.780060	410,676.25	91.816200	385,628.04	-25,048.21	0.44
		Base		97.780060	410,676.25	91.816200	385,628.04	-25,048.21	0.44
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95					7.95	15 Jun 2039		
	120,000.000	Local		145.753983	174,904.78	127.483100	152,979.72	-21,925.06	0.17
		Base		145.753983	174,904.78	127.483100	152,979.72	-21,925.06	0.17
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	50,000.000	Local		92.512280	46,256.14	88.949800	44,474.90	-1,781.24	0.05
		Base		92.512280	46,256.14	88.949800	44,474.90	-1,781.24	0.05
03523TAP3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/40 6.375					6.375	15 Jan 2040		
	150,000.000	Local		107.716953	161,575.43	118.611700	177,917.55	16,342.12	0.20
		Base		107.716953	161,575.43	118.611700	177,917.55	16,342.12	0.20
03524BAF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/44 4.625					4.625	01 Feb 2044		
	40,000.000	Local		103.778875	41,511.55	97.486700	38,994.68	-2,516.87	0.04
		Base		103.778875	41,511.55	97.486700	38,994.68	-2,516.87	0.04
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	50,000.000	Local		118.209020	59,104.51	106.621500	53,310.75	-5,793.76	0.06
		Base		118.209020	59,104.51	106.621500	53,310.75	-5,793.76	0.06
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	200,000.000	Local		98.223980	196,447.96	95.490000	190,980.00	-5,467.96	0.22
		Base		98.223980	196,447.96	95.490000	190,980.00	-5,467.96	0.22
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.25	01 Feb 2042		
	140,000.000	Local		97.276564	136,187.19	97.455200	136,437.28	250.09	0.16
		Base		97.276564	136,187.19	97.455200	136,437.28	250.09	0.16
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	130,000.000	Local		105.921131	137,697.47	90.236400	117,307.32	-20,390.15	0.13
		Base		105.921131	137,697.47	90.236400	117,307.32	-20,390.15	0.13

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04021LAA8	ARGOS MERGER SUB INC SR UNSECURED 144A 03/23 7.125				7.125	15 Mar 2023		
		80,000.000	Local 100.518138	80,414.51	101.125000	80,900.00	485.49	0.09
			Base 100.518138	80,414.51	101.125000	80,900.00	485.49	0.09
05523UAL4	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 10/44 4.75				4.75	07 Oct 2044		
		210,000.000	Local 99.926910	209,846.51	99.188500	208,295.85	-1,550.66	0.24
			Base 99.926910	209,846.51	99.188500	208,295.85	-1,550.66	0.24
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.0	30 Sep 2043		
		280,000.000	Local 105.536782	295,502.99	101.145200	283,206.56	-12,296.43	0.32
			Base 105.536782	295,502.99	101.145200	283,206.56	-12,296.43	0.32
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15				5.15	21 Jul 2024		
		200,000.000	Local 99.824120	199,648.24	101.638300	203,276.60	3,628.36	0.23
			Base 99.824120	199,648.24	101.638300	203,276.60	3,628.36	0.23
05581KAA9	BNP PARIBAS SUBORDINATED 144A 09/25 4.375				4.375	28 Sep 2025		
		220,000.000	Local 99.050627	217,911.38	97.574800	214,664.56	-3,246.82	0.24
			Base 99.050627	217,911.38	97.574800	214,664.56	-3,246.82	0.24
057224AZ0	BAKER HUGHES INC SR UNSECURED 09/40 5.125				5.125	15 Sep 2040		
		130,000.000	Local 99.574815	129,447.26	102.613100	133,397.03	3,949.77	0.15
			Base 99.574815	129,447.26	102.613100	133,397.03	3,949.77	0.15
05950EAH1	BANC OF AMERICA COMMERCIAL MOR BACM 2006 2 AJ				5.76245	10 May 2045		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR				6.25	29 Sep 2049		
		360,000.000	Local 100.160114	360,576.41	97.750000	351,900.00	-8,676.41	0.40
			Base 100.160114	360,576.41	97.750000	351,900.00	-8,676.41	0.40
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR				6.5	29 Oct 2049		
		430,000.000	Local 100.000000	430,000.00	102.000000	438,600.00	8,600.00	0.50
			Base 100.000000	430,000.00	102.000000	438,600.00	8,600.00	0.50
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR				6.1	29 Dec 2049		
		290,000.000	Local 100.000000	290,000.00	97.500000	282,750.00	-7,250.00	0.32
			Base 100.000000	290,000.00	97.500000	282,750.00	-7,250.00	0.32

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06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	530,000.000	Local		99.788594	528,879.55	105.308100	558,132.93	29,253.38	0.64
		Base		99.788594	528,879.55	105.308100	558,132.93	29,253.38	0.64
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	410,000.000	Local		99.956207	409,820.45	99.928400	409,706.44	-114.01	0.47
		Base		99.956207	409,820.45	99.928400	409,706.44	-114.01	0.47
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.0	22 Jan 2025		
	410,000.000	Local		98.795741	405,062.54	98.006500	401,826.65	-3,235.89	0.46
		Base		98.795741	405,062.54	98.006500	401,826.65	-3,235.89	0.46
06738EAA3	BARCLAYS PLC JR SUBORDINA 12/49 VAR					8.25	29 Dec 2049		
	200,000.000	Local		101.295565	202,591.13	104.154700	208,309.40	5,718.27	0.24
		Base		101.295565	202,591.13	104.154700	208,309.40	5,718.27	0.24
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625	21 Nov 2022		
	200,000.000	Local		105.409750	210,819.50	112.062500	224,125.00	13,305.50	0.26
		Base		105.409750	210,819.50	112.062500	224,125.00	13,305.50	0.26
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	90,000.000	Local		99.033033	89,129.73	78.294900	70,465.41	-18,664.32	0.08
		Base		99.033033	89,129.73	78.294900	70,465.41	-18,664.32	0.08
067901AL2	BARRICK GOLD CORP SR UNSECURED 04/22 3.85					3.85	01 Apr 2022		
	30,000.000	Local		100.047333	30,014.20	91.346700	27,404.01	-2,610.19	0.03
		Base		100.047333	30,014.20	91.346700	27,404.01	-2,610.19	0.03
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	150,000.000	Local		96.330333	144,495.50	80.751300	121,126.95	-23,368.55	0.14
		Base		96.330333	144,495.50	80.751300	121,126.95	-23,368.55	0.14
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	70,000.000	Local		101.391843	70,974.29	85.154800	59,608.36	-11,365.93	0.07
		Base		101.391843	70,974.29	85.154800	59,608.36	-11,365.93	0.07
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	130,000.000	Local		100.075185	130,097.74	83.025600	107,933.28	-22,164.46	0.12
		Base		100.075185	130,097.74	83.025600	107,933.28	-22,164.46	0.12

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07177MAE3	BAXALTA INC SR UNSECURED 144A 06/45 5.25				5.25	23 Jun 2045			
		220,000.000	Local	99.980845	219,957.86	100.934600	222,056.12	2,098.26	0.25
			Base	99.980845	219,957.86	100.934600	222,056.12	2,098.26	0.25
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259				5.259	15 Nov 2046			
		210,000.000	Local	105.108110	220,727.03	106.044500	222,693.45	1,966.42	0.25
			Base	105.108110	220,727.03	106.044500	222,693.45	1,966.42	0.25
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 2044			
		140,000.000	Local	107.135964	149,990.35	100.083000	140,116.20	-9,874.15	0.16
			Base	107.135964	149,990.35	100.083000	140,116.20	-9,874.15	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044			
		40,000.000	Local	109.753300	43,901.32	103.061300	41,224.52	-2,676.80	0.05
			Base	109.753300	43,901.32	103.061300	41,224.52	-2,676.80	0.05
08861JAB5	BHARTI AIRTEL INTERNATIO COMPANY GUAR 144A 05/24 5.35				5.35	20 May 2024			
		200,000.000	Local	102.371620	204,743.24	107.053300	214,106.60	9,363.36	0.24
			Base	102.371620	204,743.24	107.053300	214,106.60	9,363.36	0.24
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.0	15 Jun 2044			
		170,000.000	Local	98.600518	167,620.88	101.991500	173,385.55	5,764.67	0.20
			Base	98.600518	167,620.88	101.991500	173,385.55	5,764.67	0.20
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125	15 Feb 2033			
		120,000.000	Local	103.781600	124,537.92	127.941000	153,529.20	28,991.28	0.18
			Base	103.781600	124,537.92	127.941000	153,529.20	28,991.28	0.18
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875	15 Feb 2040			
		50,000.000	Local	123.930160	61,965.08	125.704800	62,852.40	887.32	0.07
			Base	123.930160	61,965.08	125.704800	62,852.40	887.32	0.07
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.0	27 Jan 2045			
		627,000.000	Local	98.009018	614,516.54	74.750000	468,682.50	-145,834.04	0.53
			Base	98.009018	614,516.54	74.750000	468,682.50	-145,834.04	0.53
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.625				9.625	15 Dec 2030			
		290,000.000	Local	141.016766	408,948.62	149.117100	432,439.59	23,490.97	0.49
			Base	141.016766	408,948.62	149.117100	432,439.59	23,490.97	0.49

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12189LAC5	BURLINGTN NORTH SANTA FE SR UNSECURED 03/41 5.05					5.05	01 Mar 2041		
	140,000.000	Local		99.635050	139,489.07	105.300100	147,420.14	7,931.07	0.17
		Base		99.635050	139,489.07	105.300100	147,420.14	7,931.07	0.17
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.95	15 Sep 2041		
	250,000.000	Local		99.872388	249,680.97	104.148100	260,370.25	10,689.28	0.30
		Base		99.872388	249,680.97	104.148100	260,370.25	10,689.28	0.30
12189LAS0	BURLINGTN NORTH SANTA FE SR UNSECURED 04/44 4.9					4.9	01 Apr 2044		
	190,000.000	Local		103.021311	195,740.49	103.750300	197,125.57	1,385.08	0.22
		Base		103.021311	195,740.49	103.750300	197,125.57	1,385.08	0.22
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.55	01 Sep 2044		
	220,000.000	Local		99.479064	218,853.94	98.084500	215,785.90	-3,068.04	0.25
		Base		99.479064	218,853.94	98.084500	215,785.90	-3,068.04	0.25
12572QAF2	CME GROUP INC SR UNSECURED 09/43 5.3					5.3	15 Sep 2043		
	360,000.000	Local		101.647703	365,931.73	113.182200	407,455.92	41,524.19	0.46
		Base		101.647703	365,931.73	113.182200	407,455.92	41,524.19	0.46
126408GU1	CSX CORP SR UNSECURED 04/41 5.5					5.5	15 Apr 2041		
	50,000.000	Local		111.456900	55,728.45	110.584700	55,292.35	-436.10	0.06
		Base		111.456900	55,728.45	110.584700	55,292.35	-436.10	0.06
126408GW7	CSX CORP SR UNSECURED 05/42 4.75					4.75	30 May 2042		
	140,000.000	Local		99.442000	139,218.80	99.111900	138,756.66	-462.14	0.16
		Base		99.442000	139,218.80	99.111900	138,756.66	-462.14	0.16
126408HC0	CSX CORP SR UNSECURED 05/50 3.95					3.95	01 May 2050		
	70,000.000	Local		99.103329	69,372.33	86.523500	60,566.45	-8,805.88	0.07
		Base		99.103329	69,372.33	86.523500	60,566.45	-8,805.88	0.07
126650BR0	CVS HEALTH CORP SR UNSECURED 09/39 6.125					6.125	15 Sep 2039		
	180,000.000	Local		99.675417	179,415.75	121.130600	218,035.08	38,619.33	0.25
		Base		99.675417	179,415.75	121.130600	218,035.08	38,619.33	0.25
126650BX7	CVS HEALTH CORP SR UNSECURED 05/41 5.75					5.75	15 May 2041		
	100,000.000	Local		107.706740	107,706.74	115.502600	115,502.60	7,795.86	0.13
		Base		107.706740	107,706.74	115.502600	115,502.60	7,795.86	0.13

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126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.3	05 Dec 2043		
	210,000.000	Local		104.193981	218,807.36	110.333200	231,699.72	12,892.36	0.26
		Base		104.193981	218,807.36	110.333200	231,699.72	12,892.36	0.26
126650CM0	CVS HEALTH CORP SR UNSECURED 07/35 4.875					4.875	20 Jul 2035		
	120,000.000	Local		98.452167	118,142.60	104.927100	125,912.52	7,769.92	0.14
		Base		98.452167	118,142.60	104.927100	125,912.52	7,769.92	0.14
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	210,000.000	Local		99.791105	209,561.32	107.495300	225,740.13	16,178.81	0.26
		Base		99.791105	209,561.32	107.495300	225,740.13	16,178.81	0.26
126673AW2	COUNTRYWIDE ASSET BACKED CERTI CWL 2004 6 1A1					0.7339	25 Dec 2034		
	250,312.320	Local		90.869295	227,457.04	94.668100	236,965.92	9,508.88	0.27
Original Face:	3,430,000.000	Base		90.869295	227,457.04	94.668100	236,965.92	9,508.88	0.27
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.7	01 Nov 2111		
	210,000.000	Local		99.085271	208,079.07	98.438900	206,721.69	-1,357.38	0.24
		Base		99.085271	208,079.07	98.438900	206,721.69	-1,357.38	0.24
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.55	01 Apr 2039		
	230,000.000	Local		134.985735	310,467.19	144.040000	331,292.00	20,824.81	0.38
		Base		134.985735	310,467.19	144.040000	331,292.00	20,824.81	0.38
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.3	01 Oct 2039		
	220,000.000	Local		109.073900	239,962.58	138.551000	304,812.20	64,849.62	0.35
		Base		109.073900	239,962.58	138.551000	304,812.20	64,849.62	0.35
13342BAM7	CAMERON INTL CORP SR UNSECURED 12/43 5.125					5.125	15 Dec 2043		
	100,000.000	Local		99.100180	99,100.18	100.923500	100,923.50	1,823.32	0.12
		Base		99.100180	99,100.18	100.923500	100,923.50	1,823.32	0.12
14310FAA0	CARLYLE HOLDINGS II FIN SR SECURED 144A 03/43 5.625					5.625	30 Mar 2043		
	180,000.000	Local		108.785044	195,813.08	105.363700	189,654.66	-6,158.42	0.22
		Base		108.785044	195,813.08	105.363700	189,654.66	-6,158.42	0.22
149123CE9	CATERPILLAR INC SR UNSECURED 05/64 4.75					4.75	15 May 2064		
	160,000.000	Local		100.086031	160,137.65	100.524100	160,838.56	700.91	0.18
		Base		100.086031	160,137.65	100.524100	160,838.56	700.91	0.18

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14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35					4.35	01 Nov 2042		
	160,000.000	Local	99.833119	159,732.99	92.958700	148,733.92	-10,999.07	0.17	
		Base	99.833119	159,732.99	92.958700	148,733.92	-10,999.07	0.17	
14916RAF1	CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2					4.2	01 Aug 2023		
	80,000.000	Local	99.781600	79,825.28	105.033900	84,027.12	4,201.84	0.10	
		Base	99.781600	79,825.28	105.033900	84,027.12	4,201.84	0.10	
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	100,000.000	Local	98.746920	98,746.92	94.877700	94,877.70	-3,869.22	0.11	
		Base	98.746920	98,746.92	94.877700	94,877.70	-3,869.22	0.11	
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	370,000.000	Local	99.975678	369,910.01	99.189800	367,002.26	-2,907.75	0.42	
		Base	99.975678	369,910.01	99.189800	367,002.26	-2,907.75	0.42	
15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45					4.45	15 Sep 2042		
	70,000.000	Local	99.784386	69,849.07	79.233600	55,463.52	-14,385.55	0.06	
		Base	99.784386	69,849.07	79.233600	55,463.52	-14,385.55	0.06	
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.5	01 Apr 2044		
	210,000.000	Local	100.591124	211,241.36	105.947100	222,488.91	11,247.55	0.25	
		Base	100.591124	211,241.36	105.947100	222,488.91	11,247.55	0.25	
161175AP9	CCO SAFARI II LLC SR SECURED 144A 10/45 6.484					6.484	23 Oct 2045		
	350,000.000	Local	100.000000	350,000.00	100.885000	353,097.50	3,097.50	0.40	
		Base	100.000000	350,000.00	100.885000	353,097.50	3,097.50	0.40	
167486PG8	CHICAGO IL CHI 01/42 FIXED 5.432					5.432	01 Jan 2042		
	50,000.000	Local	94.562980	47,281.49	83.886000	41,943.00	-5,338.49	0.05	
		Base	94.562980	47,281.49	83.886000	41,943.00	-5,338.49	0.05	
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314					6.314	01 Jan 2044		
	220,000.000	Local	102.046086	224,501.39	91.674000	201,682.80	-22,818.59	0.23	
		Base	102.046086	224,501.39	91.674000	201,682.80	-22,818.59	0.23	
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	10,000.000	Local	116.624900	11,662.49	118.279200	11,827.92	165.43	0.01	
		Base	116.624900	11,662.49	118.279200	11,827.92	165.43	0.01	

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172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125	25 Aug 2036			
		375,000.000	Local	92.798435	347,994.13	114.641000	429,903.75	81,909.62	0.49
			Base	92.798435	347,994.13	114.641000	429,903.75	81,909.62	0.49
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675	13 Sep 2043			
		40,000.000	Local	100.000000	40,000.00	122.452400	48,980.96	8,980.96	0.06
			Base	100.000000	40,000.00	122.452400	48,980.96	8,980.96	0.06
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.5	13 Sep 2025			
		530,000.000	Local	102.519981	543,355.90	108.768400	576,472.52	33,116.62	0.66
			Base	102.519981	543,355.90	108.768400	576,472.52	33,116.62	0.66
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.3	29 Dec 2049			
		150,000.000	Local	100.000000	150,000.00	96.215000	144,322.50	-5,677.50	0.16
			Base	100.000000	150,000.00	96.215000	144,322.50	-5,677.50	0.16
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049			
		310,000.000	Local	100.000000	310,000.00	94.250000	292,175.00	-17,825.00	0.33
			Base	100.000000	310,000.00	94.250000	292,175.00	-17,825.00	0.33
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.65	30 Jul 2045			
		270,000.000	Local	99.855389	269,609.55	99.744600	269,310.42	-299.13	0.31
			Base	99.855389	269,609.55	99.744600	269,310.42	-299.13	0.31
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.45	29 Sep 2027			
		240,000.000	Local	99.540163	238,896.39	99.460700	238,705.68	-190.71	0.27
			Base	99.540163	238,896.39	99.460700	238,705.68	-190.71	0.27
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625	01 Dec 2036			
		450,000.000	Local	120.003471	540,015.62	124.997700	562,489.65	22,474.03	0.64
			Base	120.003471	540,015.62	124.997700	562,489.65	22,474.03	0.64
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	115.828900	150,577.57	20,577.57	0.17
			Base	100.000000	130,000.00	115.828900	150,577.57	20,577.57	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	97.181600	58,308.96	-1,691.04	0.07
			Base	100.000000	60,000.00	97.181600	58,308.96	-1,691.04	0.07

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189754AA2	COACH INC SR UNSECURED 04/25 4.25				4.25	01 Apr 2025		
		20,000.000	Local 99.470900	19,894.18	95.434000	19,086.80	-807.38	0.02
			Base 99.470900	19,894.18	95.434000	19,086.80	-807.38	0.02
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125	18 Jan 2041		
		140,000.000	Local 128.831193	180,363.67	99.000000	138,600.00	-41,763.67	0.16
			Base 128.831193	180,363.67	99.000000	138,600.00	-41,763.67	0.16
19624GAG5	COLONY MTG CAP SER 2014 FL 1 04/31 1				3.871	08 Apr 2031		
		310,000.000	Local 100.000000	310,000.00	99.999800	309,999.38	-0.62	0.35
Original Face:		310,000.000	Base 100.000000	310,000.00	99.999800	309,999.38	-0.62	0.35
198280AG4	COLUMBIA PIPELINE GROUP COMPANY GUAR 144A 06/45 5.8				5.8	01 Jun 2045		
		50,000.000	Local 99.773040	49,886.52	95.487000	47,743.50	-2,143.02	0.05
			Base 99.773040	49,886.52	95.487000	47,743.50	-2,143.02	0.05
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.05	15 Mar 2033		
		110,000.000	Local 136.842418	150,526.66	131.841200	145,025.32	-5,501.34	0.17
			Base 136.842418	150,526.66	131.841200	145,025.32	-5,501.34	0.17
20030NAM3	COMCAST CORP COMPANY GUAR 03/37 6.45				6.45	15 Mar 2037		
		280,000.000	Local 126.789600	355,010.88	126.553300	354,349.24	-661.64	0.40
			Base 126.789600	355,010.88	126.553300	354,349.24	-661.64	0.40
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95				6.95	15 Aug 2037		
		70,000.000	Local 136.201271	95,340.89	131.620300	92,134.21	-3,206.68	0.11
			Base 136.201271	95,340.89	131.620300	92,134.21	-3,206.68	0.11
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.4	15 May 2038		
		380,000.000	Local 99.788411	379,195.96	125.263100	475,999.78	96,803.82	0.54
			Base 99.788411	379,195.96	125.263100	475,999.78	96,803.82	0.54
20030NBB6	COMCAST CORP COMPANY GUAR 03/40 6.4				6.4	01 Mar 2040		
		340,000.000	Local 114.852032	390,496.91	127.343400	432,967.56	42,470.65	0.49
			Base 114.852032	390,496.91	127.343400	432,967.56	42,470.65	0.49
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.65	15 Jul 2042		
		50,000.000	Local 101.556720	50,778.36	102.820400	51,410.20	631.84	0.06
			Base 101.556720	50,778.36	102.820400	51,410.20	631.84	0.06

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207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3				4.3	15 Apr 2044		
		40,000.000	Local 100.000000	40,000.00	102.571600	41,028.64	1,028.64	0.05
			Base 100.000000	40,000.00	102.571600	41,028.64	1,028.64	0.05
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.95	15 Apr 2029		
		270,000.000	Local 112.072437	302,595.58	123.901500	334,534.05	31,938.47	0.38
			Base 112.072437	302,595.58	123.901500	334,534.05	31,938.47	0.38
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5				6.5	01 Feb 2039		
		50,000.000	Local 123.054960	61,527.48	120.968900	60,484.45	-1,043.03	0.07
			Base 123.054960	61,527.48	120.968900	60,484.45	-1,043.03	0.07
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.9	01 Jun 2044		
		50,000.000	Local 101.975540	50,987.77	71.491400	35,745.70	-15,242.07	0.04
			Base 101.975540	50,987.77	71.491400	35,745.70	-15,242.07	0.04
21684AAB2	RABOBANK NEDERLAND COMPANY GUAR 12/43 5.75				5.75	01 Dec 2043		
		410,000.000	Local 104.654427	429,083.15	109.316500	448,197.65	19,114.50	0.51
			Base 104.654427	429,083.15	109.316500	448,197.65	19,114.50	0.51
21684AAD8	RABOBANK NEDERLAND BANK GUARANT 08/45 5.25				5.25	04 Aug 2045		
		250,000.000	Local 99.551988	248,879.97	101.199200	252,998.00	4,118.03	0.29
			Base 99.551988	248,879.97	101.199200	252,998.00	4,118.03	0.29
224044BR7	COX COMMUNICATIONS INC SR UNSECURED 144A 12/36 6.45				6.45	01 Dec 2036		
		60,000.000	Local 101.331383	60,798.83	102.225800	61,335.48	536.65	0.07
			Base 101.331383	60,798.83	102.225800	61,335.48	536.65	0.07
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375	29 Oct 2049		
		220,000.000	Local 95.795832	210,750.83	113.520000	249,744.00	38,993.17	0.28
			Base 95.795832	210,750.83	113.520000	249,744.00	38,993.17	0.28
225433AE1	CRED SUIS GP FUN LTD COMPANY GUAR 144A 05/45 4.875				4.875	15 May 2045		
		730,000.000	Local 98.669385	720,286.51	97.994800	715,362.04	-4,924.47	0.82
			Base 98.669385	720,286.51	97.994800	715,362.04	-4,924.47	0.82
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR				6.25	29 Dec 2049		
		490,000.000	Local 100.000000	490,000.00	93.750000	459,375.00	-30,625.00	0.52
			Base 100.000000	490,000.00	93.750000	459,375.00	-30,625.00	0.52

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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235417AA0	DALLAS TX CONVENTION CENTER HO DALFAC 01/42 FIXED 7.088					7.088	01 Jan 2042		
	90,000.000	Local		127.254078	114,528.67	128.363000	115,526.70	998.03	0.13
		Base		127.254078	114,528.67	128.363000	115,526.70	998.03	0.13
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875	31 Jan 2020		
	80,000.000	Local		99.995350	79,996.28	118.803900	95,043.12	15,046.84	0.11
		Base		99.995350	79,996.28	118.803900	95,043.12	15,046.84	0.11
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	99.898000	59,938.80	-61.20	0.07
		Base		100.000000	60,000.00	99.898000	59,938.80	-61.20	0.07
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.75	15 Jun 2030		
	100,000.000	Local		143.286470	143,286.47	142.967700	142,967.70	-318.77	0.16
		Base		143.286470	143,286.47	142.967700	142,967.70	-318.77	0.16
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95					7.95	15 Apr 2032		
	140,000.000	Local		120.473929	168,663.50	122.914600	172,080.44	3,416.94	0.20
		Base		120.473929	168,663.50	122.914600	172,080.44	3,416.94	0.20
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	120,000.000	Local		99.685167	119,622.20	96.616400	115,939.68	-3,682.52	0.13
		Base		99.685167	119,622.20	96.616400	115,939.68	-3,682.52	0.13
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	250,000.000	Local		98.730736	246,826.84	90.601700	226,504.25	-20,322.59	0.26
		Base		98.730736	246,826.84	90.601700	226,504.25	-20,322.59	0.26
25459HBG9	DIRECTV HOLDINGS/FING COMPANY GUAR 03/42 5.15					5.15	15 Mar 2042		
	20,000.000	Local		94.636950	18,927.39	93.968100	18,793.62	-133.77	0.02
		Base		94.636950	18,927.39	93.968100	18,793.62	-133.77	0.02
25468PCP9	WALT DISNEY COMPANY/THE SR UNSECURED 08/41 4.375					4.375	16 Aug 2041		
	20,000.000	Local		101.646800	20,329.36	104.485200	20,897.04	567.68	0.02
		Base		101.646800	20,329.36	104.485200	20,897.04	567.68	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	84.937500	76,443.75	-13,556.25	0.09
		Base		100.000000	90,000.00	84.937500	76,443.75	-13,556.25	0.09

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25674DAF0	DOLLAR TREE INC TERM LOAN B 2					1.0	06 Jul 2022		
	230,000.000	Local		100.000000	230,000.00	99.999000	229,997.70	-2.30	0.26
		Base		100.000000	230,000.00	99.999000	229,997.70	-2.30	0.26
25746UAV1	DOMINION RESOURCES INC SR UNSECURED 06/35 5.95					5.95	15 Jun 2035		
	130,000.000	Local		115.445285	150,078.87	114.197100	148,456.23	-1,622.64	0.17
		Base		115.445285	150,078.87	114.197100	148,456.23	-1,622.64	0.17
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.2	15 Mar 2042		
	150,000.000	Local		99.816173	149,724.26	100.756300	151,134.45	1,410.19	0.17
		Base		99.816173	149,724.26	100.756300	151,134.45	1,410.19	0.17
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.1	01 Jun 2037		
	340,000.000	Local		124.362176	422,831.40	124.680600	423,914.04	1,082.64	0.48
		Base		124.362176	422,831.40	124.680600	423,914.04	1,082.64	0.48
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.0	30 Sep 2042		
	10,000.000	Local		99.213200	9,921.32	98.360000	9,836.00	-85.32	0.01
		Base		99.213200	9,921.32	98.360000	9,836.00	-85.32	0.01
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375					4.375	30 Mar 2044		
	190,000.000	Local		100.343868	190,653.35	104.055600	197,705.64	7,052.29	0.23
		Base		100.343868	190,653.35	104.055600	197,705.64	7,052.29	0.23
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	450,000.000	Local		98.487978	443,195.90	92.311100	415,399.95	-27,795.95	0.47
		Base		98.487978	443,195.90	92.311100	415,399.95	-27,795.95	0.47
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5					5.5	08 Dec 2041		
	220,000.000	Local		108.732100	239,210.62	113.104100	248,829.02	9,618.40	0.28
		Base		108.732100	239,210.62	113.104100	248,829.02	9,618.40	0.28
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	198,000.000	Local		98.545944	195,120.97	76.250000	150,975.00	-44,145.97	0.17
		Base		98.545944	195,120.97	76.250000	150,975.00	-44,145.97	0.17
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026		
	770,000.000	Local		99.340029	764,918.22	87.250000	671,825.00	-93,093.22	0.77
		Base		99.340029	764,918.22	87.250000	671,825.00	-93,093.22	0.77

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29358QAD1	ENSCO PLC SR UNSECURED 10/44 5.75					5.75	01 Oct 2044		
	310,000.000	Local	95.948494	297,440.33	69.179100	214,455.21	-82,985.12	0.24	
		Base	95.948494	297,440.33	69.179100	214,455.21	-82,985.12	0.24	
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	240,000.000	Local	98.311488	235,947.57	105.223500	252,536.40	16,588.83	0.29	
		Base	98.311488	235,947.57	105.223500	252,536.40	16,588.83	0.29	
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		
	40,000.000	Local	99.323625	39,729.45	103.018600	41,207.44	1,477.99	0.05	
		Base	99.323625	39,729.45	103.018600	41,207.44	1,477.99	0.05	
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625	15 Jun 2035		
	440,000.000	Local	94.497716	415,789.95	109.323300	481,022.52	65,232.57	0.55	
		Base	94.497716	415,789.95	109.323300	481,022.52	65,232.57	0.55	
30162AAC2	EXELIS INC COMPANY GUAR 10/21 5.55					5.55	01 Oct 2021		
	50,000.000	Local	100.333780	50,166.89	111.071000	55,535.50	5,368.61	0.06	
		Base	100.333780	50,166.89	111.071000	55,535.50	5,368.61	0.06	
30219GAG3	EXPRESS SCRIPTS HOLDING COMPANY GUAR 11/41 6.125					6.125	15 Nov 2041		
	40,000.000	Local	106.093025	42,437.21	115.389000	46,155.60	3,718.39	0.05	
		Base	106.093025	42,437.21	115.389000	46,155.60	3,718.39	0.05	
31572UAE6	FIBRIA OVERSEAS FINANCE COMPANY GUAR 05/24 5.25					5.25	12 May 2024		
	300,000.000	Local	100.268873	300,806.62	96.250000	288,750.00	-12,056.62	0.33	
		Base	100.268873	300,806.62	96.250000	288,750.00	-12,056.62	0.33	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	430,000.000	Local	109.600377	471,281.62	120.688300	518,959.69	47,678.07	0.59	
		Base	109.600377	471,281.62	120.688300	518,959.69	47,678.07	0.59	
340630AB8	FLORIDA EAST COAST HLDGS COMPANY GUAR 144A 05/20 9.75					9.75	01 May 2020		
	20,000.000	Local	100.107900	20,021.58	90.000000	18,000.00	-2,021.58	0.02	
		Base	100.107900	20,021.58	90.000000	18,000.00	-2,021.58	0.02	
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.45	16 Jul 2031		
	250,000.000	Local	124.420064	311,050.16	124.221100	310,552.75	-497.41	0.35	
		Base	124.420064	311,050.16	124.221100	310,552.75	-497.41	0.35	

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345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	360,000.000	Local		97.316728	350,340.22	93.805000	337,698.00	-12,642.22	0.39
		Base		97.316728	350,340.22	93.805000	337,698.00	-12,642.22	0.39
35177PAL1	ORANGE SA SR UNSECURED 03/31 9					9.0	01 Mar 2031		
	20,000.000	Local		140.790950	28,158.19	141.750400	28,350.08	191.89	0.03
		Base		140.790950	28,158.19	141.750400	28,350.08	191.89	0.03
35802XAH6	FRESENIUS MED CARE II COMPANY GUAR 144A 10/20 4.125					4.125	15 Oct 2020		
	60,000.000	Local		100.000000	60,000.00	99.750000	59,850.00	-150.00	0.07
		Base		100.000000	60,000.00	99.750000	59,850.00	-150.00	0.07
35802XAJ2	FRESENIUS MED CARE II COMPANY GUAR 144A 10/24 4.75					4.75	15 Oct 2024		
	70,000.000	Local		100.406943	70,284.86	98.750000	69,125.00	-1,159.86	0.08
		Base		100.406943	70,284.86	98.750000	69,125.00	-1,159.86	0.08
369604BF9	GENERAL ELECTRIC CO SR UNSECURED 10/42 4.125					4.125	09 Oct 2042		
	330,000.000	Local		100.489139	331,614.16	98.653400	325,556.22	-6,057.94	0.37
		Base		100.489139	331,614.16	98.653400	325,556.22	-6,057.94	0.37
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	120,000.000	Local		100.069250	120,083.10	103.629700	124,355.64	4,272.54	0.14
		Base		100.069250	120,083.10	103.629700	124,355.64	4,272.54	0.14
36962G3A0	GENERAL ELEC CAP CORP COMPANY GUAR 08/37 6.15					6.15	07 Aug 2037		
	510,000.000	Local		100.077025	510,392.83	130.296600	664,512.66	154,119.83	0.76
		Base		100.077025	510,392.83	130.296600	664,512.66	154,119.83	0.76
36962G3M4	GENERAL ELEC CAP CORP COMPANY GUAR 11/67 VAR					6.375	15 Nov 2067		
	10,000.000	Local		102.833600	10,283.36	107.187500	10,718.75	435.39	0.01
		Base		102.833600	10,283.36	107.187500	10,718.75	435.39	0.01
36962G4B7	GENERAL ELEC CAP CORP COMPANY GUAR 01/39 6.875					6.875	10 Jan 2039		
	420,000.000	Local		119.788055	503,109.83	140.011600	588,048.72	84,938.89	0.67
		Base		119.788055	503,109.83	140.011600	588,048.72	84,938.89	0.67
37045VAE0	GENERAL MOTORS CO SR UNSECURED 10/23 4.875					4.875	02 Oct 2023		
	10,000.000	Local		105.303200	10,530.32	101.418700	10,141.87	-388.45	0.01
		Base		105.303200	10,530.32	101.418700	10,141.87	-388.45	0.01

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37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	540,000.000	Local		108.796420	587,500.67	106.367700	574,385.58	-13,115.09	0.66
		Base		108.796420	587,500.67	106.367700	574,385.58	-13,115.09	0.66
37045VAJ9	GENERAL MOTORS CO SR UNSECURED 04/45 5.2					5.2	01 Apr 2045		
	180,000.000	Local		100.163644	180,294.56	93.844300	168,919.74	-11,374.82	0.19
		Base		100.163644	180,294.56	93.844300	168,919.74	-11,374.82	0.19
37045XAL0	GENERAL MOTORS FINL CO COMPANY GUAR 05/23 4.25					4.25	15 May 2023		
	70,000.000	Local		100.000000	70,000.00	97.958900	68,571.23	-1,428.77	0.08
		Base		100.000000	70,000.00	97.958900	68,571.23	-1,428.77	0.08
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	10,000.000	Local		96.197200	9,619.72	96.188600	9,618.86	-0.86	0.01
		Base		96.197200	9,619.72	96.188600	9,618.86	-0.86	0.01
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.65	01 Dec 2041		
	50,000.000	Local		99.775180	49,887.59	112.903000	56,451.50	6,563.91	0.06
		Base		99.775180	49,887.59	112.903000	56,451.50	6,563.91	0.06
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.8	01 Apr 2044		
	100,000.000	Local		99.807810	99,807.81	100.583200	100,583.20	775.39	0.11
		Base		99.807810	99,807.81	100.583200	100,583.20	775.39	0.11
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		
	150,000.000	Local		99.418520	149,127.78	96.104500	144,156.75	-4,971.03	0.16
		Base		99.418520	149,127.78	96.104500	144,156.75	-4,971.03	0.16
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	350,000.000	Local		99.963414	349,871.95	100.461200	351,614.20	1,742.25	0.40
		Base		99.963414	349,871.95	100.461200	351,614.20	1,742.25	0.40
377372AE7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/38 6.375					6.375	15 May 2038		
	70,000.000	Local		99.697443	69,788.21	126.971400	88,879.98	19,091.77	0.10
		Base		99.697443	69,788.21	126.971400	88,879.98	19,091.77	0.10
378272AH1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625					4.625	29 Apr 2024		
	30,000.000	Local		99.616867	29,885.06	75.000000	22,500.00	-7,385.06	0.03
		Base		99.616867	29,885.06	75.000000	22,500.00	-7,385.06	0.03

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38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.8	08 Jul 2044		
	430,000.000	Local		99.516512	427,921.00	101.370600	435,893.58	7,972.58	0.50
		Base		99.516512	427,921.00	101.370600	435,893.58	7,972.58	0.50
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	650,000.000	Local		95.289298	619,380.44	119.291800	775,396.70	156,016.26	0.88
		Base		95.289298	619,380.44	119.291800	775,396.70	156,016.26	0.88
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	370,000.000	Local		99.352154	367,602.97	120.584200	446,161.54	78,558.57	0.51
		Base		99.352154	367,602.97	120.584200	446,161.54	78,558.57	0.51
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	530,000.000	Local		98.226647	520,601.23	98.155700	520,225.21	-376.02	0.59
		Base		98.226647	520,601.23	98.155700	520,225.21	-376.02	0.59
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	120.007000	72,004.20	12,004.20	0.08
		Base		100.000000	60,000.00	120.007000	72,004.20	12,004.20	0.08
40049JBA4	GRUPO TELEVISIA SAB SR UNSECURED 05/45 5					5.0	13 May 2045		
	200,000.000	Local		96.562160	193,124.32	90.338100	180,676.20	-12,448.12	0.21
		Base		96.562160	193,124.32	90.338100	180,676.20	-12,448.12	0.21
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.5	15 Sep 2037		
	200,000.000	Local		127.564730	255,129.46	117.140900	234,281.80	-20,847.66	0.27
		Base		127.564730	255,129.46	117.140900	234,281.80	-20,847.66	0.27
404280AQ2	HSBC HOLDINGS PLC SUBORDINATED 03/44 5.25					5.25	14 Mar 2044		
	730,000.000	Local		101.241093	739,059.98	101.463300	740,682.09	1,622.11	0.84
		Base		101.241093	739,059.98	101.463300	740,682.09	1,622.11	0.84
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	770,000.000	Local		100.000000	770,000.00	95.625000	736,312.50	-33,687.50	0.84
		Base		100.000000	770,000.00	95.625000	736,312.50	-33,687.50	0.84
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	270,000.000	Local		99.187930	267,807.41	98.539600	266,056.92	-1,750.49	0.30
		Base		99.187930	267,807.41	98.539600	266,056.92	-1,750.49	0.30

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.75	01 Aug 2043			
		230,000.000	Local	99.796048	229,530.91	99.293500	228,375.05	-1,155.86	0.26
			Base	99.796048	229,530.91	99.293500	228,375.05	-1,155.86	0.26
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854				4.854	27 Apr 2035			
		260,000.000	Local	100.440104	261,144.27	96.518500	250,948.10	-10,196.17	0.29
			Base	100.440104	261,144.27	96.518500	250,948.10	-10,196.17	0.29
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054				5.054	27 Apr 2045			
		190,000.000	Local	96.468511	183,290.17	96.519000	183,386.10	95.93	0.21
			Base	96.468511	183,290.17	96.519000	183,386.10	95.93	0.21
423074AT0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/35 5				5.0	15 Jul 2035			
		40,000.000	Local	99.055925	39,622.37	104.458900	41,783.56	2,161.19	0.05
			Base	99.055925	39,622.37	104.458900	41,783.56	2,161.19	0.05
423074AV5	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/45 5.2				5.2	15 Jul 2045			
		290,000.000	Local	100.634810	291,840.95	105.904900	307,124.21	15,283.26	0.35
			Base	100.634810	291,840.95	105.904900	307,124.21	15,283.26	0.35
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125	01 Aug 2039			
		90,000.000	Local	125.334556	112,801.10	125.761000	113,184.90	383.80	0.13
			Base	125.334556	112,801.10	125.761000	113,184.90	383.80	0.13
431116AC6	HIGHMARK INC SR UNSECURED 144A 05/41 6.125				6.125	15 May 2041			
		60,000.000	Local	99.351033	59,610.62	101.138100	60,682.86	1,072.24	0.07
			Base	99.351033	59,610.62	101.138100	60,682.86	1,072.24	0.07
43129TAA0	HILAND PART LP/CORP COMPANY GUAR 144A 10/20 7.25				7.25	01 Oct 2020			
		130,000.000	Local	106.347185	138,251.34	105.125000	136,662.50	-1,588.84	0.16
			Base	106.347185	138,251.34	105.125000	136,662.50	-1,588.84	0.16
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625				5.625	15 Oct 2021			
		50,000.000	Local	104.392940	52,196.47	103.250000	51,625.00	-571.47	0.06
			Base	104.392940	52,196.47	103.250000	51,625.00	-571.47	0.06
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.4	15 Mar 2045			
		270,000.000	Local	98.721796	266,548.85	103.364700	279,084.69	12,535.84	0.32
			Base	98.721796	266,548.85	103.364700	279,084.69	12,535.84	0.32

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444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625	01 Dec 2042		
		150,000.000	Local 101.295053	151,942.58	96.120500	144,180.75	-7,761.83	0.16
			Base 101.295053	151,942.58	96.120500	144,180.75	-7,761.83	0.16
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.95	01 Oct 2044		
		190,000.000	Local 99.522253	189,092.28	101.561900	192,967.61	3,875.33	0.22
			Base 99.522253	189,092.28	101.561900	192,967.61	3,875.33	0.22
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				4.57	21 Dec 2065		
		240,000.000	Local 78.242571	187,782.17	91.500000	219,600.00	31,817.83	0.25
			Base 78.242571	187,782.17	91.500000	219,600.00	31,817.83	0.25
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				6.25	21 Dec 2065		
		110,000.000	Local 97.703664	107,474.03	92.500000	101,750.00	-5,724.03	0.12
			Base 97.703664	107,474.03	92.500000	101,750.00	-5,724.03	0.12
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.1	01 Jun 2033		
		270,000.000	Local 88.909830	240,056.54	93.680000	252,936.00	12,879.46	0.29
			Base 88.909830	240,056.54	93.680000	252,936.00	12,879.46	0.29
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.63	01 Feb 2035		
		20,000.000	Local 104.569050	20,913.81	103.401000	20,680.20	-233.61	0.02
			Base 104.569050	20,913.81	103.401000	20,680.20	-233.61	0.02
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35				7.35	01 Jul 2035		
		50,000.000	Local 119.233320	59,616.66	107.725000	53,862.50	-5,754.16	0.06
			Base 119.233320	59,616.66	107.725000	53,862.50	-5,754.16	0.06
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.65	01 Dec 2038		
		210,000.000	Local 103.799981	217,979.96	94.673000	198,813.30	-19,166.66	0.23
			Base 103.799981	217,979.96	94.673000	198,813.30	-19,166.66	0.23
455434BS8	INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 09/45 4.7				4.7	01 Sep 2045		
		150,000.000	Local 99.914727	149,872.09	102.393500	153,590.25	3,718.16	0.18
			Base 99.914727	149,872.09	102.393500	153,590.25	3,718.16	0.18
45685EAJ5	VOYA FINANCIAL INC SR UNSECURED 07/43 5.7				5.7	15 Jul 2043		
		420,000.000	Local 111.134700	466,765.74	115.332100	484,394.82	17,629.08	0.55
			Base 111.134700	466,765.74	115.332100	484,394.82	17,629.08	0.55

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458140AT7	INTEL CORP SR UNSECURED 07/45 4.9					4.9	29 Jul 2045		
	20,000.000	Local		99.922200	19,984.44	103.516800	20,703.36	718.92	0.02
		Base		99.922200	19,984.44	103.516800	20,703.36	718.92	0.02
45867UAB6	INTERFACE SEC SYS HDGS/L SECURED 01/18 9.25					9.25	15 Jan 2018		
	160,000.000	Local		102.176725	163,482.76	101.250000	162,000.00	-1,482.76	0.18
		Base		102.176725	163,482.76	101.250000	162,000.00	-1,482.76	0.18
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	98.679800	197,359.60	-2,640.40	0.23
		Base		100.000000	200,000.00	98.679800	197,359.60	-2,640.40	0.23
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625					5.625	16 Aug 2043		
	170,000.000	Local		99.168124	168,585.81	110.031900	187,054.23	18,468.42	0.21
		Base		99.168124	168,585.81	110.031900	187,054.23	18,468.42	0.21
46625HJU5	JPMORGAN CHASE + CO SR UNSECURED 02/44 4.85					4.85	01 Feb 2044		
	20,000.000	Local		99.581750	19,916.35	104.580000	20,916.00	999.65	0.02
		Base		99.581750	19,916.35	104.580000	20,916.00	999.65	0.02
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	560,000.000	Local		98.703329	552,738.64	100.299900	561,679.44	8,940.80	0.64
		Base		98.703329	552,738.64	100.299900	561,679.44	8,940.80	0.64
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.25	01 Oct 2027		
	110,000.000	Local		99.655364	109,620.90	99.590800	109,549.88	-71.02	0.12
		Base		99.655364	109,620.90	99.590800	109,549.88	-71.02	0.12
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM					5.372	15 May 2047		
	343,000.000	Local		105.282268	361,118.18	102.502300	351,582.89	-9,535.29	0.40
Original Face:	343,000.000	Base		105.282268	361,118.18	102.502300	351,582.89	-9,535.29	0.40
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D					4.2727	15 Aug 2048		
	100,000.000	Local		80.345160	80,345.16	80.745400	80,745.40	400.24	0.09
Original Face:	100,000.000	Base		80.345160	80,345.16	80.745400	80,745.40	400.24	0.09
472682RL9	JEFFERSON CNTY AL SWR REVENUE JEFUTL 10/42 FIXED OID 6					6.0	01 Oct 2042		
	100,000.000	Local		94.177150	94,177.15	111.665000	111,665.00	17,487.85	0.13
		Base		94.177150	94,177.15	111.665000	111,665.00	17,487.85	0.13

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47770VAZ3	JOBSONHIO BEVERAGE SYS STWD LIQ JOBDEV 01/35 FIXED 4.532				4.532	01 Jan 2035		
		30,000.000	Local 100.000000	30,000.00	106.088000	31,826.40	1,826.40	0.04
			Base 100.000000	30,000.00	106.088000	31,826.40	1,826.40	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	98.787600	138,302.64	-1,697.36	0.16
			Base 100.000000	140,000.00	98.787600	138,302.64	-1,697.36	0.16
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.95	15 Aug 2037		
		30,000.000	Local 105.234433	31,570.33	129.321500	38,796.45	7,226.12	0.04
			Base 105.234433	31,570.33	129.321500	38,796.45	7,226.12	0.04
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.5	01 Sep 2040		
		120,000.000	Local 105.756517	126,907.82	109.316200	131,179.44	4,271.62	0.15
			Base 105.756517	126,907.82	109.316200	131,179.44	4,271.62	0.15
478160BA1	JOHNSON + JOHNSON SR UNSECURED 05/41 4.85				4.85	15 May 2041		
		10,000.000	Local 115.334500	11,533.45	115.309800	11,530.98	-2.47	0.01
			Base 115.334500	11,533.45	115.309800	11,530.98	-2.47	0.01
478373AD5	JOHNSON CONTROLS INC SR UNSECURED 07/44 4.625				4.625	02 Jul 2044		
		340,000.000	Local 98.561088	335,107.70	91.766000	312,004.40	-23,103.30	0.36
			Base 98.561088	335,107.70	91.766000	312,004.40	-23,103.30	0.36
478373AE3	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95				4.95	02 Jul 2064		
		90,000.000	Local 99.794589	89,815.13	88.688300	79,819.47	-9,995.66	0.09
			Base 99.794589	89,815.13	88.688300	79,819.47	-9,995.66	0.09
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4				5.4	06 Jan 2042		
		30,000.000	Local 99.836633	29,950.99	112.538100	33,761.43	3,810.44	0.04
			Base 99.836633	29,950.99	112.538100	33,761.43	3,810.44	0.04
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125				5.125	01 Jun 2044		
		330,000.000	Local 99.256985	327,548.05	97.491500	321,721.95	-5,826.10	0.37
			Base 99.256985	327,548.05	97.491500	321,721.95	-5,826.10	0.37
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.95	01 Jul 2024		
		190,000.000	Local 110.209468	209,397.99	117.063900	222,421.41	13,023.42	0.25
			Base 110.209468	209,397.99	117.063900	222,421.41	13,023.42	0.25

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50076QAE6	KRAFT FOODS GROUP INC COMPANY GUAR 06/42 5					5.0	04 Jun 2042		
	100,000.000	Local		99.300200	99,300.20	102.567500	102,567.50	3,267.30	0.12
		Base		99.300200	99,300.20	102.567500	102,567.50	3,267.30	0.12
501044CK5	KROGER CO/THE COMPANY GUAR 04/38 6.9					6.9	15 Apr 2038		
	160,000.000	Local		100.670750	161,073.20	125.851900	201,363.04	40,289.84	0.23
		Base		100.670750	161,073.20	125.851900	201,363.04	40,289.84	0.23
501044CN9	KROGER CO/THE COMPANY GUAR 07/40 5.4					5.4	15 Jul 2040		
	110,000.000	Local		99.128645	109,041.51	107.225900	117,948.49	8,906.98	0.13
		Base		99.128645	109,041.51	107.225900	117,948.49	8,906.98	0.13
50247VAB5	LYB INTL FINANCE BV COMPANY GUAR 07/43 5.25					5.25	15 Jul 2043		
	80,000.000	Local		97.030575	77,624.46	99.526500	79,621.20	1,996.74	0.09
		Base		97.030575	77,624.46	99.526500	79,621.20	1,996.74	0.09
53079QAC1	LIBERTY MUTUAL INSURANCE SUBORDINATED 144A 10/26 7.875					7.875	15 Oct 2026		
	250,000.000	Local		125.900424	314,751.06	122.601600	306,504.00	-8,247.06	0.35
		Base		125.900424	314,751.06	122.601600	306,504.00	-8,247.06	0.35
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574	01 Jul 2045		
	20,000.000	Local		100.000000	20,000.00	137.421000	27,484.20	7,484.20	0.03
		Base		100.000000	20,000.00	137.421000	27,484.20	7,484.20	0.03
548661CR6	LOWE S COMPANIES INC SR UNSECURED 04/40 5.8					5.8	15 Apr 2040		
	280,000.000	Local		104.425979	292,392.74	118.737700	332,465.56	40,072.82	0.38
		Base		104.425979	292,392.74	118.737700	332,465.56	40,072.82	0.38
548661CX3	LOWE S COMPANIES INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042		
	10,000.000	Local		99.588500	9,958.85	104.970800	10,497.08	538.23	0.01
		Base		99.588500	9,958.85	104.970800	10,497.08	538.23	0.01
549876AE0	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/20 6.125					6.125	09 Nov 2020		
	200,000.000	Local		105.119205	210,238.41	100.631200	201,262.40	-8,976.01	0.23
		Base		105.119205	210,238.41	100.631200	201,262.40	-8,976.01	0.23
549876AH3	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 04/23 4.563					4.563	24 Apr 2023		
	230,000.000	Local		100.000000	230,000.00	88.780000	204,194.00	-25,806.00	0.23
		Base		100.000000	230,000.00	88.780000	204,194.00	-25,806.00	0.23

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55261FAE4	M+T BANK CORPORATION JR SUBORDINA 12/49 6.875					6.875	29 Dec 2049		
	150,000.000	Local		100.478893	150,718.34	100.875000	151,312.50	594.16	0.17
		Base		100.478893	150,718.34	100.875000	151,312.50	594.16	0.17
575718AA9	MASS INSTITUTE OF TECH NOTES 07/11 5.6					5.6	01 Jul 2111		
	20,000.000	Local		120.651100	24,130.22	126.283800	25,256.76	1,126.54	0.03
		Base		120.651100	24,130.22	126.283800	25,256.76	1,126.54	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	104.387800	135,704.14	5,704.14	0.15
		Base		100.000000	130,000.00	104.387800	135,704.14	5,704.14	0.15
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.0	15 Nov 2047		
	40,000.000	Local		100.000000	40,000.00	94.295300	37,718.12	-2,281.88	0.04
		Base		100.000000	40,000.00	94.295300	37,718.12	-2,281.88	0.04
58155QAE3	MCKESSON CORP SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	30,000.000	Local		98.549700	29,564.91	118.061800	35,418.54	5,853.63	0.04
		Base		98.549700	29,564.91	118.061800	35,418.54	5,853.63	0.04
585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local		99.799225	39,919.69	113.389800	45,355.92	5,436.23	0.05
		Base		99.799225	39,919.69	113.389800	45,355.92	5,436.23	0.05
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		
	70,000.000	Local		99.838814	69,887.17	100.685300	70,479.71	592.54	0.08
		Base		99.838814	69,887.17	100.685300	70,479.71	592.54	0.08
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	280,000.000	Local		100.393571	281,102.00	103.109700	288,707.16	7,605.16	0.33
		Base		100.393571	281,102.00	103.109700	288,707.16	7,605.16	0.33
586054AC2	MEMORIAL SLOAN KETTERING SR UNSECURED 07/55 4.2					4.2	01 Jul 2055		
	20,000.000	Local		99.639050	19,927.81	91.199400	18,239.88	-1,687.93	0.02
		Base		99.639050	19,927.81	91.199400	18,239.88	-1,687.93	0.02
59023VAA8	BANK OF AMERICA CORP SUBORDINATED 05/38 7.75					7.75	14 May 2038		
	110,000.000	Local		132.919800	146,211.78	136.731000	150,404.10	4,192.32	0.17
		Base		132.919800	146,211.78	136.731000	150,404.10	4,192.32	0.17

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	325,000.000	Local		86.283815	280,422.40	109.000000	354,250.00	73,827.60	0.40
		Base		86.283815	280,422.40	109.000000	354,250.00	73,827.60	0.40
59156RBP2	METLIFE INC JR SUBORDINA 12/49 VAR					5.25	29 Dec 2049		
	350,000.000	Local		100.000000	350,000.00	99.000000	346,500.00	-3,500.00	0.40
		Base		100.000000	350,000.00	99.000000	346,500.00	-3,500.00	0.40
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125	01 Apr 2036		
	600,000.000	Local		102.764523	616,587.14	120.413600	722,481.60	105,894.46	0.82
		Base		102.764523	616,587.14	120.413600	722,481.60	105,894.46	0.82
61020BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.4	15 Dec 2043		
	230,000.000	Local		99.820570	229,587.31	110.808700	254,860.01	25,272.70	0.29
		Base		99.820570	229,587.31	110.808700	254,860.01	25,272.70	0.29
61166WAJ0	MONSANTO CO SR UNSECURED 07/42 3.6					3.6	15 Jul 2042		
	70,000.000	Local		99.855857	69,899.10	80.168400	56,117.88	-13,781.22	0.06
		Base		99.855857	69,899.10	80.168400	56,117.88	-13,781.22	0.06
6174467Y9	MORGAN STANLEY SUBORDINATED 09/26 4.35					4.35	08 Sep 2026		
	120,000.000	Local		99.399642	119,279.57	100.514600	120,617.52	1,337.95	0.14
		Base		99.399642	119,279.57	100.514600	120,617.52	1,337.95	0.14
6174468C6	MORGAN STANLEY SR UNSECURED 07/25 4					4.0	23 Jul 2025		
	310,000.000	Local		99.919284	309,749.78	102.199300	316,817.83	7,068.05	0.36
		Base		99.919284	309,749.78	102.199300	316,817.83	7,068.05	0.36
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.25	01 Apr 2032		
	200,000.000	Local		107.760105	215,520.21	132.445500	264,891.00	49,370.79	0.30
		Base		107.760105	215,520.21	132.445500	264,891.00	49,370.79	0.30
617453AV7	MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ11 AJ					5.89365	15 Oct 2042		
	140,000.000	Local		105.193207	147,270.49	101.951800	142,732.52	-4,537.97	0.16
	Original Face:	140,000.000	Base	105.193207	147,270.49	101.951800	142,732.52	-4,537.97	0.16
61747YDY8	MORGAN STANLEY SR UNSECURED 01/45 4.3					4.3	27 Jan 2045		
	100,000.000	Local		96.379200	96,379.20	95.037800	95,037.80	-1,341.40	0.11
		Base		96.379200	96,379.20	95.037800	95,037.80	-1,341.40	0.11

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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	101.938000	183,488.40	3,488.40	0.21
		Base		100.000000	180,000.00	101.938000	183,488.40	3,488.40	0.21
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375	15 Aug 2039		
	20,000.000	Local		152.871300	30,574.26	151.463800	30,292.76	-281.50	0.03
		Base		152.871300	30,574.26	151.463800	30,292.76	-281.50	0.03
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.25	15 Nov 2043		
	130,000.000	Local		99.435062	129,265.58	88.850800	115,506.04	-13,759.54	0.13
		Base		99.435062	129,265.58	88.850800	115,506.04	-13,759.54	0.13
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95					6.95	15 Mar 2028		
	40,000.000	Local		133.396275	53,358.51	125.030000	50,012.00	-3,346.51	0.06
		Base		133.396275	53,358.51	125.030000	50,012.00	-3,346.51	0.06
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5					5.0	15 Jan 2044		
	230,000.000	Local		99.337157	228,475.46	107.052900	246,221.67	17,746.21	0.28
		Base		99.337157	228,475.46	107.052900	246,221.67	17,746.21	0.28
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643	01 Dec 2044		
	40,000.000	Local		100.000000	40,000.00	111.307700	44,523.08	4,523.08	0.05
		Base		100.000000	40,000.00	111.307700	44,523.08	4,523.08	0.05
674215AC2	OASIS PETROLEUM INC COMPANY GUAR 02/19 7.25					7.25	01 Feb 2019		
	20,000.000	Local		97.840050	19,568.01	88.250000	17,650.00	-1,918.01	0.02
		Base		97.840050	19,568.01	88.250000	17,650.00	-1,918.01	0.02
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	250,000.000	Local		99.301772	248,254.43	100.681300	251,703.25	3,448.82	0.29
		Base		99.301772	248,254.43	100.681300	251,703.25	3,448.82	0.29
677050AK2	OGLETHORPE POWER CORP 1ST MORTGAGE 06/44 4.55					4.55	01 Jun 2044		
	100,000.000	Local		99.376100	99,376.10	98.699000	98,699.00	-677.10	0.11
		Base		99.376100	99,376.10	98.699000	98,699.00	-677.10	0.11
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.25	15 Oct 2038		
	80,000.000	Local		151.286350	121,029.08	142.312000	113,849.60	-7,179.48	0.13
		Base		151.286350	121,029.08	142.312000	113,849.60	-7,179.48	0.13

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677632PA3	OHIO ST UNIV OHSGR 06/11 FIXED OID 4.8					4.8	01 Jun 2111		
	70,000.000	Local		98.993286	69,295.30	97.734000	68,413.80	-881.50	0.08
		Base		98.993286	69,295.30	97.734000	68,413.80	-881.50	0.08
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	250,000.000	Local		122.145080	305,362.70	120.745700	301,864.25	-3,498.45	0.34
		Base		122.145080	305,362.70	120.745700	301,864.25	-3,498.45	0.34
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	220,000.000	Local		94.760150	208,472.33	118.846900	261,463.18	52,990.85	0.30
		Base		94.760150	208,472.33	118.846900	261,463.18	52,990.85	0.30
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5					4.5	15 Dec 2041		
	170,000.000	Local		99.658947	169,420.21	101.713400	172,912.78	3,492.57	0.20
		Base		99.658947	169,420.21	101.713400	172,912.78	3,492.57	0.20
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6					4.6	15 Jun 2043		
	80,000.000	Local		99.919825	79,935.86	102.939400	82,351.52	2,415.66	0.09
		Base		99.919825	79,935.86	102.939400	82,351.52	2,415.66	0.09
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75					4.75	15 Feb 2044		
	70,000.000	Local		99.577100	69,703.97	105.280900	73,696.63	3,992.66	0.08
		Base		99.577100	69,703.97	105.280900	73,696.63	3,992.66	0.08
694308HL4	PACIFIC GAS + ELECTRIC SR UNSECURED 03/45 4.3					4.3	15 Mar 2045		
	230,000.000	Local		97.816909	224,978.89	99.171000	228,093.30	3,114.41	0.26
		Base		97.816909	224,978.89	99.171000	228,093.30	3,114.41	0.26
698299BB9	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3					4.3	29 Apr 2053		
	430,000.000	Local		83.330849	358,322.65	84.750000	364,425.00	6,102.35	0.42
	Original Face:	430,000.000	Base	83.330849	358,322.65	84.750000	364,425.00	6,102.35	0.42
70213HAC2	PARTNERS HEALTHCARE SYST COMPANY GUAR 07/55 4.117					4.117	01 Jul 2055		
	60,000.000	Local		100.000000	60,000.00	92.786200	55,671.72	-4,328.28	0.06
		Base		100.000000	60,000.00	92.786200	55,671.72	-4,328.28	0.06
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.15	15 Apr 2025		
	130,000.000	Local		99.777315	129,710.51	101.243800	131,616.94	1,906.43	0.15
		Base		99.777315	129,710.51	101.243800	131,616.94	1,906.43	0.15

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713448BS6	PEPSICO INC SR UNSECURED 11/40 4.875				4.875	01 Nov 2040		
		140,000.000	Local 99.813193	139,738.47	108.853400	152,394.76	12,656.29	0.17
			Base 99.813193	139,738.47	108.853400	152,394.76	12,656.29	0.17
713448CC0	PEPSICO INC SR UNSECURED 08/42 3.6				3.6	13 Aug 2042		
		30,000.000	Local 98.378500	29,513.55	89.755700	26,926.71	-2,586.84	0.03
			Base 98.378500	29,513.55	89.755700	26,926.71	-2,586.84	0.03
713448CQ9	PEPSICO INC SR UNSECURED 10/44 4.25				4.25	22 Oct 2044		
		190,000.000	Local 98.649647	187,434.33	98.885800	187,883.02	448.69	0.21
			Base 98.649647	187,434.33	98.885800	187,883.02	448.69	0.21
714264AK4	PERNOD RICARD SA SR UNSECURED 144A 01/42 5.5				5.5	15 Jan 2042		
		190,000.000	Local 98.653100	187,440.89	107.084200	203,459.98	16,019.09	0.23
			Base 98.653100	187,440.89	107.084200	203,459.98	16,019.09	0.23
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875	20 Jan 2040		
		95,000.000	Local 98.602937	93,672.79	65.000000	61,750.00	-31,922.79	0.07
			Base 98.602937	93,672.79	65.000000	61,750.00	-31,922.79	0.07
71645WAS0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/41 6.75				6.75	27 Jan 2041		
		71,000.000	Local 111.644944	79,267.91	65.250000	46,327.50	-32,940.41	0.05
			Base 111.644944	79,267.91	65.250000	46,327.50	-32,940.41	0.05
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5				6.5	02 Jun 2041		
		590,000.000	Local 114.221458	673,906.60	91.980000	542,682.00	-131,224.60	0.62
			Base 114.221458	673,906.60	91.980000	542,682.00	-131,224.60	0.62
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375	23 Jan 2045		
		100,000.000	Local 100.601200	100,601.20	89.840000	89,840.00	-10,761.20	0.10
			Base 100.601200	100,601.20	89.840000	89,840.00	-10,761.20	0.10
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4				4.4	15 May 2044		
		320,000.000	Local 99.713325	319,082.64	100.463500	321,483.20	2,400.56	0.37
			Base 99.713325	319,082.64	100.463500	321,483.20	2,400.56	0.37
718172AM1	PHILIP MORRIS INTL INC SR UNSECURED 11/41 4.375				4.375	15 Nov 2041		
		120,000.000	Local 97.976500	117,571.80	98.309200	117,971.04	399.24	0.13
			Base 97.976500	117,571.80	98.309200	117,971.04	399.24	0.13

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718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042		
	280,000.000	Local		97.616625	273,326.55	92.453900	258,870.92	-14,455.63	0.30
		Base		97.616625	273,326.55	92.453900	258,870.92	-14,455.63	0.30
718172BD0	PHILIP MORRIS INTL INC SR UNSECURED 11/43 4.875					4.875	15 Nov 2043		
	120,000.000	Local		101.573458	121,888.15	105.903000	127,083.60	5,195.45	0.14
		Base		101.573458	121,888.15	105.903000	127,083.60	5,195.45	0.14
726505AN0	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 11/20 6.5					6.5	15 Nov 2020		
	8,000.000	Local		105.246125	8,419.69	90.188000	7,215.04	-1,204.65	0.01
		Base		105.246125	8,419.69	90.188000	7,215.04	-1,204.65	0.01
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458	01 Oct 2062		
	370,000.000	Local		100.000000	370,000.00	96.762000	358,019.40	-11,980.60	0.41
		Base		100.000000	370,000.00	96.762000	358,019.40	-11,980.60	0.41
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	103.090000	103,090.00	3,090.00	0.12
		Base		100.000000	100,000.00	103.090000	103,090.00	3,090.00	0.12
73755LAK3	POTASH CORP SASKATCHEWAN SR UNSECURED 12/40 5.625					5.625	01 Dec 2040		
	130,000.000	Local		102.204069	132,865.29	109.163300	141,912.29	9,047.00	0.16
		Base		102.204069	132,865.29	109.163300	141,912.29	9,047.00	0.16
740816AL7	PRES + FELLOWS OF HARVAR UNSECURED 10/37 3.619					3.619	01 Oct 2037		
	10,000.000	Local		100.000000	10,000.00	97.871700	9,787.17	-212.83	0.01
		Base		100.000000	10,000.00	97.871700	9,787.17	-212.83	0.01
74153QAJ1	PRIDE INTERNATIONAL INC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	50,000.000	Local		115.296360	57,648.18	84.071600	42,035.80	-15,612.38	0.05
		Base		115.296360	57,648.18	84.071600	42,035.80	-15,612.38	0.05
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	150,000.000	Local		96.889020	145,333.53	121.853700	182,780.55	37,447.02	0.21
		Base		96.889020	145,333.53	121.853700	182,780.55	37,447.02	0.21
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7					5.7	14 Dec 2036		
	50,000.000	Local		110.332160	55,166.08	113.710800	56,855.40	1,689.32	0.06
		Base		110.332160	55,166.08	113.710800	56,855.40	1,689.32	0.06

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747525AK9	QUALCOMM INC SR UNSECURED 05/45 4.8					4.8	20 May 2045		
	50,000.000	Local		99.466960	49,733.48	87.448600	43,724.30	-6,009.18	0.05
		Base		99.466960	49,733.48	87.448600	43,724.30	-6,009.18	0.05
75281AAR0	RANGE RESOURCES CORP COMPANY GUAR 144A 05/25 4.875					4.875	15 May 2025		
	80,000.000	Local		100.000000	80,000.00	89.125000	71,300.00	-8,700.00	0.08
		Base		100.000000	80,000.00	89.125000	71,300.00	-8,700.00	0.08
760759AF7	REPUBLIC SERVICES INC COMPANY GUAR 03/35 6.086					6.086	15 Mar 2035		
	20,000.000	Local		117.729800	23,545.96	116.490600	23,298.12	-247.84	0.03
		Base		117.729800	23,545.96	116.490600	23,298.12	-247.84	0.03
760759AK6	REPUBLIC SERVICES INC COMPANY GUAR 03/40 6.2					6.2	01 Mar 2040		
	240,000.000	Local		107.928392	259,028.14	117.491500	281,979.60	22,951.46	0.32
		Base		107.928392	259,028.14	117.491500	281,979.60	22,951.46	0.32
760759AN0	REPUBLIC SERVICES INC COMPANY GUAR 05/41 5.7					5.7	15 May 2041		
	40,000.000	Local		99.434600	39,773.84	113.557500	45,423.00	5,649.16	0.05
		Base		99.434600	39,773.84	113.557500	45,423.00	5,649.16	0.05
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	80,000.000	Local		99.662063	79,729.65	87.750000	70,200.00	-9,529.65	0.08
Original Face:	80,000.000	Base		99.662063	79,729.65	87.750000	70,200.00	-9,529.65	0.08
761713AT3	REYNOLDS AMERICAN INC COMPANY GUAR 06/37 7.25					7.25	15 Jun 2037		
	90,000.000	Local		98.531933	88,678.74	123.720400	111,348.36	22,669.62	0.13
		Base		98.531933	88,678.74	123.720400	111,348.36	22,669.62	0.13
761713AW6	REYNOLDS AMERICAN INC COMPANY GUAR 11/42 4.75					4.75	01 Nov 2042		
	290,000.000	Local		99.108259	287,413.95	95.954000	278,266.60	-9,147.35	0.32
		Base		99.108259	287,413.95	95.954000	278,266.60	-9,147.35	0.32
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	340,000.000	Local		102.365412	348,042.40	111.257000	378,273.80	30,231.40	0.43
		Base		102.365412	348,042.40	111.257000	378,273.80	30,231.40	0.43
761713BN5	REYNOLDS AMERICAN INC COMPANY GUAR 144A 05/40 8.125					8.125	01 May 2040		
	50,000.000	Local		127.604200	63,802.10	123.202700	61,601.35	-2,200.75	0.07
		Base		127.604200	63,802.10	123.202700	61,601.35	-2,200.75	0.07

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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774341AF8	ROCKWELL COLLINS INC SR UNSECURED 12/43 4.8				4.8	15 Dec 2043		
		130,000.000	Local 101.218154	131,583.60	108.829700	141,478.61	9,895.01	0.16
			Base 101.218154	131,583.60	108.829700	141,478.61	9,895.01	0.16
775109AL5	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/38 7.5				7.5	15 Aug 2038		
		110,000.000	Local 113.389145	124,728.06	128.438400	141,282.24	16,554.18	0.16
			Base 113.389145	124,728.06	128.438400	141,282.24	16,554.18	0.16
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1				6.1	10 Jun 2023		
		310,000.000	Local 101.159790	313,595.35	107.454300	333,108.33	19,512.98	0.38
			Base 101.159790	313,595.35	107.454300	333,108.33	19,512.98	0.38
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024		
		350,000.000	Local 100.164603	350,576.11	100.794300	352,780.05	2,203.94	0.40
			Base 100.164603	350,576.11	100.794300	352,780.05	2,203.94	0.40
78442GPL4	SLM STUDENT LOAN TRUST SLMA 2005 4 B				0.4751	25 Jul 2040		
		71,452.690	Local 86.758903	61,991.57	83.724600	59,823.48	-2,168.09	0.07
Original Face:		100,000.000	Base 86.758903	61,991.57	83.724600	59,823.48	-2,168.09	0.07
78442GPS9	SLM STUDENT LOAN TRUST SLMA 2005 5 B				0.5451	25 Oct 2040		
		129,361.620	Local 90.714989	117,350.38	87.724400	113,481.70	-3,868.68	0.13
Original Face:		180,000.000	Base 90.714989	117,350.38	87.724400	113,481.70	-3,868.68	0.13
78446DAC3	SLM STUDENT LOAN TRUST SLMA 2011 A A3 144A				2.70655	15 Jan 2043		
		140,000.000	Local 100.000000	140,000.00	105.709200	147,992.88	7,992.88	0.17
Original Face:		140,000.000	Base 100.000000	140,000.00	105.709200	147,992.88	7,992.88	0.17
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138	01 May 2049		
		180,000.000	Local 129.071683	232,329.03	125.925000	226,665.00	-5,664.03	0.26
			Base 129.071683	232,329.03	125.925000	226,665.00	-5,664.03	0.26
79742GAF8	SAN DIEGO CNTY CA REFL ARPT AU SDGAPT 07/43 FIXED 5.594				5.594	01 Jul 2043		
		130,000.000	Local 100.342146	130,444.79	109.100000	141,830.00	11,385.21	0.16
			Base 100.342146	130,444.79	109.100000	141,830.00	11,385.21	0.16
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.3	01 Apr 2042		
		260,000.000	Local 99.626581	259,029.11	103.568000	269,276.80	10,247.69	0.31
			Base 99.626581	259,029.11	103.568000	269,276.80	10,247.69	0.31

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80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625	15 Sep 2045		
	430,000.000	Local		100.848791	433,649.80	99.152300	426,354.89	-7,294.91	0.49
		Base		100.848791	433,649.80	99.152300	426,354.89	-7,294.91	0.49
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.5	17 Jul 2025		
	330,000.000	Local		99.960664	329,870.19	100.457100	331,508.43	1,638.24	0.38
		Base		99.960664	329,870.19	100.457100	331,508.43	1,638.24	0.38
80283LAA1	SANTANDER UK PLC SUBORDINATED 144A 11/23 5					5.0	07 Nov 2023		
	250,000.000	Local		107.479484	268,698.71	103.954100	259,885.25	-8,813.46	0.30
		Base		107.479484	268,698.71	103.954100	259,885.25	-8,813.46	0.30
81413PAG0	SECURITY CAPITAL GROUP SR UNSECURED 06/28 7.7					7.7	15 Jun 2028		
	140,000.000	Local		130.858321	183,201.65	138.598900	194,038.46	10,836.81	0.22
		Base		130.858321	183,201.65	138.598900	194,038.46	10,836.81	0.22
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	80,000.000	Local		99.474713	79,579.77	124.755600	99,804.48	20,224.71	0.11
		Base		99.474713	79,579.77	124.755600	99,804.48	20,224.71	0.11
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	420,000.000	Local		99.367588	417,343.87	98.885200	415,317.84	-2,026.03	0.47
		Base		99.367588	417,343.87	98.885200	415,317.84	-2,026.03	0.47
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.5	01 Sep 2040		
	170,000.000	Local		107.578982	182,884.27	104.985800	178,475.86	-4,408.41	0.20
		Base		107.578982	182,884.27	104.985800	178,475.86	-4,408.41	0.20
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.05	15 Mar 2042		
	170,000.000	Local		98.832006	168,014.41	98.717900	167,820.43	-193.98	0.19
		Base		98.832006	168,014.41	98.717900	167,820.43	-193.98	0.19
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.65	01 Oct 2043		
	180,000.000	Local		102.388683	184,299.63	108.006000	194,410.80	10,111.17	0.22
		Base		102.388683	184,299.63	108.006000	194,410.80	10,111.17	0.22
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.75	16 Apr 2040		
	150,000.000	Local		100.892040	151,338.06	88.763000	133,144.50	-18,193.56	0.15
		Base		100.892040	151,338.06	88.763000	133,144.50	-18,193.56	0.15

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84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	190,000.000	Local		98.223811	186,625.24	75.649000	143,733.10	-42,892.14	0.16
		Base		98.223811	186,625.24	75.649000	143,733.10	-42,892.14	0.16
843452AZ6	SOUTHERN NATURAL GAS COMPANY GUAR 03/32 8					8.0	01 Mar 2032		
	400,000.000	Local		106.306258	425,225.03	108.713200	434,852.80	9,627.77	0.50
		Base		106.306258	425,225.03	108.713200	434,852.80	9,627.77	0.50
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	590,000.000	Local		102.668585	605,744.65	96.074500	566,839.55	-38,905.10	0.65
		Base		102.668585	605,744.65	96.074500	566,839.55	-38,905.10	0.65
854403AE2	STANFORD UNIVERSITY UNSECURED 06/44 3.563					3.563	01 Jun 2044		
	80,000.000	Local		100.000000	80,000.00	95.938000	76,750.40	-3,249.60	0.09
		Base		100.000000	80,000.00	95.938000	76,750.40	-3,249.60	0.09
87165BAD5	SYNCHRONY FINANCIAL SR UNSECURED 08/24 4.25					4.25	15 Aug 2024		
	430,000.000	Local		100.607274	432,611.28	99.627400	428,397.82	-4,213.46	0.49
		Base		100.607274	432,611.28	99.627400	428,397.82	-4,213.46	0.49
87165BAG8	SYNCHRONY FINANCIAL SR UNSECURED 07/25 4.5					4.5	23 Jul 2025		
	100,000.000	Local		99.639580	99,639.58	100.782900	100,782.90	1,143.32	0.11
		Base		99.639580	99,639.58	100.782900	100,782.90	1,143.32	0.11
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.0	01 Jul 2042		
	180,000.000	Local		97.884144	176,191.46	98.362000	177,051.60	860.14	0.20
		Base		97.884144	176,191.46	98.362000	177,051.60	860.14	0.20
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		
	610,000.000	Local		101.204733	617,348.87	102.869700	627,505.17	10,156.30	0.72
		Base		101.204733	617,348.87	102.869700	627,505.17	10,156.30	0.72
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.25	15 Jul 2041		
	90,000.000	Local		108.878378	97,990.54	55.500000	49,950.00	-48,040.54	0.06
		Base		108.878378	97,990.54	55.500000	49,950.00	-48,040.54	0.06
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045	20 Jun 2036		
	30,000.000	Local		88.126600	26,437.98	117.272100	35,181.63	8,743.65	0.04
		Base		88.126600	26,437.98	117.272100	35,181.63	8,743.65	0.04

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881561M27	TERWIN MORTGAGE TRUST TMTS 2006 1 1A3 144A					0.5739	25 Jan 2037		
	117,664.580	Local		86.857795	102,200.86	91.976600	108,223.88	6,023.02	0.12
Original Face:	130,000.000	Base		86.857795	102,200.86	91.976600	108,223.88	6,023.02	0.12
882484AA6	TEXAS HEALTH RESOURCES SECURED 11/55 4.33					4.33	15 Nov 2055		
	40,000.000	Local		100.000000	40,000.00	98.072400	39,228.96	-771.04	0.04
		Base		100.000000	40,000.00	98.072400	39,228.96	-771.04	0.04
885220FS7	THORNBURG MORTGAGE SECURITIES TMST 2004 3 A					0.9339	25 Sep 2044		
	101,000.040	Local		93.382537	94,316.40	96.038400	96,998.82	2,682.42	0.11
Original Face:	1,440,000.000	Base		93.382537	94,316.40	96.038400	96,998.82	2,682.42	0.11
88731EAJ9	TIME WARNER ENTERTAINMEN COMPANY GUAR 07/33 8.375					8.375	15 Jul 2033		
	250,000.000	Local		132.103004	330,257.51	115.987500	289,968.75	-40,288.76	0.33
		Base		132.103004	330,257.51	115.987500	289,968.75	-40,288.76	0.33
88732JAJ7	TIME WARNER CABLE INC COMPANY GUAR 05/37 6.55					6.55	01 May 2037		
	90,000.000	Local		109.296200	98,366.58	98.258000	88,432.20	-9,934.38	0.10
		Base		109.296200	98,366.58	98.258000	88,432.20	-9,934.38	0.10
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3					7.3	01 Jul 2038		
	550,000.000	Local		101.236069	556,798.38	104.738100	576,059.55	19,261.17	0.66
		Base		101.236069	556,798.38	104.738100	576,059.55	19,261.17	0.66
88732JAU2	TIME WARNER CABLE INC COMPANY GUAR 06/39 6.75					6.75	15 Jun 2039		
	100,000.000	Local		107.494030	107,494.03	100.023700	100,023.70	-7,470.33	0.11
		Base		107.494030	107,494.03	100.023700	100,023.70	-7,470.33	0.11
889184AA5	TOLEDO HOSPITAL/THE SR UNSECURED 11/45 4.982					4.982	15 Nov 2045		
	90,000.000	Local		100.000000	90,000.00	101.482200	91,333.98	1,333.98	0.10
		Base		100.000000	90,000.00	101.482200	91,333.98	1,333.98	0.10
88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625					5.625	15 Jan 2024		
	20,000.000	Local		101.419050	20,283.81	105.500000	21,100.00	816.19	0.02
		Base		101.419050	20,283.81	105.500000	21,100.00	816.19	0.02
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.4	15 Aug 2041		
	140,000.000	Local		99.344729	139,082.62	87.292900	122,210.06	-16,872.56	0.14
		Base		99.344729	139,082.62	87.292900	122,210.06	-16,872.56	0.14

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893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.45	01 Aug 2042		
		250,000.000	Local 100.534752	251,336.88	76.378500	190,946.25	-60,390.63	0.22
			Base 100.534752	251,336.88	76.378500	190,946.25	-60,390.63	0.22
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75				7.75	15 Apr 2026		
		60,000.000	Local 137.384150	82,430.49	133.895100	80,337.06	-2,093.43	0.09
			Base 137.384150	82,430.49	133.895100	80,337.06	-2,093.43	0.09
90011QAB6	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 06/24 4.875				4.875	19 Jun 2024		
		200,000.000	Local 99.206935	198,413.87	91.693000	183,386.00	-15,027.87	0.21
			Base 99.206935	198,413.87	91.693000	183,386.00	-15,027.87	0.21
900123CB4	REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875				4.875	16 Apr 2043		
		490,000.000	Local 92.135435	451,463.63	83.250000	407,925.00	-43,538.63	0.47
			Base 92.135435	451,463.63	83.250000	407,925.00	-43,538.63	0.47
900123CJ7	REPUBLIC OF TURKEY SR UNSECURED 04/26 4.25				4.25	14 Apr 2026		
		440,000.000	Local 98.713289	434,338.47	90.875000	399,850.00	-34,488.47	0.46
			Base 98.713289	434,338.47	90.875000	399,850.00	-34,488.47	0.46
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65				6.65	15 Nov 2037		
		100,000.000	Local 121.359530	121,359.53	119.333300	119,333.30	-2,026.23	0.14
			Base 121.359530	121,359.53	119.333300	119,333.30	-2,026.23	0.14
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9				6.9	15 Aug 2039		
		600,000.000	Local 119.077118	714,462.71	122.198100	733,188.60	18,725.89	0.84
			Base 119.077118	714,462.71	122.198100	733,188.60	18,725.89	0.84
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15				5.15	15 Aug 2044		
		150,000.000	Local 103.652300	155,478.45	104.907500	157,361.25	1,882.80	0.18
			Base 103.652300	155,478.45	104.907500	157,361.25	1,882.80	0.18
902494AZ6	TYSON FOODS INC COMPANY GUAR 08/34 4.875				4.875	15 Aug 2034		
		80,000.000	Local 99.986188	79,988.95	101.908800	81,527.04	1,538.09	0.09
			Base 99.986188	79,988.95	101.908800	81,527.04	1,538.09	0.09
90931QAA5	UNITED AIR 2013 1 B PTT PASS THRU CE 02/23 5.375				5.375	15 Feb 2023		
		109,156.600	Local 100.000000	109,156.60	102.500000	111,885.52	2,728.92	0.13
			Base 100.000000	109,156.60	102.500000	111,885.52	2,728.92	0.13

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90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625	03 Mar 2024		
		100,000.000	Local 100.000000	100,000.00	99.500000	99,500.00	-500.00	0.11
			Base 100.000000	100,000.00	99.500000	99,500.00	-500.00	0.11
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75				5.75	03 Nov 2020		
		200,000.000	Local 98.497170	196,994.34	109.180300	218,360.60	21,366.26	0.25
			Base 98.497170	196,994.34	109.180300	218,360.60	21,366.26	0.25
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.05	11 Jan 2040		
		22,000.000	Local 114.557636	25,202.68	109.500000	24,090.00	-1,112.68	0.03
			Base 114.557636	25,202.68	109.500000	24,090.00	-1,112.68	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.75	08 Mar 2044		
		556,000.000	Local 99.611698	553,841.04	91.250000	507,350.00	-46,491.04	0.58
			Base 99.611698	553,841.04	91.250000	507,350.00	-46,491.04	0.58
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55				5.55	21 Jan 2045		
		170,000.000	Local 99.476129	169,109.42	102.375000	174,037.50	4,928.08	0.20
			Base 99.476129	169,109.42	102.375000	174,037.50	4,928.08	0.20
912810RM2	US TREASURY N/B 05/45 3				3.0	15 May 2045		
		550,000.000	Local 100.983987	555,411.93	102.335900	562,847.45	7,435.52	0.64
			Base 100.983987	555,411.93	102.335900	562,847.45	7,435.52	0.64
912828G38	US TREASURY N/B 11/24 2.25				2.25	15 Nov 2024		
		560,000.000	Local 103.584050	580,070.68	101.869800	570,470.88	-9,599.80	0.65
			Base 103.584050	580,070.68	101.869800	570,470.88	-9,599.80	0.65
912828K74	US TREASURY N/B 08/25 2				2.0	15 Aug 2025		
		0.000	Local 0.000000	0.30	0.000000	0.00	-0.30	0.00
			Base 0.000000	0.30	0.000000	0.00	-0.30	0.00
912828XB1	US TREASURY N/B 05/25 2.125				2.125	15 May 2025		
		0.000	Local 0.000000	-0.05	0.000000	0.00	0.05	0.00
			Base 0.000000	-0.05	0.000000	0.00	0.05	0.00
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.5	01 Jun 2042		
		340,000.000	Local 101.281303	344,356.43	101.829300	346,219.62	1,863.19	0.39
			Base 101.281303	344,356.43	101.829300	346,219.62	1,863.19	0.39

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.5	15 Jun 2037		
	130,000.000	Local		93.146054	121,089.87	127.342600	165,545.38	44,455.51	0.19
		Base		93.146054	121,089.87	127.342600	165,545.38	44,455.51	0.19
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875	15 Feb 2038		
	110,000.000	Local		105.511527	116,062.68	133.160100	146,476.11	30,413.43	0.17
		Base		105.511527	116,062.68	133.160100	146,476.11	30,413.43	0.17
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625	15 Nov 2041		
	80,000.000	Local		98.765900	79,012.72	102.552900	82,042.32	3,029.60	0.09
		Base		98.765900	79,012.72	102.552900	82,042.32	3,029.60	0.09
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625	15 Jul 2035		
	100,000.000	Local		100.100890	100,100.89	105.513900	105,513.90	5,413.01	0.12
		Base		100.100890	100,100.89	105.513900	105,513.90	5,413.01	0.12
91324PCR1	UNITEDHEALTH GROUP INC SR UNSECURED 07/45 4.75					4.75	15 Jul 2045		
	160,000.000	Local		100.037256	160,059.61	105.561400	168,898.24	8,838.63	0.19
		Base		100.037256	160,059.61	105.561400	168,898.24	8,838.63	0.19
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	94.033000	122,242.90	-7,757.10	0.14
		Base		100.000000	130,000.00	94.033000	122,242.90	-7,757.10	0.14
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		
	280,000.000	Local		102.113954	285,919.07	94.945000	265,846.00	-20,073.07	0.30
		Base		102.113954	285,919.07	94.945000	265,846.00	-20,073.07	0.30
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062	15 May 2033		
	80,000.000	Local		99.755475	79,804.38	100.234000	80,187.20	382.82	0.09
		Base		99.755475	79,804.38	100.234000	80,187.20	382.82	0.09
91412GQM0	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/39 FIXED 4.262					4.262	15 May 2039		
	70,000.000	Local		100.000000	70,000.00	102.139000	71,497.30	1,497.30	0.08
		Base		100.000000	70,000.00	102.139000	71,497.30	1,497.30	0.08
91412GVC6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/44 FIXED 4.765					4.765	15 May 2044		
	20,000.000	Local		100.000000	20,000.00	104.289000	20,857.80	857.80	0.02
		Base		100.000000	20,000.00	104.289000	20,857.80	857.80	0.02

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Holdings

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



STATE STREET

As of: September 30, 2015

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	98.554000	68,987.80	-1,012.20	0.08
		Base		100.000000	70,000.00	98.554000	68,987.80	-1,012.20	0.08
91412NAJ9	UNIVERSITY OF CHICAGO UNSECURED 10/45 4.151					4.151	01 Oct 2045		
	100,000.000	Local		100.000000	100,000.00	98.220700	98,220.70	-1,779.30	0.11
		Base		100.000000	100,000.00	98.220700	98,220.70	-1,779.30	0.11
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	440,000.000	Local		93.353848	410,756.93	78.510000	345,444.00	-65,312.93	0.39
		Base		93.353848	410,756.93	78.510000	345,444.00	-65,312.93	0.39
92343VAW4	VERIZON COMMUNICATIONS SR UNSECURED 04/41 6					6.0	01 Apr 2041		
	70,000.000	Local		120.805571	84,563.90	109.101700	76,371.19	-8,192.71	0.09
		Base		120.805571	84,563.90	109.101700	76,371.19	-8,192.71	0.09
92343VBS2	VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4					6.4	15 Sep 2033		
	180,000.000	Local		99.901678	179,823.02	114.559600	206,207.28	26,384.26	0.24
		Base		99.901678	179,823.02	114.559600	206,207.28	26,384.26	0.24
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043		
	1,415,000.000	Local		111.207878	1,573,591.47	118.144400	1,671,743.26	98,151.79	1.91
		Base		111.207878	1,573,591.47	118.144400	1,671,743.26	98,151.79	1.91
92343VBZ6	VERIZON COMMUNICATIONS SR UNSECURED 03/34 5.05					5.05	15 Mar 2034		
	260,000.000	Local		99.926381	259,808.59	99.769000	259,399.40	-409.19	0.30
		Base		99.926381	259,808.59	99.769000	259,399.40	-409.19	0.30
92343VCM4	VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012					5.012	21 Aug 2054		
	946,000.000	Local		79.927875	756,117.70	91.014400	860,996.22	104,878.52	0.98
		Base		79.927875	756,117.70	91.014400	860,996.22	104,878.52	0.98
92553PAW2	VIACOM INC SR UNSECURED 04/44 5.25					5.25	01 Apr 2044		
	110,000.000	Local		88.463373	97,309.71	87.299800	96,029.78	-1,279.93	0.11
		Base		88.463373	97,309.71	87.299800	96,029.78	-1,279.93	0.11
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875	15 Nov 2038		
	210,000.000	Local		116.847586	245,379.93	160.489000	337,026.90	91,646.97	0.38
		Base		116.847586	245,379.93	160.489000	337,026.90	91,646.97	0.38

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	450,000.000	Local		98.700769	444,153.46	96.459300	434,066.85	-10,086.61	0.50
		Base		98.700769	444,153.46	96.459300	434,066.85	-10,086.61	0.50
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	520,000.000	Local		87.605287	455,547.49	98.005000	509,626.00	54,078.51	0.58
		Base		87.605287	455,547.49	98.005000	509,626.00	54,078.51	0.58
931142CK7	WAL MART STORES INC SR UNSECURED 08/37 6.5					6.5	15 Aug 2037		
	680,000.000	Local		108.330615	736,648.18	131.290300	892,774.04	156,125.86	1.02
		Base		108.330615	736,648.18	131.290300	892,774.04	156,125.86	1.02
931142DG5	WAL MART STORES INC SR UNSECURED 04/43 4					4.0	11 Apr 2043		
	320,000.000	Local		99.656938	318,902.20	97.192200	311,015.04	-7,887.16	0.35
		Base		99.656938	318,902.20	97.192200	311,015.04	-7,887.16	0.35
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75					4.75	02 Oct 2043		
	30,000.000	Local		99.310767	29,793.23	108.059800	32,417.94	2,624.71	0.04
		Base		99.310767	29,793.23	108.059800	32,417.94	2,624.71	0.04
931142DQ3	WAL MART STORES INC SR UNSECURED 04/44 4.3					4.3	22 Apr 2044		
	60,000.000	Local		100.092850	60,055.71	102.227100	61,336.26	1,280.55	0.07
		Base		100.092850	60,055.71	102.227100	61,336.26	1,280.55	0.07
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	130,000.000	Local		141.609100	184,091.83	136.603000	177,583.90	-6,507.93	0.20
		Base		141.609100	184,091.83	136.603000	177,583.90	-6,507.93	0.20
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local		93.682756	168,628.96	119.845600	215,722.08	47,093.12	0.25
		Base		93.682756	168,628.96	119.845600	215,722.08	47,093.12	0.25
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		
	408,000.000	Local		104.205853	425,159.88	111.866800	456,416.54	31,256.66	0.52
		Base		104.205853	425,159.88	111.866800	456,416.54	31,256.66	0.52
949746RG8	WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR					5.9	29 Dec 2049		
	100,000.000	Local		100.000000	100,000.00	100.000000	100,000.00	0.00	0.11
		Base		100.000000	100,000.00	100.000000	100,000.00	0.00	0.11

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94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	210,000.000	Local	99.706581	209,383.82	110.132600	231,278.46	21,894.64	0.26	
		Base	99.706581	209,383.82	110.132600	231,278.46	21,894.64	0.26	
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.1	03 Jun 2026		
	510,000.000	Local	100.116361	510,593.44	100.883300	514,504.83	3,911.39	0.59	
		Base	100.116361	510,593.44	100.883300	514,504.83	3,911.39	0.59	
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	300,000.000	Local	97.358887	292,076.66	98.489200	295,467.60	3,390.94	0.34	
		Base	97.358887	292,076.66	98.489200	295,467.60	3,390.94	0.34	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	280,000.000	Local	99.769832	279,355.53	101.914100	285,359.48	6,003.95	0.33	
		Base	99.769832	279,355.53	101.914100	285,359.48	6,003.95	0.33	
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.6204	15 Dec 2047		
	100,000.000	Local	85.103620	85,103.62	84.183200	84,183.20	-920.42	0.10	
Original Face:	100,000.000	Base	85.103620	85,103.62	84.183200	84,183.20	-920.42	0.10	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local	118.889886	83,222.92	88.571400	61,999.98	-21,222.94	0.07	
		Base	118.889886	83,222.92	88.571400	61,999.98	-21,222.94	0.07	
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	62,000.000	Local	117.545484	72,878.20	101.610200	62,998.32	-9,879.88	0.07	
		Base	117.545484	72,878.20	101.610200	62,998.32	-9,879.88	0.07	
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55					4.55	24 Jun 2024		
	40,000.000	Local	99.751375	39,900.55	79.293100	31,717.24	-8,183.31	0.04	
		Base	99.751375	39,900.55	79.293100	31,717.24	-8,183.31	0.04	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	100,000.000	Local	95.724020	95,724.02	120.152800	120,152.80	24,428.78	0.14	
		Base	95.724020	95,724.02	120.152800	120,152.80	24,428.78	0.14	
98313RAA4	WYNN MACAU LTD SR UNSECURED 144A 10/21 5.25					5.25	15 Oct 2021		
	200,000.000	Local	100.664850	201,329.70	86.812500	173,625.00	-27,704.70	0.20	
		Base	100.664850	201,329.70	86.812500	173,625.00	-27,704.70	0.20	

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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
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.9	15 Nov 2037		
	80,000.000	Local		117.078650	93,662.92	75.000000	60,000.00	-33,662.92	0.07
		Base		117.078650	93,662.92	75.000000	60,000.00	-33,662.92	0.07
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.0	15 Nov 2041		
	120,000.000	Local		98.789958	118,547.95	70.000000	84,000.00	-34,547.95	0.10
		Base		98.789958	118,547.95	70.000000	84,000.00	-34,547.95	0.10
98417EAS9	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/15 2.05					2.05	23 Oct 2015		
	130,000.000	Local		98.442308	127,975.00	99.900000	129,870.00	1,895.00	0.15
		Base		98.442308	127,975.00	99.900000	129,870.00	1,895.00	0.15
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR					2.7	25 Oct 2017		
	150,000.000	Local		90.905553	136,358.33	89.950000	134,925.00	-1,433.33	0.15
		Base		90.905553	136,358.33	89.950000	134,925.00	-1,433.33	0.15
98462YAB6	YAMANA GOLD INC 07/24 4.95					4.95	15 Jul 2024		
	190,000.000	Local		100.071811	190,136.44	89.354000	169,772.60	-20,363.84	0.19
		Base		100.071811	190,136.44	89.354000	169,772.60	-20,363.84	0.19
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.7	01 Feb 2043		
	170,000.000	Local		99.275529	168,768.40	89.597900	152,316.43	-16,451.97	0.17
		Base		99.275529	168,768.40	89.597900	152,316.43	-16,451.97	0.17
US DOLLAR Total									
	81,563,251.130	Local			83,776,103.34		84,962,486.55	1,186,383.21	96.92
Original Face:	6,923,000.000	Base			83,776,103.34		84,962,486.55	1,186,383.21	96.92
FIXED INCOME Total									
	81,563,251.130	Base			83,776,103.34		84,962,486.55	1,186,383.21	96.92
Original Face:	6,923,000.000								

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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
FUND Total								
		83,239,745.620	Base	86,418,825.45		87,615,249.16	1,196,423.71	99.95
Original Face:		6,923,000.000						

Holdings - Futures Contracts

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

AD10CPBK8	US LONG BOND(CBT) DEC15 XCBT 20151221	21 Dec 2015							
66.000	6,600,000.000		Local 10,384,687.50	10,464,308.26	157.343750	-79,620.76	-42,495.76	-37,125.00	
			Base 10,384,687.50		157.343750	-79,620.76	-42,495.76	-37,125.00	0.04

AD10FPDQ0	US 2YR NOTE (CBT) DEC15 XCBT 20151231	31 Dec 2015							
3.000	600,000.000		Local 657,093.75	656,634.75	109.515625	459.00	646.50	-187.50	
			Base 657,093.75		109.515625	459.00	646.50	-187.50	0.00

US DOLLAR Total									
69.000	7,200,000.000		Local 11,041,781.25	11,120,943.01		-79,161.76	-41,849.26	-37,312.50	
			Base			-79,161.76	-41,849.26	-37,312.50	0.04

FUTURES LONG Total									
69.000	7,200,000.000		Base			-79,161.76	-41,849.26	-37,312.50	0.04

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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										

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI09V3Y8	US 5YR NOTE (CBT) DEC15 XCBT 20151231						31 Dec 2015			
-29.000	-2,900,000.000	Local	-3,494,953.13	-3,473,077.63	120.515625	-21,875.50		-22,781.75	906.25	
		Base	-3,494,953.13		120.515625	-21,875.50		-22,781.75	906.25	0.00

ADI0BHMB5	US 10YR NOTE (CBT) DEC15 XCBT 20151221						21 Dec 2015			
-54.000	-5,400,000.000	Local	-6,951,656.25	-6,899,230.77	128.734375	-52,425.48		-56,644.23	4,218.75	
		Base	-6,951,656.25		128.734375	-52,425.48		-56,644.23	4,218.75	0.00

ADI0G57M9	US ULTRA BOND CBT DEC15 XCBT 20151221						21 Dec 2015			
-8.000	-800,000.000	Local	-1,283,250.00	-1,311,599.00	160.406250	28,349.00		22,849.00	5,500.00	
		Base	-1,283,250.00		160.406250	28,349.00		22,849.00	5,500.00	0.01

US DOLLAR Total										
-91.000	-9,100,000.000	Local	-11,729,859.38	-11,683,907.40		-45,951.98		-56,576.98	10,625.00	
		Base				-45,951.98		-56,576.98	10,625.00	0.01

FUTURES SHORT Total

-91.000	-9,100,000.000	Base				-45,951.98		-56,576.98	10,625.00	0.01
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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-22.000	-1,900,000.000	Base			-125,113.74		-98,426.24	-26,687.50	0.05



As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.424704

AUD	AUSTRALIAN DOLLAR								
		34,375.000	Local	1.000000	34,375.00	1.000000	34,375.00	0.00	1.32
			Base	0.740794	25,464.79	0.701900	24,127.82	-1,336.97	0.01

AUSTRALIAN DOLLAR Total

		34,375.000	Local		34,375.00		34,375.00	0.00	1.32
			Base		25,464.79		24,127.82	-1,336.97	0.01

BRAZILIAN REAL

Exchange Rate: 3.964500

BRL	BRAZILIAN REAL								
		332,026.550	Local	1.000000	332,026.55	1.000000	332,026.55	0.00	2.55
			Base	0.259007	85,997.19	0.252239	83,749.92	-2,247.27	0.05

BRAZILIAN REAL Total

		332,026.550	Local		332,026.55		332,026.55	0.00	2.55
			Base		85,997.19		83,749.92	-2,247.27	0.05

CANADIAN DOLLAR

Exchange Rate: 1.334500

CAD	CANADIAN DOLLAR								
		532,692.000	Local	1.000000	532,692.00	1.000000	532,692.00	0.00	25.60
			Base	0.762756	406,313.84	0.749344	399,169.73	-7,144.11	0.23

CANADIAN DOLLAR Total

		532,692.000	Local		532,692.00		532,692.00	0.00	25.60
			Base		406,313.84		399,169.73	-7,144.11	0.23

EURO CURRENCY

Exchange Rate: 0.894935

INTERNATIONAL

EUR	EURO CURRENCY								
		144,019.370	Local	1.000000	144,019.37	1.000000	144,019.37	0.00	8.73

& 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: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	1.122694	161,689.68	1.117400	160,927.18	-762.50	0.09	
INTERNATIONAL Total		144,019.370		144,019.37		144,019.37	0.00	8.73	
		Base		161,689.68		160,927.18	-762.50	0.09	
EURO CURRENCY Total		144,019.370		144,019.37		144,019.37	0.00	8.73	
		Base		161,689.68		160,927.18	-762.50	0.09	
INDONESIAN RUPIAH							Exchange Rate:	14,650.000000	
IDR	INDONESIAN RUPIAH								
		175,095,779.000	Local	1.000000	175,095,779.00	1.000000	175,095,779.00	0.00	100.00
			Base	0.000069	12,146.21	0.000068	11,951.93	-194.28	0.01
INDONESIAN RUPIAH Total		175,095,779.000	Local		175,095,779.00		175,095,779.00	0.00	100.00
			Base		12,146.21		11,951.93	-194.28	0.01
MEXICAN PESO							Exchange Rate:	16.904900	
MXN	MEXICAN PESO (NEW)								
		0.190	Local	1.000000	0.19	1.000000	0.19	0.00	100.00
			Base	0.052632	0.01	0.059154	0.01	0.00	0.00
MEXICAN PESO Total		0.190	Local		0.19		0.19	0.00	100.00
			Base		0.01		0.01	0.00	0.00
NEW ZEALAND DOLLAR							Exchange Rate:	1.564211	
NZD	NEW ZEALAND DOLLAR								
		49,541.210	Local	1.000000	49,541.21	1.000000	49,541.21	0.00	1.46
			Base	0.653167	32,358.66	0.639300	31,671.69	-686.97	0.02
NEW ZEALAND DOLLAR Total		49,541.210	Local		49,541.21		49,541.21	0.00	1.46

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		32,358.66		31,671.69	-686.97	0.02

POUND STERLING

Exchange Rate: 0.661048

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
GBP	POUND STERLING	23,251.590	Local	23,251.59	1.000000	23,251.59	0.00	1.38
			Base	35,241.26	1.512749	35,173.83	-67.43	0.02

POUND STERLING Total

		23,251.590	Local	23,251.59		23,251.59	0.00	1.38
			Base	35,241.26		35,173.83	-67.43	0.02

YUAN RENMINBI

Exchange Rate: 6.357100

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CNY	YUAN RENMINBI	49,364.380	Local	49,364.38	1.000000	49,364.38	0.00	100.00
			Base	7,952.38	0.157304	7,765.24	-187.14	0.00

YUAN RENMINBI Total

		49,364.380	Local	49,364.38		49,364.38	0.00	100.00
			Base	7,952.38		7,765.24	-187.14	0.00

CASH Total

		176,261,049.290	Base	767,164.02		754,537.35	-12,626.67	0.43
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	2,008,989.210	Local	2,008,989.18	99.999999	2,008,989.18	0.00	1.23
			Base	2,008,989.18	99.999999	2,008,989.18	0.00	1.14

US DOLLAR Total

		2,008,989.210	Local	2,008,989.18		2,008,989.18	0.00	1.23
			Base	2,008,989.18		2,008,989.18	0.00	1.14

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

	2,008,989.210	Base		2,008,989.18		2,008,989.18	0.00	1.14
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FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.424704

ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.75	21 Oct 2019		
	2,500,000.000	Local	102.974530	2,574,363.26	103.160000	2,579,000.00	4,636.74	98.68
		Base	80.366404	2,009,160.11	72.408023	1,810,200.57	-198,959.54	1.03

AUSTRALIAN DOLLAR Total

	2,500,000.000	Local		2,574,363.26		2,579,000.00	4,636.74	98.68
		Base		2,009,160.11		1,810,200.57	-198,959.54	1.03

CANADIAN DOLLAR

Exchange Rate: 1.334500

135087A79	CANADIAN GOVERNMENT BONDS 02/16 1.25				1.25	01 Feb 2016		
	750,000.000	Local	100.190689	751,430.17	100.242000	751,815.00	384.83	36.13
		Base	80.421272	603,159.54	75.115774	563,368.30	-39,791.24	0.32

135087E34	CANADIAN GOVERNMENT BONDS 05/17 0.25				0.25	01 May 2017		
	800,000.000	Local	99.340908	794,727.26	99.561000	796,488.00	1,760.74	38.27
		Base	80.462770	643,702.16	74.605470	596,843.76	-46,858.40	0.34

CANADIAN DOLLAR Total

	1,550,000.000	Local		1,546,157.43		1,548,303.00	2,145.57	74.40
		Base		1,246,861.70		1,160,212.06	-86,649.64	0.66

EURO CURRENCY

Exchange Rate: 0.894935

IRELAND

B4TV0DII5	IRISH TSY 5.4 2025 BONDS 03/25 5.4				5.4	13 Mar 2025		
	1,100,000.000	Local	131.173124	1,442,904.36	136.840000	1,505,240.00	62,335.64	91.23
		Base	147.856496	1,626,421.46	152.904960	1,681,954.56	55,533.10	0.95

IRELAND Total

& 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: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,100,000.000	Local	1,442,904.36		1,505,240.00	62,335.64	91.23
			Base	1,626,421.46		1,681,954.56	55,533.10	0.95
EURO CURRENCY Total								
		1,100,000.000	Local	1,442,904.36		1,505,240.00	62,335.64	91.23
			Base	1,626,421.46		1,681,954.56	55,533.10	0.95
NEW ZEALAND DOLLAR							Exchange Rate:	1.564211
ACI05QTZ4	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/20 3				3.0	15 Apr 2020		
		3,300,000.000	Local	98.930314	3,264,700.37	101.163300	3,338,388.90	73,688.53
			Base	74.458158	2,457,119.20	64.673692	2,134,231.83	-322,887.37
								98.54
								1.21
NEW ZEALAND DOLLAR Total								
		3,300,000.000	Local	3,264,700.37		3,338,388.90	73,688.53	98.54
			Base	2,457,119.20		2,134,231.83	-322,887.37	1.21
POUND STERLING							Exchange Rate:	0.661048
987EFAI1	CROWN NEWCO 3 PLC COMPANY GUAR REGS 02/19 8.875				8.875	15 Feb 2019		
		150,000.000	Local	103.731453	155,597.18	103.250000	154,875.00	-722.18
			Base	159.103100	238,654.65	156.191381	234,287.07	-4,367.58
								9.19
								0.13
ACI06FBF0	VOUGEOT BIDCO PLC COMPANY GUAR REGS 07/20 7.875				7.875	15 Jul 2020		
		150,000.000	Local	105.414553	158,121.83	104.378000	156,567.00	-1,554.83
			Base	161.684827	242,527.24	157.897762	236,846.64	-5,680.60
								9.29
								0.13
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075		
		140,000.000	Local	109.596743	153,435.44	107.018900	149,826.46	-3,608.98
			Base	168.483564	235,876.99	161.892782	226,649.90	-9,227.09
								8.89
								0.13
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 03/49 VAR				6.875	11 Mar 2049		
		150,000.000	Local	99.800007	149,700.01	97.865000	146,797.50	-2,902.51
			Base	152.174987	228,262.48	148.045225	222,067.84	-6,194.64
								8.71
								0.13
ACI09J0V6	VIRGIN MEDIA FINANCE PLC COMPANY GUAR REGS 10/24 6.375				6.375	15 Oct 2024		
		150,000.000	Local	103.239173	154,858.76	99.470000	149,205.00	-5,653.76
			Base	158.348333	237,522.50	150.473188	225,709.78	-11,812.72
								8.86
								0.13

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACIOCCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5					5.0	30 Apr 2023		
	150,000.000	Local		99.750967	149,626.45	98.750000	148,125.00	-1,501.45	8.79
		Base		152.998160	229,497.24	149.384008	224,076.01	-5,421.23	0.13
ACIOCTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR					7.375	29 Dec 2049		
	200,000.000	Local		101.998705	203,997.41	99.575000	199,150.00	-4,847.41	11.82
		Base		155.527570	311,055.14	150.632027	301,264.05	-9,791.09	0.17
B3XR42I1	CO OP GRP HLDS COMPANY GUAR 07/26 VAR					7.5	08 Jul 2026		
	140,000.000	Local		109.000000	152,600.00	107.587800	150,622.92	-1,977.08	8.94
		Base		167.565736	234,592.03	162.753386	227,854.74	-6,737.29	0.13
BG6LSMI5	TELEFONICA EUROPE BV COMPANY GUAR REGS 11/49 VAR					6.75	29 Nov 2049		
	100,000.000	Local		105.467150	105,467.15	101.900000	101,900.00	-3,567.15	6.05
		Base		161.765560	161,765.56	154.149169	154,149.17	-7,616.39	0.09
BGQYQ3I19	GRAINGER PLC SR SECURED REGS 12/20 5					5.0	16 Dec 2020		
	150,000.000	Local		103.607900	155,411.85	102.476600	153,714.90	-1,696.95	9.12
		Base		160.530473	240,795.71	155.021421	232,532.13	-8,263.58	0.13
BMJ6QFI8	R+R ICE CREAM PLC SR SECURED REGS 05/20 5.5					5.5	15 May 2020		
	150,000.000	Local		102.715153	154,072.73	100.579000	150,868.50	-3,204.23	8.95
		Base		157.544540	236,316.81	152.150827	228,226.24	-8,090.57	0.13
POUND STERLING Total									
	1,630,000.000	Local			1,692,888.81		1,661,652.28	-31,236.53	98.62
		Base			2,596,866.35		2,513,663.57	-83,202.78	1.43
US DOLLAR								Exchange Rate:	1.000000
00130HBN4	AES CORP/VA SR UNSECURED 06/20 8					8.0	01 Jun 2020		
	250,000.000	Local		112.632160	281,580.40	113.000000	282,500.00	919.60	0.17
		Base		112.632160	281,580.40	113.000000	282,500.00	919.60	0.16
00287YAAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	80,000.000	Local		99.830588	79,864.47	98.626700	78,901.36	-963.11	0.05
		Base		99.830588	79,864.47	98.626700	78,901.36	-963.11	0.04
00507UAR2	ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45					3.45	15 Mar 2022		

& Issue has redenominated but Local is not converted
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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local		99.867980	49,933.99	98.853700	49,426.85	-507.14	0.03
		Base		99.867980	49,933.99	98.853700	49,426.85	-507.14	0.03
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	70,000.000	Local		99.661271	69,762.89	96.603900	67,622.73	-2,140.16	0.04
		Base		99.661271	69,762.89	96.603900	67,622.73	-2,140.16	0.04
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	150,000.000	Local		99.577393	149,366.09	92.006100	138,009.15	-11,356.94	0.08
		Base		99.577393	149,366.09	92.006100	138,009.15	-11,356.94	0.08
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	330,000.000	Local		99.831421	329,443.69	90.795400	299,624.82	-29,818.87	0.18
		Base		99.831421	329,443.69	90.795400	299,624.82	-29,818.87	0.17
00508XAF1	ACTUANT CORPORATION COMPANY GUAR 06/22 5.625					5.625	15 Jun 2022		
	200,000.000	Local		100.249615	200,499.23	99.750000	199,500.00	-999.23	0.12
		Base		100.249615	200,499.23	99.750000	199,500.00	-999.23	0.11
013817AW1	ALCOA INC SR UNSECURED 10/24 5.125					5.125	01 Oct 2024		
	120,000.000	Local		99.823483	119,788.18	95.250000	114,300.00	-5,488.18	0.07
		Base		99.823483	119,788.18	95.250000	114,300.00	-5,488.18	0.06
018772AS2	ALLIANCE ONE INTL INC SECURED 07/21 9.875					9.875	15 Jul 2021		
	200,000.000	Local		86.663740	173,327.48	85.500000	171,000.00	-2,327.48	0.10
		Base		86.663740	173,327.48	85.500000	171,000.00	-2,327.48	0.10
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.5	14 Oct 2045		
	1,600,000.000	Local		103.636719	1,658,187.50	104.315620	1,669,049.92	10,862.42	1.02
Original Face:	1,600,000.000	Base		103.636719	1,658,187.50	104.315620	1,669,049.92	10,862.42	0.95
01F0406A0	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.0	14 Oct 2045		
	1,600,000.000	Local		106.437500	1,703,000.00	106.668000	1,706,688.00	3,688.00	1.05
Original Face:	1,600,000.000	Base		106.437500	1,703,000.00	106.668000	1,706,688.00	3,688.00	0.97
02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2					10.2	06 Feb 2039		
	400,000.000	Local		177.628345	710,513.38	161.640000	646,560.00	-63,953.38	0.40
		Base		177.628345	710,513.38	161.640000	646,560.00	-63,953.38	0.37
023770AB6	AMER AIRLN 15 1 B PTT PASS THRU CE 11/24 3.7					3.7	01 Nov 2024		

& Issue has redenominated but Local is not converted
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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	190,000.000	Local		100.000000	190,000.00	97.500000	185,250.00	-4,750.00	0.11
		Base		100.000000	190,000.00	97.500000	185,250.00	-4,750.00	0.11
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	140,000.000	Local		99.659507	139,523.31	101.553200	142,174.48	2,651.17	0.09
		Base		99.659507	139,523.31	101.553200	142,174.48	2,651.17	0.08
02R0406A5	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY					4.0	14 Oct 2045		
	1,600,000.000	Local		105.828126	1,693,250.01	106.450370	1,703,205.92	9,955.91	1.05
Original Face:	1,600,000.000	Base		105.828126	1,693,250.01	106.450370	1,703,205.92	9,955.91	0.97
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	400,000.000	Local		103.785175	415,140.70	88.949800	355,799.20	-59,341.50	0.22
		Base		103.785175	415,140.70	88.949800	355,799.20	-59,341.50	0.20
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	80,000.000	Local		86.976463	69,581.17	85.025100	68,020.08	-1,561.09	0.04
		Base		86.976463	69,581.17	85.025100	68,020.08	-1,561.09	0.04
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.35	01 Sep 2040		
	500,000.000	Local		106.383490	531,917.45	98.782900	493,914.50	-38,002.95	0.30
		Base		106.383490	531,917.45	98.782900	493,914.50	-38,002.95	0.28
050095AM0	ATWOOD OCEANICS INC SR UNSECURED 02/20 6.5					6.5	01 Feb 2020		
	150,000.000	Local		96.585187	144,877.78	80.250000	120,375.00	-24,502.78	0.07
		Base		96.585187	144,877.78	80.250000	120,375.00	-24,502.78	0.07
058498AT3	BALL CORP COMPANY GUAR 07/25 5.25					5.25	01 Jul 2025		
	220,000.000	Local		99.977286	219,950.03	98.562000	216,836.40	-3,113.63	0.13
		Base		99.977286	219,950.03	98.562000	216,836.40	-3,113.63	0.12
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR					6.5	29 Oct 2049		
	600,000.000	Local		105.181325	631,087.95	102.000000	612,000.00	-19,087.95	0.38
		Base		105.181325	631,087.95	102.000000	612,000.00	-19,087.95	0.35
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	20,000.000	Local		109.857350	21,971.47	105.308100	21,061.62	-909.85	0.01
		Base		109.857350	21,971.47	105.308100	21,061.62	-909.85	0.01
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		

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	90,000.000	Local	101.540900	91,386.81	99.928400	89,935.56	-1,451.25	0.06	
		Base	101.540900	91,386.81	99.928400	89,935.56	-1,451.25	0.05	
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.0	22 Jan 2025		
	100,000.000	Local	99.193960	99,193.96	98.006500	98,006.50	-1,187.46	0.06	
		Base	99.193960	99,193.96	98.006500	98,006.50	-1,187.46	0.06	
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875	01 Aug 2025		
	70,000.000	Local	99.821571	69,875.10	101.389100	70,972.37	1,097.27	0.04	
		Base	99.821571	69,875.10	101.389100	70,972.37	1,097.27	0.04	
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1					4.1	01 May 2023		
	530,000.000	Local	88.729809	470,267.99	88.491100	469,002.83	-1,265.16	0.29	
		Base	88.729809	470,267.99	88.491100	469,002.83	-1,265.16	0.27	
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					0.8339	25 Dec 2034		
	591,593.180	Local	94.428448	558,632.26	95.230100	563,374.78	4,742.52	0.35	
Original Face:	10,280,000.000	Base	94.428448	558,632.26	95.230100	563,374.78	4,742.52	0.32	
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875	15 May 2044		
	179,000.000	Local	109.753302	196,458.41	103.061300	184,479.73	-11,978.68	0.11	
		Base	109.753302	196,458.41	103.061300	184,479.73	-11,978.68	0.10	
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875					8.875	15 Feb 2021		
	260,000.000	Local	78.252919	203,457.59	77.000000	200,200.00	-3,257.59	0.12	
		Base	78.252919	203,457.59	77.000000	200,200.00	-3,257.59	0.11	
106777AB1	BREITBURN ENER/BREIT FIN COMPANY GUAR 10/20 8.625					8.625	15 Oct 2020		
	180,000.000	Local	77.247739	139,045.93	44.000000	79,200.00	-59,845.93	0.05	
		Base	77.247739	139,045.93	44.000000	79,200.00	-59,845.93	0.04	
11070TAB4	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2					2.0	23 Oct 2022		
	2,000,000.000	Local	99.062687	1,981,253.74	99.629200	1,992,584.00	11,330.26	1.22	
		Base	99.062687	1,981,253.74	99.629200	1,992,584.00	11,330.26	1.13	
12505BAC4	CBRE SERVICES INC COMPANY GUAR 03/25 5.25					5.25	15 Mar 2025		
	220,000.000	Local	108.564241	238,841.33	101.380600	223,037.32	-15,804.01	0.14	
		Base	108.564241	238,841.33	101.380600	223,037.32	-15,804.01	0.13	
126458AB4	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/21 5.875					5.875	01 Jun 2021		

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		300,000.000	Local 102.072897	306,218.69	102.000000	306,000.00	-218.69	0.19
			Base 102.072897	306,218.69	102.000000	306,000.00	-218.69	0.17
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875	20 Jul 2025		
		40,000.000	Local 99.010400	39,604.16	103.080800	41,232.32	1,628.16	0.03
			Base 99.010400	39,604.16	103.080800	41,232.32	1,628.16	0.02
126650CM0	CVS HEALTH CORP SR UNSECURED 07/35 4.875				4.875	20 Jul 2035		
		50,000.000	Local 98.452160	49,226.08	104.927100	52,463.55	3,237.47	0.03
			Base 98.452160	49,226.08	104.927100	52,463.55	3,237.47	0.03
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
		90,000.000	Local 102.197900	91,978.11	107.495300	96,745.77	4,767.66	0.06
			Base 102.197900	91,978.11	107.495300	96,745.77	4,767.66	0.05
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W				5.398154	25 Apr 2047		
		253,334.580	Local 100.604540	254,866.09	98.058200	248,415.33	-6,450.76	0.15
Original Face:		280,000.000	Base 100.604540	254,866.09	98.058200	248,415.33	-6,450.76	0.14
13057QAF4	CALIFORNIA RESOURCES CRP COMPANY GUAR 11/24 6				6.0	15 Nov 2024		
		200,000.000	Local 75.445635	150,891.27	59.562500	119,125.00	-31,766.27	0.07
			Base 75.445635	150,891.27	59.562500	119,125.00	-31,766.27	0.07
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	87.070000	113,191.00	-16,809.00	0.07
			Base 100.000000	130,000.00	87.070000	113,191.00	-16,809.00	0.06
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625				4.625	15 May 2044		
		500,000.000	Local 109.648456	548,242.28	94.877700	474,388.50	-73,853.78	0.29
			Base 109.648456	548,242.28	94.877700	474,388.50	-73,853.78	0.27
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875				3.875	15 Aug 2025		
		80,000.000	Local 99.044813	79,235.85	100.018600	80,014.88	779.03	0.05
			Base 99.044813	79,235.85	100.018600	80,014.88	779.03	0.05
151020AU8	CELGENE CORP SR UNSECURED 08/45 5				5.0	15 Aug 2045		
		90,000.000	Local 99.688278	89,719.45	99.189800	89,270.82	-448.63	0.05
			Base 99.688278	89,719.45	99.189800	89,270.82	-448.63	0.05
156700AS5	CENTURYLINK INC SR UNSECURED 03/22 5.8				5.8	15 Mar 2022		

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	250,000.000	Local		104.369736	260,924.34	85.500000	213,750.00	-47,174.34	0.13
		Base		104.369736	260,924.34	85.500000	213,750.00	-47,174.34	0.12
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	400,000.000	Local		86.412225	345,648.90	69.687500	278,750.00	-66,898.90	0.17
		Base		86.412225	345,648.90	69.687500	278,750.00	-66,898.90	0.16
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	600,000.000	Local		101.377855	608,267.13	96.215000	577,290.00	-30,977.13	0.35
		Base		101.377855	608,267.13	96.215000	577,290.00	-30,977.13	0.33
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		
	600,000.000	Local		113.334350	680,006.10	104.050900	624,305.40	-55,700.70	0.38
		Base		113.334350	680,006.10	104.050900	624,305.40	-55,700.70	0.35
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	160,000.000	Local		99.984431	159,975.09	94.250000	150,800.00	-9,175.09	0.09
		Base		99.984431	159,975.09	94.250000	150,800.00	-9,175.09	0.09
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4					4.4	10 Jun 2025		
	110,000.000	Local		99.703018	109,673.32	100.573500	110,630.85	957.53	0.07
		Base		99.703018	109,673.32	100.573500	110,630.85	957.53	0.06
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	150,000.000	Local		99.888627	149,832.94	99.744600	149,616.90	-216.04	0.09
		Base		99.888627	149,832.94	99.744600	149,616.90	-216.04	0.08
20030NBNO	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375	15 Aug 2025		
	60,000.000	Local		99.878617	59,927.17	100.769100	60,461.46	534.29	0.04
		Base		99.878617	59,927.17	100.769100	60,461.46	534.29	0.03
205768AJ3	COMSTOCK RESOURCES INC COMPANY GUAR 06/20 9.5					9.5	15 Jun 2020		
	120,000.000	Local		70.999025	85,198.83	27.500000	33,000.00	-52,198.83	0.02
		Base		70.999025	85,198.83	27.500000	33,000.00	-52,198.83	0.02
21036PAN8	CONSTELLATION BRANDS INC COMPANY GUAR 11/24 4.75					4.75	15 Nov 2024		
	320,000.000	Local		105.591922	337,894.15	101.000000	323,200.00	-14,694.15	0.20
		Base		105.591922	337,894.15	101.000000	323,200.00	-14,694.15	0.18
21684AAC0	RABOBANK NEDERLAND BANK GUARANT 08/25 4.375					4.375	04 Aug 2025		

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	250,000.000	Local	99.849932	249,624.83	100.071700	250,179.25	554.42	0.15	
		Base	99.849932	249,624.83	100.071700	250,179.25	554.42	0.14	
226373AH1	CRESTWOOD MIDSTREAM PART COMPANY GUAR 03/22 6.125					6.125	01 Mar 2022		
	350,000.000	Local	95.514443	334,300.55	86.570000	302,995.00	-31,305.55	0.19	
		Base	95.514443	334,300.55	86.570000	302,995.00	-31,305.55	0.17	
23918KAR9	DAVITA HEALTHCARE PARTNE COMPANY GUAR 05/25 5					5.0	01 May 2025		
	140,000.000	Local	100.034043	140,047.66	96.000000	134,400.00	-5,647.66	0.08	
		Base	100.034043	140,047.66	96.000000	134,400.00	-5,647.66	0.08	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	190,000.000	Local	99.043932	188,183.47	90.601700	172,143.23	-16,040.24	0.11	
		Base	99.043932	188,183.47	90.601700	172,143.23	-16,040.24	0.10	
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875					5.875	15 Jul 2022		
	200,000.000	Local	102.532490	205,064.98	88.500000	177,000.00	-28,064.98	0.11	
		Base	102.532490	205,064.98	88.500000	177,000.00	-28,064.98	0.10	
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	150,000.000	Local	100.240040	150,360.06	84.937500	127,406.25	-22,953.81	0.08	
		Base	100.240040	150,360.06	84.937500	127,406.25	-22,953.81	0.07	
269871AB5	EAGLE SPINCO INC COMPANY GUAR 02/21 4.625					4.625	15 Feb 2021		
	250,000.000	Local	91.757104	229,392.76	84.627000	211,567.50	-17,825.26	0.13	
		Base	91.757104	229,392.76	84.627000	211,567.50	-17,825.26	0.12	
30066AAD7	EXAMWORKS GROUP INC COMPANY GUAR 04/23 5.625					5.625	15 Apr 2023		
	220,000.000	Local	100.286486	220,630.27	101.375000	223,025.00	2,394.73	0.14	
		Base	100.286486	220,630.27	101.375000	223,025.00	2,394.73	0.13	
30711XAV6	CONNECTICUT AVENUE SECURITIES CAS 2015 C01 2M2					4.7439	25 Feb 2025		
	570,000.000	Local	100.000000	570,000.00	99.640890	567,953.07	-2,046.93	0.35	
Original Face:	570,000.000	Base	100.000000	570,000.00	99.640890	567,953.07	-2,046.93	0.32	
3128M96V9	FED HM LN PC POOL G07784 FG 07/44 FIXED 4					4.0	01 Jul 2044		
	0.010	Local	700.000000	0.07	107.492190	0.01	-0.06	0.00	
		Base	700.000000	0.07	107.492190	0.01	-0.06	0.00	
3128M96X5	FED HM LN PC POOL G07786 FG 08/44 FIXED 4					4.0	01 Aug 2044		

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	0.010	Local		0.000000	0.00	108.140146	0.01	0.01	0.00
		Base		0.000000	0.00	108.140146	0.01	0.01	0.00
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5					3.5	01 Mar 2045		
	1,199,697.780	Local		104.728743	1,256,428.41	104.748164	1,256,661.40	232.99	0.77
Original Face:	1,240,000.000	Base		104.728743	1,256,428.41	104.748164	1,256,661.40	232.99	0.71
3136AARL1	FANNIE MAE FNR 2012 134 SK					5.9561	25 Dec 2042		
	932,926.220	Local		17.158035	160,071.81	19.909710	185,742.90	25,671.09	0.11
Original Face:	1,200,000.000	Base		17.158035	160,071.81	19.909710	185,742.90	25,671.09	0.11
3136AFRB2	FANNIE MAE FNR 2013 73 IB					3.5	25 Jul 2028		
	709,899.810	Local		11.412911	81,020.23	10.861900	77,108.61	-3,911.62	0.05
Original Face:	1,100,000.000	Base		11.412911	81,020.23	10.861900	77,108.61	-3,911.62	0.04
3137AWYF6	FREDDIE MAC FHR 4139 SB					5.94345	15 Dec 2042		
	451,673.740	Local		23.478735	106,047.28	21.600730	97,564.83	-8,482.45	0.06
Original Face:	600,000.000	Base		23.478735	106,047.28	21.600730	97,564.83	-8,482.45	0.06
3137B1J94	FREDDIE MAC FHR 4194 BI					3.5	15 Apr 2043		
	461,087.110	Local		14.640125	67,503.73	15.954120	73,562.39	6,058.66	0.05
Original Face:	600,000.000	Base		14.640125	67,503.73	15.954120	73,562.39	6,058.66	0.04
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.868044	15 Apr 2041		
	172,337.510	Local		6.910649	11,909.64	7.702110	13,273.62	1,363.98	0.01
Original Face:	200,000.000	Base		6.910649	11,909.64	7.702110	13,273.62	1,363.98	0.01
3137G0DF3	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ3 M3					4.9439	25 Oct 2024		
	600,000.000	Local		102.897767	617,386.60	101.101000	606,606.00	-10,780.60	0.37
Original Face:	600,000.000	Base		102.897767	617,386.60	101.101000	606,606.00	-10,780.60	0.34
3137G0FZ7	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA2 B					7.7439	25 Dec 2027		
	330,000.000	Local		100.000000	330,000.00	100.124700	330,411.51	411.51	0.20
Original Face:	330,000.000	Base		100.000000	330,000.00	100.124700	330,411.51	411.51	0.19
3138EN2H1	FNMA POOL AL6175 FN 01/44 FIXED VAR					3.5	01 Jan 2044		
	371,354.130	Local		104.399006	387,690.02	105.144923	390,460.01	2,769.99	0.24
Original Face:	400,000.000	Base		104.399006	387,690.02	105.144923	390,460.01	2,769.99	0.22
3138WDZL8	FNMA POOL AS4346 FN 01/45 FIXED 4					4.0	01 Jan 2045		

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	0.000	Local		0.000000	56.47	0.000000	0.00	-56.47	0.00
		Base		0.000000	56.47	0.000000	0.00	-56.47	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
	1,160,289.280	Local		107.498055	1,247,288.41	107.676985	1,249,364.51	2,076.10	0.77
Original Face:	1,200,000.000	Base		107.498055	1,247,288.41	107.676985	1,249,364.51	2,076.10	0.71
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
	795,307.390	Local		107.925102	858,336.31	108.201510	860,534.61	2,198.30	0.53
Original Face:	800,000.000	Base		107.925102	858,336.31	108.201510	860,534.61	2,198.30	0.49
3138WFCN4	FNMA POOL AS5476 FN 07/45 FIXED 4					4.0	01 Jul 2045		
	695,370.010	Local		106.536651	740,823.92	106.905702	743,390.19	2,566.27	0.46
Original Face:	700,000.000	Base		106.536651	740,823.92	106.905702	743,390.19	2,566.27	0.42
3138Y9MX3	FNMA POOL AX7573 FN 01/45 FIXED 4					4.0	01 Jan 2045		
	0.000	Local		0.000000	56.84	0.000000	0.00	-56.84	0.00
		Base		0.000000	56.84	0.000000	0.00	-56.84	0.00
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.65251	25 Oct 2035		
	145,051.960	Local		4.850807	7,036.19	6.404550	9,289.93	2,253.74	0.01
Original Face:	1,100,000.000	Base		4.850807	7,036.19	6.404550	9,289.93	2,253.74	0.01
31395BT78	FANNIE MAE FNR 2006 28 1P					1.84142	25 Apr 2036		
	113,697.400	Local		5.964666	6,781.67	7.008870	7,968.90	1,187.23	0.00
Original Face:	2,100,000.000	Base		5.963892	6,780.79	7.008870	7,968.90	1,188.11	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.38728	25 Jul 2036		
	155,872.070	Local		6.312003	9,838.65	9.204910	14,347.88	4,509.23	0.01
Original Face:	1,400,000.000	Base		6.312003	9,838.65	9.204910	14,347.88	4,509.23	0.01
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.39345	25 Dec 2036		
	196,953.820	Local		6.103096	12,020.28	8.159200	16,069.86	4,049.58	0.01
Original Face:	1,700,000.000	Base		6.103096	12,020.28	8.159200	16,069.86	4,049.58	0.01
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.87048	25 Dec 2036		
	178,834.110	Local		4.249469	7,599.50	6.107110	10,921.60	3,322.10	0.01
Original Face:	1,600,000.000	Base		4.249469	7,599.50	6.107110	10,921.60	3,322.10	0.01
31397RCW4	FREDDIE MAC FHR 3422 AI					0.25	15 Jan 2038		

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Original Face:	60,345.300	Local		0.909963	549.12	1.332590	804.16	255.04	0.00
	397,502.880	Base		0.909963	549.12	1.332590	804.16	255.04	0.00
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	500,000.000	Local		127.082956	635,414.78	120.688300	603,441.50	-31,973.28	0.37
		Base		127.082956	635,414.78	120.688300	603,441.50	-31,973.28	0.34
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4					4.0	14 Nov 2021		
	240,000.000	Local		81.426492	195,423.58	78.000000	187,200.00	-8,223.58	0.11
		Base		81.426492	195,423.58	78.000000	187,200.00	-8,223.58	0.11
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					1.2339	25 Aug 2033		
Original Face:	635,901.350	Local		95.468451	607,085.17	95.856400	609,552.14	2,466.97	0.37
	3,970,000.000	Base		95.468451	607,085.17	95.856400	609,552.14	2,466.97	0.35
369622SM8	GENERAL ELEC CAP CORP COMPANY GUAR 02/21 5.3					5.3	11 Feb 2021		
	50,000.000	Local		114.096620	57,048.31	115.030900	57,515.45	467.14	0.04
		Base		114.096620	57,048.31	115.030900	57,515.45	467.14	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	500,000.000	Local		122.538376	612,691.88	106.367700	531,838.50	-80,853.38	0.33
		Base		122.538376	612,691.88	106.367700	531,838.50	-80,853.38	0.30
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375					4.375	25 Sep 2021		
	60,000.000	Local		104.029083	62,417.45	102.098200	61,258.92	-1,158.53	0.04
		Base		104.029083	62,417.45	102.098200	61,258.92	-1,158.53	0.03
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6					6.0	15 May 2023		
	90,000.000	Local		100.000000	90,000.00	88.000000	79,200.00	-10,800.00	0.05
		Base		100.000000	90,000.00	88.000000	79,200.00	-10,800.00	0.04
37185LAH5	GENESIS ENERGY LP/GENESI COMPANY GUAR 08/22 6.75					6.75	01 Aug 2022		
	50,000.000	Local		98.658480	49,329.24	93.850000	46,925.00	-2,404.24	0.03
		Base		98.658480	49,329.24	93.850000	46,925.00	-2,404.24	0.03
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	650,000.000	Local		130.394834	847,566.42	119.291800	775,396.70	-72,169.72	0.48
		Base		130.394834	847,566.42	119.291800	775,396.70	-72,169.72	0.44
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		

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	30,000.000	Local	99.782367	29,934.71	98.155700	29,446.71	-488.00	0.02	
		Base	99.782367	29,934.71	98.155700	29,446.71	-488.00	0.02	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					6.391	16 Apr 2042		
	185,868.450	Local	22.573858	41,957.68	21.913870	40,730.97	-1,226.71	0.03	
Original Face:	300,000.000	Base	22.573858	41,957.68	21.913870	40,730.97	-1,226.71	0.02	
38378D3F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SD					5.841	16 Mar 2042		
	904,493.230	Local	16.445959	148,752.59	21.560800	195,015.98	46,263.39	0.12	
Original Face:	1,400,000.000	Base	16.445959	148,752.59	21.560800	195,015.98	46,263.39	0.11	
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					2.42893	20 Nov 2042		
	158,186.820	Local	2.609788	4,128.34	4.205420	6,652.42	2,524.08	0.00	
Original Face:	300,000.000	Base	2.609788	4,128.34	4.205420	6,652.42	2,524.08	0.00	
38379APY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 22 IA					2.53503	20 Sep 2043		
	117,170.950	Local	2.851756	3,341.43	4.395860	5,150.67	1,809.24	0.00	
Original Face:	200,000.000	Base	2.851756	3,341.43	4.395860	5,150.67	1,809.24	0.00	
38379JA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 36 MI					5.5	20 Mar 2045		
	352,633.470	Local	18.014529	63,525.26	18.074120	63,735.40	210.14	0.04	
Original Face:	400,000.000	Base	18.014529	63,525.26	18.074120	63,735.40	210.14	0.04	
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375	01 Feb 2025		
	260,000.000	Local	102.219504	265,770.71	99.000000	257,400.00	-8,370.71	0.16	
		Base	102.219504	265,770.71	99.000000	257,400.00	-8,370.71	0.15	
404121AF2	HCA INC SR SECURED 05/23 4.75					4.75	01 May 2023		
	110,000.000	Local	102.597209	112,856.93	100.350000	110,385.00	-2,471.93	0.07	
		Base	102.597209	112,856.93	100.350000	110,385.00	-2,471.93	0.06	
404280AP4	HSBC HOLDINGS PLC SUBORDINATED 03/24 4.25					4.25	14 Mar 2024		
	200,000.000	Local	103.193840	206,387.68	99.199000	198,398.00	-7,989.68	0.12	
		Base	103.193840	206,387.68	99.199000	198,398.00	-7,989.68	0.11	
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	500,000.000	Local	103.181180	515,905.90	95.625000	478,125.00	-37,780.90	0.29	
		Base	103.181180	515,905.90	95.625000	478,125.00	-37,780.90	0.27	
40537QAB6	HALCON RESOURCES CORP COMPANY GUAR 07/20 9.75					9.75	15 Jul 2020		

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	220,000.000	Local	76.198682	167,637.10	34.000000	74,800.00	-92,837.10	0.05	
		Base	76.198682	167,637.10	34.000000	74,800.00	-92,837.10	0.04	
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625				5.625	15 Oct 2021			
	250,000.000	Local	104.408816	261,022.04	103.250000	258,125.00	-2,897.04	0.16	
		Base	104.408816	261,022.04	103.250000	258,125.00	-2,897.04	0.15	
445545AJ5	HUNGARY SR UNSECURED 11/23 5.75				5.75	22 Nov 2023			
	710,000.000	Local	111.473183	791,459.60	111.250000	789,875.00	-1,584.60	0.48	
		Base	111.473183	791,459.60	111.250000	789,875.00	-1,584.60	0.45	
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8				4.8	22 May 2019			
	200,000.000	Local	106.584210	213,168.42	106.198600	212,397.20	-771.22	0.13	
		Base	106.584210	213,168.42	106.198600	212,397.20	-771.22	0.12	
45254NML8	IMPAC CMB TRUST IMM 2005 1 1A1				0.7139	25 Apr 2035			
	198,889.360	Local	92.365383	183,704.92	91.179900	181,347.12	-2,357.80	0.11	
Original Face:	1,445,000.000	Base	92.365383	183,704.92	91.179900	181,347.12	-2,357.80	0.10	
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7				3.7	29 Jul 2025			
	10,000.000	Local	99.853100	9,985.31	102.596000	10,259.60	274.29	0.01	
		Base	99.853100	9,985.31	102.596000	10,259.60	274.29	0.01	
46556MAK8	ITAU UNIBANCO HLDG SA/KY SR UNSECURED REGS 05/18 2.85				2.85	26 May 2018			
	250,000.000	Local	96.360996	240,902.49	93.670000	234,175.00	-6,727.49	0.14	
		Base	96.360996	240,902.49	93.670000	234,175.00	-6,727.49	0.13	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
	90,000.000	Local	99.732489	89,759.24	100.299900	90,269.91	510.67	0.06	
		Base	99.732489	89,759.24	100.299900	90,269.91	510.67	0.05	
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75				6.75	28 Apr 2028			
	200,000.000	Local	102.742105	205,484.21	100.500000	201,000.00	-4,484.21	0.12	
Original Face:	200,000.000	Base	102.742105	205,484.21	100.500000	201,000.00	-4,484.21	0.11	
478373AE3	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95				4.95	02 Jul 2064			
	300,000.000	Local	105.763737	317,291.21	88.688300	266,064.90	-51,226.31	0.16	
		Base	105.763737	317,291.21	88.688300	266,064.90	-51,226.31	0.15	
50015QAB6	WHITING CANADIAN HOLDING COMPANY GUAR 12/19 8.125				8.125	01 Dec 2019			

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	115,000.000	Local		99.253765	114,141.83	96.500000	110,975.00	-3,166.83	0.07
		Base		99.253765	114,141.83	96.500000	110,975.00	-3,166.83	0.06
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625					5.625	15 Oct 2023		
	80,000.000	Local		106.946738	85,557.39	106.250000	85,000.00	-557.39	0.05
		Base		106.946738	85,557.39	106.250000	85,000.00	-557.39	0.05
502079AB2	LMI AEROSPACE INC SECURED 07/19 7.375					7.375	15 Jul 2019		
	100,000.000	Local		97.509350	97,509.35	96.500000	96,500.00	-1,009.35	0.06
		Base		97.509350	97,509.35	96.500000	96,500.00	-1,009.35	0.05
532716AU1	L BRANDS INC COMPANY GUAR 02/22 5.625					5.625	15 Feb 2022		
	350,000.000	Local		107.355694	375,744.93	105.750000	370,125.00	-5,619.93	0.23
		Base		107.355694	375,744.93	105.750000	370,125.00	-5,619.93	0.21
536022AC0	LINN ENERGY LLC/FIN CORP COMPANY GUAR 04/20 8.625					8.625	15 Apr 2020		
	200,000.000	Local		87.161665	174,323.33	27.000000	54,000.00	-120,323.33	0.03
		Base		87.161665	174,323.33	27.000000	54,000.00	-120,323.33	0.03
552953CA7	MGM RESORTS INTL COMPANY GUAR 12/21 6.625					6.625	15 Dec 2021		
	240,000.000	Local		106.692150	256,061.16	102.500000	246,000.00	-10,061.16	0.15
		Base		106.692150	256,061.16	102.500000	246,000.00	-10,061.16	0.14
55973BAB8	MAGNUM HUNTER RESOURCES COMPANY GUAR 05/20 9.75					9.75	15 May 2020		
	360,000.000	Local		71.507253	257,426.11	45.000000	162,000.00	-95,426.11	0.10
		Base		71.507253	257,426.11	45.000000	162,000.00	-95,426.11	0.09
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875	01 Dec 2024		
	260,000.000	Local		101.736950	264,516.07	91.500000	237,900.00	-26,616.07	0.15
		Base		101.736950	264,516.07	91.500000	237,900.00	-26,616.07	0.14
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75					2.75	10 Feb 2025		
	50,000.000	Local		99.844280	49,922.14	97.334000	48,667.00	-1,255.14	0.03
		Base		99.844280	49,922.14	97.334000	48,667.00	-1,255.14	0.03
59001AAN2	MERITAGE HOMES CORP COMPANY GUAR 04/20 7.15					7.15	15 Apr 2020		
	40,000.000	Local		108.422400	43,368.96	108.750000	43,500.00	131.04	0.03
		Base		108.422400	43,368.96	108.750000	43,500.00	131.04	0.02
59001AAQ5	MERITAGE HOMES CORP COMPANY GUAR 04/22 7					7.0	01 Apr 2022		

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	260,000.000	Local		107.952123	280,675.52	107.875000	280,475.00	-200.52	0.17
		Base		107.952123	280,675.52	107.875000	280,475.00	-200.52	0.16
626738AC2	MURPHY OIL USA INC COMPANY GUAR 08/23 6					6.0	15 Aug 2023		
	230,000.000	Local		103.314752	237,623.93	102.250000	235,175.00	-2,448.93	0.14
		Base		103.314752	237,623.93	102.250000	235,175.00	-2,448.93	0.13
674215AC2	OASIS PETROLEUM INC COMPANY GUAR 02/19 7.25					7.25	01 Feb 2019		
	220,000.000	Local		99.674373	219,283.62	88.250000	194,150.00	-25,133.62	0.12
		Base		99.674373	219,283.62	88.250000	194,150.00	-25,133.62	0.11
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	30,000.000	Local		99.220533	29,766.16	100.681300	30,204.39	438.23	0.02
		Base		99.220533	29,766.16	100.681300	30,204.39	438.23	0.02
683234C63	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5					2.5	10 Sep 2021		
	2,250,000.000	Local		101.781972	2,290,094.38	102.512200	2,306,524.50	16,430.12	1.42
		Base		101.781972	2,290,094.38	102.512200	2,306,524.50	16,430.12	1.31
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2					0.7339	25 Aug 2032		
	210,947.050	Local		91.666596	193,367.98	91.338100	192,675.03	-692.95	0.12
Original Face:	13,350,000.000	Base		91.666596	193,367.98	91.338100	192,675.03	-692.95	0.11
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.25	19 Jun 2024		
	240,000.000	Local		101.249013	242,997.63	100.828600	241,988.64	-1,008.99	0.15
		Base		101.249013	242,997.63	100.828600	241,988.64	-1,008.99	0.14
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050		
	800,000.000	Local		107.246556	857,972.45	103.250000	826,000.00	-31,972.45	0.51
		Base		107.246556	857,972.45	103.250000	826,000.00	-31,972.45	0.47
715638BU5	REPUBLIC OF PERU SR UNSECURED 08/27 4.125					4.125	25 Aug 2027		
	810,000.000	Local		99.471881	805,722.24	98.000000	793,800.00	-11,922.24	0.49
		Base		99.471881	805,722.24	98.000000	793,800.00	-11,922.24	0.45
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021		
	190,000.000	Local		96.442084	183,239.96	72.750000	138,225.00	-45,014.96	0.08
		Base		96.442084	183,239.96	72.750000	138,225.00	-45,014.96	0.08
71647NAB5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/19 3					3.0	15 Jan 2019		

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		90,000.000	Local 85.340056	76,806.05	72.250000	65,025.00	-11,781.05	0.04
			Base 85.340056	76,806.05	72.250000	65,025.00	-11,781.05	0.04
726505AP5	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 02/23 6.875				6.875	15 Feb 2023		
		400,000.000	Local 106.130785	424,523.14	88.475000	353,900.00	-70,623.14	0.22
			Base 106.130785	424,523.14	88.475000	353,900.00	-70,623.14	0.20
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681				9.681	02 Jul 2026		
		469,000.000	Local 108.527610	508,994.49	101.000000	473,690.00	-35,304.49	0.29
			Base 108.527610	508,994.49	101.000000	473,690.00	-35,304.49	0.27
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.15	15 Sep 2043		
		300,000.000	Local 120.077303	360,231.91	113.557000	340,671.00	-19,560.91	0.21
			Base 120.077303	360,231.91	113.557000	340,671.00	-19,560.91	0.19
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045		
		80,000.000	Local 101.360013	81,088.01	111.257000	89,005.60	7,917.59	0.05
			Base 101.360013	81,088.01	111.257000	89,005.60	7,917.59	0.05
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25				3.25	12 Jun 2020		
		40,000.000	Local 99.983000	39,993.20	102.853300	41,141.32	1,148.12	0.03
			Base 99.983000	39,993.20	102.853300	41,141.32	1,148.12	0.02
762760AB2	RICE ENERGY INC COMPANY GUAR 05/22 6.25				6.25	01 May 2022		
		220,000.000	Local 92.754705	204,060.35	89.188000	196,213.60	-7,846.75	0.12
			Base 92.754705	204,060.35	89.188000	196,213.60	-7,846.75	0.11
767201AS5	RIO TINTO FIN USA LTD COMPANY GUAR 06/25 3.75				3.75	15 Jun 2025		
		450,000.000	Local 97.878536	440,453.41	97.540100	438,930.45	-1,522.96	0.27
			Base 97.878536	440,453.41	97.540100	438,930.45	-1,522.96	0.25
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024		
		250,000.000	Local 101.393136	253,482.84	100.794300	251,985.75	-1,497.09	0.15
			Base 101.393136	253,482.84	100.794300	251,985.75	-1,497.09	0.14
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8				8.0	25 Mar 2020		
		250,000.000	Local 100.000000	250,000.00	95.750000	239,375.00	-10,625.00	0.15
			Base 100.000000	250,000.00	95.750000	239,375.00	-10,625.00	0.14
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125				4.125	11 May 2035		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000.000	Local		100.769133	30,230.74	97.279500	29,183.85	-1,046.89	0.02
		Base		100.769133	30,230.74	97.279500	29,183.85	-1,046.89	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	120,000.000	Local		99.802267	119,762.72	98.885200	118,662.24	-1,100.48	0.07
		Base		99.802267	119,762.72	98.885200	118,662.24	-1,100.48	0.07
852061AR1	SPRINT COMMUNICATIONS SR UNSECURED 08/20 7					7.0	15 Aug 2020		
	930,000.000	Local		101.376087	942,797.61	84.312000	784,101.60	-158,696.01	0.48
		Base		101.376087	942,797.61	84.312000	784,101.60	-158,696.01	0.45
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	1,130,000.000	Local		105.418890	1,191,233.46	105.587000	1,193,133.10	1,899.64	0.73
		Base		105.418890	1,191,233.46	105.587000	1,193,133.10	1,899.64	0.68
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1					1.0939	25 Sep 2034		
	402,051.100	Local		95.645402	384,543.39	95.423800	383,652.44	-890.95	0.24
Original Face:	560,000.000	Base		95.645402	384,543.39	95.423800	383,652.44	-890.95	0.22
86614WAC0	SUMMIT MID HLDS LLC / FI COMPANY GUAR 08/22 5.5					5.5	15 Aug 2022		
	250,000.000	Local		95.275728	238,189.32	86.000000	215,000.00	-23,189.32	0.13
		Base		95.275728	238,189.32	86.000000	215,000.00	-23,189.32	0.12
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125	01 Apr 2022		
	110,000.000	Local		110.206318	121,226.95	106.290000	116,919.00	-4,307.95	0.07
		Base		110.206318	121,226.95	106.290000	116,919.00	-4,307.95	0.07
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3					7.3	01 Jul 2038		
	20,000.000	Local		116.357250	23,271.45	104.738100	20,947.62	-2,323.83	0.01
		Base		116.357250	23,271.45	104.738100	20,947.62	-2,323.83	0.01
88732JAY4	TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875					5.875	15 Nov 2040		
	220,000.000	Local		96.187918	211,613.42	95.182600	209,401.72	-2,211.70	0.13
		Base		96.187918	211,613.42	95.182600	209,401.72	-2,211.70	0.12
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	1,280,000.000	Local		94.629700	1,211,260.16	91.250000	1,168,000.00	-43,260.16	0.72
		Base		94.629700	1,211,260.16	91.250000	1,168,000.00	-43,260.16	0.66
912810RJ9	US TREASURY N/B 11/44 3					3.0	15 Nov 2044		

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	50,000.000	Local		109.801440	54,900.72	102.117200	51,058.60	-3,842.12	0.03
		Base		109.801440	54,900.72	102.117200	51,058.60	-3,842.12	0.03
912828D56	US TREASURY N/B 08/24 2.375					2.375	15 Aug 2024		
	2,390,000.000	Local		101.541691	2,426,846.41	102.994800	2,461,575.72	34,729.31	1.51
		Base		101.541691	2,426,846.41	102.994800	2,461,575.72	34,729.31	1.40
912828G95	US TREASURY N/B 12/19 1.625					1.625	31 Dec 2019		
	2,440,000.000	Local		99.819729	2,435,601.39	101.500000	2,476,600.00	40,998.61	1.52
		Base		99.819729	2,435,601.39	101.500000	2,476,600.00	40,998.61	1.41
912828K74	US TREASURY N/B 08/25 2					2.0	15 Aug 2025		
	10,000.000	Local		99.148400	9,914.84	99.471400	9,947.14	32.30	0.01
		Base		99.148400	9,914.84	99.471400	9,947.14	32.30	0.01
912828XB1	US TREASURY N/B 05/25 2.125					2.125	15 May 2025		
	10,000.000	Local		99.830500	9,983.05	100.601600	10,060.16	77.11	0.01
		Base		99.830500	9,983.05	100.601600	10,060.16	77.11	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	80,000.000	Local		99.733300	79,786.64	103.363700	82,690.96	2,904.32	0.05
		Base		99.733300	79,786.64	103.363700	82,690.96	2,904.32	0.05
91324PCR1	UNITEDHEALTH GROUP INC SR UNSECURED 07/45 4.75					4.75	15 Jul 2045		
	80,000.000	Local		100.297125	80,237.70	105.561400	84,449.12	4,211.42	0.05
		Base		100.297125	80,237.70	105.561400	84,449.12	4,211.42	0.05
91359PAJ9	UNIVERSAL HOSPITAL SERVI SECURED 08/20 7.625					7.625	15 Aug 2020		
	410,000.000	Local		88.508900	362,886.49	93.750000	384,375.00	21,488.51	0.24
		Base		88.508900	362,886.49	93.750000	384,375.00	21,488.51	0.22
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043		
	1,000,000.000	Local		129.819353	1,298,193.53	118.144400	1,181,444.00	-116,749.53	0.73
		Base		129.819353	1,298,193.53	118.144400	1,181,444.00	-116,749.53	0.67
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	1,000,000.000	Local		99.005978	990,059.78	98.005000	980,050.00	-10,009.78	0.60
		Base		99.005978	990,059.78	98.005000	980,050.00	-10,009.78	0.56
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		

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		190,000.000	Local 99.801042	189,621.98	101.914100	193,636.79	4,014.81	0.12
			Base 99.801042	189,621.98	101.914100	193,636.79	4,014.81	0.11
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7				7.0	15 Aug 2022		
		450,000.000	Local 104.566962	470,551.33	102.750000	462,375.00	-8,176.33	0.28
			Base 104.566962	470,551.33	102.750000	462,375.00	-8,176.33	0.26
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.75	15 Mar 2032		
		500,000.000	Local 122.514382	612,571.91	95.144400	475,722.00	-136,849.91	0.29
			Base 122.514382	612,571.91	95.144400	475,722.00	-136,849.91	0.27
98212BAF0	WPX ENERGY INC SR UNSECURED 08/20 7.5				7.5	01 Aug 2020		
		60,000.000	Local 100.000000	60,000.00	91.500000	54,900.00	-5,100.00	0.03
			Base 100.000000	60,000.00	91.500000	54,900.00	-5,100.00	0.03
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.25	01 Aug 2023		
		70,000.000	Local 100.000000	70,000.00	90.750000	63,525.00	-6,475.00	0.04
			Base 100.000000	70,000.00	90.750000	63,525.00	-6,475.00	0.04
98462YAB6	YAMANA GOLD INC 07/24 4.95				4.95	15 Jul 2024		
		530,000.000	Local 90.141981	477,752.50	89.354000	473,576.20	-4,176.30	0.29
			Base 90.141981	477,752.50	89.354000	473,576.20	-4,176.30	0.27
98956PAH5	ZIMMER BIOMET HOLDINGS SR UNSECURED 08/45 4.45				4.45	15 Aug 2045		
		80,000.000	Local 91.790525	73,432.42	92.441900	73,953.52	521.10	0.05
			Base 91.790525	73,432.42	92.441900	73,953.52	521.10	0.04
A29866AA7	JBS INVESTMENTS GMBH COMPANY GUAR REGS 10/20 7.75				7.75	28 Oct 2020		
		220,000.000	Local 105.904277	232,989.41	102.500000	225,500.00	-7,489.41	0.14
			Base 105.904277	232,989.41	102.500000	225,500.00	-7,489.41	0.13
ACI06CWN7	REPUBLIC OF NIGERIA SR UNSECURED REGS 07/23 6.375				6.375	12 Jul 2023		
		220,000.000	Local 93.961159	206,714.55	88.440000	194,568.00	-12,146.55	0.12
			Base 93.961159	206,714.55	88.440000	194,568.00	-12,146.55	0.11
ACI07QP03	PUMA INTL FINANCING COMPANY GUAR REGS 02/21 6.75				6.75	01 Feb 2021		
		210,000.000	Local 98.881486	207,651.12	99.000000	207,900.00	248.88	0.13
			Base 98.881486	207,651.12	99.000000	207,900.00	248.88	0.12
ACI083D97	STANDARD CHARTERED PLC SUBORDINATED REGS 03/44 5.7				5.7	26 Mar 2044		

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	600,000.000	Local		107.268035	643,608.21	96.074500	576,447.00	-67,161.21	0.35
		Base		107.268035	643,608.21	96.074500	576,447.00	-67,161.21	0.33
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375	19 Jun 2024		
	200,000.000	Local		101.983365	203,966.73	100.610000	201,220.00	-2,746.73	0.12
		Base		101.983365	203,966.73	100.610000	201,220.00	-2,746.73	0.11
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125	21 Jul 2025		
	810,000.000	Local		99.626690	806,976.19	96.270000	779,787.00	-27,189.19	0.48
		Base		99.626690	806,976.19	96.270000	779,787.00	-27,189.19	0.44
F6627WAB9	NUMERICABLE SFR SAS SR SECURED REGS 05/22 6					6.0	15 May 2022		
	250,000.000	Local		100.248072	250,620.18	96.375000	240,937.50	-9,682.68	0.15
		Base		100.248072	250,620.18	96.375000	240,937.50	-9,682.68	0.14
G01719AA4	ALIBABA GROUP HOLDING COMPANY GUAR REGS 11/21 3.125					3.125	28 Nov 2021		
	250,000.000	Local		96.295644	240,739.11	96.033200	240,083.00	-656.11	0.15
		Base		96.295644	240,739.11	96.033200	240,083.00	-656.11	0.14
G24524AH6	COUNTRY GARDEN HLDG CO COMPANY GUAR REGS 04/21 7.25					7.25	04 Apr 2021		
	230,000.000	Local		103.238170	237,447.79	100.750000	231,725.00	-5,722.79	0.14
		Base		103.238170	237,447.79	100.750000	231,725.00	-5,722.79	0.13
G6436QAE6	NCL CORP LTD SR UNSECURED REGS 11/19 5.25					5.25	15 Nov 2019		
	200,000.000	Local		103.469810	206,939.62	101.938000	203,876.00	-3,063.62	0.13
		Base		103.469810	206,939.62	101.938000	203,876.00	-3,063.62	0.12
L0178WAF9	ALTICE FINANCING SA SR SECURED REGS 02/23 6.625					6.625	15 Feb 2023		
	250,000.000	Local		100.124148	250,310.37	96.187500	240,468.75	-9,841.62	0.15
		Base		100.124148	250,310.37	96.187500	240,468.75	-9,841.62	0.14
L9058MAA8	DH SERVICES LUX SARL COMPANY GUAR REGS 12/20 7.75					7.75	15 Dec 2020		
	400,000.000	Local		102.986078	411,944.31	101.000000	404,000.00	-7,944.31	0.25
		Base		102.986078	411,944.31	101.000000	404,000.00	-7,944.31	0.23
N1384FAB1	BHARTI AIRTEL INTERNATIO COMPANY GUAR REGS 05/24 5.35					5.35	20 May 2024		
	200,000.000	Local		107.641350	215,282.70	107.053300	214,106.60	-1,176.10	0.13
		Base		107.641350	215,282.70	107.053300	214,106.60	-1,176.10	0.12
N77616AD7	SCHAEFFLER HLDG FIN BV SR SECURED REGS 11/22 6.75					6.75	15 Nov 2022		

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		200,000.000	Local 107.419875	214,839.75	107.500000	215,000.00	160.25	0.13
			Base 107.419875	214,839.75	107.500000	215,000.00	160.25	0.12
P2205JAE0	CENCOSUD SA COMPANY GUAR REGS 01/21 5.5				5.5	20 Jan 2021		
		230,000.000	Local 106.440413	244,812.95	103.880100	238,924.23	-5,888.72	0.15
			Base 106.440413	244,812.95	103.880100	238,924.23	-5,888.72	0.14
P30179AK4	COMISION FED DE ELECTRIC SR UNSECURED REGS 02/42 5.75				5.75	14 Feb 2042		
		250,000.000	Local 97.202436	243,006.09	90.500000	226,250.00	-16,756.09	0.14
			Base 97.202436	243,006.09	90.500000	226,250.00	-16,756.09	0.13
P3143KEZ9	CORPBANCA SR UNSECURED REGS 09/19 3.875				3.875	22 Sep 2019		
		230,000.000	Local 101.717791	233,950.92	100.913400	232,100.82	-1,850.10	0.14
			Base 101.717791	233,950.92	100.913400	232,100.82	-1,850.10	0.13
P37110AF3	EMPRESA NACIONAL DE PETR SR UNSECURED REGS 08/20 5.25				5.25	10 Aug 2020		
		210,000.000	Local 105.591405	221,741.95	104.514500	219,480.45	-2,261.50	0.13
			Base 105.591405	221,741.95	104.514500	219,480.45	-2,261.50	0.12
P4949BAH7	GRUPO BIMBO SAB DE CV COMPANY GUAR REGS 01/22 4.5				4.5	25 Jan 2022		
		230,000.000	Local 104.146117	239,536.07	103.350000	237,705.00	-1,831.07	0.15
			Base 104.146117	239,536.07	103.350000	237,705.00	-1,831.07	0.13
P8055KWB7	REPUBLIC OF ARGENTINA BONDS 04/17 7				7.0	17 Apr 2017		
		810,000.000	Local 97.707343	791,429.48	97.561100	790,244.91	-1,184.57	0.49
			Base 97.707343	791,429.48	97.561100	790,244.91	-1,184.57	0.45
U00568AC6	ACTIVISION BLIZZARD COMPANY GUAR REGS 09/23 6.125				6.125	15 Sep 2023		
		200,000.000	Local 107.845500	215,691.00	106.250000	212,500.00	-3,191.00	0.13
			Base 107.845500	215,691.00	106.250000	212,500.00	-3,191.00	0.12
U13055AQ8	CALPINE CORP SR SECURED REGS 01/24 5.875				5.875	15 Jan 2024		
		368,000.000	Local 105.693840	388,953.33	103.000000	379,040.00	-9,913.33	0.23
			Base 105.693840	388,953.33	103.000000	379,040.00	-9,913.33	0.22
U1500AAA5	CBC AMMO LLC/CBC FINCO SR UNSECURED REGS 11/21 7.25				7.25	15 Nov 2021		
		100,000.000	Local 94.305110	94,305.11	91.500000	91,500.00	-2,805.11	0.06
			Base 94.305110	94,305.11	91.500000	91,500.00	-2,805.11	0.05
U2646JAA9	DS SERVICES OF AMERICA I SECURED REGS 09/21 10				10.0	01 Sep 2021		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400,000.000	Local		115.908825	463,635.30	117.000000	468,000.00	4,364.70	0.29
		Base		115.908825	463,635.30	117.000000	468,000.00	4,364.70	0.27
U3080PAA6	DOLLAR TREE INC COMPANY GUAR REGS 03/23 5.75					5.75	01 Mar 2023		
	250,000.000	Local		104.707684	261,769.21	103.750000	259,375.00	-2,394.21	0.16
		Base		104.707684	261,769.21	103.750000	259,375.00	-2,394.21	0.15
U3400PAA9	FLORIDA EAST COAST HLDGS SR SECURED REGS 05/19 6.75					6.75	01 May 2019		
	250,000.000	Local		99.500340	248,750.85	98.000000	245,000.00	-3,750.85	0.15
		Base		99.500340	248,750.85	98.000000	245,000.00	-3,750.85	0.14
U3906JAA2	GREEKTOWN HOLDINGS LLC/M SR SECURED REGS 03/19 8.875					8.875	15 Mar 2019		
	100,000.000	Local		104.912770	104,912.77	102.500000	102,500.00	-2,412.77	0.06
		Base		104.912770	104,912.77	102.500000	102,500.00	-2,412.77	0.06
U40245AB5	GUITAR CENTER INC SR SECURED REGS 04/19 6.5					6.5	15 Apr 2019		
	200,000.000	Local		94.068120	188,136.24	92.000000	184,000.00	-4,136.24	0.11
		Base		94.068120	188,136.24	92.000000	184,000.00	-4,136.24	0.10
U40462AA8	HC2 HOLDINGS INC SR SECURED REGS 12/19 11					11.0	01 Dec 2019		
	250,000.000	Local		97.383240	243,458.10	95.500000	238,750.00	-4,708.10	0.15
		Base		97.383240	243,458.10	95.500000	238,750.00	-4,708.10	0.14
U4945QAB5	KINDER MORGAN INC/DELAWA COMPANY GUAR REGS 11/23 5.625					5.625	15 Nov 2023		
	280,000.000	Local		108.871189	304,839.33	98.047600	274,533.28	-30,306.05	0.17
		Base		108.871189	304,839.33	98.047600	274,533.28	-30,306.05	0.16
U5689PAB4	NEIMAN MARCUS GROUP LTD COMPANY GUAR REGS 10/21 8.75					8.75	15 Oct 2021		
	200,000.000	Local		107.730025	215,460.05	103.000000	206,000.00	-9,460.05	0.13
		Base		107.730025	215,460.05	103.000000	206,000.00	-9,460.05	0.12
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.75	01 May 2025		
	750,000.000	Local		96.255524	721,916.43	93.875000	704,062.50	-17,853.93	0.43
		Base		96.255524	721,916.43	93.875000	704,062.50	-17,853.93	0.40
U86776AA6	SUN PRODUCTS CORP SR UNSECURED REGS 03/21 7.75					7.75	15 Mar 2021		
	200,000.000	Local		88.775930	177,551.86	85.250000	170,500.00	-7,051.86	0.10
		Base		88.775930	177,551.86	85.250000	170,500.00	-7,051.86	0.10
U9611PAF0	WEST CORP COMPANY GUAR REGS 07/22 5.375					5.375	15 Jul 2022		

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		200,000.000	Local 95.011405	190,022.81	92.375000	184,750.00	-5,272.81	0.11
			Base 95.011405	190,022.81	92.375000	184,750.00	-5,272.81	0.10
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.25	17 Jan 2042		
		1,290,000.000	Local 93.306066	1,203,648.25	89.564900	1,155,387.21	-48,261.04	0.71
			Base 93.306066	1,203,648.25	89.564900	1,155,387.21	-48,261.04	0.66
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125	15 Nov 2021		
		250,000.000	Local 96.526120	241,315.30	92.500000	231,250.00	-10,065.30	0.14
			Base 96.526120	241,315.30	92.500000	231,250.00	-10,065.30	0.13
US DOLLAR Total								
		71,662,767.200	Local	68,838,604.46		66,391,934.53	-2,446,669.93	40.76
Original Face:		55,322,502.880	Base	68,838,603.58		66,391,934.53	-2,446,669.05	37.69
FIXED INCOME Total								
		81,742,767.200	Base	78,775,032.40		75,692,197.12	-3,082,835.28	42.97
Original Face:		55,322,502.880						

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.894935

GERMANY

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99ZL20238	EUGBC0002 EUR CALL/GBP PUT 0.7 OCT15 .7767 CALL					06 Oct 2015		
6,100.000	610,000.000	Local	1.223000	7,460.30	0.000190	1.16	-7,459.14	0.00
		Base	1.330807	8,117.92	0.000212	1.30	-8,116.62	0.00

GERMANY Total

6,100.000	610,000.000	Local		7,460.30		1.16	-7,459.14	0.00
		Base		8,117.92		1.30	-8,116.62	0.00

EURO CURRENCY Total

6,100.000	610,000.000	Local		7,460.30		1.16	-7,459.14	0.00
		Base		8,117.92		1.30	-8,116.62	0.00

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99ZN39895	SWAPTION RECEIVER 9WR015968 151216 80 CALL					16 Dec 2015		
8,880,000.000	8,880,000.000	Local	0.200000	17,760.00	0.099927	8,873.52	-8,886.48	0.01
		Base	0.200000	17,760.00	0.099927	8,873.52	-8,886.48	0.01

US DOLLAR Total

8,880,000.000	8,880,000.000	Local		17,760.00		8,873.52	-8,886.48	0.01
		Base		17,760.00		8,873.52	-8,886.48	0.01

OPTIONS PURCHASED - CALLS Total

8,886,100.000	9,490,000.000	Base		25,877.92		8,874.82	-17,003.10	0.01
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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

99ZN00111	S+P 500 E MINI IDX FTR OPTN OCT15 1850 PUT					16 Oct 2015		
1,400.000		28.000	Local 28.565000	39,991.00	17.500000	24,500.00	-15,491.00	0.02
			Base 28.565000	39,991.00	17.500000	24,500.00	-15,491.00	0.01

ADI0GMP00	S+P500 EMINI OPTN OCT15P 1875 OCT15 1875 PUT					16 Oct 2015		
1,450.000		29.000	Local 21.246821	30,807.89	24.000000	34,800.00	3,992.11	0.02
			Base 21.246821	30,807.89	24.000000	34,800.00	3,992.11	0.02

ADI0H4J06	US 10YR FUT OPTN NOV15P 122 OCT15 122 PUT					23 Oct 2015		
150,000.000		150.000	Local 0.018875	2,831.25	0.015625	2,343.75	-487.50	0.00
			Base 0.018875	2,831.25	0.015625	2,343.75	-487.50	0.00

US DOLLAR Total								
152,850.000		207.000	Local	73,630.14		61,643.75	-11,986.39	0.04
			Base	73,630.14		61,643.75	-11,986.39	0.03

OPTIONS PURCHASED - PUTS Total

152,850.000		207.000	Base	73,630.14		61,643.75	-11,986.39	0.03
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As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
99ZN16125	USBRC0013 USD CALL/BRL PUT OCT15 3.8665 CALL					01 Oct 2015			
-3,800,000.000	-3,800,000.000	Local	0.008900	-33,820.00	0.030284	-115,079.20	-81,259.20	0.07	
		Base	0.008900	-33,820.00	0.030284	-115,079.20	-81,259.20	0.07	
99ZN39903	SWAPTION RECEIVER 9WR015984 151216 75 CALL					16 Dec 2015			
-17,760,000.000	-17,760,000.000	Local	0.100000	-17,760.00	0.045519	-8,084.17	9,675.83	0.00	
		Base	0.100000	-17,760.00	0.045519	-8,084.17	9,675.83	0.00	
US DOLLAR Total									
-21,560,000.000	-21,560,000.000	Local		-51,580.00		-123,163.37	-71,583.37	0.08	
		Base		-51,580.00		-123,163.37	-71,583.37	0.07	
OPTIONS WRITTEN - CALLS Total									
-21,560,000.000	-21,560,000.000	Base		-51,580.00		-123,163.37	-71,583.37	0.07	

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



As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

99ZN16133	USBRP0019 USD PUT/BRL CALL OCT15 3.555 PUT					01 Oct 2015		
-3,800,000.000	-3,800,000.000	Local	0.008900	-33,820.00	0.000001	-3.80	33,816.20	0.00
		Base	0.008900	-33,820.00	0.000001	-3.80	33,816.20	0.00
ADI0GLQN1	S+P500 EMINI OPTN OCT15P 1775 OCT15 1775 PUT					16 Oct 2015		
-1,400.000	-28.000	Local	11.935000	-16,709.00	6.000000	-8,400.00	8,309.00	0.01
		Base	11.935000	-16,709.00	6.000000	-8,400.00	8,309.00	0.00

US DOLLAR Total								
-3,801,400.000	-3,800,028.000	Local		-50,529.00		-8,403.80	42,125.20	0.01
		Base		-50,529.00		-8,403.80	42,125.20	0.00

OPTIONS WRITTEN - PUTS Total

-3,801,400.000	-3,800,028.000	Base		-50,529.00		-8,403.80	42,125.20	0.00
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 3.964500

99S0P4V03	0WP278997 IRS BRL R F 1.07856				1.0785613	04 Jan 2021		
	11,226,103.530	Local	48.663088	5,462,968.68	55.890785	6,274,357.39	811,388.71	48.13
		Base	12.639998	1,418,979.25	14.097814	1,582,635.24	163,655.99	0.90
99S0P4V11	0WP278997 IRS BRL P V 00MCDI BZDIOVRA/				1.0	04 Jan 2021		
	-11,226,103.530	Local	48.663088	-5,462,968.68	57.278396	-6,430,132.04	-967,163.36	49.32
		Base	12.639998	-1,418,979.25	14.447823	-1,621,927.62	-202,948.37	0.92

BRAZILIAN REAL Total								
		Local		0.00		-155,774.65	-155,774.65	97.45
		Base		0.00		-39,292.38	-39,292.38	1.82

US DOLLAR Exchange Rate: 1.000000

99S0NHPU7	0WP277197 CDS USD R F 5.00000 3A968IAA3				5.0	20 Jun 2017		
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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	640,000.000	Local		100.143750	640,920.00	99.347812	635,826.00	-5,094.00	0.39
		Base		100.143750	640,920.00	99.347812	635,826.00	-5,094.00	0.36
99S0NHPV5	0WP277197 CDS USD P V 00MEVENT US749711XAC11					1.0	20 Jun 2017		
	-640,000.000	Local		100.000000	-640,000.00	100.000000	-640,000.00	0.00	0.39
		Base		100.000000	-640,000.00	100.000000	-640,000.00	0.00	0.36
99S0NHQC6	0WP277213 CDS USD R V 03MEVENT 1 CORPORATE					1.0	20 Jun 2017		
	1,280,000.000	Local		93.044663	1,190,971.68	100.000000	1,280,000.00	89,028.32	0.79
		Base		93.044663	1,190,971.68	100.000000	1,280,000.00	89,028.32	0.73
99S0NHQD4	0WP277213 CDS USD P F 5.00000 2 CORPORATE					5.0	20 Jun 2017		
	-1,280,000.000	Local		100.000000	-1,280,000.00	105.444746	-1,349,692.75	-69,692.75	0.83
		Base		100.000000	-1,280,000.00	105.444746	-1,349,692.75	-69,692.75	0.77
99S0OTPI7	0WP278633 TRS USD R F .00000 USD- IBOXHY						21 Dec 2015		
	33,200,000.000	Local		100.000000	33,200,000.00	97.009981	32,207,313.69	-992,686.31	19.77
		Base		100.000000	33,200,000.00	97.009981	32,207,313.69	-992,686.31	18.29
99S0OTPJ5	0WP278633 TRS USD P V 03MLIBOR US0003M					0.3093	21 Dec 2015		
	-33,200,000.000	Local		100.000000	-33,200,000.00	100.013420	-33,204,455.44	-4,455.44	20.39
		Base		100.000000	-33,200,000.00	100.013420	-33,204,455.44	-4,455.44	18.85
99S0OYHR5	BWS013508 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.0	31 Jul 2022		
	12,125,000.000	Local		99.883834	12,110,914.84	101.462430	12,302,319.64	191,404.80	7.55
		Base		99.883834	12,110,914.84	101.462430	12,302,319.64	191,404.80	6.98
99S0OYHS3	BWS013508 IRS USD P F 2.03000 2 CCPVANILLA					2.03	31 Jul 2022		
	-12,125,000.000	Local		100.000000	-12,125,000.00	103.336790	-12,529,585.79	-404,585.79	7.69
		Base		100.000000	-12,125,000.00	103.336790	-12,529,585.79	-404,585.79	7.11
US DOLLAR Total									
		Local			-102,193.48		-1,298,274.65	-1,196,081.17	57.80
		Base			-102,193.48		-1,298,274.65	-1,196,081.17	53.45
SWAPS FIXED INCOME Total									
	0.000	Base			-102,193.48		-1,337,567.03	-1,235,373.55	55.27

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET.

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-16,322,450.000	244,142,984.700	Base		81,446,391.18		77,057,108.02	-4,389,283.16	99.93
Original Face:	55,322,502.880							

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

US DOLLAR										Exchange Rate:	1.000000
ADI0B83V2	S+P500 EMINI FUT DEC15 XCME 20151218						18 Dec 2015				
50.000	2,500.000	Local	4,771,750.00	4,690,100.00	1,908.700000	81,650.00		-3,850.00	85,500.00		
		Base	4,771,750.00		1,908.700000	81,650.00		-3,850.00	85,500.00	0.05	
ADI0BHMB5	US 10YR NOTE (CBT)DEC15 XCBT 20151221						21 Dec 2015				
119.000	11,900,000.000	Local	15,319,390.63	15,131,402.38	128.734375	187,988.25		197,285.12	-9,296.87		
		Base	15,319,390.63		128.734375	187,988.25		197,285.12	-9,296.87	0.01	
ADI0CPBK8	US LONG BOND(CBT) DEC15 XCBT 20151221						21 Dec 2015				
35.000	3,500,000.000	Local	5,507,031.25	5,511,064.00	157.343750	-4,032.75		15,654.75	-19,687.50		
		Base	5,507,031.25		157.343750	-4,032.75		15,654.75	-19,687.50	0.01	
ADI0G57M9	US ULTRA BOND CBT DEC15 XCBT 20151221						21 Dec 2015				
7.000	700,000.000	Local	1,122,843.75	1,090,054.00	160.406250	32,789.75		37,602.25	-4,812.50		
		Base	1,122,843.75		160.406250	32,789.75		37,602.25	-4,812.50	0.00	
US DOLLAR Total											
211.000	16,102,500.000	Local	26,721,015.63	26,422,620.38		298,395.25		246,692.12	51,703.13		
		Base				298,395.25		246,692.12	51,703.13	0.07	
FUTURES LONG Total											
211.000	16,102,500.000	Base				298,395.25		246,692.12	51,703.13	0.07	

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.894935

GERMANY

ADI0CWDF2	EURO-BOBL FUTURE DEC15 XEUR 20151208						08 Dec 2015			
-16.000	-1,600,000.000	Local	-2,064,320.00	-2,051,813.60	129.020000	-12,506.40		-12,186.40	-320.00	
		Base	-2,306,670.32		144.166895	-13,974.65		-13,707.88	-266.77	0.00

ADI0DRCQ9	EURO-BUND FUTURE DEC15 XEUR 20151208						08 Dec 2015			
-15.000	-1,500,000.000	Local	-2,342,850.00	-2,300,765.25	156.190000	-42,084.75		-41,784.75	-300.00	
		Base	-2,617,899.62		174.526642	-47,025.48		-47,001.60	-23.88	0.00

GERMANY Total										
-31.000	-3,100,000.000	Local	-4,407,170.00	-4,352,578.85		-54,591.15		-53,971.15	-620.00	
		Base				-61,000.13		-60,709.48	-290.65	0.00

EURO CURRENCY Total										
-31.000	-3,100,000.000	Local	-4,407,170.00	-4,352,578.85		-54,591.15		-53,971.15	-620.00	
		Base				-61,000.13		-60,709.48	-290.65	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z043186	90DAY EUR FUTR MAR16 XCME 20160314						14 Mar 2016			
-81.000	-20,250,000.000	Local	-20,144,700.00	-20,090,874.25	99.480000	-53,825.75		-56,863.25	3,037.50	
		Base	-20,144,700.00		99.480000	-53,825.75		-56,863.25	3,037.50	0.00

ADI09V3Y8	US 5YR NOTE (CBT) DEC15 XCBT 20151231						31 Dec 2015			
-48.000	-4,800,000.000	Local	-5,784,750.00	-5,736,453.40	120.515625	-48,296.60		-49,796.60	1,500.00	
		Base	-5,784,750.00		120.515625	-48,296.60		-49,796.60	1,500.00	0.00

US DOLLAR Total										
-129.000	-25,050,000.000	Local	-25,929,450.00	-25,827,327.65		-102,122.35		-106,659.85	4,537.50	
		Base				-102,122.35		-106,659.85	4,537.50	0.00

FUTURES SHORT Total

-160.000	-28,150,000.000	Base				-163,122.48		-167,369.33	4,246.85	0.00
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

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

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2015

View Date: October 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
51.000	-12,047,500.000	Base			135,272.77		79,322.79	55,949.98	0.07