

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Short Term Income Fund Unit Value \$1.00	0.02%	0.07%	0.18%	0.20%	0.30%	0.66%	1.27%	2.43%
90-Day Treasury Bill	0.05%	0.10%	0.24%	0.27%	0.12%	0.10%	0.92%	2.25%
HB&T Fixed Income Fund Unit Value \$20.910000	0.00%	0.00%	1.41%	1.16%	0.88%	1.10%	2.24%	3.10%
Barclays US Govt/Credit 1-3 Yr Index	0.11%	0.02%	1.68%	1.31%	1.09%	1.05%	2.59%	3.44%
HB&T Large Cap 500 Index Fund R1 Unit Value \$29.340000	-0.03%	3.57%	7.33%	14.55%	10.53%	15.68%	6.81%	7.24%
S&P 500 Index	0.02%	3.85%	7.84%	15.43%	11.16%	16.37%	7.24%	7.67%
HB&T Large Cap 500 Index Fund R2 Unit Value \$10.000000	-0.05%	3.50%	7.10%	14.25%	10.23%	15.38%	6.51%	6.94%
S&P 500 Index	0.02%	3.85%	7.84%	15.43%	11.16%	16.37%	7.24%	7.67%
HB&T Large Cap 500 Index Fund R3 Unit Value \$22.670000	-0.09%	3.40%	6.80%	13.85%	9.83%	14.98%	6.11%	6.54%
S&P 500 Index	0.02%	3.85%	7.84%	15.43%	11.16%	16.37%	7.24%	7.58%
HB&T Large Cap Growth Index Fund R-Inst Unit Value \$11.310000	0.44%	4.43%	5.70%	13.67%	N/A	N/A	N/A	6.69%
Russell 1000 Growth Index	0.37%	4.58%	6.00%	13.76%	N/A	N/A	N/A	7.04%
HB&T Large Cap Value Index Fund R-Inst Unit Value \$10.630000	-0.19%	3.30%	8.69%	15.17%	N/A	N/A	N/A	3.27%
Russell 1000 Value Index	-0.21%	3.48%	10.00%	16.19%	N/A	N/A	N/A	3.99%
SMART Funds® Index Today R1 Unit Value \$12.750000	0.39%	0.39%	1.58%	1.58%	0.16%	1.31%	2.67%	3.14%
Mstar Lifetime Con Incm TR USD	0.43%	1.31%	6.48%	6.56%	3.17%	4.18%	4.80%	4.86%
SMART Funds® Index Today R2 Unit Value \$16.460000	0.37%	0.30%	1.54%	1.48%	0.04%	0.82%	2.24%	2.71%
Mstar Lifetime Con Incm TR USD	0.43%	1.31%	6.48%	6.56%	3.17%	4.18%	4.80%	4.86%
SMART Funds® Index Today R3 Unit Value \$13.560000	0.33%	0.25%	1.52%	1.52%	-0.08%	0.63%	2.01%	2.49%
Mstar Lifetime Con Incm TR USD	0.43%	1.31%	6.48%	6.56%	3.17%	4.18%	4.80%	4.86%
SMART Funds® Index Today R-INST Unit Value \$13.560000	0.37%	0.37%	1.82%	1.82%	0.72%	1.48%	2.88%	2.29%
Mstar Lifetime Con Incm TR USD	0.43%	1.31%	6.48%	6.56%	3.17%	4.18%	4.80%	4.86%
SMART Funds® Index 2020 R1 Unit Value \$12.710000	0.32%	1.31%	4.92%	5.54%	1.73%	4.11%	2.92%	5.59%
Mstar Lifetime Con 2020 TR USD	0.29%	2.00%	8.35%	9.12%	4.85%	6.77%	5.84%	6.32%
SMART Funds® Index 2020 R2 Unit Value \$11.540000	0.35%	1.32%	4.91%	5.58%	1.67%	3.95%	2.70%	5.43%
Mstar Lifetime Con 2020 TR USD	0.29%	2.00%	8.35%	9.12%	4.85%	6.77%	5.84%	6.32%
SMART Funds® Index 2020 R3 Unit Value \$10.000000	0.31%	1.34%	4.98%	5.66%	1.66%	3.86%	2.56%	5.31%
Mstar Lifetime Con 2020 TR USD	0.29%	2.00%	8.35%	9.12%	4.85%	6.77%	5.84%	6.32%

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SMART Funds® Index 2020 R-INST Unit Value \$12.570000	0.40%	1.45%	4.84%	5.54%	1.96%	4.35%	3.14%	3.39%
Mstar Lifetime Con 2020 TR USD	0.29%	2.00%	8.35%	9.12%	4.85%	6.77%	5.84%	6.32%
SMART Funds® Index 2030 R1 Unit Value \$17.470000	0.52%	2.59%	6.66%	8.45%	2.70%	6.49%	3.46%	7.24%
Mstar Lifetime Con 2030 TR USD	0.29%	2.76%	8.97%	10.63%	5.63%	8.75%	6.05%	7.64%
SMART Funds® Index 2030 R2 Unit Value \$22.690000	0.53%	2.62%	6.73%	8.56%	2.68%	6.39%	3.22%	7.04%
Mstar Lifetime Con 2030 TR USD	0.29%	2.76%	8.97%	10.63%	5.63%	8.75%	6.05%	7.64%
SMART Funds® Index 2030 R3 Unit Value \$18.080000	0.53%	2.67%	6.68%	8.52%	2.52%	6.17%	2.98%	6.80%
Mstar Lifetime Con 2030 TR USD	0.29%	2.76%	8.97%	10.63%	5.63%	8.75%	6.05%	7.64%
SMART Funds® Index 2030 R-INST Unit Value \$18.850000	0.53%	2.67%	7.04%	9.02%	3.10%	6.87%	3.77%	5.02%
Mstar Lifetime Con 2030 TR USD	0.29%	2.76%	8.97%	10.63%	5.63%	8.75%	6.05%	7.64%
SMART Funds® Index 2040 R1 Unit Value \$14.410000	0.57%	2.93%	7.25%	9.42%	3.13%	6.95%	3.74%	7.60%
Mstar Lifetime Con 2040 TR USD	0.39%	3.88%	9.22%	12.13%	6.02%	10.43%	6.24%	8.14%
SMART Funds® Index 2040 R2 Unit Value \$13.000000	0.54%	2.85%	7.08%	9.15%	2.93%	6.77%	3.29%	7.13%
Mstar Lifetime Con 2040 TR USD	0.39%	3.88%	9.22%	12.13%	6.02%	10.43%	6.24%	8.14%
SMART Funds® Index 2040 R3 Unit Value \$10.000000	0.57%	2.83%	7.09%	9.07%	2.96%	6.76%	3.12%	6.97%
Mstar Lifetime Con 2040 TR USD	0.39%	3.88%	9.22%	12.13%	6.02%	10.43%	6.24%	8.14%
SMART Funds® Index 2040 R-INST Unit Value \$14.210000	0.56%	2.88%	7.29%	9.52%	3.20%	7.15%	3.95%	5.14%
Mstar Lifetime Con 2040 TR USD	0.39%	3.88%	9.22%	12.13%	6.02%	10.43%	6.24%	8.18%
SMART Funds® Index 2050 R1 Unit Value \$14.150000	0.54%	3.20%	7.77%	10.03%	3.35%	7.57%	3.93%	7.84%
Mstar Lifetime Con 2050 TR USD	0.47%	4.52%	9.40%	12.81%	5.85%	10.66%	6.24%	8.66%
SMART Funds® Index 2050 R2 Unit Value \$20.080000	0.53%	3.17%	7.72%	10.05%	3.28%	7.42%	3.62%	7.55%
Mstar Lifetime Con 2050 TR USD	0.47%	4.52%	9.40%	12.81%	5.85%	10.66%	6.24%	8.66%
SMART Funds® Index 2050 R3 Unit Value \$15.710000	0.56%	3.18%	7.69%	10.03%	3.19%	7.24%	3.40%	7.34%
Mstar Lifetime Con 2050 TR USD	0.47%	4.52%	9.40%	12.81%	5.85%	10.66%	6.24%	8.66%
SMART Funds® Index 2050 R-INST Unit Value \$18.030000	0.61%	3.26%	7.96%	10.41%	3.67%	7.90%	4.17%	5.67%
Mstar Lifetime Con 2050 TR USD	0.47%	4.52%	9.40%	12.81%	5.85%	10.66%	6.24%	8.66%
HB&T MetLife Stable Value Fund #29551 R1 Unit Value \$11.680000	0.09%	0.43%	1.30%	1.65%	1.65%	1.81%	N/A	2.12%
BarCap Govt/Credit 1-5 Yr Tr USD	0.15%	0.04%	2.64%	2.06%	1.73%	1.60%	N/A	2.45%

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HB&T MetLife Stable Value Fund #29551 R2 Unit Value \$11.380000	0.09%	0.35%	0.98%	1.25%	1.32%	1.45%	N/A	1.76%
BarCap Govt/Credit 1-5 Yr Tr USD	0.15%	0.04%	2.64%	2.06%	1.73%	1.60%	N/A	2.45%
HBS MetLife Stable Value Fund R1 Unit Value \$10.460000	0.19%	0.58%	1.55%	1.95%	N/A	N/A	N/A	1.82%
Barclays US Aggregate Intermediate	0.17%	0.31%	4.10%	3.57%	N/A	N/A	N/A	3.28%
HBS MetLife Stable Value Fund R2 Unit Value \$10.330000	0.19%	0.39%	1.18%	1.47%	N/A	N/A	N/A	1.31%
Barclays US Aggregate Intermediate	0.17%	0.31%	4.10%	3.57%	N/A	N/A	N/A	3.28%
Merganser Short Term Bond Institutional Trust R1 Unit Value \$10.430000	0.10%	0.29%	2.25%	2.05%	N/A	N/A	N/A	1.70%
Barclays US Govt/Credit 1-3 Yr TR USD	0.11%	0.02%	1.68%	1.31%	N/A	N/A	N/A	1.15%
Merganser Core Bond Institutional Trust R1 Unit Value \$10.9300000	-0.09%	-0.18%	4.89%	4.00%	N/A	N/A	N/A	3.34%
Barclay's US Aggregate	-0.06%	0.46%	5.80%	5.19%	N/A	N/A	N/A	3.94%
MIZAN All Equity Moderate Allocation Fund R1 Unit Value \$22.910000	-0.30%	3.67%	2.37%	3.85%	6.66%	14.07%	N/A	12.90%
Russell 3000	0.16%	4.40%	8.18%	14.96%	10.44%	16.36%	N/A	13.04%
MIZAN All Equity Moderate Allocation Fund R2 Unit Value \$23.150000	-0.30%	3.72%	2.39%	3.90%	6.66%	14.16%	N/A	13.07%
Russell 3000	0.16%	4.40%	8.18%	14.96%	10.44%	16.36%	N/A	13.04%
MIZAN All Equity Moderate Allocation Fund R3 Unit Value \$23.150000	-0.30%	3.72%	2.39%	3.90%	6.66%	14.16%	N/A	13.07%
Russell 3000	0.16%	4.40%	8.18%	14.96%	10.44%	16.36%	N/A	13.04%
Advice Portfolios Moderate Conservative Fund R Unit Value \$14.690000	0.07%	1.31%	6.14%	6.37%	2.35%	2.63%	N/A	2.13%
Morningstar Con Tgt Risk TR USD	0.29%	1.44%	6.64%	6.93%	3.43%	4.31%	N/A	4.46%
Advice Portfolios Moderate Conservative Fund R2 Unit Value \$17.250000	0.04%	1.22%	5.88%	6.02%	2.00%	2.28%	N/A	1.78%
Morningstar Con Tgt Risk TR USD	0.29%	1.44%	6.64%	6.93%	3.43%	4.31%	N/A	4.22%
Advice Portfolios Moderate Conservative Fund R3 Unit Value \$13.700000	0.05%	1.26%	5.99%	6.17%	2.15%	2.43%	1.83%	1.93%
Morningstar Con Tgt Risk TR USD	0.29%	1.44%	6.64%	6.93%	3.43%	4.31%	4.61%	4.64%
Advice Portfolios Moderate Fund R Unit Value \$17.740000	0.28%	2.42%	6.80%	7.58%	2.88%	4.79	N/A	4.43%
Morningstar Mod Con Tgt Risk TR USD	0.34%	2.45%	7.42%	8.92%	4.52%	6.59%	N/A	6.46%
Advice Portfolios Moderate Fund R2 Unit Value \$11.960000	0.25%	2.40%	6.50%	7.17%	2.24%	4.41	N/A	3.12%
Morningstar Mod Con Tgt Risk TR USD	0.34%	2.45%	7.42%	8.92%	4.52%	6.59%	N/A	5.85%
Advice Portfolios Moderate Fund R3 Unit Value \$16.560000	0.24%	2.48%	6.77%	8.02%	2.14%	3.97%	2.92%	3.79%
Morningstar Mod Con Tgt Risk TR USD	0.34%	2.45%	7.42%	8.92%	4.52%	6.59%	5.27%	5.55%

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Period Ended September 30, 2016

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Advice Portfolios Moderate Growth Fund R Unit Value \$20.000000	0.20%	3.36%	7.35%	9.59%	3.84%	6.85%	N/A	5.94%
Morningstar Mod Tgt Risk TR USD	0.38%	3.40%	8.16%	10.69%	5.23%	8.56%	N/A	8.17%
Advice Portfolios Moderate Growth Fund R2 Unit Value \$12.690000	0.16%	3.25%	7.09%	9.11%	3.16%	6.19	N/A	4.17%
Morningstar Mod Tgt Risk TR USD	0.38%	3.40%	8.16%	10.69%	5.23%	8.56%	N/A	7.14%
Advice Portfolios Moderate Growth Fund R3 Unit Value \$18.5700000	0.22%	3.28%	7.22%	9.24%	2.99%	5.95%	3.19%	4.34%
Morningstar Mod Tgt Risk TR USD	0.38%	3.40%	8.16%	10.69%	5.23%	8.56%	5.75%	6.37%
Advice Portfolios Growth Fund R Unit Value \$23.610000	0.25%	4.33%	7.71%	11.42%	5.48%	9.39%	N/A	7.79%
Morningstar Mod Agg Tgt Risk TR USD	0.46%	4.44%	8.70%	12.17%	5.73%	10.42%	N/A	9.73%
Advice Portfolios Growth Fund R2 Unit Value \$13.840000	0.22%	4.30%	7.45%	10.99%	4.81%	8.72%	N/A	5.73%
Morningstar Mod Agg Tgt Risk TR USD	0.46%	4.44%	8.70%	12.17%	5.73%	10.42%	N/A	8.24%
Advice Portfolios Growth Fund R3 Unit Value \$21.960000	0.27%	4.32%	7.54%	11.02%	4.65%	8.51%	3.51%	4.89%
Morningstar Mod Agg Tgt Risk TR USD	0.46%	4.44%	8.70%	12.17%	5.73%	10.42%	5.91%	6.91%
Advice Portfolios High Growth Fund R Unit Value \$25.210000	0.40%	5.22%	8.15%	12.60%	6.01%	10.53%	N/A	8.31%
Morningstar Agg Tgt Risk TR USD	0.53%	5.25%	8.99%	13.50%	6.20%	11.89%	N/A	10.95%
Advice Portfolios High Growth Fund R2 Unit Value \$13.980000	0.36%	5.11%	7.87%	12.02%	5.31%	9.85%	N/A	5.91%
Morningstar Agg Tgt Risk TR USD	0.53%	5.25%	8.99%	13.50%	6.20%	11.89%	N/A	9.13%
Advice Portfolios High Growth Fund R3 Unit Value \$23.420000	0.34%	5.16%	7.98%	12.11%	5.14%	9.60%	3.66%	5.37%
Morningstar Agg Tgt Risk TR USD	0.53%	5.25%	8.99%	13.50%	6.20%	11.89%	5.92%	7.23%
Tactical Core Stable Value Fund R Unit Value \$11.420000	0.18%	0.44%	1.24%	1.51%	1.44%	1.48%	N/A	1.52%
Barclays US Govt/Credit 1-5 Yr TR USD	0.15%	0.04%	2.64%	2.06%	1.73%	1.60%	N/A	1.68%
Tactical Core Stable Value Fund R2 Unit Value \$10.900000	0.09%	0.28%	0.74%	0.83%	0.71%	0.83%	N/A	0.89%
Barclays US Govt/Credit 1-5 Yr TR USD	0.15%	0.04%	2.64%	2.06%	1.73%	1.60%	N/A	1.73%
AFL-CIO Housing Investment Trust DVF R Unit Value \$10.230000	0.29%	0.49%	N/A	N/A	N/A	N/A	N/A	2.30%
Barclays US Aggregate	-0.06%	0.46%	N/A	N/A	N/A	N/A	N/A	2.68%
FACETS LifeStyle Conservative Fund R5 Unit Value \$11.980000	0.00%	1.78%	5.18%	6.87%	3.71%	3.49%	N/A	2.40%
MorningStar Moderatly Cons Target Risk	0.34%	2.45%	7.42%	8.92%	4.52%	6.59%	N/A	5.73%
FACETS LifeStyle Conservative Fund R6 Unit Value \$12.110000	0.08%	1.94%	5.40%	7.17%	3.92%	3.72%	N/A	2.62%
MorningStar Moderatly Cons Target Risk	0.34%	2.45%	7.42%	8.92%	4.52%	6.59%	N/A	5.73%

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Period Ended September 30, 2016

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FACETS LifeStyle Moderate Fund R5 Unit Value \$12.240000	0.08%	2.94%	6.90%	9.87%	5.68%	5.78%	N/A	3.89%
Morningstar Moderate Target Risk	0.38%	3.40%	8.16%	10.69%	5.23%	8.56%	N/A	7.24%
FACETS LifeStyle Moderate Fund R6 Unit Value \$12.360000	0.08%	3.00%	7.01%	10.06%	5.86%	5.99%	N/A	4.09%
Morningstar Moderate Target Risk	0.38%	3.40%	8.16%	10.69%	5.23%	8.56%	N/A	7.24%
FACETS LifeStyle Aggressive Fund R5 Unit Value \$12.540000	0.16%	4.15%	7.55%	11.86%	6.99%	7.00%	N/A	4.25%
Morningstar Moderately Aggressive Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.42%	N/A	8.56%
FACETS LifeStyle Aggressive Fund R6 Unit Value \$12.680000	0.24%	4.19%	7.73%	12.11%	7.21%	7.24%	N/A	4.48%
Morningstar Moderately Aggressive Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.42%	N/A	8.56%
FACETS Target Retirement 2020 Fund R5 Unit Value \$10.520000	0.00%	2.63%	6.05%	8.79%	N/A	N/A	N/A	2.32%
S&P TARGET DATE 2020 INDEX	0.28%	2.79%	6.68%	9.50%	N/A	N/A	N/A	3.00%
FACETS Target Retirement 2020 Fund R6 Unit Value \$10.570000	0.09%	2.72%	6.23%	9.08%	N/A	N/A	N/A	2.55%
S&P TARGET DATE 2020 INDEX	0.28%	2.79%	6.68%	9.50%	N/A	N/A	N/A	3.00%
FACETS Target Retirement 2030 Fund R5 Unit Value \$10.570000	0.09%	3.32%	6.66%	10.10%	N/A	N/A	N/A	2.55%
S&P TARGET DATE 2030 INDEX	0.31%	3.39%	7.07%	10.69%	N/A	N/A	N/A	2.93%
FACETS Target Retirement 2030 Fund R6 Unit Value \$10.610000	0.09%	3.31%	6.74%	10.29%	N/A	N/A	N/A	2.74%
S&P TARGET DATE 2030 INDEX	0.31%	3.39%	7.07%	10.69%	N/A	N/A	N/A	2.93%
FACETS Target Retirement 2040 Fund R5 Unit Value \$10.630000	0.09%	3.81%	7.05%	11.19%	N/A	N/A	N/A	2.83%
S&P TARGET DATE 2040 INDEX	0.34%	3.87%	7.35%	11.56%	N/A	N/A	N/A	2.91%
FACETS Target Retirement 2040 Fund R6 Unit Value \$10.670000	0.09%	3.89%	7.24%	11.38%	N/A	N/A	N/A	3.01%
S&P TARGET DATE 2040 INDEX	0.34%	3.87%	7.35%	11.56%	N/A	N/A	N/A	2.91%
FACETS Target Retirement 2050 Fund R5 Unit Value \$10.790000	0.19%	4.25%	8.77%	13.58%	N/A	N/A	N/A	3.57%
S&P Target Date 2050 TR USD	0.36%	4.17%	7.44%	12.08%	N/A	N/A	N/A	2.85%
FACETS Target Retirement 2050 Fund R6 Unit Value \$10.860000	0.18%	4.22%	8.82%	13.72%	N/A	N/A	N/A	3.89%
S&P Target Date 2050 TR USD	0.36%	4.17%	7.44%	12.08%	N/A	N/A	N/A	2.85%
FACETS Target Retirement NOW Fund R5 Unit Value \$10.480000	0.00%	1.85%	5.75%	7.60%	N/A	N/A	N/A	2.13%
S&P Target Date Retirement Income TR USD	0.22%	1.66%	5.81%	7.02%	N/A	N/A	N/A	2.74%
FACETS Target Retirement NOW Fund R6 Unit Value \$10.520000	0.00%	1.84%	5.94%	7.79%	N/A	N/A	N/A	2.32%
S&P Target Date Retirement Income TR USD	0.22%	1.66%	5.81%	7.02%	N/A	N/A	N/A	2.74%

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Period Ended September 30, 2016

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	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
First Trust All Equity Allocation Portfolio R0 Unit Value \$13.570000	0.67%	4.06%	5.11%	7.78%	4.92%	12.59%	N/A	6.05%
S&P 500 Index	0.02%	3.85%	7.84%	15.43%	11.16%	16.37%	N/A	11.32%
First Trust All Equity Allocation Portfolio R1 Unit Value \$13.110000	0.61%	3.97%	4.63%	7.20%	4.37%	12.00%	N/A	3.00%
S&P 500 Index	0.02%	3.85%	7.84%	15.43%	11.16%	16.37%	N/A	6.74%
First Trust All Equity Allocation Portfolio R2 Unit Value \$12.810000	0.55%	3.81%	4.32%	6.66%	3.87%	11.48%	N/A	2.95%
S&P 500 Index	0.02%	3.85%	7.84%	15.43%	11.16%	16.37%	N/A	7.71%
First Trust All Equity Allocation Portfolio R3 Unit Value \$25.700000	0.55%	3.75%	4.60%	6.95%	4.04%	11.56%	N/A	12.61%
S&P 500 Index	0.02%	3.85%	7.84%	15.43%	11.16%	16.37%	N/A	15.89%
First Trust Target Date Fund 2010 R0 Unit Value \$15.370000	0.07%	0.99%	6.96%	6.96%	5.15%	5.75%	N/A	4.92%
Morningstar Lifetime Con 2010 TR USD	0.34%	1.53%	7.44%	7.72%	4.02%	5.35%	N/A	4.33%
First Trust Target Date Fund 2010 R1 Unit Value \$14.870000	0.07%	0.95%	6.75%	6.90%	4.55%	5.16%	N/A	5.76%
Morningstar Lifetime Con 2010 TR USD	0.34%	1.53%	7.44%	7.72%	4.02%	5.35%	N/A	6.07%
First Trust Target Date Fund 2010 R2 Unit Value \$14.670000	0.00%	0.76%	6.33%	6.33%	4.18%	4.77%	N/A	5.51%
Morningstar Lifetime Con 2010 TR USD	0.34%	1.53%	7.44%	7.72%	4.02%	5.35%	N/A	6.07%
First Trust Target Date Fund 2010 R3 Unit Value \$14.740000	0.00%	0.75%	6.27%	6.20%	5.20%	5.37%	N/A	5.63%
Morningstar Lifetime Con 2010 TR USD	0.34%	1.53%	7.44%	7.72%	4.02%	5.35%	N/A	6.07%
First Trust Target Date Fund 2020 R0 Unit Value \$16.470000	0.06%	1.61%	7.45%	9.38%	7.26%	9.25%	N/A	6.49%
Morningstar Lifetime Mod 2020 TR USD	0.36%	2.63%	8.26%	10.14%	5.45%	8.71%	N/A	5.74%
First Trust Target Date Fund 2020 R1 Unit Value \$16.020000	0.06%	1.52%	7.23%	8.98%	6.77%	8.71%	N/A	7.54%
Morningstar Lifetime Mod 2020 TR USD	0.36%	2.63%	8.26%	10.14%	5.45%	8.71%	N/A	7.57%
First Trust Target Date Fund 2020 R2 Unit Value \$15.540000	0.06%	1.44%	6.80%	8.44%	6.29%	8.20%	N/A	7.03%
Morningstar Lifetime Mod 2020 TR USD	0.36%	2.63%	8.26%	10.14%	5.45%	8.71%	N/A	7.57%
First Trust Target Date Fund 2020 R3 Unit Value \$15.170000	-0.07%	1.34%	6.53%	8.05%	5.96%	7.91%	N/A	6.64%
Morningstar Lifetime Mod 2020 TR USD	0.36%	2.63%	8.26%	10.14%	5.45%	8.71%	N/A	7.57%
First Trust Target Date Fund 2030 R0 Unit Value \$17.060000	0.12%	2.40%	8.11%	11.07%	8.11%	10.97%	N/A	6.96%
Morningstar Lifetime Mod 2030 TR USD	0.42%	3.65%	8.69%	11.75%	6.09%	10.73%	N/A	6.42%
First Trust Target Date Fund 2030 R1 Unit Value \$16.800000	0.06%	2.31%	7.83%	10.67%	7.72%	10.52%	N/A	8.33%
Morningstar Lifetime Mod 2030 TR USD	0.42%	3.65%	8.69%	11.75%	6.09%	10.73%	N/A	8.53%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
First Trust Target Date Fund 2030 R2 Unit Value \$16.390000	0.00%	2.25%	7.62%	10.37%	7.27%	10.04%	N/A	7.92%
Morningstar Lifetime Mod 2030 TR USD	0.42%	3.65%	8.69%	11.75%	6.09%	10.73%	N/A	8.53%
First Trust Target Date Fund 2030 R3 Unit Value \$15.910000	0.00%	2.12%	7.57%	10.18%	7.16%	9.84%	N/A	7.42%
Morningstar Lifetime Mod 2030 TR USD	0.42%	3.65%	8.69%	11.75%	6.09%	10.73%	N/A	8.53%
First Trust Target Date Fund 2040 R0 Unit Value \$17.490000	0.06%	2.52%	8.50%	11.76%	8.32%	11.63%	N/A	7.45%
Morningstar Lifetime Mod 2040 TR USD	0.51%	4.54%	8.87%	12.78%	6.09%	11.47%	N/A	6.58%
First Trust Target Date Fund 2040 R1 Unit Value \$17.070000	0.00%	2.40%	8.24%	11.42%	7.95%	11.20%	N/A	8.59%
Morningstar Lifetime Mod 2040 TR USD	0.51%	4.54%	8.87%	12.78%	6.09%	11.47%	N/A	8.80%
First Trust Target Date Fund 2040 R2 Unit Value \$16.720000	0.00%	2.26%	7.94%	10.95%	7.52%	10.69%	N/A	8.25%
Morningstar Lifetime Mod 2040 TR USD	0.51%	4.54%	8.87%	12.78%	6.09%	11.47%	N/A	8.80%
First Trust Target Date Fund 2040 R3 Unit Value \$16.340000	-0.06%	2.25%	7.85%	10.78%	7.32%	10.52%	N/A	7.86%
Morningstar Lifetime Mod 2040 TR USD	0.51%	4.54%	8.87%	12.78%	6.09%	11.47%	N/A	8.80%
First Trust Target Date Fund 2050 R0 Unit Value \$10.450000	0.10%	2.65%	7.29%	10.47%	N/A	N/A	N/A	3.33%
Morningstar Lifetime Con 2050 TR USD	0.47%	4.52%	9.40%	12.81%	N/A	N/A	N/A	1.50%
First Trust Target Date Fund 2050 R1 Unit Value \$10.400000	0.10%	2.56%	7.00%	10.05%	N/A	N/A	N/A	2.83%
Morningstar Lifetime Con 2050 TR USD	0.47%	4.52%	9.40%	12.81%	N/A	N/A	N/A	1.43%
First Trust Target Date Fund 2050 R2 Unit Value \$10.470000	0.10%	2.65%	7.38%	10.68%	N/A	N/A	N/A	5.43%
Morningstar Lifetime Con 2050 TR USD	0.47%	4.52%	9.40%	12.81%	N/A	N/A	N/A	3.21%
First Trust Target Date Fund 2050 R3 Unit Value \$10.310000	0.10%	2.49%	6.51%	9.45%	N/A	N/A	N/A	4.07%
Morningstar Lifetime Con 2050 TR USD	0.47%	4.52%	9.40%	12.81%	N/A	N/A	N/A	1.60%
Haverford Balanced Collective Fund R1 Unit Value \$11.310000	0.18%	1.98%	7.10%	10.13%	N/A	N/A	N/A	4.18%
Morningstar Moderate Target Risk Fund	0.38%	3.40%	8.16%	10.69%	N/A	N/A	N/A	4.24%
Haverford Moderately Aggressive Collective Fund R1 Unit Value \$11.480000	0.26%	2.41%	8.10%	11.78%	N/A	N/A	N/A	4.62%
Morningstar Moderate Aggressive Target Risk	0.46%	4.44%	8.70%	12.17%	N/A	N/A	N/A	4.41%
Haverford Aggressive Collective Fund R1 Unit Value \$11.580000	0.35%	3.02%	8.63%	13.53%	N/A	N/A	N/A	4.83%
Morningstar Aggressive Target Risk	0.53%	5.25%	8.99%	13.50%	N/A	N/A	N/A	4.63%
Haverford Moderately Conservative Collective Fund R1 Unit Value \$11.080000	0.00%	1.47%	6.13%	7.99%	N/A	N/A	N/A	3.61%
Morningstar Moderately Cons Target Risk	0.34%	2.45%	7.42%	8.92%	N/A	N/A	N/A	3.87%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Horizon Conservation Plus with Risk Assist Fund R1 Unit Value \$10.330000	-0.17%	0.90%	4.30%	5.04%	2.92%	N/A	N/A	0.72%
MorningStar Conservative Target Risk Index	0.29%	1.44%	6.64%	6.93%	3.43%	N/A	N/A	3.13%
Horizon Conservation Plus with Risk Assist Fund R2 Unit Value \$10.320000	-0.19%	0.84%	4.11%	4.79%	2.67%	N/A	N/A	0.47%
MorningStar Conservative Target Risk Index	0.29%	1.44%	6.64%	6.93%	3.43%	N/A	N/A	3.13%
Horizon Conservation Plus with Risk Assist Fund R3 Unit Value \$10.140000	-0.20%	0.80%	4.00%	4.64%	2.52%	N/A	N/A	0.32%
MorningStar Conservative Target Risk Index	0.29%	1.44%	6.64%	6.93%	3.43%	N/A	N/A	3.13%
Horizon Conservation Plus with Risk Assist Fund R4 Unit Value \$9.950000	-0.23%	0.70%	3.70%	4.24%	2.12%	N/A	N/A	-0.08%
MorningStar Conservative Target Risk Index	0.29%	1.44%	6.64%	6.93%	3.43%	N/A	N/A	3.13%
Horizon Conservative with Risk Assist Fund R1 Unit Value \$11.600000	-0.17%	1.40%	4.50%	5.84%	3.48%	N/A	N/A	4.00%
MorningStar Moderately Conservative Trg Risk Idx	0.34%	2.45%	7.42%	8.92%	4.52%	N/A	N/A	5.04%
Horizon Conservative with Risk Assist Fund R2 Unit Value \$11.580000	-0.19%	1.34%	4.31%	5.59%	3.23%	N/A	N/A	3.75%
MorningStar Moderately Conservative Trg Risk Idx	0.34%	2.45%	7.42%	8.92%	4.52%	N/A	N/A	5.04%
Horizon Conservative with Risk Assist Fund R3 Unit Value \$11.420000	-0.20%	1.30%	4.20%	5.44%	3.08%	N/A	N/A	3.60%
MorningStar Moderately Conservative Trg Risk Idx	0.34%	2.45%	7.42%	8.92%	4.52%	N/A	N/A	5.04%
Horizon Conservative with Risk Assist Fund R4 Unit Value \$11.440000	-0.24%	1.20%	3.90%	5.04%	2.68%	N/A	N/A	3.20%
MorningStar Moderately Conservative Trg Risk Idx	0.34%	2.45%	7.42%	8.92%	4.52%	N/A	N/A	5.04%
Horizon Moderate with Risk Assist Fund R1 Unit Value \$12.120000	0.00%	2.02%	3.32%	5.48%	3.60%	N/A	N/A	4.91%
MorningStar Moderate Target Risk Index	0.38%	3.40%	8.16%	10.69%	5.23%	N/A	N/A	7.06%
Horizon Moderate with Risk Assist Fund R2 Unit Value \$12.090000	-0.02%	1.96%	3.13%	5.23%	3.35%	N/A	N/A	4.66%
MorningStar Moderate Target Risk Index	0.38%	3.40%	8.16%	10.69%	5.23%	N/A	N/A	7.06%
Horizon Moderate with Risk Assist Fund R3 Unit Value \$11.460000	-0.03%	1.92%	3.02%	5.08%	3.20%	N/A	N/A	4.51%
MorningStar Moderate Target Risk Index	0.38%	3.40%	8.16%	10.69%	5.23%	N/A	N/A	7.06%
Horizon Moderate with Risk Assist Fund R4 Unit Value \$11.920000	-0.07%	1.82%	2.72%	4.68%	2.80%	N/A	N/A	4.11%
MorningStar Moderate Target Risk Index	0.38%	3.40%	8.16%	10.69%	5.23%	N/A	N/A	7.06%
Horizon Growth with Risk Assist Fund R1 Unit Value \$11.970000	0.03%	2.44%	2.73%	5.29%	3.53%	N/A	N/A	4.54%
MorningStar Moderately Agg Target Risk Index	0.46%	4.44%	8.70%	12.17%	5.73%	N/A	N/A	8.11%
Horizon Growth with Risk Assist Fund R2 Unit Value \$11.900000	0.01%	2.38%	2.54%	5.04%	3.28%	N/A	N/A	4.29%
MorningStar Moderately Agg Target Risk Index	0.46%	4.44%	8.70%	12.17%	5.73%	N/A	N/A	8.11%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Horizon Growth with Risk Assist Fund R3 Unit Value \$11.790000	0.00%	2.34%	2.43%	4.89%	3.13%	N/A	N/A	4.14%
MorningStar Moderately Agg Target Risk Index	0.46%	4.44%	8.70%	12.17%	5.73%	N/A	N/A	8.11%
Horizon Growth with Risk Assist Fund R4 Unit Value \$11.730000	-0.03%	2.24%	2.13%	4.49%	2.73%	N/A	N/A	3.74%
MorningStar Moderately Agg Target Risk Index	0.46%	4.44%	8.70%	12.17%	5.73%	N/A	N/A	8.11%
Horizon Focused with Risk Assist Fund R1 Unit Value \$12.950000	0.11%	3.09%	3.04%	7.20%	3.58%	N/A	N/A	6.02%
MorningStar Aggressive Target Risk Index	0.53%	5.25%	8.99%	13.50%	6.20%	N/A	N/A	8.88%
Horizon Focused with Risk Assist Fund R2 Unit Value \$12.960000	0.09%	3.03%	2.85%	6.95%	3.33%	N/A	N/A	5.77%
MorningStar Aggressive Target Risk Index	0.53%	5.25%	8.99%	13.50%	6.20%	N/A	N/A	8.88%
Horizon Focused with Risk Assist Fund R3 Unit Value \$12.730000	0.08%	2.99%	2.74%	6.80%	3.18%	N/A	N/A	5.62%
MorningStar Aggressive Target Risk Index	0.53%	5.25%	8.99%	13.50%	6.20%	N/A	N/A	8.88%
Horizon Focused with Risk Assist Fund R4 Unit Value \$12.710000	0.05%	2.89%	2.44%	6.40%	2.78%	N/A	N/A	5.22%
MorningStar Aggressive Target Risk Index	0.53%	5.25%	8.99%	13.50%	6.20%	N/A	N/A	8.88%
P-Solve Return Seeking Fund R Unit Value \$11.370000	0.44%	4.31%	6.36%	9.43%	3.96%	N/A	N/A	4.97%
Dow Jones Moderate Index	0.48%	3.53%	8.36%	10.98%	5.55%	N/A	N/A	6.60%
P-Solve Long Credit Fund R Unit Value \$13.160000	-0.98%	2.25%	15.96%	15.24%	9.69%	N/A	N/A	9.60%
Barclays US Long Credit	-1.06%	2.26%	16.50%	15.73%	9.53%	N/A	N/A	9.44%
Royce Premier Collective Trust Fund R-Inst Unit Value \$9.730000	0.21%	6.69%	13.54%	14.88%	N/A	N/A	N/A	-1.29%
Russell 2000	1.11%	9.05%	11.46%	15.47%	N/A	N/A	N/A	5.17%
Sage All Cap Equity Plus Fund R1 Unit Value \$11.540000	0.26%	1.85%	4.62%	9.59%	N/A	N/A	N/A	5.52%
MSCI World Index	0.53%	4.87%	5.55%	11.36%	N/A	N/A	N/A	5.04%
Sage Conservative Fund R1 Unit Value \$10.980000	0.00%	0.73%	4.08%	5.58%	N/A	N/A	N/A	3.57%
Barclays US Aggregate	-0.06%	0.46%	5.80%	5.19%	N/A	N/A	N/A	4.02%
Sage Core Plus Fixed Income Fund R1 Unit Value \$10.750000	0.00%	0.56%	3.86%	3.37%	N/A	N/A	N/A	2.75%
Barclay's US Aggregate	-0.06%	0.46%	5.80%	5.19%	N/A	N/A	N/A	4.02%
Sage Growth Fund R1 Unit Value \$11.420000	0.18%	1.51%	4.39%	8.76%	N/A	N/A	N/A	5.11%
MSCI World Index	0.53%	4.87%	5.55%	11.36%	N/A	N/A	N/A	5.04%
Sage Moderate Fund R1 Unit Value \$10.990000	0.09%	1.01%	4.07%	6.29%	N/A	N/A	N/A	3.36%
Barclays US Aggregate	-0.06%	0.46%	5.80%	5.19%	N/A	N/A	N/A	3.94%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Sage Cash Balance Moderate Fund R1 Unit Value \$10.00000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2005	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Cash Balance Growth Fund R1 Unit Value \$10.00000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2005	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Trademark Tactical Risk Retirement Fund R Unit Value \$10.490000	0.00%	0.67%	0.29%	0.29%	2.12%	2.57%	N/A	1.34%
Morningstar Target Date 2000-2010 Mod EW	0.34%	2.67%	6.28%	8.08%	4.35%	6.86%	N/A	4.86%
Trademark Tactical Risk Retirement Fund R1 Unit Value \$10.190000	0.10%	0.69%	0.10%	0.00%	1.76%	2.04%	N/A	0.82%
Morningstar Target Date 2000-2010 Mod EW	0.34%	2.67%	6.28%	8.08%	4.35%	6.86%	N/A	4.86%
Trademark Tactical Risk Retirement Fund R2 Unit Value \$10.550000	0.00%	0.57%	0.00%	0.00%	2.31%	2.69%	N/A	1.44%
Morningstar Target Date 2000-2010 Mod EW	0.34%	2.67%	6.28%	8.08%	4.35%	6.86%	N/A	4.86%
Trademark Tactical Risk Retirement Fund R3 Unit Value \$10.610000	0.00%	0.76%	0.57%	0.57%	2.51%	2.80%	N/A	1.55%
Morningstar Target Date 2000-2010 Mod EW	0.34%	2.67%	6.28%	8.08%	4.35%	6.86%	N/A	4.86%
Trademark Tactical Risk Retirement Fund R4 Unit Value \$10.280000	0.10%	0.69%	0.00%	-0.10%	1.68%	N/A	N/A	1.54%
Morningstar Target Date 2000-2010 Mod EW	0.34%	2.67%	6.28%	8.08%	4.35%	N/A	N/A	5.23%
Trademark Tactical Risk Retirement Fund R5 Unit Value \$10.610000	0.00%	0.76%	0.57%	0.57%	2.54%	N/A	N/A	3.54%
Morningstar Target Date 2000-2010 Mod EW	0.34%	2.67%	6.28%	8.08%	4.35%	N/A	N/A	5.09%
Trademark Tactical Risk Retirement Fund R6 Unit Value \$10.610000	0.00%	0.76%	0.57%	0.57%	2.51%	N/A	N/A	2.51%
Morningstar Target Date 2000-2010 Mod EW	0.34%	2.67%	6.28%	8.08%	4.35%	N/A	N/A	4.35%
Trademark Tactical Risk 2020 R Unit Value \$10.750000	0.19%	0.94%	0.28%	0.00%	1.50%	2.90%	N/A	1.32%
Morningstar Target Date 2016-2020 Mod EW	0.39%	3.24%	5.92%	8.58%	4.88%	8.63%	N/A	5.77%
Trademark Tactical Risk 2020 R1 Unit Value \$10.460000	0.10%	0.87%	0.00%	-0.38%	1.14%	2.40%	N/A	0.84%
Morningstar Target Date 2016-2020 Mod EW	0.39%	3.24%	5.92%	8.58%	4.88%	8.63%	N/A	5.77%
Trademark Tactical Risk 2020 R2 Unit Value \$10.890000	0.18%	1.02%	0.46%	0.37%	1.87%	3.16%	N/A	1.58%
Morningstar Target Date 2016-2020 Mod EW	0.39%	3.24%	5.92%	8.58%	4.88%	8.63%	N/A	5.77%
Trademark Tactical Risk 2020 R3 Unit Value \$10.890000	0.18%	1.02%	0.46%	0.37%	1.87%	3.16%	N/A	1.58%
Morningstar Target Date 2016-2020 Mod EW	0.39%	3.24%	5.92%	8.58%	4.88%	8.63%	N/A	5.77%
Trademark Tactical Risk 2020 R4 Unit Value \$10.540000	0.10%	0.86%	-0.09%	-0.47%	1.07%	N/A	N/A	1.47%
Morningstar Target Date 2016-2020 Mod EW	0.39%	3.24%	5.92%	8.58%	4.88%	N/A	N/A	6.44%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
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Trademark Tactical Risk 2020 R5 Unit Value \$10.590000	0.09%	0.76%	-0.19%	-0.56%	0.96%	N/A	N/A	2.01%
Morningstar Target Date 2016-2020 Mod EW	0.39%	3.24%	5.92%	8.58%	4.88%	NA	N/A	5.87%
Trademark Tactical Risk 2020 R6 Unit Value \$10.880000	0.09%	0.93%	0.37%	0.28%	1.84%	N/A	N/A	1.84%
Morningstar Target Date 2016-2020 Mod EW	0.39%	3.24%	5.92%	8.58%	4.88%	N/A	N/A	4.88%
Trademark Tactical Risk 2030 R Unit Value \$11.360000	0.18%	1.61%	1.43%	1.97%	2.43%	5.03%	N/A	2.84%
Morningstar Target Date 2026-2030 Mod EW	0.51%	3.98%	6.86%	10.78%	5.67%	10.63%	N/A	6.65%
Trademark Tactical Risk 2030 R1 Unit Value \$11.050000	0.09%	1.47%	1.10%	1.56%	2.04%	4.52%	N/A	2.32%
Morningstar Target Date 2026-2030 Mod EW	0.51%	3.98%	6.86%	10.78%	5.67%	10.63%	N/A	6.65%
Trademark Tactical Risk 2030 R2 Unit Value \$11.440000	0.18%	1.42%	1.06%	1.69%	2.61%	5.17%	N/A	2.97%
Morningstar Target Date 2026-2030 Mod EW	0.51%	3.98%	6.86%	10.78%	5.67%	10.63%	N/A	6.65%
Trademark Tactical Risk 2030 R3 Unit Value \$11.510000	0.17%	1.68%	1.68%	2.31%	2.82%	5.30%	N/A	3.08%
Morningstar Target Date 2026-2030 Mod EW	0.51%	3.98%	6.86%	10.78%	5.67%	10.63%	N/A	6.65%
Trademark Tactical Risk 2030 R4 Unit Value \$11.140000	0.18%	1.46%	1.09%	1.55%	1.99%	N/A	N/A	2.94%
Morningstar Target Date 2026-2030 Mod EW	0.51%	3.98%	6.86%	10.78%	5.67%	N/A	N/A	7.93%
Trademark Tactical Risk 2030 R5 Unit Value \$11.180000	0.09%	1.45%	0.99%	1.36%	1.89%	N/A	N/A	3.09%
Morningstar Target Date 2026-2030 Mod EW	0.51%	3.98%	6.86%	10.78%	5.67%	N/A	N/A	6.93%
Trademark Tactical Risk 2030 R6 Unit Value \$11.500000	0.17%	1.59%	1.59%	2.22%	2.79%	N/A	N/A	2.79%
Morningstar Target Date 2026-2030 Mod EW	0.51%	3.98%	6.86%	10.78%	5.67%	N/A	N/A	5.67%
Trademark Tactical Risk 2040 R Unit Value \$12.150000	0.25%	2.45%	2.97%	4.47%	3.53%	7.64%	N/A	4.30%
Morningstar Target Date 2036-2040 Mod EW	0.56%	4.59%	6.86%	11.43%	6.06%	11.62%	N/A	7.22%
Trademark Tactical Risk 2040 R1 Unit Value \$11.820000	0.25%	2.34%	2.69%	4.14%	3.18%	7.12%	N/A	3.78%
Morningstar Target Date 2036-2040 Mod EW	0.56%	4.59%	6.86%	11.43%	6.06%	11.62%	N/A	7.22%
Trademark Tactical Risk 2040 R2 Unit Value \$12.240000	0.25%	2.34%	2.77%	4.35%	3.75%	7.79%	N/A	4.44%
Morningstar Target Date 2036-2040 Mod EW	0.56%	4.59%	6.86%	11.43%	6.06%	11.62%	N/A	7.22%
Trademark Tactical Risk 2040 R3 Unit Value \$12.300000	0.24%	2.50%	3.27%	4.86%	3.92%	7.90%	N/A	4.53%
Morningstar Target Date 2036-2040 Mod EW	0.56%	4.59%	6.86%	11.43%	6.06%	11.62%	N/A	7.22%
Trademark Tactical Risk 2040 R4 Unit Value \$11.900000	0.25%	2.32%	2.67%	4.11%	3.06%	N/A	N/A	4.96%
Morningstar Target Date 2036-2040 Mod EW	0.56%	4.59%	6.86%	11.43%	6.06%	N/A	N/A	8.68%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Trademark Tactical Risk 2040 R5 Unit Value \$11.960000	0.25%	2.40%	2.66%	4.00%	3.02%	N/A	N/A	4.31%
Morningstar Target Date 2036-2040 Mod EW	0.56%	4.59%	6.86%	11.43%	6.06%	N/A	N/A	7.43%
Trademark Tactical Risk 2040 R6 Unit Value \$12.290000	0.24%	2.50%	3.19%	4.77%	3.89%	N/A	N/A	3.89%
Morningstar Target Date 2036-2040 Mod EW	0.56%	4.59%	6.86%	11.43%	6.06%	N/A	N/A	6.06%
Trademark Tactical Risk 2050 R Unit Value \$12.510000	0.24%	2.88%	3.65%	5.57%	4.41%	9.49%	N/A	5.35%
Morningstar Target Date 2050+ Mod EW	0.56%	4.70%	6.90%	11.34%	5.76%	11.43%	N/A	6.84%
Trademark Tactical Risk 2050 R1 Unit Value \$12.130000	0.25%	2.80%	3.41%	5.20%	4.08%	8.98%	N/A	4.85%
Morningstar Target Date 2050+ Mod EW	0.56%	4.70%	6.90%	11.34%	5.76%	11.43%	N/A	6.84%
Trademark Tactical Risk 2050 R2 Unit Value \$12.610000	0.24%	2.69%	3.45%	5.43%	4.66%	9.67%	N/A	5.51%
Morningstar Target Date 2050+ Mod EW	0.56%	4.70%	6.90%	11.34%	5.76%	11.43%	N/A	6.84%
Trademark Tactical Risk 2050 R3 Unit Value \$12.670000	0.32%	3.01%	3.94%	5.94%	4.82%	9.77%	N/A	5.60%
Morningstar Target Date 2050+ Mod EW	0.56%	4.70%	6.90%	11.34%	5.76%	11.43%	N/A	6.84%
Trademark Tactical Risk 2050 R4 Unit Value \$12.260000	0.25%	2.77%	3.29%	5.06%	3.97%	N/A	N/A	6.40%
Morningstar Target Date 2050+ Mod EW	0.56%	4.70%	6.90%	11.34%	5.76%	N/A	N/A	8.30%
Trademark Tactical Risk 2050 R5 Unit Value \$12.340000	0.24%	2.75%	3.26%	5.02%	3.94%	N/A	N/A	5.47%
Morningstar Target Date 2050+ Mod EW	0.56%	4.70%	6.90%	11.34%	5.76%	N/A	N/A	7.15%
Trademark Tactical Risk 2050 R6 Unit Value \$12.670000	0.40%	3.01%	3.94%	5.94%	4.82%	N/A	N/A	4.82%
Morningstar Target Date 2050+ Mod EW	0.56%	4.70%	6.90%	11.34%	5.76%	N/A	N/A	5.76%
Vanguard 100% Fixed Income Mgd Trust Fund R Unit Value \$10.900000	-0.06%	0.46%	5.76%	5.34%	3.95%	3.22%	N/A	2.23%
Barclays US Agg Bond TR USD	-0.06%	0.46%	5.80%	5.19%	4.03%	3.08%	N/A	2.60%
Vanguard 100% Fixed Income Mgd Trust Fund R1 Unit Value \$10.740000	-0.09%	0.37%	5.50%	4.99%	3.60%	2.87%	N/A	1.88%
Barclays US Agg Bond TR USD	-0.06%	0.46%	5.80%	5.19%	4.03%	3.08%	N/A	2.60%
Vanguard 100% Fixed Income Mgd Trust Fund R2 Unit Value \$10.740000	-0.10%	0.33%	5.39%	4.84%	3.45%	2.72%	N/A	1.73%
Barclays US Agg Bond TR USD	-0.06%	0.46%	5.80%	5.19%	4.03%	3.08%	N/A	2.60%
Vanguard 100% Fixed Income Mgd Trust Fund R3 Unit Value \$10.910000	-0.10%	0.33%	5.39%	4.84%	3.45%	2.72%	N/A	1.73%
Barclays US Agg Bond TR USD	-0.06%	0.46%	5.80%	5.19%	4.03%	3.08%	N/A	2.60%
Vanguard 100% Fixed Income Mgd Trust Fund R4 Unit Value \$10.910000	-0.12%	0.28%	5.24%	4.64%	3.25%	2.52%	N/A	1.53%
Barclays US Agg Bond TR USD	-0.06%	0.46%	5.80%	5.19%	4.03%	3.08%	N/A	2.60%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Vanguard 100% Fixed Income Mgd Trust Fund R-Inst Unit Value \$10.910000	-0.06%	0.46%	5.76%	5.33%	3.94%	3.21%	N/A	2.22%
Barclays US Agg Bond TR USD	-0.06%	0.46%	5.80%	5.19%	4.03%	3.08%	N/A	2.60%
Vanguard 20/80 - Conservative Mgd Trust Fund R Unit Value \$11.630000	0.12%	1.42%	6.27%	7.05%	4.68%	4.99%	N/A	3.92%
Morningstar Conservative Target Risk	0.29%	1.44%	6.64%	6.93%	3.43%	4.33%	N/A	3.13%
Vanguard 20/80 - Conservative Mgd Trust Fund R1 Unit Value \$11.470000	0.09%	1.33%	6.01%	6.70%	4.33%	4.64%	N/A	3.57%
Morningstar Conservative Target Risk	0.29%	1.44%	6.64%	6.93%	3.43%	4.33%	N/A	3.13%
Vanguard 20/80 - Conservative Mgd Trust Fund R2 Unit Value \$11.420000	0.08%	1.29%	5.90%	6.55%	4.18%	4.49%	N/A	3.42%
Morningstar Conservative Target Risk	0.29%	1.44%	6.64%	6.93%	3.43%	4.33%	N/A	3.13%
Vanguard 20/80 - Conservative Mgd Trust Fund R3 Unit Value \$11.450000	0.08%	1.29%	5.90%	6.55%	4.18%	4.49%	N/A	3.42%
Morningstar Conservative Target Risk	0.29%	1.44%	6.64%	6.93%	3.43%	4.33%	N/A	3.13%
Vanguard 20/80 - Conservative Mgd Trust Fund R4 Unit Value \$11.370000	0.06%	1.24%	5.75%	6.35%	3.98%	4.29%	N/A	3.22%
Morningstar Conservative Target Risk	0.29%	1.44%	6.64%	6.93%	3.43%	4.33%	N/A	3.13%
Vanguard 20/80 - Conservative Mgd Trust Fund R-Inst Unit Value \$11.700000	0.12%	1.42%	6.27%	7.04%	4.67%	4.98%	N/A	3.91%
Morningstar Conservative Target Risk	0.29%	1.44%	6.64%	6.93%	3.43%	4.33%	N/A	3.13%
Vanguard 40/60 - Moderate Mgd Trust Fund R Unit Value \$12.380000	0.28%	2.35%	6.53%	8.40%	5.31%	6.74%	N/A	5.58%
Morningstar Moderately Cons Target Risk	0.34%	2.45%	7.42%	8.92%	4.52%	6.60%	N/A	5.12%
Vanguard 40/60 - Moderate Mgd Trust Fund R1 Unit Value \$12.210000	0.25%	2.26%	6.27%	8.05%	4.96%	6.39%	N/A	5.23%
Morningstar Moderately Cons Target Risk	0.34%	2.45%	7.42%	8.92%	4.52%	6.60%	N/A	5.12%
Vanguard 40/60 - Moderate Mgd Trust Fund R2 Unit Value \$12.150000	0.24%	2.22%	6.16%	7.90%	4.81%	6.24%	N/A	5.08%
Morningstar Moderately Cons Target Risk	0.34%	2.45%	7.42%	8.92%	4.52%	6.60%	N/A	5.12%
Vanguard 40/60 - Moderate Mgd Trust Fund R3 Unit Value \$12.180000	0.24%	2.22%	6.16%	7.90%	4.81%	6.24%	N/A	5.08%
Morningstar Moderately Cons Target Risk	0.34%	2.45%	7.42%	8.92%	4.52%	6.60%	N/A	5.12%
Vanguard 40/60 - Moderate Mgd Trust Fund R4 Unit Value \$12.100000	0.22%	2.17%	6.01%	7.70%	4.61%	6.04%	N/A	4.88%
Morningstar Moderately Cons Target Risk	0.34%	2.45%	7.42%	8.92%	4.52%	6.60%	N/A	5.12%
Vanguard 40/60 - Moderate Mgd Trust Fund R-Inst Unit Value \$12.380000	0.28%	2.35%	6.53%	8.39%	5.30%	6.73%	N/A	5.57%
Morningstar Moderately Cons Target Risk	0.34%	2.45%	7.42%	8.92%	4.52%	6.60%	N/A	5.12%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R Unit Value \$13.110000	0.42%	3.20%	6.94%	9.83%	5.89%	8.50%	N/A	7.14%
Morningstar Moderate Target Risk	0.38%	3.40%	8.16%	10.69%	5.23%	8.57%	N/A	6.70%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R1 Unit Value \$12.930000	0.39%	3.11%	6.68%	9.48%	5.54%	8.15%	N/A	6.79%
Morningstar Moderate Target Risk	0.38%	3.40%	8.16%	10.69%	5.23%	8.57%	N/A	6.70%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R2 Unit Value \$12.870000	0.38%	3.07%	6.57%	9.33%	5.39%	8.00%	N/A	6.64%
Morningstar Moderate Target Risk	0.38%	3.40%	8.16%	10.69%	5.23%	8.57%	N/A	6.70%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R3 Unit Value \$12.880000	0.38%	3.07%	6.57%	9.33%	5.39%	8.00%	N/A	6.64%
Morningstar Moderate Target Risk	0.38%	3.40%	8.16%	10.69%	5.23%	8.57%	N/A	6.70%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R4 Unit Value \$12.810000	0.36%	3.02%	6.42%	9.13%	5.19%	7.80%	N/A	6.44%
Morningstar Moderate Target Risk	0.38%	3.40%	8.16%	10.69%	5.23%	8.57%	N/A	6.70%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R-Inst Unit Value \$13.1100000	0.42%	3.20%	6.94%	9.82%	5.88%	8.49%	N/A	7.13%
Morningstar Moderate Target Risk	0.38%	3.40%	8.16%	10.69%	5.23%	8.57%	N/A	6.70%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R Unit Value \$13.480000	0.48%	3.76%	7.18%	10.64%	6.19%	9.42%	N/A	7.89%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R1 Unit Value \$13.290000	0.45%	3.67%	6.92%	10.29%	5.84%	9.07%	N/A	7.54%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R2 Unit Value \$13.220000	0.44%	3.63%	6.81%	10.14%	5.69%	8.92%	N/A	7.39%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R3 Unit Value \$13.260000	0.44%	3.63%	6.81%	10.14%	5.69%	8.92%	N/A	7.39%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R4 Unit Value \$13.180000	0.42%	3.58%	6.66%	9.94%	5.49%	8.72%	N/A	7.19%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R-Inst Unit Value \$13.470000	0.48%	3.76%	7.18%	10.63%	6.18%	9.41%	N/A	7.88%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 80/20 - Aggressive Managed Trust Fund R Unit Value \$13.810000	0.55%	4.14%	7.09%	11.09%	6.43%	10.21%	N/A	8.54%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 80/20 - Aggressive Managed Trust Fund R1 Unit Value \$13.610000	0.52%	4.05%	6.83%	10.74%	6.08%	9.86%	N/A	8.19%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 80/20 - Aggressive Managed Trust Fund R2 Unit Value \$13.550000	0.51%	4.01%	6.72%	10.59%	5.93%	9.71%	N/A	8.04%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Vanguard 80/20 - Aggressive Managed Trust Fund R3 Unit Value \$13.590000	0.51%	4.01%	6.72%	10.59%	5.93%	9.71%	N/A	8.04%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 80/20 - Aggressive Managed Trust Fund R4 Unit Value \$13.500000	0.49%	3.96%	6.57%	10.39%	5.73%	9.51%	N/A	7.84%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 80/20 - Aggressive Managed Trust Fund R-Inst Unit Value \$13.810000	0.55%	4.14%	7.09%	11.08%	6.42%	10.20%	N/A	8.53%
Morningstar Moderately Agg Target Risk	0.46%	4.44%	8.70%	12.17%	5.73%	10.43%	N/A	8.20%
Vanguard 100% Equity Managed Trust Fund R Unit Value \$14.510000	0.73%	5.08%	7.53%	12.58%	6.92%	11.97%	N/A	9.96%
FTSE All World TR USD	0.64%	5.39%	7.06%	12.61%	5.81%	11.29%	N/A	8.99%
Vanguard 100% Equity Managed Trust Fund R1 Unit Value \$14.320000	0.70%	4.99%	7.27%	12.23%	6.57%	11.62%	N/A	9.61%
FTSE All World TR USD	0.64%	5.39%	7.06%	12.61%	5.81%	11.29%	N/A	8.99%
Vanguard 100% Equity Managed Trust Fund R2 Unit Value \$14.260000	0.69%	4.95%	7.16%	12.08%	6.42%	11.47%	N/A	9.46%
FTSE All World TR USD	0.64%	5.39%	7.06%	12.61%	5.81%	11.29%	N/A	8.99%
Vanguard 100% Equity Managed Trust Fund R3 Unit Value \$14.540000	0.69%	4.95%	7.16%	12.08%	6.42%	11.47%	N/A	9.46%
FTSE All World TR USD	0.64%	5.39%	7.06%	12.61%	5.81%	11.29%	N/A	8.99%
Vanguard 100% Equity Managed Trust Fund R4 Unit Value \$14.540000	0.67%	4.90%	7.01%	11.88%	6.22%	11.27%	N/A	9.26%
FTSE All World TR USD	0.64%	5.39%	7.06%	12.61%	5.81%	11.29%	N/A	8.99%
Vanguard 100% Equity Managed Trust Fund R-Inst Unit Value \$14.540000	0.73%	5.08%	7.53%	12.57%	6.91%	11.96%	N/A	9.95%
FTSE All World TR USD	0.64%	5.39%	7.06%	12.61%	5.81%	11.29%	N/A	8.99%
BW Alternative Credit CIF R Unit Value \$11.370000	0.47%	5.01%	8.54%	7.66%	N/A	N/A	N/A	6.15%
Citi Treasury Bill 3-Month	0.02%	0.07%	0.19%	0.20%	N/A	N/A	N/A	0.19%
BW Alternative Credit CIF R1 Unit Value \$11.370000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Citi WGBI USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
BW Alternative Credit CIF R2 Unit Value \$11.400000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Citi WGBI USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
BW Global Investment Grade Fixed Income CIF R1 Unit Value \$11.370000	0.34%	0.60%	8.20%	6.82%	1.07%	2.47%	N/A	2.95%
Citi WGBI USD	0.65%	0.30%	11.07%	9.71%	1.78%	0.77%	N/A	1.74%
BW Global Investment Grade Fixed Income CIF R3 Unit Value \$11.680000	0.34%	0.60%	8.20%	4.08%	N/A	N/A	N/A	4.08%
Citi WGBI USD	0.65%	0.30%	11.07%	9.71%	N/A	N/A	N/A	9.71%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
BW Global Investment Grade Fixed Income CIF R-Inst Unit Value \$11.830000	0.34%	0.68%	8.53%	7.25%	N/A	N/A	N/A	0.04%
Citi WGBI USD	0.65%	0.30%	11.07%	9.71%	N/A	N/A	N/A	3.51%
Western Asset Core Plus Bond CIF R1 Unit Value \$15.050000	-0.06%	1.75%	8.47%	8.39%	5.69%	4.96%	N/A	5.96%
Barclays US Aggregate	-0.06%	0.46%	5.80%	5.19%	4.03%	3.08%	N/A	4.50%
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 \$16.070000	0.00%	1.80%	8.70%	8.70%	N/A	N/A	N/A	5.34%
Barclays US Aggregate	-0.06%	0.46%	5.80%	5.19%	N/A	N/A	N/A	4.01%
Western Asset Global Strategic Fixed Income Fund R3 Unit Value \$9.980000	0.28%	3.40%	12.01%	9.47%	N/A	N/A	N/A	3.42%
Barclays US Universal TR USD	0.02%	0.96%	6.69%	6.11%	N/A	N/A	N/A	4.12%
Western Asset Global Strategic Fixed Income Fund R-Inst Unit Value \$10.00000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Barclays US Universal TR USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Western Asset Long Duration Credit CIF R Unit Value \$9.440000	-1.06%	2.67%	17.00%	17.37%	10.90%	9.00%	N/A	9.55%
Barclays Long Term Credit TR USD	-1.06%	2.26%	16.50%	15.73%	9.53%	7.05%	N/A	4.70%
Western Asset Long Duration Credit CIF R1 Unit Value \$11.160000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Barclays Long Term Credit 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-Inst Unit Value \$11.170000	-1.06%	2.76%	17.09%	17.58%	N/A	N/A	N/A	15.10%
Barclays Long Term Credit TR USD	-1.06%	2.26%	16.50%	15.73%	N/A	N/A	N/A	12.86%
ClearBridge Value Equity CIF R1 Unit Value \$16.040000	0.41%	6.62%	7.02%	15.95%	8.99%	15.78%	N/A	10.24%
S&P 500	0.02%	3.85%	7.84%	15.43%	11.16%	16.37%	N/A	11.50%
ClearBridge Value Equity CIF R-Inst Unit Value \$17.380000	0.40%	6.69%	7.35%	16.41%	N/A	N/A	N/A	3.13%
S&P 500	0.02%	3.85%	7.84%	15.43%	N/A	N/A	N/A	5.74%
ClearBridge Large Cap Growth CIF R2 Unit Value \$10.500000	0.86%	N/A	N/A	N/A	N/A	N/A	N/A	5.00%
Russell 1000 Index	0.08%	4.03%	N/A	N/A	N/A	N/A	N/A	4.03%
ClearBridge Large Cap Growth CIF R-Inst Unit Value \$16.290000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
S&P 500	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DGI Growth Fund R1 Unit Value \$10.550000	1.15%	10.59%	13.93%	15.17%	N/A	N/A	N/A	4.10%
Russell Mid Cap Growth Index	-0.05%	4.59%	6.84%	11.24%	N/A	N/A	N/A	0.53%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Conning-Goodwin Capital Core Plus Bond Fund Unit Value \$10.730000	0.00%	1.04%	7.73%	6.66%	N/A	N/A	N/A	5.68%
Barclays US Aggregate	-0.06%	0.46%	5.80%	5.19%	N/A	N/A	N/A	4.91%
BCM DynamicBelay™ 2020 QDIA R1 Unit Value \$10.520000	0.10%	1.74%	5.20%	N/A	N/A	N/A	N/A	5.20%
S&P Target Date 2020	0.28%	2.79%	6.68%	N/A	N/A	N/A	N/A	6.68%
BCM DynamicBelay™ 2030 QDIA R1 Unit Value \$10.650000	0.09%	2.40%	6.50%	N/A	N/A	N/A	N/A	6.50%
S&P Target Date 2030	0.31%	3.39%	7.07%	N/A	N/A	N/A	N/A	7.07%
BCM DynamicBelay™ 2040 QDIA R1 Unit Value \$10.640000	0.47%	2.90%	6.40%	N/A	N/A	N/A	N/A	6.40%
S&P Target Date 2040	0.34%	3.87%	7.35%	N/A	N/A	N/A	N/A	7.35%
BCM DynamicBelay™ 2050 QDIA R1 Unit Value \$10.910000	0.37%	3.61%	9.10%	N/A	N/A	N/A	N/A	9.10%
S&P Target Date 2050	0.36%	4.17%	7.44%	N/A	N/A	N/A	N/A	7.44%
BCM DynamicBelay™ 2060 QDIA R1 Unit Value \$10.670000	0.47%	4.10%	6.70%	N/A	N/A	N/A	N/A	6.70%
S&P Target Date 2060+	0.38%	4.36%	7.49%	N/A	N/A	N/A	N/A	7.49%
BCM Decathlon Growth Tactics CIF R1 Unit Value \$9.960000	0.50%	3.75%	-0.40%	N/A	N/A	N/A	N/A	-0.40%
DJ Moderate Allocation	0.48%	3.53%	8.36%	N/A	N/A	N/A	N/A	8.36%
BCM U.S. Sector Rotation CIF R1 Unit Value \$10.570000	-0.09%	1.63%	5.70%	N/A	N/A	N/A	N/A	5.70%
S&P 500	0.02%	3.85%	7.84%	N/A	N/A	N/A	N/A	7.84%
ClariVest Emerging Markets Equity Collective Fund R1 Unit Value \$10.000000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
S&P 500	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
ClariVest Emerging Markets Equity Collective Fund R2 Unit Value \$10.000000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
S&P 500	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
ClariVest Emerging Markets Equity Collective Fund R3 Unit Value \$10.510000	1.94%	N/A	N/A	N/A	N/A	N/A	N/A	5.10%
MSCI EM NR USD	1.29%	N/A	N/A	N/A	N/A	N/A	N/A	4.86%
Snyder Capital Small/Mid-Cap Value Collective Inv R1 Unit Value \$10.000000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
S&P 500	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Snyder Capital Small/Mid-Cap Value Collective Inv R2 Unit Value \$10.000000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
S&P 500	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
401(k) Roadmap Fund R1 Unit Value \$10.480000	0.19%	2.34%	7.16%	8.04%	3.80%	6.12%	N/A	5.85%
DJ Moderately Conservative TR USD	0.39%	2.32%	8.17%	9.48%	4.74%	6.39%	N/A	5.52%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap Fund R2 Unit Value \$10.490000	0.19%	2.34%	6.87%	7.57%	3.56%	5.98%	N/A	5.76%
DJ Moderately Conservative TR USD	0.39%	2.32%	8.17%	9.48%	4.74%	6.39%	N/A	5.52%
401(k) Roadmap Fund R3 Unit Value \$10.360000	0.16%	2.15%	6.71%	7.40%	3.47%	5.92%	N/A	5.72%
DJ Moderately Conservative TR USD	0.39%	2.32%	8.17%	9.48%	4.74%	6.39%	N/A	5.52%
401(K) Roadmap Fund R4 Unit Value \$10.490000	0.14%	2.09%	6.51%	7.14%	3.35%	5.85%	N/A	5.68%
DJ Moderately Conservative TR USD	0.39%	2.32%	8.17%	9.48%	4.74%	6.39%	N/A	5.52%
401(k) Roadmap Fund R5 Unit Value \$10.470000	0.19%	2.25%	7.06%	7.94%	3.88%	6.17%	N/A	5.88%
DJ Moderately Conservative TR USD	0.39%	2.32%	8.17%	9.48%	4.74%	6.39%	N/A	5.52%
401(k) Roadmap Fund R6 Unit Value \$10.490000	0.17%	2.19%	6.82%	7.56%	3.61%	6.01%	N/A	5.77%
DJ Moderately Conservative TR USD	0.39%	2.32%	8.17%	9.48%	4.74%	6.39%	N/A	5.52%
401(k) Roadmap 2015 Fund R1 Unit Value \$10.040000	0.40%	3.09%	4.16%	5.14%	2.26%	4.41%	N/A	3.37%
DJ US Target 2015 TR USD	0.34%	1.66%	7.97%	8.63%	4.34%	5.58%	N/A	4.99%
401(k) Roadmap 2015 Fund R2 Unit Value \$9.730000	0.40%	3.19%	3.98%	4.95%	2.11%	4.32%	N/A	3.32%
DJ US Target 2015 TR USD	0.34%	1.66%	7.97%	8.63%	4.34%	5.58%	N/A	4.99%
401(k) Roadmap 2015 Fund R3 Unit Value \$9.920000	0.27%	2.98%	3.80%	4.71%	2.00%	4.25%	N/A	3.27%
DJ US Target 2015 TR USD	0.34%	1.66%	7.97%	8.63%	4.34%	5.58%	N/A	4.99%
401(k) Roadmap 2015 Fund R4 Unit Value \$10.040000	0.25%	2.92%	3.61%	4.45%	1.87%	4.17%	N/A	3.23%
DJ US Target 2015 TR USD	0.34%	1.66%	7.97%	8.63%	4.34%	5.58%	N/A	4.99%
401(k) Roadmap 2015 Fund R5 Unit Value \$10.030000	0.30%	3.08%	4.15%	5.25%	2.40%	4.49%	N/A	3.43%
DJ US Target 2015 TR USD	0.34%	1.66%	7.97%	8.63%	4.34%	5.58%	N/A	4.99%
401(k) Roadmap 2015 Fund R6 Unit Value \$10.040000	0.28%	3.02%	3.91%	4.87%	2.13%	4.33%	N/A	3.32%
DJ US Target 2015 TR USD	0.34%	1.66%	7.97%	8.63%	4.34%	5.58%	N/A	4.99%
401(k) Roadmap 2020 Fund R1 Unit Value \$9.930000	0.30%	3.22%	3.22%	4.42%	2.36%	7.03%	N/A	4.56%
DJ US Target 2020 TR USD	0.08%	1.93%	6.85%	8.23%	6.38%	8.96%	N/A	6.84%
401(k) Roadmap 2020 Fund R2 Unit Value \$9.960000	0.40%	3.32%	3.36%	4.37%	2.26%	6.96%	N/A	4.52%
DJ US Target 2020 TR USD	0.08%	1.93%	6.85%	8.23%	6.38%	8.96%	N/A	6.84%
401(k) Roadmap 2020 Fund R3 Unit Value \$9.820000	0.37%	3.23%	3.09%	4.10%	2.14%	6.89%	N/A	4.48%
DJ US Target 2020 TR USD	0.08%	1.93%	6.85%	8.23%	6.38%	8.96%	N/A	6.84%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2020 Fund R4 Unit Value \$9.950000	0.35%	3.16%	2.90%	3.84%	2.01%	6.81%	N/A	4.43%
DJ US Target 2020 TR USD	0.08%	1.93%	6.85%	8.23%	6.38%	8.96%	N/A	6.84%
401(k) Roadmap 2020 Fund R5 Unit Value \$9.950000	0.40%	3.32%	3.43%	4.63%	2.54%	7.14%	N/A	4.63%
DJ US Target 2020 TR USD	0.08%	1.93%	6.85%	8.23%	6.38%	8.96%	N/A	6.84%
401(k) Roadmap 2020 Fund R6 Unit Value \$9.950000	0.38%	3.26%	3.21%	4.25%	2.27%	6.97%	N/A	4.53%
DJ US Target 2020 TR USD	0.08%	1.93%	6.85%	8.23%	6.38%	8.96%	N/A	6.84%
401(k) Roadmap 2025 Fund R1 Unit Value \$10.310000	0.39%	3.62%	6.84%	9.45%	3.81%	8.46%	N/A	5.08%
DJ US Target 2025 TR USD	0.42%	2.79%	8.36%	10.26%	5.34%	8.26%	N/A	5.84%
401(k) Roadmap 2025 Fund R2 Unit Value \$10.330000	0.39%	3.71%	6.86%	9.30%	3.68%	8.37%	N/A	5.04%
DJ US Target 2025 TR USD	0.42%	2.79%	8.36%	10.26%	5.34%	8.26%	N/A	5.84%
401(k) Roadmap 2025 Fund R3 Unit Value \$10.190000	0.36%	3.62%	6.69%	9.12%	3.58%	8.32%	N/A	5.00%
DJ US Target 2025 TR USD	0.42%	2.79%	8.36%	10.26%	5.34%	8.26%	N/A	5.84%
401(k) Roadmap 2025 Fund R4 Unit Value \$10.330000	0.34%	3.55%	6.49%	8.85%	3.46%	8.24%	N/A	4.95%
DJ US Target 2025 TR USD	0.42%	2.79%	8.36%	10.26%	5.34%	8.26%	N/A	5.84%
401(k) Roadmap 2025 Fund R5 Unit Value \$10.330000	0.39%	3.71%	7.05%	9.66%	3.99%	8.57%	N/A	5.15%
DJ US Target 2025 TR USD	0.42%	2.79%	8.36%	10.26%	5.34%	8.26%	N/A	5.84%
401(k) Roadmap 2025 Fund R6 Unit Value \$10.330000	0.37%	3.66%	6.80%	9.27%	3.72%	8.40%	N/A	5.05%
DJ US Target 2025 TR USD	0.42%	2.79%	8.36%	10.26%	5.34%	8.26%	N/A	5.84%
401(k) Roadmap 2030 Fund R1 Unit Value \$10.390000	0.19%	3.59%	6.45%	9.83%	4.35%	9.40%	N/A	5.09%
DJ US Target 2030 TR USD	0.16%	3.05%	7.69%	10.63%	7.72%	12.08%	N/A	7.96%
401(k) Roadmap 2030 Fund R2 Unit Value \$10.410000	0.19%	3.69%	6.58%	9.78%	4.25%	9.34%	N/A	5.05%
DJ US Target 2030 TR USD	0.16%	3.05%	7.69%	10.63%	7.72%	12.08%	N/A	7.96%
401(k) Roadmap 2030 Fund R3 Unit Value \$10.270000	0.16%	3.59%	6.30%	9.49%	4.12%	9.26%	N/A	5.00%
DJ US Target 2030 TR USD	0.16%	3.05%	7.69%	10.63%	7.72%	12.08%	N/A	7.96%
401(k) Roadmap 2030 Fund R4 Unit Value \$10.410000	0.14%	3.53%	6.10%	9.22%	3.99%	9.18%	N/A	4.95%
DJ US Target 2030 TR USD	0.16%	3.05%	7.69%	10.63%	7.72%	12.08%	N/A	7.96%
401(k) Roadmap 2030 Fund R5 Unit Value \$10.410000	0.19%	3.69%	6.66%	10.04%	4.53%	9.52%	N/A	5.15%
DJ US Target 2030 TR USD	0.16%	3.05%	7.69%	10.63%	7.72%	12.08%	N/A	7.96%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2030 Fund R6 Unit Value \$10.410000	0.17%	3.63%	6.41%	9.65%	4.25%	9.34%	N/A	5.05%
DJ US Target 2030 TR USD	0.16%	3.05%	7.69%	10.63%	7.72%	12.08%	N/A	7.96%
401(k) Roadmap 2035 Fund R1 Unit Value \$10.400000	0.39%	4.31%	6.45%	10.87%	4.76%	10.44%	N/A	5.14%
DJ US Target 2035 TR USD	0.53%	4.16%	8.37%	11.78%	6.01%	10.59%	N/A	6.54%
401(k) Roadmap 2035 Fund R2 Unit Value \$10.430000	0.48%	4.40%	6.57%	10.82%	4.66%	10.37%	N/A	5.10%
DJ US Target 2035 TR USD	0.53%	4.16%	8.37%	11.78%	6.01%	10.59%	N/A	6.54%
401(k) Roadmap 2035 Fund R3 Unit Value \$10.290000	0.45%	4.20%	6.28%	10.52%	4.52%	10.29%	N/A	5.05%
DJ US Target 2035 TR USD	0.53%	4.16%	8.37%	11.78%	6.01%	10.59%	N/A	6.54%
401(k) Roadmap 2035 Fund R4 Unit Value \$10.430000	0.43%	4.14%	6.08%	10.24%	4.40%	10.21%	N/A	5.00%
DJ US Target 2035 TR USD	0.53%	4.16%	8.37%	11.78%	6.01%	10.59%	N/A	6.54%
401(k) Roadmap 2035 Fund R5 Unit Value \$10.420000	0.48%	4.30%	6.65%	11.09%	4.94%	10.55%	N/A	5.20%
DJ US Target 2035 TR USD	0.53%	4.16%	8.37%	11.78%	6.01%	10.59%	N/A	6.54%
401(k) Roadmap 2035 Fund R6 Unit Value \$10.430000	0.46%	4.24%	6.40%	10.68%	4.66%	10.37%	N/A	5.10%
DJ US Target 2035 TR USD	0.53%	4.16%	8.37%	11.78%	6.01%	10.59%	N/A	6.54%
401(k) Roadmap 2040 Fund R1 Unit Value \$10.550000	0.48%	4.77%	6.35%	11.52%	5.68%	11.48%	N/A	5.76%
DJ US Target 2040 TR USD	0.23%	3.98%	8.24%	12.45%	8.61%	14.29%	N/A	8.77%
401(k) Roadmap 2040 Fund R2 Unit Value \$10.560000	0.57%	4.87%	6.27%	11.14%	5.51%	11.37%	N/A	5.70%
DJ US Target 2040 TR USD	0.23%	3.98%	8.24%	12.45%	8.61%	14.29%	N/A	8.77%
401(k) Roadmap 2040 Fund R3 Unit Value \$10.420000	0.45%	4.68%	6.11%	10.96%	5.41%	11.31%	N/A	5.66%
DJ US Target 2040 TR USD	0.23%	3.98%	8.24%	12.45%	8.61%	14.29%	N/A	8.77%
401(k) Roadmap 2040 Fund R4 Unit Value \$10.570000	0.43%	4.62%	5.91%	10.69%	5.28%	11.22%	N/A	5.61%
DJ US Target 2040 TR USD	0.23%	3.98%	8.24%	12.45%	8.61%	14.29%	N/A	8.77%
401(k) Roadmap 2040 Fund R5 Unit Value \$10.560000	0.48%	4.76%	6.45%	11.51%	5.82%	11.57%	N/A	5.81%
DJ US Target 2040 TR USD	0.23%	3.98%	8.24%	12.45%	8.61%	14.29%	N/A	8.77%
401(k) Roadmap 2040 Fund R6 Unit Value \$10.570000	0.46%	4.72%	6.22%	11.12%	5.55%	11.39%	N/A	5.71%
DJ US Target 2040 TR USD	0.23%	3.98%	8.24%	12.45%	8.61%	14.29%	N/A	8.77%
401(k) Roadmap 2045 Fund R1 Unit Value \$10.470000	0.48%	5.01%	6.29%	11.74%	5.39%	11.33%	N/A	5.56%
DJ US Target 2045 TR USD	0.60%	5.04%	8.38%	12.67%	6.28%	11.68%	N/A	6.95%

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

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
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401(k) Roadmap 2045 Fund R2 Unit Value \$10.480000	0.58%	5.01%	6.22%	11.51%	5.26%	11.25%	N/A	5.51%
DJ US Target 2045 TR USD	0.60%	5.04%	8.38%	12.67%	6.28%	11.68%	N/A	6.95%
401(k) Roadmap 2045 Fund R3 Unit Value \$10.340000	0.45%	4.92%	6.05%	11.34%	5.17%	11.19%	N/A	5.48%
DJ US Target 2045 TR USD	0.60%	5.04%	8.38%	12.67%	6.28%	11.68%	N/A	6.95%
401(k) Roadmap 2045 Fund R4 Unit Value \$10.480000	0.43%	4.86%	5.85%	11.06%	5.04%	11.11%	N/A	5.43%
DJ US Target 2045 TR USD	0.60%	5.04%	8.38%	12.67%	6.28%	11.68%	N/A	6.95%
401(k) Roadmap 2045 Fund R5 Unit Value \$10.480000	0.48%	5.01%	6.40%	11.85%	5.57%	11.44%	N/A	5.63%
DJ US Target 2045 TR USD	0.60%	5.04%	8.38%	12.67%	6.28%	11.68%	N/A	6.95%
401(k) Roadmap 2045 Fund R6 Unit Value \$10.480000	0.46%	4.96%	6.17%	11.50%	5.30%	11.27%	N/A	5.53%
DJ US Target 2045 TR USD	0.60%	5.04%	8.38%	12.67%	6.28%	11.68%	N/A	6.95%
401(k) Roadmap 2050 Fund R1 Unit Value \$10.060000	0.47%	5.05%	6.75%	12.41%	5.91%	11.65%	N/A	5.81%
DJ US Target 2050 TR USD	0.26%	4.38%	8.48%	13.17%	8.88%	14.82%	N/A	9.03%
401(k) Roadmap 2050 Fund R2 Unit Value \$10.610000	0.47%	5.05%	6.78%	12.14%	5.78%	11.56%	N/A	5.76%
DJ US Target 2050 TR USD	0.26%	4.38%	8.48%	13.17%	8.88%	14.82%	N/A	9.03%
401(k) Roadmap 2050 Fund R3 Unit Value \$10.470000	0.44%	5.06%	6.59%	11.95%	5.68%	11.50%	N/A	5.72%
DJ US Target 2050 TR USD	0.26%	4.38%	8.48%	13.17%	8.88%	14.82%	N/A	9.03%
401(k) Roadmap 2050 Fund R4 Unit Value \$10.610000	0.42%	4.99%	6.40%	11.67%	5.55%	11.42%	N/A	5.67%
DJ US Target 2050 TR USD	0.26%	4.38%	8.48%	13.17%	8.88%	14.82%	N/A	9.03%
401(k) Roadmap 2050 Fund R5 Unit Value \$10.610000	0.47%	5.15%	6.96%	12.51%	6.10%	11.76%	N/A	5.87%
DJ US Target 2050 TR USD	0.26%	4.38%	8.48%	13.17%	8.88%	14.82%	N/A	9.03%
401(k) Roadmap 2050 Fund R6 Unit Value \$10.610000	0.45%	5.09%	6.71%	12.11%	5.81%	11.58%	N/A	5.77%
DJ US Target 2050 TR USD	0.26%	4.38%	8.48%	13.17%	8.88%	14.82%	N/A	9.03%



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
111,819.33	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	111,819.33	111,819.33	0	0.00
15,760,702.66	CUSIP # 94975P405 WELLS FARGO GOVERNMENT MMF-INSTL	15,760,702.66	15,760,702.66	21	109.64
		15,872,521.99	15,872,521.99	21	109.64
COMMERCIAL PAPER/REPO AGREEMENTS					
3,000,000	CUSIP # 00280NM64 ABBAY NATL TREASURY SRVCS PLC A1/P1 12/06/2016	2,994,228.50	2,994,228.50	4	1,474.93
3,000,000	CUSIP # 06538BM18 BANK OF TOKYO-MITSUBISHI UFJ A1/P1 12/01/2016	2,992,003.50	2,992,003.50	4	3,864.96
3,000,000	CUSIP # 13443CLU3 CAMPBELL SOUP CO A2/P2 11/28/2016	2,993,178.50	2,993,178.50	4	3,381.58
3,000,000	CUSIP # 16677JMD5 CHEVRON INC A1/P1 12/13/2016	2,994,503.50	2,994,503.50	4	2,106.98
3,000,000	CUSIP # 2063C0L18 CONCORD MINUTEMEN CAPITAL LLC A1/P1 11/01/2016	2,998,491.00	2,998,491.00	4	45.72
3,000,000	CUSIP # 2284K0LA1 CROWN POINT CAPITAL CO A1/P1 11/10/2016	2,992,628.50	2,992,628.50	4	4,810.19
3,000,000	CUSIP # 44890MLF7 HYUNDAI CAPITAL AMERICA INC A2/P2 11/15/2016	2,997,261.83	2,997,261.83	4	58.24

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,000,000	CUSIP # 52952LK35 LEXINGTON PARKER CAPITAL INC A1/P1 10/03/2016	1,999,324.61	1,999,324.61	3	597.45
3,000,000	CUSIP # 59157TMC4 METLIFE INC A1/P1 12/12/2016	2,993,203.50	2,993,203.50	4	1,932.33
3,000,000	CUSIP # 59515MKC8 MICROSOFT CORP A1/P1 10/12/2016	2,997,343.50	2,997,343.50	4	2,237.04
3,000,000	CUSIP # 64105RLU2 NESTLE FINANCE INTL LTD A1/P1 11/28/2016	2,996,493.50	2,996,493.50	4	983.53
3,000,000	CUSIP # 65475LM17 NISSAN MOTOR ACCEPTANCE CORP A2/P2 12/01/2016	2,992,603.50	2,992,603.50	4	3,574.95
3,000,000	CUSIP # 83369BMD5 SOCIETE GENERALE INC A1/P1 12/13/2016	2,991,803.50	2,991,803.50	4	3,141.98
		37,933,067.44	37,933,067.44	49	28,209.88
GUARANTEED CONTRACTS					
4,838,044.59	CUSIP # 119123404 FORTIS INSTITUTIONAL INCOME PLUS FUND #711	4,838,044.59	4,838,044.59	6	0.00
5,065,456.87	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	5,065,456.87	5,065,456.87	7	0.00
		9,903,501.46	9,903,501.46	13	0.00
U S GOVERNMENT OBLIGATIONS					
2,000,000	CUSIP # 912828A91 UNITED STATES TREASURY NOTES .75% 01/15/2017	2,002,420.00	1,999,978.08	3	3,179.35

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,000,000	CUSIP # 912828RX0 UNITED STATES TREASURY NOTES .875% 12/31/2016	3,004,380.00	3,002,503.01	4	6,633.83
2,000,000	CUSIP # 912828SJ0 UNITED STATES TREASURY NOTES .875% 02/28/2017	2,004,200.00	2,002,970.96	3	1,498.62
3,000,000	CUSIP # 912828SM3 UNITED STATES TREASURY NOTES 1% 03/31/2017	3,007,500.00	3,005,994.42	4	82.42
3,000,000	CUSIP # 912828SY7 UNITED STATES TREASURY NOTES .625% 5/31/2017 .625% 05/31/2017	3,000,600.00	3,002,091.41	4	6,301.23
		13,019,100.00	13,013,537.88	17	17,695.45



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
25,841.5	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	25,841.50	25,841.50	1	0.00
		25,841.50	25,841.50	1	0.00
U S GOVERNMENT OBLIGATIONS					
200,000	CUSIP # 912828M64 UNITED STATES TREASURY NOTES 1.25% 11/15/2018	201,828.00	201,342.07	4	944.29
200,000	CUSIP # 912828P95 UNITED STATES TREASURY NOTES 1% 03/15/2019	200,766.00	201,604.95	4	88.40
200,000	CUSIP # 912828SY7 UNITED STATES TREASURY NOTES .625% 5/31/2017 .625% 05/31/2017	200,040.00	199,985.00	4	420.08
200,000	CUSIP # 912828UJ7 UNITED STATES TREASURY NOTES .875% 01/31/2018	200,422.00	199,931.21	4	294.84
200,000	CUSIP # 912828UZ1 UNITED STATES TREASURY NOTES .625% 04/30/2018	199,672.00	198,676.49	4	523.10
200,000	CUSIP # 912828VQ0 UNITED STATES TREASURY NOTES 1.375% 07/31/2018	202,164.00	201,855.24	4	463.32
		1,204,892.00	1,203,394.96	26	2,734.03
CORPORATE BONDS					
200,000	CUSIP # 00206RBM3 AT&T INC 1.4% 12/01/2017	200,054.00	199,654.44	4	933.33

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
200,000	CUSIP # 031162BQ2 AMGEN INC 2.125% 05/15/2017	201,160.00	201,030.31	4	1,605.56
300,000	CUSIP # 035229CW1 ANHEUSER BUSCH CO INC 5% 03/01/2019	325,095.00	297,619.77	7	1,208.33
200,000	CUSIP # 06051GFJ3 BANK OF AMERICA CORP SR UNSECURED MTN 1.7% 08/25/2017	200,298.00	200,333.75	4	340.00
300,000	CUSIP # 084670BD9 BERKSHIRE HATHAWAY INC 1.9% 01/31/2017	300,930.00	300,637.71	7	950.00
100,000	CUSIP # 172967JH5 CITIGROUP INC 1.8% 02/05/2018	100,252.00	100,043.59	2	280.00
100,000	CUSIP # 172967JN2 CITIGROUP INC 1.7% 04/27/2018	100,108.00	99,722.54	2	727.22
200,000	CUSIP # 209111EP4 CONSOLIDATED EDISON CO OF NY 5.3% 12/01/2016	201,404.00	201,350.19	4	3,533.33
200,000	CUSIP # 345397WR0 FORD MOTOR CREDIT CORP 1.724% 12/06/2017	200,188.00	199,310.49	4	1,101.44
350,000	CUSIP # 36962G5W0 GENERAL ELECTRIC CAPITAL CORP 2.3% 04/27/2017	352,411.50	350,447.52	8	3,443.61
200,000	CUSIP # 377372AD9 GLAXOSMITHKLINE CAP INC SR UNSECURED 5.65% 05/15/2018	213,802.00	213,914.84	5	4,268.89
200,000	CUSIP # 38141GRC0 GOLDMAN SACHS GROUP INC SR UNSECURED 2.375% 01/22/2018	202,210.00	201,850.83	4	910.42
200,000	CUSIP # 423074AN3 H.J. HEINZ COMPANY 1.5% 03/01/2017	199,200.00	200,018.29	4	250.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,000	CUSIP # 48126EAA5 JP MORGAN CHASE & CO SR UNSECURED 2% 08/15/2017	100,572.00	100,547.74	2	255.56
200,000	CUSIP # 92343VBP8 VERIZON COMMUNICATIONS 3.65% 09/14/2018	208,748.00	206,364.38	5	344.72
		3,106,432.50	3,072,846.39	68	20,152.41
	MUTUAL FUNDS - FIXED INCOME				
1,253	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	145,961.97	139,832.60	3	0.00
		145,961.97	139,832.60	3	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
51,008.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	51,008.28	51,008.28	1	0.00
		51,008.28	51,008.28	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
242,021.05	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	242,021.05	242,021.05	4	0.00
		242,021.05	242,021.05	4	0.00
COMMON TRUST FUNDS - EQUITY					
73,983.06	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	6,158,520.08	2,911,305.18	96	0.00
		6,158,520.08	2,911,305.18	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6219
HB&T LARGE CAP GROWTH INDEX FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
433,595.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	433,595.42	433,595.42	5	0.00
		433,595.42	433,595.42	5	0.00
COMMON TRUST FUNDS - EQUITY					
395,847.26	CUSIP # 06739T630 BLACKROCK RUSSELL 1000 GROWTH FUND F	7,483,254.94	6,983,780.63	95	0.00
		7,483,254.94	6,983,780.63	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6193
HB&T LARGE CAP VALUE INDEX FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
88,284.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	88,284.47	88,284.47	5	0.00
		88,284.47	88,284.47	5	0.00
COMMON TRUST FUNDS - EQUITY					
68,667.72	CUSIP # 06739Q339 BLACKROCK RUSSELL 1000 VALUE FUND F	1,833,297.66	1,674,285.12	95	0.00
		1,833,297.66	1,674,285.12	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
13,038.8	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	13,038.80	13,038.80	0	0.00
1,771,397.1	CUSIP # 922906300 VANGUARD FEDERAL MONEY MARKET FUND	1,771,397.10	1,771,397.10	46	0.00
		1,784,435.90	1,784,435.90	47	0.00
MUTUAL FUNDS - FIXED INCOME					
17,689	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,788,357.90	1,790,359.04	47	0.00
		1,788,357.90	1,790,359.04	47	0.00
COMMON TRUST FUNDS - FIXED INCOME					
58,093.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	58,093.72	58,093.72	2	0.00
		58,093.72	58,093.72	2	0.00
COMMON TRUST FUNDS - EQUITY					
1,514.68	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	112,081.02	79,064.29	3	0.00
3,623.28	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	78,009.58	67,233.96	2	0.00
		190,090.60	146,298.25	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,840.34	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	3,840.34	3,840.34	0	0.00
		3,840.34	3,840.34	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,356	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	106,754.36	102,590.34	4	0.00
		106,754.36	102,590.34	4	0.00
MUTUAL FUNDS - EQUITY					
780	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	31,675.80	27,886.97	1	0.00
		31,675.80	27,886.97	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,518.86	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	164,900.42	163,515.20	5	0.00
744,907	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	744,907.00	744,907.00	25	0.00
110,376.53	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	1,117,810.38	1,068,076.50	37	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
48,214.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	48,214.86	48,214.86	2	0.00
		2,075,832.66	2,024,713.56	69	0.00
COMMON TRUST FUNDS - EQUITY					
4,907.12	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	363,109.71	320,079.18	12	0.00
11,151.26	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	240,087.74	212,637.65	8	0.00
5,703.59	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	108,835.72	96,430.72	4	0.00
12,995.3	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	77,071.23	71,671.44	3	0.00
		789,104.40	700,818.99	26	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
29.92	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	29.92	29.92	0	0.00
		29.92	29.92	0	0.00
MUTUAL FUNDS - FIXED INCOME					
30,091	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	957,194.71	995,930.91	9	0.00
		957,194.71	995,930.91	9	0.00
MUTUAL FUNDS - EQUITY					
7,050	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	286,300.50	251,948.92	3	0.00
		286,300.50	251,948.92	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
74,246.16	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,437,190.34	1,413,864.97	14	0.00
274,645	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	274,645.00	274,645.00	3	0.00
40,891.09	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	414,114.17	395,653.80	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
177,027.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	177,027.79	177,027.79	2	0.00
		2,302,977.30	2,261,191.56	22	0.00
COMMON TRUST FUNDS - EQUITY					
43,261.79	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,201,221.04	2,758,437.00	30	0.00
98,060.64	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,111,255.39	2,086,400.32	20	0.00
50,293.41	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	959,697.24	839,520.58	9	0.00
114,650.58	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	679,958.19	742,521.34	6	0.00
		6,952,131.86	6,426,879.24	66	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
29.84	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	29.84	29.84	0	0.00
		29.84	29.84	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,475	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	174,159.75	167,716.60	7	0.00
		174,159.75	167,716.60	7	0.00
MUTUAL FUNDS - EQUITY					
1,724	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	70,011.64	59,852.87	3	0.00
		70,011.64	59,852.87	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
13,923.99	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	269,528.07	267,278.11	11	0.00
47,137.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	47,137.41	47,137.41	2	0.00
		316,665.48	314,415.52	13	0.00
COMMON TRUST FUNDS - EQUITY					
11,327.95	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	838,228.65	747,596.66	35	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25,752.02	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	554,443.57	507,283.54	23	0.00
13,024.87	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	248,540.15	223,509.61	10	0.00
29,867.44	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	177,134.83	167,691.44	7	0.00
		1,818,347.20	1,646,081.25	76	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
32.66	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	32.66	32.66	0	0.00
		32.66	32.66	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,872	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	218,598.32	232,846.38	5	0.00
		218,598.32	232,846.38	5	0.00
MUTUAL FUNDS - EQUITY					
3,855	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	156,551.55	140,420.83	3	0.00
		156,551.55	140,420.83	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
16,945.74	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	328,020.38	322,578.53	7	0.00
105,145.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	105,145.42	105,145.42	2	0.00
		433,165.80	427,723.95	9	0.00
COMMON TRUST FUNDS - EQUITY					
24,546.27	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,816,338.07	1,515,976.21	38	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55,964.73	CUSIP # 06739T788 BLACKROCK MSC I ACWI EX US INDEX FUND F	1,204,926.23	1,195,468.53	25	0.00
28,233.84	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	538,757.23	475,235.85	11	0.00
64,319.31	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	381,458.53	438,125.17	8	0.00
		3,941,480.06	3,624,805.76	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
27,584.77	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	27,584.77	27,584.77	0	0.00
		27,584.77	27,584.77	0	0.00
COMMON STOCK					
5,066	CUSIP # 00130H105 AES CORPORATION	65,098.10	47,709.84	1	0.00
1,385	CUSIP # 00206R102 AT&T INC	56,244.85	44,836.82	1	0.00
3,952	CUSIP # 002444107 AVX CORP	54,498.08	46,739.51	1	0.00
1,897	CUSIP # 002535300 AARON'S INC	48,221.74	42,801.52	0	47.43
1,628	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	72,120.40	60,923.26	1	0.00
272	CUSIP # 00508Y102 ACUITY BRANDS	71,971.20	62,619.32	1	0.00
318	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	47,420.16	48,666.21	0	19.08
442	CUSIP # 00817Y108 AETNA INC	51,028.90	47,510.86	1	0.00
1,379	CUSIP # 011659109 ALASKA AIR GROUP INC	90,820.94	107,866.84	1	0.00
1,091	CUSIP # 02209S103 ALTRIA GROUP INC	68,983.93	62,342.68	1	665.51

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,499	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	54,878.39	61,105.72	1	0.00
881	CUSIP # 025676206 AMERICAN EQUITY INVNT LIFE HL	15,620.13	20,310.37	0	0.00
1,524	CUSIP # 034164103 THE ANDERSONS, INC	55,138.32	47,085.79	1	236.22
341	CUSIP # 036752103 ANTHEM INC	42,730.71	46,860.32	0	0.00
448	CUSIP # 037833100 APPLE INC	50,646.40	46,844.61	1	0.00
1,305	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	55,031.85	46,527.93	1	0.00
2,252	CUSIP # 045487105 ASSOCIATED BANC-CORP	44,116.68	41,036.15	0	0.00
522	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	22,352.04	24,958.98	0	0.00
4,228	CUSIP # 050095108 ATWOOD OCEANICS INC	36,741.32	43,647.99	0	0.00
798	CUSIP # 05329W102 AUTONATION INC	38,870.58	46,891.04	0	0.00
760	CUSIP # 053611109 AVERY DENNISON CORP	59,120.40	46,663.01	1	0.00
2,078	CUSIP # 053807103 AVNET INC	85,322.68	89,445.58	1	0.00
1,060	CUSIP # 081437105 BEMIS COMPANY	54,070.60	46,987.02	1	0.00
329	CUSIP # 097023105 BOEING CO	43,342.46	46,063.67	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,877	CUSIP # 110394103 BRISTOW GROUP INC	26,315.54	48,816.31	0	0.00
3,242	CUSIP # 12504L109 CBRE GROUP INC	90,711.16	108,216.65	1	0.00
1,484	CUSIP # 12514G108 CDW CORP OF DELAWARE	67,863.32	60,599.62	1	0.00
1,352	CUSIP # 126117100 CNA FINANCIAL CORP	46,522.32	46,274.19	0	0.00
2,213	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	33,792.51	40,815.00	0	0.00
1,013	CUSIP # 128030202 CAL-MAINE FOODS, INC	39,041.02	47,598.45	0	0.00
391	CUSIP # 147528103 CASEYS GENERAL STORES INC	46,978.65	45,248.36	0	0.00
4,466	CUSIP # 156431108 CENTURY ALUMINUM COMPANY	31,038.70	19,434.66	0	0.00
6,077	CUSIP # 17163B102 CIBER, INC	6,988.55	20,556.56	0	0.00
501	CUSIP # 189054109 CLOROX COMPANY	62,715.18	62,275.81	1	0.00
1,383	CUSIP # 19239V302 COGENT COMM HOLDINGS INC	50,908.23	46,743.78	1	0.00
3,073	CUSIP # 201723103 COMMERCIAL METALS COMPANY	49,751.87	41,982.38	1	0.00
1,618	CUSIP # 203668108 COMMUNITY HEALT SYSTEMS INC	18,671.72	41,354.46	0	0.00
2,386	CUSIP # 205826209 COMTECH TELECOMMUNICATIONS	30,564.66	64,692.89	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
445	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	74,088.05	61,931.61	1	0.00
1,245	CUSIP # 216831107 COOPER TIRE & RUBBER	47,334.90	43,522.60	0	0.00
2,240	CUSIP # 222795106 COUSINS PROPERTIES INC	23,385.60	21,039.37	0	0.00
540	CUSIP # 231021106 CUMMINS INC	69,201.00	48,215.90	1	0.00
417	CUSIP # 233326107 DST SYSTEMS INC	49,172.64	40,483.24	0	0.00
2,022	CUSIP # 237266101 DARLING INTERNATIONAL INC	27,317.22	21,177.35	0	0.00
941	CUSIP # 247361702 DELTA AIR LINES INC	37,037.76	30,230.58	0	0.00
678	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	61,908.18	49,345.45	1	359.34
687	CUSIP # 267475101 DYCOM INDUSTRIES INC	56,182.86	47,037.62	1	0.00
762	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	22,730.46	20,310.85	0	0.00
508	CUSIP # 30212P303 EXPEDIA INC	59,293.76	60,982.69	1	0.00
548	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	38,650.44	46,944.53	0	0.00
395	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	64,029.50	62,026.72	1	0.00
6,522	CUSIP # 318672706 FIRST BANCORP PUERTO RICO	33,914.40	29,807.80	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
603	CUSIP # 33767D105 FIRST CASH INC	28,389.24	20,956.37	0	0.00
3,234	CUSIP # 360271100 FULTON FINANCIAL CORP	46,957.68	41,327.22	0	323.40
1,690	CUSIP # 36467W109 GAMESTOP CORP CL A	46,627.10	56,848.31	0	0.00
1,099	CUSIP # 375558103 GILEAD SCIENCES, INC	86,952.88	93,855.00	1	0.00
1,132	CUSIP # 377316104 GLATFELTER (P.H.)CO	24,541.76	20,664.82	0	141.50
1,445	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	46,673.50	35,360.55	0	0.00
664	CUSIP # 393657101 GREENBRIER COMPANIES INC	23,439.20	20,827.59	0	0.00
1,350	CUSIP # 40416E103 HCI GROUP INC	40,986.00	45,664.99	0	0.00
4,065	CUSIP # 40434L105 HP INC	63,129.45	47,275.11	1	504.06
1,098	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	82,811.16	83,294.45	1	0.00
571	CUSIP # 420877201 HAYNES INTERNATIONAL INC	21,189.81	20,289.88	0	0.00
912	CUSIP # 423452101 HELMERICH & PAYNE	61,377.60	70,575.90	1	0.00
481	CUSIP # 437076102 HOME DEPOT INC	61,895.08	50,978.43	1	0.00
3,888	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	38,335.68	41,490.31	0	272.16

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
377	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	57,839.34	42,772.72	1	0.00
257	CUSIP # 45665Q103 INFINITY PROPERTY & CASUALTY	21,235.91	19,932.04	0	0.00
1,613	CUSIP # 459044103 INTERNATIONAL BANCSHARES CORP	48,035.14	41,895.46	0	500.03
1,204	CUSIP # 461203101 INVACARE CORP	13,448.68	20,530.27	0	0.00
2,520	CUSIP # 46269C102 IRIDIUM COMMUNICATIONS INC	20,437.20	21,078.10	0	0.00
4,881	CUSIP # 477143101 JETBLUE AIRWAYS CORP	84,148.44	71,481.26	1	0.00
303	CUSIP # 48020Q107 JONES LANG LASALLE INC	34,478.37	45,942.77	0	0.00
3,425	CUSIP # 48666K109 K B HOME	55,211.00	41,377.89	1	0.00
1,300	CUSIP # 488152208 KELLY SERVICES CL A ORD	24,986.00	20,623.69	0	0.00
1,125	CUSIP # 488401100 KEMPER CORPORATION	44,235.00	40,430.26	0	0.00
815	CUSIP # 49803T300 KITE REALTY GROUP TRUST	22,591.80	20,596.15	0	0.00
2,654	CUSIP # 501044101 KROGER COMPANY	78,770.72	73,425.96	1	0.00
664	CUSIP # 501797104 L BRANDS INC	46,991.28	62,515.35	0	0.00
902	CUSIP # 521865204 LEAR CORPORATION	109,340.44	91,059.59	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
511	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	122,496.92	108,966.40	1	0.00
626	CUSIP # 548661107 LOWES COS INC	45,203.46	43,103.45	0	0.00
695	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	26,194.55	20,452.54	0	0.00
920	CUSIP # 56585A102 MARATHON PETROLEUM CORP	37,342.80	41,712.80	0	0.00
904	CUSIP # 58933Y105 MERCK & CO INC	56,418.64	47,137.02	1	415.84
1,698	CUSIP # 61945C103 MOSAIC CO/THE	41,533.08	47,114.04	0	0.00
4,340	CUSIP # 629377508 NRG ENERGY INC	48,651.40	50,304.41	0	0.00
39	CUSIP # 62944T105 NVR INC	63,954.93	61,655.73	1	0.00
1,427	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	52,427.98	48,601.63	1	0.00
1,303	CUSIP # 63935N107 NAVIGANT CONSULTING INC	26,346.66	21,746.97	0	0.00
1,250	CUSIP # 67018T105 NU SKIN ENTERPRISES	80,975.00	53,573.58	1	0.00
1,805	CUSIP # 670837103 OGE ENERGY CORP	57,074.10	47,486.14	1	0.00
249	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	69,747.39	50,053.64	1	0.00
1,573	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	49,659.61	44,149.11	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,256	CUSIP # 680223104 OLD REPUBLIC INTL CORP	39,750.72	36,822.93	0	0.00
2,431	CUSIP # 680665205 OLIN CORP	49,884.12	41,805.03	1	0.00
628	CUSIP # 681919106 OMNICOM GROUP INC	53,380.00	46,164.92	1	345.40
4,565	CUSIP # 684060106 ORANGE SPON ADR	71,122.70	54,757.59	1	0.00
1,376	CUSIP # 69349H107 PNM RESOURCES INC	45,022.72	40,832.62	0	0.00
979	CUSIP # 695263103 PACWEST BANCORP	42,008.89	40,708.81	0	0.00
699	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	48,545.55	46,749.35	0	0.00
1,345	CUSIP # 70159Q104 PARKWAY PROPERTIES INC	22,878.45	20,819.55	0	0.00
2,815	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	62,971.55	42,350.16	1	0.00
1,470	CUSIP # 717081103 PFIZER INC	49,788.90	40,269.59	1	0.00
587	CUSIP # 718546104 PHILLIPS 66	47,282.85	42,657.45	0	0.00
9,474	CUSIP # 720279108 PIER 1 IMPORTS INC	40,169.76	47,569.63	0	0.00
690	CUSIP # 737446104 POST HOLDINGS INC	53,247.30	42,163.43	1	0.00
1,489	CUSIP # 743315103 PROGRESSIVE CORP	46,903.50	46,377.98	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,234	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	51,667.58	47,701.45	1	0.00
3,273	CUSIP # 74733V100 QEP RESOURCES INC	63,921.69	44,862.99	1	0.00
671	CUSIP # 74834L100 QUEST DIAGNOSTICS	56,786.73	36,664.25	1	268.40
461	CUSIP # 74909E106 QUORUM HEALTH CORPORATION	2,890.47	391.77	0	0.00
117	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	47,036.34	60,195.93	0	0.00
1,476	CUSIP # 758932107 REGIS CORPORATION	18,523.80	20,785.53	0	0.00
1,556	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	112,078.68	89,841.54	1	0.00
3,209	CUSIP # 76009N100 RENT A CENTER INC	40,561.76	97,807.84	0	256.72
2,276	CUSIP # 78573M104 SABRE CORP	64,137.68	62,163.46	1	0.00
1,013	CUSIP # 801056102 SANMINA CORPORATION	28,840.11	20,605.81	0	0.00
735	CUSIP # 817070501 SENECA FOOD CORP CL A	20,756.40	21,205.04	0	0.00
245	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	67,781.70	64,498.90	1	0.00
1,090	CUSIP # 830879102 SKYWEST INC	28,786.90	15,296.21	0	54.50
2,591	CUSIP # 844741108 SOUTHWEST AIRLINES	100,763.99	109,676.03	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,492	CUSIP # 85254C305 STAGE STORES INC	42,030.12	69,716.79	0	0.00
1,275	CUSIP # 860372101 STEWART INFORMATION SERVICES	56,673.75	46,455.73	1	0.00
1,753	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	23,069.48	20,339.88	0	0.00
519	CUSIP # 87162W100 SYNNEX CORPORATION	59,223.09	45,021.15	1	0.00
6,769	CUSIP # 87422J105 TALEN ENERGY CORPORATION	93,750.65	40,920.31	1	0.00
1,340	CUSIP # 878237106 TECH DATA CORPORATION	113,511.40	85,498.52	1	0.00
3,465	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	94,178.70	87,999.88	1	0.00
462	CUSIP # 881609101 TESORO CORPORATION	36,756.72	35,469.45	0	0.00
1,143	CUSIP # 882508104 TEXAS INSTRUMENTS INC	80,215.74	61,908.38	1	0.00
840	CUSIP # 885160101 THOR INDUSTRIES INC	71,148.00	46,423.66	1	0.00
1,280	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	60,352.00	61,607.32	1	128.00
421	CUSIP # 89417E109 TRAVELERS COS INC	48,225.55	46,090.88	0	0.00
1,773	CUSIP # 896522109 TRINITY INDUSTRIES, INC	42,871.14	49,276.14	0	0.00
3,342	CUSIP # 899035505 TUESDAY MORNING CORP	19,985.16	21,535.86	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
548	CUSIP # 910340108 UNITED FIRE GROUP INC	23,191.36	20,565.97	0	0.00
405	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	47,822.40	62,203.45	0	0.00
1,229	CUSIP # 913456109 UNIVERSAL CORPORATION	71,552.38	64,714.40	1	0.00
401	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	49,411.22	46,974.13	0	0.00
672	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	35,616.00	34,354.86	0	0.00
1,350	CUSIP # 92210H105 VANTIV INC CL A	75,964.50	63,138.22	1	0.00
1,029	CUSIP # 92343V104 VERIZON COMMUNICATIONS	53,487.42	48,683.63	1	0.00
3,510	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	49,455.90	41,133.13	0	0.00
1,766	CUSIP # 938824109 WASHINGTON FEDERAL INC	47,116.88	40,992.25	0	0.00
788	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	46,074.36	47,030.66	0	394.00
560	CUSIP # 981419104 WORLD ACCEPTANCE CORP	27,462.40	20,180.78	0	0.00
8,291	CUSIP # 98212B103 WPX ENERGY INC	109,358.29	47,142.09	1	0.00
3,138	CUSIP # G9456A100 GOLAR LNG LTD	66,525.60	75,475.16	1	156.90
		7,586,104.09	7,065,836.84	76	5,088.49
FOREIGN STOCK					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,323	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	61,525.08	74,476.51	1	747.40
15,557	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	68,606.37	74,611.77	1	0.00
2,962	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	102,633.30	74,737.42	1	0.00
738	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	93,349.62	111,123.86	1	1,013.15
3,529	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	113,069.16	96,615.84	1	621.30
1,283	CUSIP # 16941R108 CHINA PETROLEUM & CHEMICAL CORP ADR	94,749.55	97,723.15	1	0.00
3,516	CUSIP # 225401108 CREDIT SUISSE GROUP ADR	46,200.24	73,886.44	0	0.00
1,293	CUSIP # 257559203 DOMTAR CORP	48,009.09	51,892.48	0	536.60
2,565	CUSIP # 26874R108 ENI SPA (ADR)	74,051.55	102,507.76	1	1,662.76
1,940	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	72,963.40	74,246.34	1	0.00
12,224	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	61,731.20	63,662.57	1	0.00
18,968	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	63,732.48	66,171.46	1	0.00
1,935	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	88,642.35	48,796.23	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,826	CUSIP # 65535H208 NOMURA HOLDINGS INC SPON ADR	61,525.70	75,259.85	1	0.00
2,166	CUSIP # 693483109 POSCO ADR	110,639.28	118,273.30	1	0.00
1,171	CUSIP # 71646E100 PETROCHINA CO LTD- ADR	78,222.80	104,558.14	1	315.15
2,760	CUSIP # 73755L107 POTASH CORPORATION OF SASKATCHEWAN	45,043.20	47,172.44	0	0.00
2,647	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	88,409.80	74,705.46	1	12.14
1,674	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	83,817.18	101,924.98	1	0.00
2,880	CUSIP # 803866300 SASOL LTD SPONS ADR	78,681.60	77,326.91	1	1,499.39
2,286	CUSIP # 824596100 SHINHAN FINANCIAL GROUP ADR	83,301.84	85,982.81	1	0.00
5,548	CUSIP # 85771P102 STATEOIL HYDRO ADR	93,206.40	111,512.67	1	0.00
10,066	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	67,945.50	71,004.38	1	0.00
1,705	CUSIP # 89151E109 TOTAL SA SPON ADR	81,328.50	88,008.84	1	986.29
625	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	72,537.50	75,516.29	1	0.00
230	CUSIP # G3223R108 EVEREST RE GROUP LTD	43,693.10	28,701.29	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
415	CUSIP # M8737E108 TARO PHARMACEUTICAL IND LTD	45,861.65	62,400.19	0	0.00
8,285	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	53,024.00	74,846.70	1	0.00
1,845	CUSIP # P16994132 BANCO LATINOAMERICANO DE COME	51,992.10	42,820.67	1	0.00
999	CUSIP # P31076105 COPA HOLDINGS SA CL A	87,842.07	70,250.79	1	0.00
4,993	CUSIP # Y1771G102 COSTAMARE INC	45,636.02	47,889.94	0	0.00
3,119	CUSIP # Y75638109 SEASPAN CORP	41,576.27	55,002.46	0	0.00
		2,303,547.90	2,423,609.94	23	7,394.18



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21,535.49	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	21,535.49	21,535.49	4	0.00
		21,535.49	21,535.49	4	0.00
COMMON STOCK					
45	CUSIP # 002444107 AVX CORP	620.55	609.00	0	0.00
27	CUSIP # 002535300 AARON'S INC	686.34	706.99	0	0.68
15	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	664.50	561.75	0	0.00
7	CUSIP # 011659109 ALASKA AIR GROUP INC	461.02	392.03	0	0.00
3	CUSIP # 01748X102 ALLEGiant TRAVEL	396.21	474.58	0	0.00
10	CUSIP # 018522300 ALLETE INC	596.20	529.28	0	0.00
14	CUSIP # 018802108 ALLIANT ENERGY CORP	536.34	434.15	0	0.00
11	CUSIP # 020002101 ALLSTATE CORPORATION	760.98	732.11	0	3.63
1	CUSIP # 02079K305 ALPHABET INC	804.06	755.73	0	0.00
11	CUSIP # 025537101 AMERICAN ELECTRIC POWER	706.31	637.74	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	607 .24	533 .50	0	0 .00
5	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	609 .80	523 .56	0	0 .00
4	CUSIP # 031162100 AMGEN INC	667 .24	626 .53	0	0 .00
6	CUSIP # 036752103 ANTHEM INC	751 .86	819 .46	0	0 .00
6	CUSIP # 037833100 APPLE INC	678 .30	645 .94	0	0 .00
7	CUSIP # 038336103 APTARGROUP INC	541 .87	503 .75	0	0 .00
8	CUSIP # 049560105 ATMOS ENERGY CORP	595 .76	465 .70	0	0 .00
6	CUSIP # 053611109 AVERY DENNISON CORP	466 .74	366 .72	0	0 .00
13	CUSIP # 053807103 AVNET INC	533 .78	541 .29	0	0 .00
9	CUSIP # 081437105 BEMIS COMPANY	459 .09	395 .55	0	0 .00
5	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	722 .35	715 .20	0	0 .00
2	CUSIP # 09247X101 BLACKROCK INC	724 .92	661 .77	0	0 .00
63	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	581 .49	687 .66	0	3 .47
8	CUSIP # 12503M108 CBOE HOLDINGS INC	518 .80	487 .44	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	493 .22	432 .98	0	0 .00
11	CUSIP # 128030202 CAL-MAINE FOODS, INC	423 .94	489 .61	0	0 .00
8	CUSIP # 14149Y108 CARDINAL HEALTH INC	621 .60	665 .98	0	3 .59
4	CUSIP # 147528103 CASEYS GENERAL STORES INC	480 .60	342 .82	0	0 .00
11	CUSIP # 163072101 CHEESECAKE FACTORY	550 .66	544 .06	0	0 .00
4	CUSIP # 16359R103 CHEMED CORP	564 .28	432 .19	0	0 .00
7	CUSIP # 166764100 CHEVRON CORP	720 .44	643 .66	0	0 .00
10	CUSIP # 171340102 CHURCH & DWIGHT CO INC	479 .20	424 .80	0	0 .00
9	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	678 .78	535 .72	0	4 .32
12	CUSIP # 172755100 CIRRUS LOGIC INC	637 .80	351 .66	0	0 .00
26	CUSIP # 17275R102 CISCO SYSTEMS INC	824 .72	694 .21	0	0 .00
4	CUSIP # 189054109 CLOROX COMPANY	500 .72	496 .24	0	0 .00
20	CUSIP # 212485106 CONVERGYS CORPORATION	608 .40	483 .67	0	1 .80
14	CUSIP # 216831107 COOPER TIRE & RUBBER	532 .28	518 .84	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 218681104 CORE-MARK HOLDING CO INC	358 .00	392 .74	0	0 .00
5	CUSIP # 21870Q105 CORESITE REALTY CORP	370 .20	278 .50	0	2 .65
36	CUSIP # 219350105 CORNING INC	851 .40	653 .02	0	0 .00
4	CUSIP # 22160K105 COSTCO WHOLESALE CORP	610 .04	589 .73	0	0 .00
10	CUSIP # 229899109 CULLEN FROST BANKERS INC	719 .40	595 .54	0	0 .00
4	CUSIP # 233326107 DST SYSTEMS INC	471 .68	434 .11	0	0 .00
8	CUSIP # 233331107 DTE ENERGY CO	749 .36	672 .06	0	6 .16
32	CUSIP # 251893103 DEVRY INC	737 .92	714 .69	0	0 .00
13	CUSIP # 253393102 DICKS SPORTING GOODS INC	737 .36	456 .18	0	0 .00
7	CUSIP # 256677105 DOLLAR GENERAL CORP	489 .93	502 .54	0	0 .00
6	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	547 .86	478 .77	0	3 .18
9	CUSIP # 262037104 DRIL QUIP INC	501 .66	547 .35	0	0 .00
5	CUSIP # 267475101 DYCOM INDUSTRIES INC	408 .90	346 .74	0	0 .00
10	CUSIP # 268948106 EAGLE BANCORP INC	493 .30	486 .77	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 278865100 ECOLAB INC	608 .60	558 .70	0	1 .75
10	CUSIP # 281020107 EDISON INTERNATIONAL	722 .50	597 .13	0	4 .80
8	CUSIP # 285512109 ELECTRONIC ARTS INC	683 .20	525 .45	0	0 .00
16	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	546 .24	442 .40	0	0 .00
5	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	510 .35	441 .42	0	0 .00
13	CUSIP # 30040W108 EVERSOURCE ENERGY	704 .34	673 .02	0	0 .00
5	CUSIP # 30212P303 EXPEDIA INC	583 .60	599 .95	0	0 .00
10	CUSIP # 302130109 EXPEDITORS INTL WASH INC	515 .20	443 .40	0	0 .00
9	CUSIP # 30231G102 EXXON MOBIL CORPORATION	785 .52	777 .21	0	0 .00
3	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	486 .30	438 .05	0	0 .00
12	CUSIP # 336433107 FIRST SOLAR INC	473 .88	707 .60	0	0 .00
12	CUSIP # 343412102 FLUOR CORP	615 .84	575 .33	0	2 .52
8	CUSIP # 344849104 FOOT LOCKER INC	541 .76	453 .78	0	0 .00
22	CUSIP # 36467W109 GAMESTOP CORP CL A	606 .98	734 .24	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 369550108 GENERAL DYNAMICS CORP	620 . 64	540 . 56	0	0 . 00
8	CUSIP # 371532102 GENESCO INC	435 . 68	463 . 58	0	0 . 00
36	CUSIP # 371901109 GENTEX CORP	632 . 16	569 . 25	0	0 . 00
5	CUSIP # 372460105 GENUINE PARTS CO	502 . 25	456 . 29	0	3 . 29
19	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	428 . 83	510 . 78	0	0 . 00
6	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	452 . 52	441 . 40	0	0 . 00
15	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	729 . 00	491 . 62	0	0 . 00
12	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	474 . 96	409 . 56	0	0 . 00
10	CUSIP # 423452101 HELMERICH & PAYNE	673 . 00	593 . 26	0	0 . 00
7	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	598 . 85	417 . 10	0	0 . 00
30	CUSIP # 432748101 HILLTOP HOLDINGS INC	673 . 80	566 . 75	0	0 . 00
18	CUSIP # 440452100 HORMEL FOODS CORP	682 . 74	483 . 37	0	0 . 00
46	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	453 . 56	505 . 19	0	3 . 22
11	CUSIP # 448579102 HYATT HOTELS CORP CL A	541 . 42	500 . 79	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 44930G107 ICU MEDICAL INC	505 . 52	423 . 30	0	0 . 00
18	CUSIP # 45073V108 ATT INC	645 . 12	631 . 59	0	2 . 23
43	CUSIP # 45667G103 INFINERA CORP	388 . 29	659 . 83	0	0 . 00
23	CUSIP # 458140100 INTEL CORPORATION	868 . 25	746 . 35	0	0 . 00
4	CUSIP # 466032109 J&J SNACK FOODS	476 . 48	455 . 74	0	1 . 56
5	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	590 . 65	499 . 05	0	0 . 00
19	CUSIP # 488401100 KEMPER CORPORATION	747 . 08	656 . 26	0	0 . 00
9	CUSIP # 497266106 KIRBY CORP	559 . 44	637 . 59	0	0 . 00
18	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	516 . 42	518 . 15	0	0 . 00
17	CUSIP # 501044101 KROGER COMPANY	504 . 56	520 . 25	0	0 . 00
7	CUSIP # 515098101 LANDSTAR SYSTEMS INC	476 . 56	412 . 93	0	0 . 00
4	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	408 . 24	413 . 16	0	0 . 00
2	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	479 . 44	410 . 33	0	0 . 00
82	CUSIP # 55272X102 MFA FINANCIAL INC	613 . 36	554 . 21	0	16 . 40

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15	CUSIP # 55306N104 MKS INSTRUMENTS INC	745 .95	541 .66	0	0 .00
43	CUSIP # 55345K103 MRC GLOBAL INC	706 .49	555 .66	0	0 .00
8	CUSIP # 562750109 MANHATTAN ASSOCIATES	460 .96	339 .34	0	0 .00
20	CUSIP # 56585A102 MARATHON PETROLEUM CORP	811 .80	870 .90	0	0 .00
3	CUSIP # 58155Q103 MCKESSON CORPORATION	500 .25	581 .31	0	0 .84
14	CUSIP # 58933Y105 MERCK & CO INC	873 .74	745 .77	0	6 .44
56	CUSIP # 595112103 MICRON TECHNOLOGY INC	995 .68	689 .68	0	0 .00
4	CUSIP # 608190104 MOHAWK INDUSTRIES INC	801 .36	749 .24	0	0 .00
19	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	834 .10	826 .55	0	3 .61
7	CUSIP # 617700109 MORNINGSTAR INC	554 .89	556 .65	0	0 .00
8	CUSIP # 635017106 NATIONAL BEVERAGE	352 .40	342 .18	0	0 .00
7	CUSIP # 638904102 NAVIGATORS GROUP INC	678 .44	590 .58	0	0 .00
9	CUSIP # 640491106 NEOGEN CORP	503 .46	494 .49	0	0 .00
13	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	427 .18	399 .71	0	3 .32

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15	CUSIP # 651639106 NEWMONT MINING CORP	589 .35	276 .87	0	0 .00
11	CUSIP # 654106103 NIKE INC CLASS B	579 .15	673 .25	0	1 .76
9	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	873 .54	743 .19	0	0 .00
3	CUSIP # 666807102 NORTHROP GRUMMAN CORP	641 .85	433 .81	0	0 .00
2	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	560 .22	481 .23	0	0 .00
7	CUSIP # 671044105 OSI SYSTEMS INC	457 .66	567 .09	0	0 .00
10	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	686 .10	634 .97	0	0 .00
31	CUSIP # 680223104 OLD REPUBLIC INTL CORP	546 .22	504 .78	0	0 .00
5	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	567 .85	427 .30	0	0 .00
10	CUSIP # 704326107 PAYCHEX INC	578 .70	496 .14	0	0 .00
9	CUSIP # 718546104 PHILLIPS 66	724 .95	711 .09	0	0 .00
19	CUSIP # 72147K108 PILGRIMS PRIDE CORP	401 .28	426 .05	0	0 .00
7	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	531 .93	449 .28	0	0 .00
8	CUSIP # 74144T108 T ROWE PRICE GROUP INC	532 .00	557 .92	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 74164M108 PRIMERICA INC	424 .24	392 .38	0	0 .00
21	CUSIP # 743315103 PROGRESSIVE CORP	661 .50	604 .14	0	0 .00
12	CUSIP # 743606105 PROSPERITY BANCSHARES INC	658 .68	573 .79	0	3 .60
16	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	669 .92	626 .44	0	0 .00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	446 .28	389 .58	0	0 .00
11	CUSIP # 74736K101 QORVO INC	613 .14	552 .68	0	0 .00
25	CUSIP # 74762E102 QUANTA SERVICES INC	699 .75	632 .58	0	0 .00
8	CUSIP # 74834L100 QUEST DIAGNOSTICS	677 .04	575 .15	0	3 .20
4	CUSIP # 755111507 RAYTHEON COMPANY	544 .52	433 .81	0	0 .00
11	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	416 .46	572 .91	0	0 .00
17	CUSIP # 775711104 ROLLINS INC	497 .76	410 .02	0	0 .00
10	CUSIP # 778296103 ROSS STORES INC	643 .00	503 .77	0	0 .00
6	CUSIP # 800013104 SANDERSON FARMS INC	577 .98	477 .26	0	7 .44
24	CUSIP # 801056102 SANMINA CORPORATION	683 .28	506 .27	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 80589M102 SCANA CORPORATION	578 .96	468 .02	0	4 .60
3	CUSIP # 806407102 HENRY SCHEIN INC	488 .94	433 .86	0	0 .00
15	CUSIP # 816300107 SELECTIVE INSURANCE ORD	597 .90	488 .82	0	0 .00
17	CUSIP # 830566105 SKECHERS USA INC	389 .30	457 .80	0	0 .00
15	CUSIP # 833551104 SNYDERS-LANCE INC	503 .70	494 .85	0	0 .00
16	CUSIP # 844741108 SOUTHWEST AIRLINES	622 .24	601 .66	0	0 .00
20	CUSIP # 867914103 SUNTRUST BANKS INC	876 .00	788 .21	0	0 .00
19	CUSIP # 871237103 SYKES ENTERPRISES INC	534 .47	555 .01	0	0 .00
6	CUSIP # 87162W100 SYNNEX CORPORATION	684 .66	482 .52	0	0 .00
8	CUSIP # 872540109 TJX COMPANIES INC	598 .24	542 .76	0	0 .00
7	CUSIP # 878237106 TECH DATA CORPORATION	592 .97	422 .69	0	0 .00
6	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	647 .58	586 .63	0	0 .00
19	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	516 .42	479 .12	0	0 .00
11	CUSIP # 882681109 TEXAS ROADHOUSE	429 .33	388 .58	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	795 . 30	700 . 02	0	0 . 75
7	CUSIP # 885160101 THOR INDUSTRIES INC	592 . 90	387 . 52	0	0 . 00
13	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	478 . 79	389 . 15	0	0 . 00
10	CUSIP # 891092108 TORO COMPANY	468 . 40	324 . 93	0	1 . 50
9	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	424 . 35	430 . 65	0	0 . 90
7	CUSIP # 89417E109 TRAVELERS COS INC	801 . 85	759 . 61	0	0 . 00
31	CUSIP # 896522109 TRINITY INDUSTRIES, INC	749 . 58	661 . 74	0	0 . 00
11	CUSIP # 902494103 TYSON FOODS INC CL A	821 . 37	593 . 42	0	0 . 00
14	CUSIP # 902653104 UDR INC	503 . 86	516 . 25	0	0 . 00
2	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	475 . 96	254 . 39	0	0 . 00
5	CUSIP # 904708104 UNIFIRST CORP	659 . 30	565 . 04	0	0 . 00
19	CUSIP # 910047109 UNITED AIRLINES	996 . 93	953 . 32	0	0 . 00
14	CUSIP # 911163103 UNITED NATURAL FOODS INC	560 . 56	802 . 97	0	0 . 00
15	CUSIP # 911684108 US CELLULAR	545 . 10	578 . 27	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 913456109 UNIVERSAL CORPORATION	582 . 20	549 . 58	0	0 . 00
6	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	590 . 94	414 . 33	0	0 . 00
15	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	795 . 00	832 . 55	0	0 . 00
9	CUSIP # 92210H105 VANTIV INC CL A	506 . 43	418 . 23	0	0 . 00
9	CUSIP # 92826C839 VISA INC CL A	744 . 30	678 . 42	0	0 . 00
9	CUSIP # 94106L109 WASTE MANAGEMENT INC	573 . 84	469 . 57	0	0 . 00
12	CUSIP # 948849104 WEIS MARKETS INC	636 . 00	531 . 16	0	0 . 00
21	CUSIP # 950755108 WERNER ENTERPRISES INC	488 . 67	595 . 74	0	1 . 26
11	CUSIP # 95709T100 WESTAR ENERGY INC	624 . 25	442 . 32	0	4 . 18
16	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	935 . 52	1,082 . 46	0	8 . 00
12	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	642 . 00	600 . 48	0	0 . 00
16	CUSIP # 966837106 WHOLE FOODS MKT	453 . 60	642 . 16	0	2 . 16
9	CUSIP # 969904101 WILLIAMS-SONOMA INC	459 . 72	518 . 40	0	0 . 00
12	CUSIP # 981475106 WORLD FUEL SERVICES CORP	555 . 12	543 . 56	0	0 . 72

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 98389B100 XCEL ENERGY INC	740 . 52	650 . 39	0	6 . 12
		106,912 . 65	97,463 . 16	18	125 . 65
FOREIGN STOCK					
4	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	525 . 64	480 . 43	0	0 . 00
9	CUSIP # 063671101 BANK OF MONTREAL	590 . 13	541 . 99	0	0 . 00
10	CUSIP # 064149107 BANK OF NOVA SCOTIA	529 . 90	495 . 95	0	5 . 69
9	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	588 . 60	570 . 21	0	0 . 00
19	CUSIP # 138006309 CANON INC SPONS ADR	551 . 57	606 . 85	0	0 . 00
28	CUSIP # 251566105 DEUTSCHE TELEKOM	470 . 12	488 . 60	0	0 . 00
4	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	464 . 16	453 . 87	0	7 . 70
13	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	560 . 69	523 . 64	0	6 . 42
12	CUSIP # 433578507 HITACHI LTD ADR	560 . 70	639 . 09	0	0 . 00
21	CUSIP # 438128308 HONDA MOTORS LTD ADR	607 . 32	650 . 34	0	0 . 00
15	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	566 . 85	525 . 42	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	478.20	613.70	0	0.00
18	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	457.38	340.88	0	0.00
6	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	474.12	455.08	0	0.00
10	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	458.10	336.00	0	0.00
30	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	589.20	584.57	0	0.00
95	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	550.05	640.10	0	0.00
10	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	415.90	502.06	0	0.00
8	CUSIP # 780087102 ROYAL BANK OF CANADA	495.68	417.52	0	0.00
10	CUSIP # 83084V106 SKY PLC SPONSORED ADR	464.45	630.08	0	0.00
24	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	543.36	570.81	0	0.00
26	CUSIP # 87969N204 TELSTRA CORP ADR	520.52	588.20	0	14.83
14	CUSIP # 884903105 THOMSON REUTERS CORP	579.32	520.17	0	0.00
13	CUSIP # 891160509 TORONTO-DOMINION BANK	577.20	555.06	0	0.00
5	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	580.30	618.29	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	495.55	573.29	0	0.00
4	CUSIP # G1151C101 ACCENTURE PLC	488.68	410.88	0	0.00
4	CUSIP # H1467J104 CHUBB LIMITED	502.60	456.45	0	2.76
7	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	564.62	601.20	0	0.00
3	CUSIP # Y09827109 BROADCOM LTD	517.56	423.73	0	0.00
		15,768.47	15,814.46	3	37.40
MUTUAL FUNDS - FIXED INCOME					
174	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	20,269.26	19,323.38	3	0.00
260	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	32,026.80	30,693.19	5	0.00
84	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	11,550.84	10,694.88	2	0.00
642	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	71,826.96	69,569.44	12	0.00
1,161	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	127,814.49	127,164.49	21	0.00
470	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	52,334.50	51,066.91	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
438	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	46,322.88	46,103.88	8	0.00
1,137	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	26,389.77	26,476.17	4	0.00
392	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	12,006.96	11,145.65	2	0.00
1,016	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	29,301.44	26,699.46	5	0.00
552	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	14,467.92	15,330.98	2	0.00
		444,311.82	434,268.43	73	0.00
MUTUAL FUNDS - EQUITY					
80	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	8,392.00	7,702.49	1	0.00
247	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	9,294.61	9,243.97	2	0.00
		17,686.61	16,946.46	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
103,718.95	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	103,718.95	103,718.95	3	0.00
		103,718.95	103,718.95	3	0.00
COMMON STOCK					
497	CUSIP # 002444107 AVX CORP	6,853.63	6,607.18	0	0.00
308	CUSIP # 002535300 AARON'S INC	7,829.36	8,169.26	0	7.70
170	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	7,531.00	6,264.53	0	0.00
77	CUSIP # 011659109 ALASKA AIR GROUP INC	5,071.22	5,218.79	0	0.00
37	CUSIP # 01748X102 ALLEGiant TRAVEL	4,886.59	5,927.44	0	0.00
104	CUSIP # 018522300 ALLETE INC	6,200.48	5,378.21	0	0.00
142	CUSIP # 018802108 ALLIANT ENERGY CORP	5,440.02	4,483.14	0	0.00
120	CUSIP # 020002101 ALLSTATE CORPORATION	8,301.60	7,889.93	0	39.60
10	CUSIP # 02079K305 ALPHABET INC	8,040.60	7,652.48	0	0.00
120	CUSIP # 025537101 AMERICAN ELECTRIC POWER	7,705.20	7,079.42	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
353	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	6,304.58	5,730.56	0	0.00
60	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	7,317.60	6,272.46	0	0.00
44	CUSIP # 031162100 AMGEN INC	7,339.64	6,950.86	0	0.00
64	CUSIP # 036752103 ANTHEM INC	8,019.84	8,868.63	0	0.00
71	CUSIP # 037833100 APPLE INC	8,026.55	7,788.61	0	0.00
57	CUSIP # 038336103 APTARGROUP INC	4,412.37	4,168.27	0	0.00
69	CUSIP # 049560105 ATMOS ENERGY CORP	5,138.43	4,212.29	0	0.00
60	CUSIP # 053611109 AVERY DENNISON CORP	4,667.40	3,881.45	0	0.00
139	CUSIP # 053807103 AVNET INC	5,707.34	5,891.08	0	0.00
87	CUSIP # 081437105 BEMIS COMPANY	4,437.87	4,059.84	0	0.00
58	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	8,379.26	8,139.17	0	0.00
25	CUSIP # 09247X101 BLACKROCK INC	9,061.50	8,515.86	0	0.00
612	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	5,648.76	6,405.21	0	33.66
67	CUSIP # 12503M108 CBOE HOLDINGS INC	4,344.95	4,120.38	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
61	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	4,298.06	4,058.90	0	0.00
127	CUSIP # 128030202 CAL-MAINE FOODS, INC	4,894.58	5,878.86	0	0.00
86	CUSIP # 14149Y108 CARDINAL HEALTH INC	6,682.20	7,159.07	0	38.61
34	CUSIP # 147528103 CASEYS GENERAL STORES INC	4,085.10	3,561.88	0	0.00
117	CUSIP # 163072101 CHEESECAKE FACTORY	5,857.02	5,889.42	0	0.00
41	CUSIP # 16359R103 CHEMED CORP	5,783.87	5,071.60	0	0.00
80	CUSIP # 166764100 CHEVRON CORP	8,233.60	7,154.01	0	0.00
88	CUSIP # 171340102 CHURCH & DWIGHT CO INC	4,216.96	3,825.64	0	0.00
75	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	5,656.50	4,616.28	0	36.00
145	CUSIP # 172755100 CIRRUS LOGIC INC	7,706.75	4,572.49	0	0.00
294	CUSIP # 17275R102 CISCO SYSTEMS INC	9,325.68	8,041.42	0	0.00
49	CUSIP # 189054109 CLOROX COMPANY	6,133.82	6,265.64	0	0.00
270	CUSIP # 212485106 CONVERGYS CORPORATION	8,213.40	6,778.05	0	24.30
188	CUSIP # 216831107 COOPER TIRE & RUBBER	7,147.76	6,613.93	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120	CUSIP # 218681104 CORE-MARK HOLDING CO INC	4,296.00	4,837.20	0	0.00
63	CUSIP # 21870Q105 CORESITE REALTY CORP	4,664.52	3,865.21	0	33.39
412	CUSIP # 219350105 CORNING INC	9,743.80	7,850.26	0	0.00
43	CUSIP # 22160K105 COSTCO WHOLESALE CORP	6,557.93	6,354.38	0	0.00
88	CUSIP # 229899109 CULLEN FROST BANKERS INC	6,330.72	5,011.62	0	0.00
39	CUSIP # 233326107 DST SYSTEMS INC	4,598.88	4,264.81	0	0.00
85	CUSIP # 233331107 DTE ENERGY CO	7,961.95	7,064.81	0	65.45
378	CUSIP # 251893103 DEVRY INC	8,716.68	7,532.02	0	0.00
125	CUSIP # 253393102 DICKS SPORTING GOODS INC	7,090.00	4,898.85	0	0.00
72	CUSIP # 256677105 DOLLAR GENERAL CORP	5,039.28	5,470.73	0	0.00
70	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	6,391.70	5,838.90	0	37.10
115	CUSIP # 262037104 DRIL QUIP INC	6,410.10	6,751.57	0	0.00
63	CUSIP # 267475101 DYCOM INDUSTRIES INC	5,152.14	4,511.37	0	0.00
117	CUSIP # 268948106 EAGLE BANCORP INC	5,771.61	5,826.59	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57	CUSIP # 278865100 ECOLAB INC	6,938.04	6,466.13	0	19.95
109	CUSIP # 281020107 EDISON INTERNATIONAL	7,875.25	6,863.34	0	52.32
89	CUSIP # 285512109 ELECTRONIC ARTS INC	7,600.60	5,927.15	0	0.00
198	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	6,759.72	5,699.71	0	0.00
45	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	4,593.15	3,931.95	0	0.00
141	CUSIP # 30040W108 EVERSOURCE ENERGY	7,639.38	7,250.91	0	0.00
63	CUSIP # 30212P303 EXPEDIA INC	7,353.36	7,305.91	0	0.00
92	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,739.84	4,220.78	0	0.00
90	CUSIP # 30231G102 EXXON MOBIL CORPORATION	7,855.20	7,333.99	0	0.00
28	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	4,538.80	4,325.81	0	0.00
116	CUSIP # 336433107 FIRST SOLAR INC	4,580.84	7,101.92	0	0.00
114	CUSIP # 343412102 FLUOR CORP	5,850.48	5,577.78	0	23.94
82	CUSIP # 344849104 FOOT LOCKER INC	5,553.04	5,134.53	0	0.00
254	CUSIP # 36467W109 GAMESTOP CORP CL A	7,007.86	8,154.95	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
48	CUSIP # 369550108 GENERAL DYNAMICS CORP	7,447.68	6,583.51	0	0.00
105	CUSIP # 371532102 GENESCO INC	5,718.30	6,471.40	0	0.00
364	CUSIP # 371901109 GENTEX CORP	6,391.84	5,697.84	0	0.00
44	CUSIP # 372460105 GENUINE PARTS CO	4,419.80	3,905.59	0	28.93
236	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	5,326.52	6,169.12	0	0.00
66	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	4,977.72	5,282.34	0	0.00
148	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	7,192.80	5,464.85	0	0.00
136	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	5,382.88	4,827.93	0	0.00
84	CUSIP # 423452101 HELMERICH & PAYNE	5,653.20	4,417.59	0	0.00
52	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	4,448.60	3,777.08	0	0.00
321	CUSIP # 432748101 HILLTOP HOLDINGS INC	7,209.66	6,033.01	0	0.00
184	CUSIP # 440452100 HORMEL FOODS CORP	6,979.12	6,290.31	0	0.00
476	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	4,693.36	5,360.54	0	33.32
114	CUSIP # 448579102 HYATT HOTELS CORP CL A	5,611.08	5,375.29	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50	CUSIP # 44930G107 ICU MEDICAL INC	6,319.00	5,333.17	0	0.00
176	CUSIP # 45073V108 ATT INC	6,307.84	6,231.71	0	21.82
498	CUSIP # 45667G103 INFINERA CORP	4,496.94	7,194.96	0	0.00
257	CUSIP # 458140100 INTEL CORPORATION	9,701.75	8,541.78	0	0.00
47	CUSIP # 466032109 J&J SNACK FOODS	5,598.64	5,196.13	0	18.33
56	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	6,615.28	5,713.14	0	0.00
218	CUSIP # 488401100 KEMPER CORPORATION	8,571.76	7,195.79	0	0.00
108	CUSIP # 497266106 KIRBY CORP	6,713.28	6,918.37	0	0.00
211	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	6,053.59	5,798.57	0	0.00
183	CUSIP # 501044101 KROGER COMPANY	5,431.44	6,411.81	0	0.00
82	CUSIP # 515098101 LANDSTAR SYSTEMS INC	5,582.56	4,955.47	0	0.00
47	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	4,796.82	4,881.31	0	0.00
27	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	6,472.44	5,631.55	0	0.00
927	CUSIP # 55272X102 MFA FINANCIAL INC	6,933.96	6,433.80	0	185.40

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
157	CUSIP # 55306N104 MKS INSTRUMENTS INC	7,807.61	5,883.98	0	0.00
475	CUSIP # 55345K103 MRC GLOBAL INC	7,804.25	6,035.93	0	0.00
70	CUSIP # 562750109 MANHATTAN ASSOCIATES	4,033.40	3,752.79	0	0.00
222	CUSIP # 56585A102 MARATHON PETROLEUM CORP	9,010.98	9,296.65	0	0.00
36	CUSIP # 58155Q103 MCKESSON CORPORATION	6,003.00	6,814.69	0	10.08
146	CUSIP # 58933Y105 MERCK & CO INC	9,111.86	7,885.70	0	67.16
613	CUSIP # 595112103 MICRON TECHNOLOGY INC	10,899.14	7,484.78	0	0.00
44	CUSIP # 608190104 MOHAWK INDUSTRIES INC	8,814.96	8,340.28	0	0.00
185	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	8,121.50	7,880.43	0	35.15
55	CUSIP # 617700109 MORNINGSTAR INC	4,359.85	4,469.23	0	0.00
3	CUSIP # 62944T105 NVR INC	4,919.61	4,882.13	0	0.00
89	CUSIP # 635017106 NATIONAL BEVERAGE	3,920.45	3,892.32	0	0.00
73	CUSIP # 638904102 NAVIGATORS GROUP INC	7,075.16	6,222.64	0	0.00
100	CUSIP # 640491106 NEOGEN CORP	5,594.00	5,437.40	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
146	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	4,797.56	4,499.28	0	37.23
144	CUSIP # 651639106 NEWMONT MINING CORP	5,657.76	3,303.93	0	0.00
122	CUSIP # 654106103 NIKE INC CLASS B	6,423.30	7,419.90	0	19.52
99	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	9,608.94	8,186.31	0	0.00
30	CUSIP # 666807102 NORTHROP GRUMMAN CORP	6,418.50	5,189.03	0	0.00
25	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	7,002.75	6,000.21	0	0.00
97	CUSIP # 671044105 OSI SYSTEMS INC	6,341.86	7,337.80	0	0.00
93	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	6,380.73	6,359.08	0	0.00
291	CUSIP # 680223104 OLD REPUBLIC INTL CORP	5,127.42	4,881.15	0	0.00
53	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	6,019.21	4,882.42	0	0.00
113	CUSIP # 704326107 PAYCHEX INC	6,539.31	5,548.25	0	0.00
106	CUSIP # 718546104 PHILLIPS 66	8,538.30	8,655.99	0	0.00
176	CUSIP # 72147K108 PILGRIMS PRIDE CORP	3,717.12	3,954.60	0	0.00
69	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	5,243.31	4,500.64	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92	CUSIP # 74144T108 T ROWE PRICE GROUP INC	6,118.00	6,499.42	0	0.00
98	CUSIP # 74164M108 PRIMERICA INC	5,196.94	4,530.63	0	0.00
252	CUSIP # 743315103 PROGRESSIVE CORP	7,938.00	7,754.94	0	0.00
110	CUSIP # 743606105 PROSPERITY BANCSHARES INC	6,037.90	5,126.16	0	33.00
181	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	7,578.47	7,415.63	0	0.00
26	CUSIP # 74460D109 PUBLIC STORAGE INC	5,801.64	5,705.30	0	0.00
102	CUSIP # 74736K101 QORVO INC	5,685.48	5,036.91	0	0.00
243	CUSIP # 74762E102 QUANTA SERVICES INC	6,801.57	5,959.11	0	0.00
69	CUSIP # 74834L100 QUEST DIAGNOSTICS	5,839.47	4,993.96	0	27.60
50	CUSIP # 755111507 RAYTHEON COMPANY	6,806.50	5,541.88	0	0.00
118	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	4,467.48	5,616.35	0	0.00
154	CUSIP # 775711104 ROLLINS INC	4,509.12	4,036.18	0	0.00
119	CUSIP # 778296103 ROSS STORES INC	7,651.70	6,198.94	0	0.00
78	CUSIP # 800013104 SANDERSON FARMS INC	7,513.74	6,121.15	0	96.72

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
252	CUSIP # 801056102 SANMINA CORPORATION	7,174.44	5,337.78	0	0.00
74	CUSIP # 80589M102 SCANA CORPORATION	5,355.38	4,370.20	0	42.55
25	CUSIP # 806407102 HENRY SCHEIN INC	4,074.50	3,665.44	0	0.00
176	CUSIP # 816300107 SELECTIVE INSURANCE ORD	7,015.36	6,022.89	0	0.00
151	CUSIP # 830566105 SKECHERS USA INC	3,457.90	4,863.71	0	0.00
166	CUSIP # 833551104 SNYDERS-LANCE INC	5,574.28	5,502.16	0	0.00
172	CUSIP # 844741108 SOUTHWEST AIRLINES	6,689.08	6,455.85	0	0.00
205	CUSIP # 867914103 SUNTRUST BANKS INC	8,979.00	8,030.71	0	0.00
233	CUSIP # 871237103 SYKES ENTERPRISES INC	6,554.29	6,910.98	0	0.00
59	CUSIP # 87162W100 SYNNEX CORPORATION	6,732.49	4,980.08	0	0.00
87	CUSIP # 872540109 TJX COMPANIES INC	6,505.86	6,279.73	0	0.00
94	CUSIP # 878237106 TECH DATA CORPORATION	7,962.74	6,216.55	0	0.00
57	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	6,152.01	5,390.77	0	0.00
227	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	6,169.86	6,031.20	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
123	CUSIP # 882681109 TEXAS ROADHOUSE	4,800.69	4,727.00	0	0.00
57	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	9,066.42	8,082.57	0	8.55
87	CUSIP # 885160101 THOR INDUSTRIES INC	7,368.90	5,039.59	0	0.00
146	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	5,377.18	4,541.70	0	0.00
102	CUSIP # 891092108 TORO COMPANY	4,777.68	3,785.55	0	15.30
85	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	4,007.75	4,069.12	0	8.50
71	CUSIP # 89417E109 TRAVELERS COS INC	8,133.05	7,707.41	0	0.00
303	CUSIP # 896522109 TRINITY INDUSTRIES, INC	7,326.54	6,320.23	0	0.00
126	CUSIP # 902494103 TYSON FOODS INC CL A	9,408.42	7,099.55	0	0.00
122	CUSIP # 902653104 UDR INC	4,390.78	4,569.44	0	0.00
18	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	4,283.64	3,129.11	0	0.00
58	CUSIP # 904708104 UNIFIRST CORP	7,647.88	6,542.74	0	0.00
205	CUSIP # 910047109 UNITED AIRLINES	10,756.35	10,518.65	0	0.00
144	CUSIP # 911163103 UNITED NATURAL FOODS INC	5,765.76	6,400.87	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
143	CUSIP # 911684108 US CELLULAR	5,196.62	5,588.02	0	0.00
117	CUSIP # 913456109 UNIVERSAL CORPORATION	6,811.74	6,631.62	0	0.00
73	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	7,189.77	5,304.88	0	0.00
165	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	8,745.00	9,471.49	0	0.00
79	CUSIP # 92210H105 VANTIV INC CL A	4,445.33	3,880.54	0	0.00
91	CUSIP # 92826C839 VISA INC CL A	7,525.70	6,941.48	0	0.00
102	CUSIP # 94106L109 WASTE MANAGEMENT INC	6,503.52	5,609.17	0	0.00
133	CUSIP # 948849104 WEIS MARKETS INC	7,049.00	5,948.02	0	0.00
294	CUSIP # 950755108 WERNER ENTERPRISES INC	6,841.38	7,959.96	0	17.64
100	CUSIP # 95709T100 WESTAR ENERGY INC	5,675.00	4,119.42	0	38.00
178	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	10,407.66	10,713.64	0	89.00
131	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	7,008.50	6,388.58	0	0.00
140	CUSIP # 966837106 WHOLE FOODS MKT	3,969.00	4,542.03	0	18.90
86	CUSIP # 969904101 WILLIAMS-SONOMA INC	4,392.88	4,835.52	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
142	CUSIP # 981475106 WORLD FUEL SERVICES CORP	6,568.92	6,022.98	0	8.52
188	CUSIP # 98389B100 XCEL ENERGY INC	7,734.32	6,869.76	0	63.92
		1,154,370.24	1,069,582.17	33	1,337.16
FOREIGN STOCK					
77	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	10,118.57	9,154.56	0	0.00
160	CUSIP # 063671101 BANK OF MONTREAL	10,491.20	9,275.04	0	0.00
206	CUSIP # 064149107 BANK OF NOVA SCOTIA	10,915.94	9,600.17	0	117.12
171	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	11,183.40	10,405.06	0	0.00
354	CUSIP # 138006309 CANON INC SPONS ADR	10,276.62	10,995.41	0	0.00
596	CUSIP # 251566105 DEUTSCHE TELEKOM	10,006.84	10,281.88	0	0.00
90	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	10,443.60	9,937.75	0	173.26
233	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	10,049.29	9,563.57	0	115.14
243	CUSIP # 433578507 HITACHI LTD ADR	11,354.18	12,494.66	0	0.00
399	CUSIP # 438128308 HONDA MOTORS LTD ADR	11,539.08	11,854.92	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
263	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	9,938.77	9,226.74	0	0.00
207	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	9,898.74	12,133.73	0	0.00
374	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	9,503.34	7,699.68	0	0.00
131	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	10,351.62	9,803.83	0	0.00
215	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,849.15	7,875.00	0	0.00
563	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	11,057.32	10,602.96	0	0.00
1,778	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	10,294.62	11,786.76	0	0.00
188	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	7,818.92	9,556.79	0	0.00
171	CUSIP # 780087102 ROYAL BANK OF CANADA	10,595.16	9,141.89	0	0.00
221	CUSIP # 83084V106 SKY PLC SPONSORED ADR	10,264.35	13,131.85	0	0.00
461	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	10,437.04	10,830.11	0	0.00
486	CUSIP # 87969N204 TELSTRA CORP ADR	9,729.72	10,450.30	0	277.12
250	CUSIP # 884903105 THOMSON REUTERS CORP	10,345.00	9,434.28	0	0.00
236	CUSIP # 891160509 TORONTO-DOMINION BANK	10,478.40	9,866.22	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	11,722.06	12,046.67	0	0.00
327	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	9,532.05	10,759.82	0	0.00
89	CUSIP # G1151C101 ACCENTURE PLC	10,873.13	8,589.38	0	0.00
77	CUSIP # H1467J104 CHUBB LIMITED	9,675.05	8,457.06	0	53.13
136	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	10,969.76	11,525.20	0	0.00
65	CUSIP # Y09827109 BROADCOM LTD	11,213.80	9,289.69	0	0.00
		310,926.72	305,770.98	9	735.77
MUTUAL FUNDS - FIXED INCOME					
722	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	84,105.78	80,585.07	2	0.00
961	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	118,375.98	111,976.63	3	0.00
364	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	50,053.64	47,236.85	1	0.00
2,388	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	267,169.44	259,754.25	8	0.00
4,292	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	472,506.28	469,673.25	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,818	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	202,434.30	197,594.07	6	0.00
1,589	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	168,052.64	167,392.72	5	0.00
4,403	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	102,193.63	100,974.79	3	0.00
1,710	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	52,377.30	48,878.63	1	0.00
4,130	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	119,109.20	109,990.70	3	0.00
3,207	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	84,055.47	88,757.52	2	0.00
		1,720,433.66	1,682,814.48	49	0.00
MUTUAL FUNDS - EQUITY					
779	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	81,717.10	74,724.56	2	0.00
3,828	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	144,047.64	136,804.98	4	0.00
		225,764.74	211,529.54	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
153,983.12	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	153,983.12	153,983.12	3	0.00
		153,983.12	153,983.12	3	0.00
COMMON STOCK					
1,056	CUSIP # 002444107 AVX CORP	14,562.24	13,629.14	0	0.00
655	CUSIP # 002535300 AARON'S INC	16,650.10	17,123.34	0	16.38
302	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	13,378.60	11,122.69	0	0.00
191	CUSIP # 011659109 ALASKA AIR GROUP INC	12,579.26	12,448.15	0	0.00
84	CUSIP # 01748X102 ALLEGiant TRAVEL	11,093.88	13,384.33	0	0.00
222	CUSIP # 018522300 ALLETE INC	13,235.64	11,242.60	0	0.00
321	CUSIP # 018802108 ALLIANT ENERGY CORP	12,297.51	9,958.19	0	0.00
217	CUSIP # 020002101 ALLSTATE CORPORATION	15,012.06	14,207.50	0	71.61
17	CUSIP # 02079K305 ALPHABET INC	13,669.02	12,733.94	0	0.00
216	CUSIP # 025537101 AMERICAN ELECTRIC POWER	13,869.36	12,591.58	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
800	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	14,288.00	12,329.49	0	0.00
127	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	15,488.92	12,731.79	0	0.00
78	CUSIP # 031162100 AMGEN INC	13,011.18	12,041.89	0	0.00
115	CUSIP # 036752103 ANTHEM INC	14,410.65	15,816.20	0	0.00
125	CUSIP # 037833100 APPLE INC	14,131.25	13,662.65	0	0.00
140	CUSIP # 038336103 APTARGROUP INC	10,837.40	10,027.11	0	0.00
157	CUSIP # 049560105 ATMOS ENERGY CORP	11,691.79	9,115.59	0	0.00
149	CUSIP # 053611109 AVERY DENNISON CORP	11,590.71	9,192.55	0	0.00
314	CUSIP # 053807103 AVNET INC	12,892.84	13,083.80	0	0.00
217	CUSIP # 081437105 BEMIS COMPANY	11,069.17	9,773.91	0	0.00
104	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	15,024.88	14,424.61	0	0.00
44	CUSIP # 09247X101 BLACKROCK INC	15,948.24	14,533.99	0	0.00
1,389	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	12,820.47	13,975.60	0	76.40
167	CUSIP # 12503M108 CBOE HOLDINGS INC	10,829.95	10,168.32	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
150	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	10,569.00	9,474.72	0	0.00
288	CUSIP # 128030202 CAL-MAINE FOODS, INC	11,099.52	14,034.26	0	0.00
153	CUSIP # 14149Y108 CARDINAL HEALTH INC	11,888.10	12,818.81	0	68.68
85	CUSIP # 147528103 CASEYS GENERAL STORES INC	10,212.75	8,806.64	0	0.00
265	CUSIP # 163072101 CHEESECAKE FACTORY	13,265.90	13,055.75	0	0.00
94	CUSIP # 16359R103 CHEMED CORP	13,260.58	11,872.28	0	0.00
144	CUSIP # 166764100 CHEVRON CORP	14,820.48	12,986.68	0	0.00
216	CUSIP # 171340102 CHURCH & DWIGHT CO INC	10,350.72	8,984.01	0	0.00
170	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	12,821.40	9,812.28	0	81.60
329	CUSIP # 172755100 CIRRUS LOGIC INC	17,486.35	9,521.78	0	0.00
528	CUSIP # 17275R102 CISCO SYSTEMS INC	16,748.16	14,036.92	0	0.00
86	CUSIP # 189054109 CLOROX COMPANY	10,765.48	10,814.18	0	0.00
574	CUSIP # 212485106 CONVERGYS CORPORATION	17,461.08	13,892.83	0	51.66
428	CUSIP # 216831107 COOPER TIRE & RUBBER	16,272.56	15,122.02	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
272	CUSIP # 218681104 CORE-MARK HOLDING CO INC	9,737.60	10,626.58	0	0.00
143	CUSIP # 21870Q105 CORESITE REALTY CORP	10,587.72	8,328.34	0	75.79
739	CUSIP # 219350105 CORNING INC	17,477.35	13,511.49	0	0.00
76	CUSIP # 22160K105 COSTCO WHOLESALE CORP	11,590.76	11,231.02	0	0.00
200	CUSIP # 229899109 CULLEN FROST BANKERS INC	14,388.00	11,010.15	0	0.00
96	CUSIP # 233326107 DST SYSTEMS INC	11,320.32	10,584.69	0	0.00
152	CUSIP # 233331107 DTE ENERGY CO	14,237.84	12,392.48	0	117.04
804	CUSIP # 251893103 DEVRY INC	18,540.24	16,110.26	0	0.00
283	CUSIP # 253393102 DICKS SPORTING GOODS INC	16,051.76	10,347.19	0	0.00
127	CUSIP # 256677105 DOLLAR GENERAL CORP	8,888.73	9,455.48	0	0.00
124	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	11,322.44	10,205.80	0	65.72
245	CUSIP # 262037104 DRIL QUIP INC	13,656.30	14,414.09	0	0.00
143	CUSIP # 267475101 DYCOM INDUSTRIES INC	11,694.54	9,692.46	0	0.00
265	CUSIP # 268948106 EAGLE BANCORP INC	13,072.45	12,768.74	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101	CUSIP # 278865100 ECOLAB INC	12,293.72	11,097.50	0	35.35
195	CUSIP # 281020107 EDISON INTERNATIONAL	14,088.75	11,730.45	0	93.60
158	CUSIP # 285512109 ELECTRONIC ARTS INC	13,493.20	10,375.88	0	0.00
423	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	14,441.22	11,871.45	0	0.00
112	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	11,431.84	9,863.49	0	0.00
253	CUSIP # 30040W108 EVERSOURCE ENERGY	13,707.54	12,849.59	0	0.00
112	CUSIP # 30212P303 EXPEDIA INC	13,072.64	12,996.93	0	0.00
227	CUSIP # 302130109 EXPEDITORS INTL WASH INC	11,695.04	10,027.86	0	0.00
161	CUSIP # 30231G102 EXXON MOBIL CORPORATION	14,052.08	13,109.09	0	0.00
69	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	11,184.90	10,343.85	0	0.00
263	CUSIP # 336433107 FIRST SOLAR INC	10,385.87	15,873.45	0	0.00
259	CUSIP # 343412102 FLUOR CORP	13,291.88	12,067.45	0	54.39
203	CUSIP # 344849104 FOOT LOCKER INC	13,747.16	12,573.94	0	0.00
540	CUSIP # 36467W109 GAMESTOP CORP CL A	14,898.60	16,871.58	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
86	CUSIP # 369550108 GENERAL DYNAMICS CORP	13,343.76	11,490.09	0	0.00
223	CUSIP # 371532102 GENESCO INC	12,144.58	13,259.87	0	0.00
825	CUSIP # 371901109 GENTEX CORP	14,487.00	12,631.14	0	0.00
110	CUSIP # 372460105 GENUINE PARTS CO	11,049.50	9,645.95	0	72.33
535	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	12,074.95	13,932.40	0	0.00
150	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	11,313.00	11,419.68	0	0.00
336	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	16,329.60	11,710.59	0	0.00
308	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	12,190.64	10,558.07	0	0.00
190	CUSIP # 423452101 HELMERICH & PAYNE	12,787.00	9,892.17	0	0.00
128	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	10,950.40	9,150.25	0	0.00
683	CUSIP # 432748101 HILLTOP HOLDINGS INC	15,340.18	12,478.26	0	0.00
327	CUSIP # 440452100 HORMEL FOODS CORP	12,403.11	11,105.06	0	0.00
1,081	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	10,658.66	11,443.15	0	75.67
260	CUSIP # 448579102 HYATT HOTELS CORP CL A	12,797.20	11,750.79	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
113	CUSIP # 44930G107 ICU MEDICAL INC	14,280.94	11,927.90	0	0.00
398	CUSIP # 45073V108 ATT INC	14,264.32	13,778.08	0	49.35
1,130	CUSIP # 45667G103 INFINERA CORP	10,203.90	16,947.30	0	0.00
462	CUSIP # 458140100 INTEL CORPORATION	17,440.50	15,226.42	0	0.00
107	CUSIP # 466032109 J&J SNACK FOODS	12,745.84	11,611.00	0	41.73
99	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	11,694.87	9,877.01	0	0.00
463	CUSIP # 488401100 KEMPER CORPORATION	18,205.16	15,055.47	0	0.00
229	CUSIP # 497266106 KIRBY CORP	14,234.64	13,668.27	0	0.00
477	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	13,685.13	12,119.62	0	0.00
325	CUSIP # 501044101 KROGER COMPANY	9,646.00	12,075.75	0	0.00
185	CUSIP # 515098101 LANDSTAR SYSTEMS INC	12,594.80	10,659.49	0	0.00
107	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	10,920.42	10,890.52	0	0.00
48	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	11,506.56	9,787.90	0	0.00
1,973	CUSIP # 55272X102 MFA FINANCIAL INC	14,758.04	13,161.10	0	394.60

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
333	CUSIP # 55306N104 MKS INSTRUMENTS INC	16,560.09	11,942.82	0	0.00
1,009	CUSIP # 55345K103 MRC GLOBAL INC	16,577.87	12,497.95	0	0.00
174	CUSIP # 562750109 MANHATTAN ASSOCIATES	10,025.88	10,014.88	0	0.00
399	CUSIP # 56585A102 MARATHON PETROLEUM CORP	16,195.41	16,559.81	0	0.00
64	CUSIP # 58155Q103 MCKESSON CORPORATION	10,672.00	11,453.28	0	17.92
263	CUSIP # 58933Y105 MERCK & CO INC	16,413.83	13,762.42	0	120.98
1,100	CUSIP # 595112103 MICRON TECHNOLOGY INC	19,558.00	12,611.86	0	0.00
80	CUSIP # 608190104 MOHAWK INDUSTRIES INC	16,027.20	14,754.84	0	0.00
333	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	14,618.70	14,038.37	0	63.27
137	CUSIP # 617700109 MORNINGSTAR INC	10,859.99	10,880.58	0	0.00
6	CUSIP # 62944T105 NVR INC	9,839.22	9,653.86	0	0.00
203	CUSIP # 635017106 NATIONAL BEVERAGE	8,942.15	8,626.10	0	0.00
156	CUSIP # 638904102 NAVIGATORS GROUP INC	15,119.52	12,989.47	0	0.00
226	CUSIP # 640491106 NEOGEN CORP	12,642.44	12,096.00	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
331	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	10,876.66	10,264.86	0	84.41
326	CUSIP # 651639106 NEWMONT MINING CORP	12,808.54	6,265.05	0	0.00
217	CUSIP # 654106103 NIKE INC CLASS B	11,425.05	13,090.18	0	34.72
178	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	17,276.68	14,338.12	0	0.00
54	CUSIP # 666807102 NORTHROP GRUMMAN CORP	11,553.30	9,330.84	0	0.00
44	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	12,324.84	10,289.71	0	0.00
220	CUSIP # 671044105 OSI SYSTEMS INC	14,383.60	16,723.27	0	0.00
212	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	14,545.32	13,672.17	0	0.00
661	CUSIP # 680223104 OLD REPUBLIC INTL CORP	11,646.82	10,928.81	0	0.00
120	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	13,628.40	10,473.81	0	0.00
201	CUSIP # 704326107 PAYCHEX INC	11,631.87	9,797.80	0	0.00
190	CUSIP # 718546104 PHILLIPS 66	15,304.50	15,277.08	0	0.00
437	CUSIP # 72147K108 PILGRIMS PRIDE CORP	9,229.44	10,268.84	0	0.00
157	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	11,930.43	9,927.49	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
164	CUSIP # 74144T108 T ROWE PRICE GROUP INC	10,906.00	11,346.09	0	0.00
223	CUSIP # 74164M108 PRIMERICA INC	11,825.69	10,181.73	0	0.00
452	CUSIP # 743315103 PROGRESSIVE CORP	14,238.00	13,518.97	0	0.00
250	CUSIP # 743606105 PROSPERITY BANCSHARES INC	13,722.50	11,185.54	0	75.00
325	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	13,607.75	12,823.88	0	0.00
47	CUSIP # 74460D109 PUBLIC STORAGE INC	10,487.58	10,643.21	0	0.00
230	CUSIP # 74736K101 QORVO INC	12,820.20	11,107.46	0	0.00
553	CUSIP # 74762E102 QUANTA SERVICES INC	15,478.47	12,915.06	0	0.00
156	CUSIP # 74834L100 QUEST DIAGNOSTICS	13,202.28	10,930.35	0	62.40
88	CUSIP # 755111507 RAYTHEON COMPANY	11,979.44	9,662.81	0	0.00
292	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	11,055.12	14,190.79	0	0.00
381	CUSIP # 775711104 ROLLINS INC	11,155.68	9,771.99	0	0.00
211	CUSIP # 778296103 ROSS STORES INC	13,567.30	11,192.35	0	0.00
166	CUSIP # 800013104 SANDERSON FARMS INC	15,990.78	13,237.11	0	205.84

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
535	CUSIP # 801056102 SANMINA CORPORATION	15,231.45	10,618.25	0	0.00
169	CUSIP # 80589M102 SCANA CORPORATION	12,230.53	9,645.91	0	97.18
63	CUSIP # 806407102 HENRY SCHEIN INC	10,267.74	9,150.43	0	0.00
376	CUSIP # 816300107 SELECTIVE INSURANCE ORD	14,987.36	12,340.44	0	0.00
376	CUSIP # 830566105 SKECHERS USA INC	8,610.40	12,710.70	0	0.00
376	CUSIP # 833551104 SNYDERS-LANCE INC	12,626.08	12,537.26	0	0.00
305	CUSIP # 844741108 SOUTHWEST AIRLINES	11,861.45	11,399.42	0	0.00
369	CUSIP # 867914103 SUNTRUST BANKS INC	16,162.20	14,208.79	0	0.00
495	CUSIP # 871237103 SYKES ENTERPRISES INC	13,924.35	14,555.49	0	0.00
135	CUSIP # 87162W100 SYNNEX CORPORATION	15,404.85	10,832.66	0	0.00
155	CUSIP # 872540109 TJX COMPANIES INC	11,590.90	10,809.44	0	0.00
199	CUSIP # 878237106 TECH DATA CORPORATION	16,857.29	12,072.75	0	0.00
129	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	13,922.97	11,870.84	0	0.00
483	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	13,127.94	12,120.48	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
279	CUSIP # 882681109 TEXAS ROADHOUSE	10,889.37	10,437.03	0	0.00
102	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	16,224.12	14,178.19	0	15.30
196	CUSIP # 885160101 THOR INDUSTRIES INC	16,601.20	10,642.70	0	0.00
331	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	12,190.73	10,015.84	0	0.00
254	CUSIP # 891092108 TORO COMPANY	11,897.36	8,820.55	0	38.10
210	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	9,901.50	9,936.62	0	21.00
127	CUSIP # 89417E109 TRAVELERS COS INC	14,547.85	13,668.77	0	0.00
686	CUSIP # 896522109 TRINITY INDUSTRIES, INC	16,587.48	14,216.62	0	0.00
226	CUSIP # 902494103 TYSON FOODS INC CL A	16,875.42	12,310.18	0	0.00
303	CUSIP # 902653104 UDR INC	10,904.97	11,177.00	0	0.00
46	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	10,947.08	7,731.40	0	0.00
124	CUSIP # 904708104 UNIFIRST CORP	16,350.64	13,865.75	0	0.00
369	CUSIP # 910047109 UNITED AIRLINES	19,361.43	18,405.92	0	0.00
306	CUSIP # 911163103 UNITED NATURAL FOODS INC	12,252.24	12,749.04	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
325	CUSIP # 911684108 US CELLULAR	11,810.50	12,343.59	0	0.00
247	CUSIP # 913456109 UNIVERSAL CORPORATION	14,380.34	13,635.84	0	0.00
155	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	15,265.95	10,441.92	0	0.00
297	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	15,741.00	17,512.30	0	0.00
197	CUSIP # 92210H105 VANTIV INC CL A	11,085.19	9,229.31	0	0.00
161	CUSIP # 92826C839 VISA INC CL A	13,314.70	12,116.89	0	0.00
181	CUSIP # 94106L109 WASTE MANAGEMENT INC	11,540.56	9,611.56	0	0.00
284	CUSIP # 948849104 WEIS MARKETS INC	15,052.00	12,273.68	0	0.00
625	CUSIP # 950755108 WERNER ENTERPRISES INC	14,543.75	16,322.46	0	37.50
227	CUSIP # 95709T100 WESTAR ENERGY INC	12,882.25	8,955.52	0	86.26
320	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	18,710.40	17,758.89	0	160.00
297	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	15,889.50	14,477.00	0	0.00
348	CUSIP # 966837106 WHOLE FOODS MKT	9,865.80	12,054.59	0	46.98
214	CUSIP # 969904101 WILLIAMS-SONOMA INC	10,931.12	12,004.47	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
302	CUSIP # 981475106 WORLD FUEL SERVICES CORP	13,970.52	12,543.58	0	18.12
338	CUSIP # 98389B100 XCEL ENERGY INC	13,905.32	12,084.25	0	114.92
		2,389,686.73	2,165,768.63	47	2,741.80
FOREIGN STOCK					
170	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	22,339.70	20,160.07	0	0.00
352	CUSIP # 063671101 BANK OF MONTREAL	23,080.64	19,984.22	0	0.00
455	CUSIP # 064149107 BANK OF NOVA SCOTIA	24,110.45	20,141.20	0	258.68
378	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	24,721.20	22,174.13	0	0.00
780	CUSIP # 138006309 CANON INC SPONS ADR	22,643.40	24,013.59	0	0.00
1,314	CUSIP # 251566105 DEUTSCHE TELEKOM	22,062.06	22,888.34	0	0.00
197	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	22,859.88	21,638.66	0	379.26
514	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	22,168.82	20,637.25	0	254.00
537	CUSIP # 433578507 HITACHI LTD ADR	25,091.33	27,824.26	0	0.00
880	CUSIP # 438128308 HONDA MOTORS LTD ADR	25,449.60	26,456.80	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
581	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	21,955.99	19,965.69	0	0.00
457	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	21,853.74	27,692.90	0	0.00
826	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	20,988.66	16,534.93	0	0.00
289	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	22,836.78	21,386.01	0	0.00
473	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	21,668.13	17,666.37	0	0.00
1,243	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	24,412.52	24,349.32	0	0.00
3,921	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	22,702.59	26,583.37	0	0.00
415	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	17,259.85	21,438.81	0	0.00
378	CUSIP # 780087102 ROYAL BANK OF CANADA	23,420.88	19,609.14	0	0.00
487	CUSIP # 83084V106 SKY PLC SPONSORED ADR	22,618.72	29,644.25	0	0.00
1,016	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	23,002.24	24,104.22	0	0.00
1,073	CUSIP # 87969N204 TELSTRA CORP ADR	21,481.46	22,874.57	0	611.83
551	CUSIP # 884903105 THOMSON REUTERS CORP	22,800.38	20,370.32	0	0.00
519	CUSIP # 891160509 TORONTO-DOMINION BANK	23,043.60	20,956.01	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
224	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	25,997.44	26,754.64	1	0.00
722	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	21,046.30	23,755.11	0	0.00
197	CUSIP # G1151C101 ACCENTURE PLC	24,067.49	18,935.59	0	0.00
171	CUSIP # H1467J104 CHUBB LIMITED	21,486.15	18,815.43	0	117.99
300	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	24,198.00	25,117.56	0	0.00
143	CUSIP # Y09827109 BROADCOM LTD	24,670.36	19,848.57	0	0.00
		686,038.36	672,321.33	14	1,621.76
MUTUAL FUNDS - FIXED INCOME					
410	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	47,760.90	45,414.75	1	0.00
585	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	72,060.30	67,948.86	1	0.00
172	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	23,651.72	22,421.67	0	0.00
1,270	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	142,087.60	137,080.81	3	0.00
2,174	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	239,335.66	237,885.52	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
859	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	95,649.65	93,104.96	2	0.00
675	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	71,388.00	70,970.35	1	0.00
2,081	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	48,300.01	46,851.81	1	0.00
2,425	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	74,277.75	69,032.54	1	0.00
5,854	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	168,829.36	153,360.98	3	0.00
8,185	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	214,528.85	227,470.64	4	0.00
		1,197,869.80	1,171,542.89	24	0.00
MUTUAL FUNDS - EQUITY					
1,325	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	138,992.50	127,826.50	3	0.00
12,212	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	459,537.56	432,681.03	9	0.00
		598,530.06	560,507.53	12	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
150,522.8	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	150,522.80	150,522.80	3	0.00
		150,522.80	150,522.80	3	0.00
COMMON STOCK					
1,171	CUSIP # 002444107 AVX CORP	16,148.09	15,687.40	0	0.00
727	CUSIP # 002535300 AARON'S INC	18,480.34	18,915.14	0	18.18
361	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	15,992.30	13,392.10	0	0.00
218	CUSIP # 011659109 ALASKA AIR GROUP INC	14,357.48	14,144.25	0	0.00
84	CUSIP # 01748X102 ALLEGiant TRAVEL	11,093.88	13,299.93	0	0.00
246	CUSIP # 018522300 ALLETE INC	14,666.52	12,861.87	0	0.00
401	CUSIP # 018802108 ALLIANT ENERGY CORP	15,362.31	12,968.56	0	0.00
250	CUSIP # 020002101 ALLSTATE CORPORATION	17,295.00	16,738.43	0	82.50
20	CUSIP # 02079K305 ALPHABET INC	16,081.20	14,981.72	0	0.00
250	CUSIP # 025537101 AMERICAN ELECTRIC POWER	16,052.50	14,884.17	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
799	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	14,270.14	12,466.77	0	0.00
141	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	17,196.36	14,440.60	0	0.00
94	CUSIP # 031162100 AMGEN INC	15,680.14	14,615.65	0	0.00
133	CUSIP # 036752103 ANTHEM INC	16,666.23	18,224.12	0	0.00
150	CUSIP # 037833100 APPLE INC	16,957.50	16,059.99	0	0.00
161	CUSIP # 038336103 APTARGROUP INC	12,463.01	11,681.60	0	0.00
196	CUSIP # 049560105 ATMOS ENERGY CORP	14,596.12	11,518.74	0	0.00
170	CUSIP # 053611109 AVERY DENNISON CORP	13,224.30	10,653.63	0	0.00
393	CUSIP # 053807103 AVNET INC	16,136.58	16,552.11	0	0.00
247	CUSIP # 081437105 BEMIS COMPANY	12,599.47	11,177.77	0	0.00
121	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	17,480.87	17,176.54	0	0.00
51	CUSIP # 09247X101 BLACKROCK INC	18,485.46	16,986.73	0	0.00
1,733	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	15,995.59	17,613.39	0	95.32
190	CUSIP # 12503M108 CBOE HOLDINGS INC	12,321.50	11,766.06	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
171	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	12,048.66	10,817.07	0	0.00
287	CUSIP # 128030202 CAL-MAINE FOODS, INC	11,060.98	12,048.68	0	0.00
184	CUSIP # 14149Y108 CARDINAL HEALTH INC	14,296.80	15,276.02	0	82.60
97	CUSIP # 147528103 CASEYS GENERAL STORES INC	11,654.55	9,576.43	0	0.00
264	CUSIP # 163072101 CHEESECAKE FACTORY	13,215.84	13,088.61	0	0.00
93	CUSIP # 16359R103 CHEMED CORP	13,119.51	10,902.86	0	0.00
167	CUSIP # 166764100 CHEVRON CORP	17,187.64	15,764.70	0	0.00
248	CUSIP # 171340102 CHURCH & DWIGHT CO INC	11,884.16	10,441.35	0	0.00
212	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	15,989.04	12,494.64	0	101.76
328	CUSIP # 172755100 CIRRUS LOGIC INC	17,433.20	9,836.84	0	0.00
610	CUSIP # 17275R102 CISCO SYSTEMS INC	19,349.20	16,306.91	0	0.00
103	CUSIP # 189054109 CLOROX COMPANY	12,893.54	12,932.75	0	0.00
636	CUSIP # 212485106 CONVERGYS CORPORATION	19,347.12	15,517.81	0	57.24
427	CUSIP # 216831107 COOPER TIRE & RUBBER	16,234.54	15,052.52	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
272	CUSIP # 218681104 CORE-MARK HOLDING CO INC	9,737.60	10,756.23	0	0.00
143	CUSIP # 21870Q105 CORESITE REALTY CORP	10,587.72	8,520.92	0	75.79
854	CUSIP # 219350105 CORNING INC	20,197.10	15,787.01	0	0.00
91	CUSIP # 22160K105 COSTCO WHOLESALE CORP	13,878.41	13,611.04	0	0.00
250	CUSIP # 229899109 CULLEN FROST BANKERS INC	17,985.00	14,165.77	0	0.00
109	CUSIP # 233326107 DST SYSTEMS INC	12,853.28	11,287.75	0	0.00
177	CUSIP # 233331107 DTE ENERGY CO	16,579.59	14,817.90	0	136.29
892	CUSIP # 251893103 DEVRY INC	20,569.52	18,672.69	0	0.00
353	CUSIP # 253393102 DICKS SPORTING GOODS INC	20,022.16	12,926.76	0	0.00
152	CUSIP # 256677105 DOLLAR GENERAL CORP	10,638.48	11,227.20	0	0.00
148	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	13,513.88	12,174.15	0	78.44
272	CUSIP # 262037104 DRIL QUIP INC	15,161.28	16,225.00	0	0.00
142	CUSIP # 267475101 DYCOM INDUSTRIES INC	11,612.76	9,795.42	0	0.00
265	CUSIP # 268948106 EAGLE BANCORP INC	13,072.45	12,890.11	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
121	CUSIP # 278865100 ECOLAB INC	14,728.12	13,510.01	0	42.35
225	CUSIP # 281020107 EDISON INTERNATIONAL	16,256.25	13,800.67	0	108.00
189	CUSIP # 285512109 ELECTRONIC ARTS INC	16,140.60	12,510.59	0	0.00
468	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	15,977.52	13,278.97	0	0.00
128	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	13,064.96	11,365.79	0	0.00
292	CUSIP # 30040W108 EVERSOURCE ENERGY	15,820.56	15,237.41	0	0.00
135	CUSIP # 30212P303 EXPEDIA INC	15,757.20	15,786.34	0	0.00
260	CUSIP # 302130109 EXPEDITORS INTL WASH INC	13,395.20	11,620.59	0	0.00
187	CUSIP # 30231G102 EXXON MOBIL CORPORATION	16,321.36	15,695.34	0	0.00
79	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	12,805.90	11,711.15	0	0.00
328	CUSIP # 336433107 FIRST SOLAR INC	12,952.72	19,680.93	0	0.00
323	CUSIP # 343412102 FLUOR CORP	16,576.36	15,276.36	0	67.83
232	CUSIP # 344849104 FOOT LOCKER INC	15,711.04	13,778.78	0	0.00
598	CUSIP # 36467W109 GAMESTOP CORP CL A	16,498.82	18,533.65	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
103	CUSIP # 369550108 GENERAL DYNAMICS CORP	15,981.48	13,899.83	0	0.00
247	CUSIP # 371532102 GENESCO INC	13,451.62	14,792.67	0	0.00
1,030	CUSIP # 371901109 GENTEX CORP	18,086.80	16,057.63	0	0.00
126	CUSIP # 372460105 GENUINE PARTS CO	12,656.70	11,450.07	0	82.85
534	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	12,052.38	14,096.56	0	0.00
188	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	14,178.96	14,230.12	0	0.00
335	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	16,281.00	11,756.37	0	0.00
308	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	12,190.64	10,634.27	0	0.00
237	CUSIP # 423452101 HELMERICH & PAYNE	15,950.10	13,582.52	0	0.00
146	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	12,490.30	10,121.88	0	0.00
758	CUSIP # 432748101 HILLTOP HOLDINGS INC	17,024.68	14,124.77	0	0.00
391	CUSIP # 440452100 HORMEL FOODS CORP	14,830.63	12,835.53	0	0.00
1,350	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	13,311.00	14,624.73	0	94.50
324	CUSIP # 448579102 HYATT HOTELS CORP CL A	15,947.28	14,863.27	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
113	CUSIP # 44930G107 ICU MEDICAL INC	14,280.94	11,964.19	0	0.00
497	CUSIP # 45073V108 ATT INC	17,812.48	17,387.77	0	61.63
1,128	CUSIP # 45667G103 INFINERA CORP	10,185.84	16,992.07	0	0.00
533	CUSIP # 458140100 INTEL CORPORATION	20,120.75	17,612.59	0	0.00
107	CUSIP # 466032109 J&J SNACK FOODS	12,745.84	11,482.67	0	41.73
118	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	13,939.34	11,935.93	0	0.00
513	CUSIP # 488401100 KEMPER CORPORATION	20,171.16	17,172.48	0	0.00
255	CUSIP # 497266106 KIRBY CORP	15,850.80	16,692.40	0	0.00
479	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	13,742.51	13,483.45	0	0.00
389	CUSIP # 501044101 KROGER COMPANY	11,545.52	14,074.84	0	0.00
185	CUSIP # 515098101 LANDSTAR SYSTEMS INC	12,594.80	10,869.36	0	0.00
107	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	10,920.42	11,131.49	0	0.00
58	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	13,903.76	12,087.84	0	0.00
2,188	CUSIP # 55272X102 MFA FINANCIAL INC	16,366.24	14,700.45	0	437.60

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
369	CUSIP # 55306N104 MKS INSTRUMENTS INC	18,350.37	13,386.38	0	0.00
1,119	CUSIP # 55345K103 MRC GLOBAL INC	18,385.17	14,147.51	0	0.00
198	CUSIP # 562750109 MANHATTAN ASSOCIATES	11,408.76	10,613.92	0	0.00
461	CUSIP # 56585A102 MARATHON PETROLEUM CORP	18,711.99	19,805.56	0	0.00
77	CUSIP # 58155Q103 MCKESSON CORPORATION	12,839.75	14,369.49	0	21.56
304	CUSIP # 58933Y105 MERCK & CO INC	18,972.64	15,987.82	0	139.84
1,272	CUSIP # 595112103 MICRON TECHNOLOGY INC	22,616.16	15,307.09	0	0.00
92	CUSIP # 608190104 MOHAWK INDUSTRIES INC	18,431.28	17,079.03	0	0.00
384	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	16,857.60	16,377.92	0	72.96
156	CUSIP # 617700109 MORNINGSTAR INC	12,366.12	12,447.09	0	0.00
7	CUSIP # 62944T105 NVR INC	11,479.09	11,056.17	0	0.00
203	CUSIP # 635017106 NATIONAL BEVERAGE	8,942.15	8,893.38	0	0.00
173	CUSIP # 638904102 NAVIGATORS GROUP INC	16,767.16	14,586.89	0	0.00
226	CUSIP # 640491106 NEOGEN CORP	12,642.44	12,171.52	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
330	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	10,843.80	10,222.04	0	84.15
407	CUSIP # 651639106 NEWMONT MINING CORP	15,991.03	8,400.42	0	0.00
259	CUSIP # 654106103 NIKE INC CLASS B	13,636.35	15,599.23	0	41.44
205	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	19,897.30	16,693.30	0	0.00
64	CUSIP # 666807102 NORTHROP GRUMMAN CORP	13,692.80	10,678.38	0	0.00
53	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	14,845.83	12,226.14	0	0.00
219	CUSIP # 671044105 OSI SYSTEMS INC	14,318.22	16,653.21	0	0.00
264	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	18,113.04	17,556.47	0	0.00
825	CUSIP # 680223104 OLD REPUBLIC INTL CORP	14,536.50	13,218.27	0	0.00
120	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	13,628.40	10,536.03	0	0.00
241	CUSIP # 704326107 PAYCHEX INC	13,946.67	11,889.52	0	0.00
221	CUSIP # 718546104 PHILLIPS 66	17,801.55	17,773.87	0	0.00
499	CUSIP # 72147K108 PILGRIMS PRIDE CORP	10,538.88	11,601.82	0	0.00
196	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	14,894.04	12,831.47	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
196	CUSIP # 74144T108 T ROWE PRICE GROUP INC	13,034.00	13,667.96	0	0.00
222	CUSIP # 74164M108 PRIMERICA INC	11,772.66	10,744.71	0	0.00
522	CUSIP # 743315103 PROGRESSIVE CORP	16,443.00	15,359.21	0	0.00
312	CUSIP # 743606105 PROSPERITY BANCSHARES INC	17,125.68	14,439.96	0	93.60
375	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	15,701.25	14,966.40	0	0.00
56	CUSIP # 74460D109 PUBLIC STORAGE INC	12,495.84	12,534.71	0	0.00
288	CUSIP # 74736K101 QORVO INC	16,053.12	14,329.82	0	0.00
685	CUSIP # 74762E102 QUANTA SERVICES INC	19,173.15	16,723.68	0	0.00
195	CUSIP # 74834L100 QUEST DIAGNOSTICS	16,502.85	13,785.18	0	78.00
105	CUSIP # 755111507 RAYTHEON COMPANY	14,293.65	11,572.41	0	0.00
333	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	12,607.38	16,273.70	0	0.00
435	CUSIP # 775711104 ROLLINS INC	12,736.80	10,632.87	0	0.00
253	CUSIP # 778296103 ROSS STORES INC	16,267.90	13,110.39	0	0.00
184	CUSIP # 800013104 SANDERSON FARMS INC	17,724.72	14,570.04	0	228.16

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
593	CUSIP # 801056102 SANMINA CORPORATION	16,882.71	12,214.70	0	0.00
210	CUSIP # 80589M102 SCANA CORPORATION	15,197.70	12,315.14	0	120.75
72	CUSIP # 806407102 HENRY SCHEIN INC	11,734.56	10,406.25	0	0.00
416	CUSIP # 816300107 SELECTIVE INSURANCE ORD	16,581.76	13,775.70	0	0.00
428	CUSIP # 830566105 SKECHERS USA INC	9,801.20	11,587.02	0	0.00
376	CUSIP # 833551104 SNYDERS-LANCE INC	12,626.08	12,420.84	0	0.00
365	CUSIP # 844741108 SOUTHWEST AIRLINES	14,194.85	14,544.00	0	0.00
426	CUSIP # 867914103 SUNTRUST BANKS INC	18,658.80	16,733.72	0	0.00
549	CUSIP # 871237103 SYKES ENTERPRISES INC	15,443.37	16,220.82	0	0.00
167	CUSIP # 87162W100 SYNNEX CORPORATION	19,056.37	13,489.78	0	0.00
185	CUSIP # 872540109 TJX COMPANIES INC	13,834.30	13,036.29	0	0.00
221	CUSIP # 878237106 TECH DATA CORPORATION	18,720.91	13,614.06	0	0.00
161	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	17,376.73	15,095.80	0	0.00
536	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	14,568.48	13,642.23	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
279	CUSIP # 882681109 TEXAS ROADHOUSE	10,889.37	10,336.38	0	0.00
118	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	18,769.08	16,457.73	0	17.70
197	CUSIP # 885160101 THOR INDUSTRIES INC	16,685.90	10,982.99	0	0.00
330	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	12,153.90	10,118.40	0	0.00
286	CUSIP # 891092108 TORO COMPANY	13,396.24	9,896.08	0	42.90
240	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	11,316.00	11,462.98	0	24.00
147	CUSIP # 89417E109 TRAVELERS COS INC	16,838.85	15,898.97	0	0.00
857	CUSIP # 896522109 TRINITY INDUSTRIES, INC	20,722.26	18,252.58	0	0.00
262	CUSIP # 902494103 TYSON FOODS INC CL A	19,563.54	14,239.75	0	0.00
345	CUSIP # 902653104 UDR INC	12,416.55	12,684.45	0	0.00
52	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	12,374.96	8,174.45	0	0.00
137	CUSIP # 904708104 UNIFIRST CORP	18,064.82	15,661.14	0	0.00
426	CUSIP # 910047109 UNITED AIRLINES	22,352.22	22,649.39	0	0.00
340	CUSIP # 911163103 UNITED NATURAL FOODS INC	13,613.60	16,560.60	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
405	CUSIP # 911684108 US CELLULAR	14,717.70	15,212.01	0	0.00
276	CUSIP # 913456109 UNIVERSAL CORPORATION	16,068.72	15,295.08	0	0.00
172	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	16,940.28	11,759.96	0	0.00
343	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	18,179.00	19,250.00	0	0.00
225	CUSIP # 92210H105 VANTIV INC CL A	12,660.75	10,631.42	0	0.00
193	CUSIP # 92826C839 VISA INC CL A	15,961.10	14,575.93	0	0.00
216	CUSIP # 94106L109 WASTE MANAGEMENT INC	13,772.16	11,547.08	0	0.00
315	CUSIP # 948849104 WEIS MARKETS INC	16,695.00	13,788.60	0	0.00
693	CUSIP # 950755108 WERNER ENTERPRISES INC	16,126.11	18,999.80	0	41.58
284	CUSIP # 95709T100 WESTAR ENERGY INC	16,117.00	11,607.48	0	107.92
370	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	21,633.90	24,809.41	0	185.00
371	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	19,848.50	18,349.97	0	0.00
398	CUSIP # 966837106 WHOLE FOODS MKT	11,283.30	15,867.85	0	53.73
244	CUSIP # 969904101 WILLIAMS-SONOMA INC	12,463.52	13,761.20	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
335	CUSIP # 981475106 WORLD FUEL SERVICES CORP	15,497.10	14,820.23	0	20.10
391	CUSIP # 98389B100 XCEL ENERGY INC	16,085.74	14,231.05	0	132.94
		2,727,619.56	2,499,967.03	54	3,170.94
FOREIGN STOCK					
205	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	26,939.05	24,143.32	1	0.00
427	CUSIP # 063671101 BANK OF MONTREAL	27,998.39	25,145.28	1	0.00
552	CUSIP # 064149107 BANK OF NOVA SCOTIA	29,250.48	25,233.72	1	313.82
458	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	29,953.20	28,025.53	1	0.00
945	CUSIP # 138006309 CANON INC SPONS ADR	27,433.35	29,394.33	1	0.00
1,593	CUSIP # 251566105 DEUTSCHE TELEKOM	26,746.47	27,654.57	1	0.00
240	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	27,849.60	26,321.42	1	462.04
624	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	26,913.12	25,145.34	1	308.36
651	CUSIP # 433578507 HITACHI LTD ADR	30,417.98	33,886.72	1	0.00
1,068	CUSIP # 438128308 HONDA MOTORS LTD ADR	30,886.56	32,184.48	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
704	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	26,604.16	24,397.97	1	0.00
553	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	26,444.46	33,412.61	1	0.00
1,001	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	25,435.41	19,702.81	1	0.00
350	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	27,657.00	26,094.33	1	0.00
574	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	26,294.94	19,615.81	1	0.00
1,506	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	29,577.84	28,361.26	1	0.00
4,753	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	27,519.87	32,034.82	1	0.00
503	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	20,919.77	24,992.32	0	0.00
458	CUSIP # 780087102 ROYAL BANK OF CANADA	28,377.68	24,241.11	1	0.00
590	CUSIP # 83084V106 SKY PLC SPONSORED ADR	27,402.55	36,063.08	1	0.00
1,232	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	27,892.48	29,035.44	1	0.00
1,300	CUSIP # 87969N204 TELSTRA CORP ADR	26,026.00	28,519.76	1	741.26
669	CUSIP # 884903105 THOMSON REUTERS CORP	27,683.22	25,072.53	1	0.00
630	CUSIP # 891160509 TORONTO-DOMINION BANK	27,972.00	26,116.64	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
270	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	31,336.20	32,296.22	1	0.00
875	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	25,506.25	28,679.53	1	0.00
239	CUSIP # G1151C101 ACCENTURE PLC	29,198.63	22,800.41	1	0.00
207	CUSIP # H1467J104 CHUBB LIMITED	26,009.55	23,173.96	1	142.83
362	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	29,198.92	30,800.29	1	0.00
174	CUSIP # Y09827109 BROADCOM LTD	30,018.48	24,714.49	1	0.00
		831,463.61	817,260.10	17	1,968.31
MUTUAL FUNDS - FIXED INCOME					
409	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	47,644.41	46,183.74	1	0.00
389	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	47,917.02	46,001.03	1	0.00
634	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	70,931.92	69,175.11	1	0.00
651	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	71,668.59	71,168.44	1	0.00
2,078	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	48,230.38	48,682.65	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,613	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	49,406.19	45,940.14	1	0.00
5,010	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	144,488.40	132,267.36	3	0.00
8,172	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	214,188.12	228,665.59	4	0.00
		694,475.03	688,084.06	14	0.00
	MUTUAL FUNDS - EQUITY				
1,544	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	161,965.60	151,163.62	3	0.00
12,191	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	458,747.33	442,442.75	9	0.00
		620,712.93	593,606.37	12	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,823.06	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	8,823.06	8,823.06	3	0.00
		8,823.06	8,823.06	3	0.00
COMMON STOCK					
78	CUSIP # 002444107 AVX CORP	1,075.62	996.85	0	0.00
49	CUSIP # 002535300 AARON'S INC	1,245.58	1,176.44	0	1.15
24	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	1,063.20	865.44	0	0.00
15	CUSIP # 011659109 ALASKA AIR GROUP INC	987.90	1,043.03	0	0.00
6	CUSIP # 01748X102 ALLEGiant TRAVEL	792.42	938.37	0	0.00
16	CUSIP # 018522300 ALLETE INC	953.92	877.35	0	0.00
27	CUSIP # 018802108 ALLIANT ENERGY CORP	1,034.37	901.37	0	0.00
17	CUSIP # 020002101 ALLSTATE CORPORATION	1,176.06	1,108.52	0	5.28
1	CUSIP # 02079K305 ALPHABET INC	804.06	757.48	0	0.00
17	CUSIP # 025537101 AMERICAN ELECTRIC POWER	1,091.57	1,042.52	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
53	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	946.58	840.89	0	0.00
9	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	1,097.64	981.68	0	0.00
6	CUSIP # 031162100 AMGEN INC	1,000.86	929.90	0	0.00
9	CUSIP # 036752103 ANTHEM INC	1,127.79	1,227.92	0	0.00
10	CUSIP # 037833100 APPLE INC	1,130.50	1,011.67	0	0.00
11	CUSIP # 038336103 APTARGROUP INC	851.51	828.05	0	0.00
13	CUSIP # 049560105 ATMOS ENERGY CORP	968.11	878.43	0	0.00
11	CUSIP # 053611109 AVERY DENNISON CORP	855.69	752.69	0	0.00
26	CUSIP # 053807103 AVNET INC	1,067.56	1,098.00	0	0.00
17	CUSIP # 081437105 BEMIS COMPANY	867.17	834.67	0	0.00
8	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	1,155.76	1,123.22	0	0.00
3	CUSIP # 09247X101 BLACKROCK INC	1,087.38	1,036.18	0	0.00
116	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	1,070.68	1,096.14	0	6.00
13	CUSIP # 12503M108 CBOE HOLDINGS INC	843.05	862.35	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	775 . 06	754 . 13	0	0 . 00
19	CUSIP # 128030202 CAL-MAINE FOODS, INC	732 . 26	917 . 62	0	0 . 00
12	CUSIP # 14149Y108 CARDINAL HEALTH INC	932 . 40	998 . 15	0	5 . 39
6	CUSIP # 147528103 CASEYS GENERAL STORES INC	720 . 90	680 . 36	0	0 . 00
18	CUSIP # 163072101 CHEESECAKE FACTORY	901 . 08	881 . 05	0	0 . 00
6	CUSIP # 16359R103 CHEMED CORP	846 . 42	843 . 12	0	0 . 00
11	CUSIP # 166764100 CHEVRON CORP	1,132 . 12	1,022 . 84	0	0 . 00
17	CUSIP # 171340102 CHURCH & DWIGHT CO INC	814 . 64	774 . 79	0	0 . 00
14	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	1,055 . 88	902 . 93	0	6 . 72
22	CUSIP # 172755100 CIRRUS LOGIC INC	1,169 . 30	761 . 51	0	0 . 00
41	CUSIP # 17275R102 CISCO SYSTEMS INC	1,300 . 52	1,131 . 79	0	0 . 00
7	CUSIP # 189054109 CLOROX COMPANY	876 . 26	884 . 71	0	0 . 00
43	CUSIP # 212485106 CONVERGYS CORPORATION	1,308 . 06	1,108 . 42	0	3 . 87
29	CUSIP # 216831107 COOPER TIRE & RUBBER	1,102 . 58	1,006 . 95	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 218681104 CORE-MARK HOLDING CO INC	644.40	728.85	0	0.00
10	CUSIP # 21870Q105 CORESITE REALTY CORP	740.40	687.34	0	5.30
57	CUSIP # 219350105 CORNING INC	1,348.05	1,104.11	0	0.00
6	CUSIP # 22160K105 COSTCO WHOLESALE CORP	915.06	938.99	0	0.00
17	CUSIP # 229899109 CULLEN FROST BANKERS INC	1,222.98	1,000.20	0	0.00
7	CUSIP # 233326107 DST SYSTEMS INC	825.44	790.42	0	0.00
12	CUSIP # 233331107 DTE ENERGY CO	1,124.04	1,045.81	0	8.47
60	CUSIP # 251893103 DEVRY INC	1,383.60	1,188.28	0	0.00
24	CUSIP # 253393102 DICKS SPORTING GOODS INC	1,361.28	1,037.43	0	0.00
10	CUSIP # 256677105 DOLLAR GENERAL CORP	699.90	791.70	0	0.00
10	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	913.10	914.32	0	4.77
18	CUSIP # 262037104 DRIL QUIP INC	1,003.32	1,066.06	0	0.00
9	CUSIP # 267475101 DYCOM INDUSTRIES INC	736.02	634.49	0	0.00
18	CUSIP # 268948106 EAGLE BANCORP INC	887.94	877.29	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 278865100 ECOLAB INC	973.76	905.68	0	2.80
15	CUSIP # 281020107 EDISON INTERNATIONAL	1,083.75	982.68	0	7.20
13	CUSIP # 285512109 ELECTRONIC ARTS INC	1,110.20	892.32	0	0.00
31	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	1,058.34	959.74	0	0.00
9	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	918.63	857.85	0	0.00
20	CUSIP # 30040W108 EVERSOURCE ENERGY	1,083.60	1,084.03	0	0.00
9	CUSIP # 30212P303 EXPEDIA INC	1,050.48	1,015.07	0	0.00
17	CUSIP # 302130109 EXPEDITORS INTL WASH INC	875.84	796.92	0	0.00
12	CUSIP # 30231G102 EXXON MOBIL CORPORATION	1,047.36	999.85	0	0.00
5	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	810.50	772.86	0	0.00
22	CUSIP # 336433107 FIRST SOLAR INC	868.78	1,240.81	0	0.00
22	CUSIP # 343412102 FLUOR CORP	1,129.04	1,086.53	0	4.20
16	CUSIP # 344849104 FOOT LOCKER INC	1,083.52	985.78	0	0.00
40	CUSIP # 36467W109 GAMESTOP CORP CL A	1,103.60	1,202.76	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 369550108 GENERAL DYNAMICS CORP	1,086.12	961.38	0	0.00
17	CUSIP # 371532102 GENESCO INC	925.82	1,074.04	0	0.00
69	CUSIP # 371901109 GENTEX CORP	1,211.64	1,090.70	0	0.00
8	CUSIP # 372460105 GENUINE PARTS CO	803.60	747.50	0	5.26
36	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	812.52	906.98	0	0.00
13	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	980.46	1,082.20	0	0.00
22	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	1,069.20	879.04	0	0.00
21	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	831.18	754.48	0	0.00
16	CUSIP # 423452101 HELMERICH & PAYNE	1,076.80	909.35	0	0.00
10	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	855.50	816.11	0	0.00
51	CUSIP # 432748101 HILLTOP HOLDINGS INC	1,145.46	978.09	0	0.00
26	CUSIP # 440452100 HORMEL FOODS CORP	986.18	1,013.57	0	0.00
85	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	838.10	971.73	0	5.74
22	CUSIP # 448579102 HYATT HOTELS CORP CL A	1,082.84	1,032.33	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 44930G107 ICU MEDICAL INC	1,011.04	859.57	0	0.00
33	CUSIP # 45073V108 ATT INC	1,182.72	1,163.21	0	3.84
75	CUSIP # 45667G103 INFINERA CORP	677.25	1,026.36	0	0.00
36	CUSIP # 458140100 INTEL CORPORATION	1,359.00	1,175.14	0	0.00
7	CUSIP # 466032109 J&J SNACK FOODS	833.84	779.06	0	2.73
8	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	945.04	853.12	0	0.00
34	CUSIP # 488401100 KEMPER CORPORATION	1,336.88	1,095.16	0	0.00
17	CUSIP # 497266106 KIRBY CORP	1,056.72	989.89	0	0.00
32	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	918.08	827.85	0	0.00
26	CUSIP # 501044101 KROGER COMPANY	771.68	975.97	0	0.00
12	CUSIP # 515098101 LANDSTAR SYSTEMS INC	816.96	746.81	0	0.00
7	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	714.42	755.86	0	0.00
4	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	958.88	924.53	0	0.00
146	CUSIP # 55272X102 MFA FINANCIAL INC	1,092.08	1,002.13	0	29.20

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25	CUSIP # 55306N104 MKS INSTRUMENTS INC	1,243.25	955.76	0	0.00
75	CUSIP # 55345K103 MRC GLOBAL INC	1,232.25	983.38	0	0.00
13	CUSIP # 562750109 MANHATTAN ASSOCIATES	749.06	828.16	0	0.00
31	CUSIP # 56585A102 MARATHON PETROLEUM CORP	1,258.29	1,258.29	0	0.00
5	CUSIP # 58155Q103 MCKESSON CORPORATION	833.75	837.09	0	1.40
20	CUSIP # 58933Y105 MERCK & CO INC	1,248.20	1,081.20	0	9.20
85	CUSIP # 595112103 MICRON TECHNOLOGY INC	1,511.30	1,004.07	0	0.00
6	CUSIP # 608190104 MOHAWK INDUSTRIES INC	1,202.04	1,127.46	0	0.00
26	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,141.40	1,109.51	0	4.94
10	CUSIP # 617700109 MORNINGSTAR INC	792.70	808.57	0	0.00
14	CUSIP # 635017106 NATIONAL BEVERAGE	616.70	639.50	0	0.00
12	CUSIP # 638904102 NAVIGATORS GROUP INC	1,163.04	1,032.02	0	0.00
15	CUSIP # 640491106 NEOGEN CORP	839.10	782.83	0	0.00
22	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	722.92	733.94	0	5.61

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 651639106 NEWMONT MINING CORP	1,060.83	787.30	0	0.00
17	CUSIP # 654106103 NIKE INC CLASS B	895.05	1,013.30	0	2.56
14	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	1,358.84	1,179.25	0	0.00
4	CUSIP # 666807102 NORTHROP GRUMMAN CORP	855.80	778.06	0	0.00
4	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	1,120.44	1,068.35	0	0.00
15	CUSIP # 671044105 OSI SYSTEMS INC	980.70	992.24	0	0.00
18	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	1,234.98	1,148.25	0	0.00
55	CUSIP # 680223104 OLD REPUBLIC INTL CORP	969.10	997.06	0	0.00
8	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	908.56	757.13	0	0.00
16	CUSIP # 704326107 PAYCHEX INC	925.92	852.56	0	0.00
15	CUSIP # 718546104 PHILLIPS 66	1,208.25	1,223.54	0	0.00
33	CUSIP # 72147K108 PILGRIMS PRIDE CORP	696.96	759.72	0	0.00
13	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	987.87	895.66	0	0.00
13	CUSIP # 74144T108 T ROWE PRICE GROUP INC	864.50	931.89	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15	CUSIP # 74164M108 PRIMERICA INC	795.45	737.52	0	0.00
35	CUSIP # 743315103 PROGRESSIVE CORP	1,102.50	1,139.85	0	0.00
21	CUSIP # 743606105 PROSPERITY BANCSHARES INC	1,152.69	1,005.58	0	6.00
25	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	1,046.75	1,064.26	0	0.00
4	CUSIP # 74460D109 PUBLIC STORAGE INC	892.56	992.03	0	0.00
19	CUSIP # 74736K101 QORVO INC	1,059.06	934.50	0	0.00
46	CUSIP # 74762E102 QUANTA SERVICES INC	1,287.54	1,023.59	0	0.00
13	CUSIP # 74834L100 QUEST DIAGNOSTICS	1,100.19	938.27	0	5.20
7	CUSIP # 755111507 RAYTHEON COMPANY	952.91	895.22	0	0.00
22	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	832.92	918.72	0	0.00
29	CUSIP # 775711104 ROLLINS INC	849.12	787.17	0	0.00
17	CUSIP # 778296103 ROSS STORES INC	1,093.10	949.23	0	0.00
12	CUSIP # 800013104 SANDERSON FARMS INC	1,155.96	974.97	0	14.88
40	CUSIP # 801056102 SANMINA CORPORATION	1,138.80	907.06	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 80589M102 SCANA CORPORATION	1,013.18	893.95	0	7.48
5	CUSIP # 806407102 HENRY SCHEIN INC	814.90	821.08	0	0.00
28	CUSIP # 816300107 SELECTIVE INSURANCE ORD	1,116.08	965.60	0	0.00
29	CUSIP # 830566105 SKECHERS USA INC	664.10	886.76	0	0.00
25	CUSIP # 833551104 SNYDERS-LANCE INC	839.50	817.07	0	0.00
24	CUSIP # 844741108 SOUTHWEST AIRLINES	933.36	1,011.95	0	0.00
28	CUSIP # 867914103 SUNTRUST BANKS INC	1,226.40	1,104.45	0	0.00
37	CUSIP # 871237103 SYKES ENTERPRISES INC	1,040.81	1,086.92	0	0.00
11	CUSIP # 87162W100 SYNNEX CORPORATION	1,255.21	992.49	0	0.00
12	CUSIP # 872540109 TJX COMPANIES INC	897.36	892.33	0	0.00
15	CUSIP # 878237106 TECH DATA CORPORATION	1,270.65	1,084.53	0	0.00
11	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	1,187.23	994.06	0	0.00
36	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	978.48	972.79	0	0.00
19	CUSIP # 882681109 TEXAS ROADHOUSE	741.57	763.28	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,272.48	1,136.21	0	1.20
13	CUSIP # 885160101 THOR INDUSTRIES INC	1,101.10	787.83	0	0.00
22	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	810.26	722.95	0	0.00
19	CUSIP # 891092108 TORO COMPANY	889.96	778.78	0	2.85
16	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	754.40	776.68	0	1.60
10	CUSIP # 89417E109 TRAVELERS COS INC	1,145.50	1,130.85	0	0.00
57	CUSIP # 896522109 TRINITY INDUSTRIES, INC	1,378.26	1,168.05	0	0.00
18	CUSIP # 902494103 TYSON FOODS INC CL A	1,344.06	1,108.69	0	0.00
23	CUSIP # 902653104 UDR INC	827.77	845.07	0	0.00
3	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	713.94	591.20	0	0.00
9	CUSIP # 904708104 UNIFIRST CORP	1,186.74	990.29	0	0.00
29	CUSIP # 910047109 UNITED AIRLINES	1,521.63	1,425.00	0	0.00
23	CUSIP # 911163103 UNITED NATURAL FOODS INC	920.92	909.88	0	0.00
27	CUSIP # 911684108 US CELLULAR	981.18	1,078.98	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 913456109 UNIVERSAL CORPORATION	1,047.96	1,000.39	0	0.00
11	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	1,083.39	829.06	0	0.00
23	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	1,219.00	1,380.62	0	0.00
15	CUSIP # 92210H105 VANTIV INC CL A	844.05	761.01	0	0.00
13	CUSIP # 92826C839 VISA INC CL A	1,075.10	991.52	0	0.00
14	CUSIP # 94106L109 WASTE MANAGEMENT INC	892.64	813.18	0	0.00
21	CUSIP # 948849104 WEIS MARKETS INC	1,113.00	953.89	0	0.00
46	CUSIP # 950755108 WERNER ENTERPRISES INC	1,070.42	1,160.88	0	2.76
19	CUSIP # 95709T100 WESTAR ENERGY INC	1,078.25	902.26	0	6.84
25	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	1,461.75	1,267.53	0	12.50
25	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	1,337.50	1,212.92	0	0.00
27	CUSIP # 966837106 WHOLE FOODS MKT	765.45	836.78	0	3.65
16	CUSIP # 969904101 WILLIAMS-SONOMA INC	817.28	886.75	0	0.00
22	CUSIP # 981475106 WORLD FUEL SERVICES CORP	1,017.72	976.29	0	1.32

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26	CUSIP # 98389B100 XCEL ENERGY INC	1,069.64	1,003.63	0	8.50
		181,146.93	170,406.35	54	206.41
FOREIGN STOCK					
14	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	1,839.74	1,737.16	1	0.00
29	CUSIP # 063671101 BANK OF MONTREAL	1,901.53	1,736.56	1	0.00
37	CUSIP # 064149107 BANK OF NOVA SCOTIA	1,960.63	1,706.95	1	21.04
31	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	2,027.40	1,833.17	1	0.00
63	CUSIP # 138006309 CANON INC SPONS ADR	1,828.89	1,839.37	1	0.00
107	CUSIP # 251566105 DEUTSCHE TELEKOM	1,796.53	1,857.26	1	0.00
16	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	1,856.64	1,759.03	1	26.95
42	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	1,811.46	1,738.14	1	18.28
44	CUSIP # 433578507 HITACHI LTD ADR	2,055.90	2,170.12	1	0.00
71	CUSIP # 438128308 HONDA MOTORS LTD ADR	2,053.32	2,035.45	1	0.00
47	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	1,776.13	1,673.27	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
37	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	1,769.34	2,101.72	1	0.00
67	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	1,702.47	1,571.06	1	0.00
23	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	1,817.46	1,718.20	1	0.00
38	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	1,740.78	1,621.94	1	0.00
101	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	1,983.64	1,942.88	1	0.00
318	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	1,841.22	1,973.99	1	0.00
34	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	1,414.06	1,824.57	0	0.00
31	CUSIP # 780087102 ROYAL BANK OF CANADA	1,920.76	1,748.97	1	0.00
39	CUSIP # 83084V106 SKY PLC SPONSORED ADR	1,811.36	2,228.64	1	0.00
82	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	1,856.48	1,881.28	1	0.00
87	CUSIP # 87969N204 TELSTRA CORP ADR	1,741.74	1,721.02	1	46.76
45	CUSIP # 884903105 THOMSON REUTERS CORP	1,862.10	1,760.75	1	0.00
42	CUSIP # 891160509 TORONTO-DOMINION BANK	1,864.80	1,736.23	1	0.00
18	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	2,089.08	2,017.04	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	1,719.85	1,894.94	1	0.00
16	CUSIP # G1151C101 ACCENTURE PLC	1,954.72	1,729.90	1	0.00
14	CUSIP # H1467J104 CHUBB LIMITED	1,759.10	1,660.33	1	9.66
24	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	1,935.84	2,005.68	1	0.00
12	CUSIP # Y09827109 BROADCOM LTD	2,070.24	1,790.23	1	0.00
		55,763.21	55,015.85	17	122.69
MUTUAL FUNDS - FIXED INCOME					
27	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	3,145.23	3,043.09	1	0.00
26	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	3,202.68	3,057.28	1	0.00
42	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,698.96	4,590.28	1	0.00
44	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	4,843.96	4,807.57	1	0.00
139	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	3,226.19	3,154.70	1	0.00
108	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	3,308.04	3,100.40	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
336	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	9,690.24	9,093.32	3	0.00
547	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	14,336.87	14,884.90	4	0.00
		46,452.17	45,731.54	14	0.00
MUTUAL FUNDS - EQUITY					
103	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	10,804.70	10,232.63	3	0.00
816	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	30,706.08	28,234.23	9	0.00
		41,510.78	38,466.86	12	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
60,650.36	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	60,650.36	60,650.36	4	0.00
		60,650.36	60,650.36	4	0.00
COMMON STOCK					
564	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	17,974.68	16,934.15	1	0.00
175	CUSIP # 002121101 A10 NETWORKS INC	1,870.75	1,236.35	0	0.00
217	CUSIP # 002896207 ABERCROMBIE & FITCH CO	3,448.13	5,791.79	0	0.00
8	CUSIP # 003654100 ABIOMED INC	1,028.64	719.30	0	0.00
19	CUSIP # 00508Y102 ACUITY BRANDS	5,027.40	4,130.30	0	0.00
23	CUSIP # 006855100 ADEPTUS HEALTH INC CLASS A	990.15	1,354.45	0	0.00
14	CUSIP # 00724F101 ADOBE SYSTEMS INC	1,519.56	1,354.41	0	0.00
24	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	1,130.16	1,125.60	0	2.76
51	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,471.86	1,418.22	0	0.00
117	CUSIP # 011659109 ALASKA AIR GROUP INC	7,705.62	8,884.12	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 01748X102 ALLEGIANT TRAVEL	2,113.12	3,072.14	0	0.00
16	CUSIP # 02079K107 ALPHABET INC CL C	12,436.64	11,699.84	1	0.00
3	CUSIP # 023135106 AMAZON.COM INC	2,511.93	2,054.17	0	0.00
39	CUSIP # 023436108 AMEDISYS INC	1,850.16	1,731.11	0	0.00
1,046	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	18,681.56	16,487.23	1	0.00
28	CUSIP # 02913V103 AMERICAN PUBLIC EDUCATION INC	554.68	667.47	0	0.00
202	CUSIP # 030506109 AMERICAN WOODMARK CORP	16,275.14	14,841.66	1	0.00
40	CUSIP # 031162100 AMGEN INC	6,672.40	6,148.33	0	0.00
175	CUSIP # 032654105 ANALOG DEVICES INC	11,278.75	10,092.37	1	0.00
32	CUSIP # 037598109 APOGEE ENTERPRISES INC	1,430.08	1,359.13	0	0.00
89	CUSIP # 03765N108 APIGEE CORP	1,548.60	1,093.19	0	0.00
286	CUSIP # 038222105 APPLIED MATERIALS INC	8,622.90	7,182.08	0	0.00
73	CUSIP # 038336103 APTARGROUP INC	5,650.93	5,476.14	0	0.00
9	CUSIP # 045327103 ASPEN TECHNOLOGY INC	421.11	316.81	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 04685W103 ATHENA HEALTH INC	756.72	915.09	0	0.00
4	CUSIP # 053332102 AUTOZONE INC	3,073.36	3,107.20	0	0.00
106	CUSIP # 067383109 CR BARD INC	23,773.68	23,470.36	1	0.00
21	CUSIP # 068323104 BARRACUDA NETWORKS INC	535.08	465.78	0	0.00
33	CUSIP # 071813109 BAXTER INTERNATIONAL INC	1,570.80	1,447.06	0	4.42
61	CUSIP # 08180D106 BENEFITFOCUS INC	2,435.12	2,155.07	0	0.00
14	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	2,022.58	1,943.72	0	0.00
290	CUSIP # 086516101 BEST BUY INC	11,072.20	9,509.26	1	81.20
285	CUSIP # 089302103 BIG LOTS INC	13,608.75	13,269.90	1	0.00
8	CUSIP # 09227Q100 BLACKBAUD INC	530.72	496.88	0	0.00
279	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	6,640.20	6,491.06	0	0.00
164	CUSIP # 10316T104 BOX INC - CLASS A	2,584.64	1,958.20	0	0.00
281	CUSIP # 104674106 BRADY CORP CL A	9,725.41	8,521.61	1	0.00
76	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	5,083.64	4,963.10	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
255	CUSIP # 10921T101 BRIGHTCOVE INC	3,327.75	1,743.58	0	0.00
260	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	14,019.20	17,952.78	1	0.00
76	CUSIP # 11133B409 BROADSOFT INC	3,537.80	2,895.63	0	0.00
67	CUSIP # 12662P108 CVR ENERGY INC	922.59	2,210.06	0	0.00
206	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	5,259.18	4,694.01	0	0.00
177	CUSIP # 129500104 CALERES INC	4,476.33	5,197.48	0	12.39
201	CUSIP # 141337105 CARBONITE INC	3,087.36	2,523.92	0	0.00
451	CUSIP # 14149Y108 CARDINAL HEALTH INC	35,042.70	37,626.15	2	202.45
429	CUSIP # 141633107 CARE.COM INC	4,272.84	3,420.74	0	0.00
25	CUSIP # 149568107 CAVCO INDUSTRIES INC	2,476.25	2,333.10	0	0.00
118	CUSIP # 150870103 CELANESE CORP SERIES A	7,854.08	7,951.50	0	0.00
25	CUSIP # 157210105 CEVA INC	876.75	796.25	0	0.00
74	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	6,167.16	6,056.47	0	0.00
9	CUSIP # 16359R103 CHEMED CORP	1,269.63	1,318.88	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
125	CUSIP # 163893209 CHEMTURA CORP	4,101.25	3,655.72	0	0.00
221	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	17,651.27	17,407.05	1	44.20
11	CUSIP # 171798101 CIMAREX ENERGY CO	1,478.07	1,382.56	0	0.00
296	CUSIP # 172755100 CIRRUS LOGIC INC	15,732.40	10,170.58	1	0.00
111	CUSIP # 172908105 CINTAS CORP	12,498.60	10,004.68	1	0.00
219	CUSIP # 177376100 CITRIX SYSTEMS INC	18,663.18	17,193.97	1	0.00
147	CUSIP # 189754104 COACH INC	5,374.32	5,878.05	0	49.61
83	CUSIP # 192479103 COHERENT INC	9,174.82	7,924.24	1	0.00
119	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	6,752.06	6,806.86	0	0.00
78	CUSIP # 205306103 COMPUTER PROGRAMS & SYSTEMS	2,032.68	4,040.42	0	0.00
5	CUSIP # 20605P101 CONCHO RESOURCES INC	686.75	659.95	0	0.00
383	CUSIP # 21240D107 CONTROL4 CORP	4,703.24	3,687.84	0	0.00
75	CUSIP # 212485106 CONVERGYS CORPORATION	2,281.50	2,280.75	0	6.75
13	CUSIP # 216648402 COOPER COMPANIES, INC	2,330.38	2,328.50	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
191	CUSIP # 217204106 COPART INC	10,229.96	8,874.54	1	0.00
40	CUSIP # 224399105 CRANE CO	2,520.40	2,614.40	0	0.00
175	CUSIP # 230215105 CULP INC	5,209.75	4,702.40	0	12.25
136	CUSIP # 23331A109 D R HORTON INC	4,107.20	4,369.22	0	0.00
81	CUSIP # 233326107 DST SYSTEMS INC	9,551.52	9,214.67	1	0.00
55	CUSIP # 243537107 DECKERS OUTDOOR CORP	3,275.25	3,076.51	0	0.00
788	CUSIP # 247361702 DELTA AIR LINES INC	31,015.68	37,027.18	2	0.00
51	CUSIP # 248019101 DELUXE CORP	3,407.82	3,233.57	0	0.00
41	CUSIP # 25456K101 DIPLOMAT PHARMACY INC	1,148.41	1,330.45	0	0.00
94	CUSIP # 256677105 DOLLAR GENERAL CORP	6,579.06	8,749.50	0	0.00
59	CUSIP # 258278100 DORMAN PRODUCTS INC	3,770.10	3,639.10	0	0.00
31	CUSIP # 260003108 DOVER CORPORATION	2,282.84	1,977.79	0	0.00
193	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	17,622.83	16,756.21	1	102.29
48	CUSIP # 26168L205 DREW INDUSTRIES INC	4,704.96	3,570.28	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	1,071.52	1,120.80	0	0.00
46	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	5,545.76	4,139.26	0	0.00
365	CUSIP # 285229100 ELECTRO SCIENTIFIC INDS INC	2,058.60	2,171.75	0	0.00
21	CUSIP # 28849P100 ELLIE MAE INC	2,211.30	1,703.27	0	0.00
29	CUSIP # 29089Q105 EMERGENT BIOSOLUTIONS INC	914.37	1,033.26	0	0.00
224	CUSIP # 29358P101 ENSIGN GROUP	4,509.12	5,154.70	0	8.96
331	CUSIP # 294429105 EQUIFAX INC	44,545.98	35,167.29	3	0.00
269	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	8,411.63	8,883.31	0	0.00
39	CUSIP # 298736109 EURONET WORLDWIDE INC	3,191.37	2,848.75	0	0.00
223	CUSIP # 302081104 EXLSERVICE HOLDINGS INC	11,114.32	10,508.16	1	0.00
14	CUSIP # 30212P303 EXPEDIA INC	1,634.08	1,704.79	0	0.00
225	CUSIP # 302130109 EXPEDITORS INTL WASH INC	11,592.00	10,465.64	1	0.00
1,066	CUSIP # 30219E103 EXPRESS INC	12,568.14	19,393.85	1	0.00
339	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	23,909.67	26,677.95	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20	CUSIP # 30231G102 EXXON MOBIL CORPORATION	1,745.60	1,760.00	0	0.00
58	CUSIP # 30303M102 FACEBOOK INC	7,439.66	6,425.87	0	0.00
52	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	8,429.20	8,271.74	0	0.00
27	CUSIP # 31428X106 FEDEX CORPORATION	4,716.36	4,287.99	0	10.80
51	CUSIP # 31787A507 FINISAR CORPORATION	1,519.80	960.84	0	0.00
122	CUSIP # 337738108 FISERV INC	12,135.34	11,886.63	1	0.00
87	CUSIP # 338307101 FIVE9 INC	1,364.16	726.90	0	0.00
329	CUSIP # 343498101 FLOWERS FOODS INC	4,974.48	6,540.92	0	0.00
487	CUSIP # 344849104 FOOT LOCKER INC	32,979.64	29,198.18	2	0.00
21	CUSIP # 34959E109 FORTINET INC	775.53	620.26	0	0.00
189	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	10,980.90	11,375.38	1	0.00
96	CUSIP # 351793104 FRANDESCAS HOLDINGS CORP	1,481.28	1,695.76	0	0.00
123	CUSIP # 36237H101 G-III APPAREL GROUP	3,585.45	6,340.71	0	0.00
26	CUSIP # 37518B102 GIGAMON INC	1,424.80	667.81	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26	CUSIP # 377322102 GLAUKOS CORP	981.24	802.10	0	0.00
30	CUSIP # 37940X102 GLOBAL PAYMENTS INC	2,302.80	2,822.73	0	0.00
104	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	2,347.28	2,562.99	0	0.00
29	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	1,171.31	1,201.24	0	0.00
15	CUSIP # 400110102 GRUBHUB INC	644.85	628.65	0	0.00
19	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	1,139.62	1,086.72	0	0.00
107	CUSIP # 404251100 HNI CORP	4,258.60	5,824.13	0	0.00
835	CUSIP # 404609109 HACKETT GROUP INC	13,794.20	12,081.71	1	0.00
244	CUSIP # 410345102 HANESBRANDS INC	6,161.00	7,299.12	0	0.00
79	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	6,758.45	6,610.60	0	0.00
197	CUSIP # 436106108 HOLLYFRONTIER CORP	4,826.50	7,761.06	0	0.00
261	CUSIP # 437076102 HOME DEPOT INC	33,585.48	30,381.58	2	0.00
40	CUSIP # 438516106 HONEYWELL INTERNATIONAL	4,663.60	4,584.64	0	0.00
22	CUSIP # 440894103 HORTONWORKS INC	183.70	242.44	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
43	CUSIP # 443320106 HUB GROUP INC CL A	1,752.68	1,568.90	0	0.00
14	CUSIP # 443573100 HUBSPOT INC	806.68	789.82	0	0.00
45	CUSIP # 44930G107 ICU MEDICAL INC	5,687.10	4,721.92	0	0.00
84	CUSIP # 45071R109 IXIA	1,050.00	1,067.68	0	0.00
107	CUSIP # 45167R104 IDEX CORP	10,011.99	9,532.27	1	0.00
6	CUSIP # 45168D104 IDEXX LABORATORIES INC	676.38	685.26	0	0.00
154	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	18,455.36	17,035.83	1	100.10
3	CUSIP # 45321L100 IMPERVA INC	161.13	213.27	0	0.00
153	CUSIP # 45329R109 INC RESEARCH HOLDINGS INC-A	6,820.74	6,319.61	0	0.00
89	CUSIP # 45667G103 INFINERA CORP	803.67	1,556.51	0	0.00
104	CUSIP # 457187102 INGREDION INC	13,838.24	12,169.00	1	52.00
123	CUSIP # 45778Q107 INSPERITY INC	8,934.72	6,729.49	1	0.00
26	CUSIP # 45781U103 INSTRUCTURE INC	659.62	622.18	0	0.00
233	CUSIP # 458118106 INTEGRATED DEVICE TECHNOLOGY INC	5,382.30	5,386.90	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51	CUSIP # 458665304 INTERFACE INC	851 . 19	902 . 28	0	0 . 00
136	CUSIP # 461202103 INTUIT INC	14 , 961 . 36	13 , 835 . 58	1	0 . 00
26	CUSIP # 46266A109 IRADIMED CORP	441 . 74	547 . 82	0	0 . 00
20	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	1 , 411 . 00	1 , 007 . 07	0	0 . 00
225	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	26 , 579 . 25	26 , 151 . 49	2	0 . 00
29	CUSIP # 48123V102 J2 GLOBAL INC	1 , 931 . 69	2 , 122 . 25	0	0 . 00
266	CUSIP # 48203R104 JUNIPER NETWORKS INC	6 , 399 . 96	7 , 319 . 23	0	0 . 00
226	CUSIP # 482480100 KLA-TENCOR CORP	15 , 754 . 46	15 , 925 . 05	1	0 . 00
165	CUSIP # 493732101 KFORCE INC	3 , 380 . 85	3 , 796 . 09	0	0 . 00
38	CUSIP # 498904200 KNOLL INC	868 . 30	813 . 96	0	0 . 00
22	CUSIP # 501797104 L BRANDS INC	1 , 556 . 94	1 , 896 . 23	0	0 . 00
33	CUSIP # 50187A107 LHC GROUP LLC	1 , 217 . 04	1 , 226 . 65	0	0 . 00
105	CUSIP # 501889208 LKQ CORP	3 , 723 . 30	3 , 383 . 21	0	0 . 00
125	CUSIP # 524660107 LEGGETT & PLATT	5 , 697 . 50	6 , 025 . 79	0	42 . 50

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
261	CUSIP # 525558201 LEMAITRE VASCULAR INC	5,178.24	4,024.37	0	0.00
94	CUSIP # 526107107 LENNOX INTERNATIONAL INC	14,760.82	14,129.20	1	40.42
39	CUSIP # 532457108 LILLY ELI & COMPANY	3,130.14	3,301.21	0	0.00
201	CUSIP # 535678106 LINEAR TECHNOLOGY CORP	11,917.29	9,231.64	1	0.00
24	CUSIP # 54142L109 LOGMEIN INC	2,169.36	1,512.19	0	0.00
114	CUSIP # 546347105 LOUISIANA PACIFIC	2,146.62	2,301.66	0	0.00
45	CUSIP # 548661107 LOWES COS INC	3,249.45	3,211.57	0	0.00
162	CUSIP # 550819106 LYDALL INC	8,283.06	6,224.51	0	0.00
25	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	1,835.25	1,793.00	0	0.00
103	CUSIP # 55405Y100 M/A-COM TECHNOLOGY SOLUTIONS	4,361.02	4,125.67	0	0.00
21	CUSIP # 562750109 MANHATTAN ASSOCIATES	1,210.02	1,259.14	0	0.00
129	CUSIP # 574795100 MASIMO CORPORATION	7,674.21	6,044.42	0	0.00
66	CUSIP # 576485205 MATADOR RESOURCES CO	1,606.44	1,485.41	0	0.00
52	CUSIP # 57686G105 MATSON INC	2,073.76	2,077.32	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
268	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	5,432.36	4,120.94	0	0.00
34	CUSIP # 58502B106 MEDNAX INC	2,252.50	2,343.02	0	0.00
157	CUSIP # 587200106 MENTOR GRAPHICS INC	4,151.08	3,315.24	0	0.00
4	CUSIP # 592688105 METTLER-TOLEDO INTERNATIONAL INC	1,679.32	1,402.44	0	0.00
1	CUSIP # 594972408 MICROSTRATEGY INC CL A	167.44	174.53	0	0.00
65	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	4,039.10	3,094.08	0	0.00
33	CUSIP # 600544100 HERMAN MILLER INC	943.80	998.10	0	5.78
67	CUSIP # 602496101 MIMEDX GROUP INC	574.86	548.61	0	0.00
47	CUSIP # 60255W105 MINDBODY INC	924.02	788.89	0	0.00
168	CUSIP # 60649T107 MISTRAS GROUP INC	3,942.96	3,995.32	0	0.00
18	CUSIP # 608190104 MOHAWK INDUSTRIES INC	3,606.12	3,452.42	0	0.00
176	CUSIP # 626755102 MURPHY USA INC	12,559.36	11,948.41	1	0.00
4	CUSIP # 62944T105 NVR INC	6,559.48	6,813.55	0	0.00
205	CUSIP # 63935N107 NAVIGANT CONSULTING INC	4,145.10	3,288.75	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
79	CUSIP # 64049M209 NEOGENOMICS INC	649.38	564.74	0	0.00
111	CUSIP # 64111Q104 NETGEAR INC	6,714.39	5,075.76	0	0.00
10	CUSIP # 64829B100 NEW RELIC INC	383.20	272.60	0	0.00
346	CUSIP # 654106103 NIKE INC CLASS B	18,216.90	20,308.04	1	55.36
38	CUSIP # 65440R101 NIMBLE STORAGE INC	335.54	496.02	0	0.00
205	CUSIP # 655663102 NORDSON CORP	20,424.15	18,419.27	1	0.00
114	CUSIP # 67018T105 NU SKIN ENTERPRISES	7,384.92	6,094.42	0	0.00
86	CUSIP # 670346105 NUCOR CORPORATION	4,252.70	4,377.19	0	32.25
48	CUSIP # 67066G104 NVIDIA CORP	3,288.96	3,012.00	0	0.00
74	CUSIP # 67069D108 NUTRISYSTEM INC	2,197.06	1,635.39	0	0.00
126	CUSIP # 670704105 NUVASIVE INC	8,399.16	6,326.54	0	0.00
46	CUSIP # 67072V103 NXSTAGE MEDICAL INC	1,149.54	885.61	0	0.00
38	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	10,644.18	9,272.43	1	0.00
368	CUSIP # 67555N206 OCLARO INC	3,146.40	3,146.40	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
89	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	2,332.69	2,409.44	0	0.00
37	CUSIP # 688239201 OSHKOSH CORPORATION	2,072.00	1,753.56	0	0.00
20	CUSIP # 697435105 PALO ALTO NETWORKS INC	3,186.60	3,375.27	0	0.00
115	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	7,986.75	7,341.75	0	0.00
60	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	7,531.80	7,110.36	0	0.00
24	CUSIP # 701877102 PARSLEY ENERGY INC	804.24	641.52	0	0.00
82	CUSIP # 703395103 PATTERSON COS INC	3,767.08	3,693.96	0	0.00
188	CUSIP # 704326107 PAYCHEX INC	10,879.56	9,968.79	1	0.00
20	CUSIP # 70432V102 PAYCOM SOFTWARE INC	1,002.60	962.91	0	0.00
55	CUSIP # 71375U101 PERFICIENT INC	1,108.25	1,099.08	0	0.00
141	CUSIP # 718546104 PHILLIPS 66	11,357.55	11,854.17	1	0.00
8	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	1,485.20	1,378.92	0	0.32
205	CUSIP # 729132100 PLEXUS CORP	9,589.90	9,113.96	1	0.00
32	CUSIP # 73278L105 POOL CORPORATION	3,024.64	3,262.40	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24	CUSIP # 743424103 PROOFPOINT INC	1,796.40	1,671.03	0	0.00
133	CUSIP # 747582104 QUALITY SYSTEMS INC	1,505.56	1,948.91	0	0.00
184	CUSIP # 74876Y101 QUINTILES TRANSNATIONAL HOLDINGS	14,915.04	12,979.55	1	0.00
88	CUSIP # 750086100 RACKSPACE HOSTING INC	2,788.72	1,939.41	0	0.00
25	CUSIP # 751212101 RALPH LAUREN CORP	2,528.50	2,751.16	0	12.50
50	CUSIP # 75606N109 REALPAGE INC	1,285.00	1,062.11	0	0.00
27	CUSIP # 761283100 RESTORATION HARDWARE HOLDINGS	933.66	1,905.33	0	0.00
61	CUSIP # 76680R206 RINGCENTRAL INC CL A	1,443.26	1,127.71	0	0.00
85	CUSIP # 76680V108 RING ENERGY INC	930.75	672.19	0	0.00
281	CUSIP # 778296103 ROSS STORES INC	18,068.30	14,651.32	1	0.00
10	CUSIP # 78463M107 SPS COMMERCE INC	734.10	595.52	0	0.00
52	CUSIP # 790849103 ST JUDE MEDICAL INC	4,147.52	4,066.70	0	16.12
34	CUSIP # 79466L302 SALESFORCE.COM INC	2,425.22	2,608.64	0	0.00
83	CUSIP # 806407102 HENRY SCHEIN INC	13,527.34	12,900.10	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
272	CUSIP # 811699107 SEACHANGE INTERNATIONAL INC	813.28	1,588.02	0	0.00
39	CUSIP # 816850101 SEMTECH CORP	1,081.47	912.99	0	0.00
10	CUSIP # 81762P102 SERVICENOW INC	791.50	804.17	0	0.00
44	CUSIP # 82568P304 SHUTTERFLY INC	1,964.16	1,986.57	0	0.00
13	CUSIP # 826919102 SILICON LABORATORIES INC	764.40	697.21	0	0.00
173	CUSIP # 830566105 SKECHERS USA INC	3,961.70	6,484.41	0	0.00
241	CUSIP # 831865209 SMITH (AO) CORP	23,808.39	18,464.70	1	0.00
175	CUSIP # 835495102 SONOCO PRODUCTS	9,245.25	8,599.72	1	0.00
233	CUSIP # 835916503 SONUS NETWORKS INC	1,812.74	1,828.42	0	0.00
615	CUSIP # 844741108 SOUTHWEST AIRLINES	23,917.35	26,180.45	1	0.00
46	CUSIP # 848577102 SPIRIT AIRLINES INC	1,956.38	2,152.26	0	0.00
58	CUSIP # 852857200 STAMPS.COM INC	5,481.58	5,515.36	0	0.00
21	CUSIP # 853666105 STANDARD MOTOR PRODUCTS INC	1,002.96	953.19	0	0.00
212	CUSIP # 854502101 STANLEY BLACK & DECKER INC	26,071.76	24,344.20	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
81	CUSIP # 858155203 STEELCASE INC CL A	1,125.09	1,482.75	0	9.72
38	CUSIP # 858586100 STEPAN CO	2,761.08	2,141.39	0	0.00
244	CUSIP # 863667101 STRYKER CORP	28,404.04	24,799.15	2	92.72
304	CUSIP # 868168105 SUPERIOR INDUSTRIES INTL INC	8,864.64	8,358.52	1	0.00
36	CUSIP # 871237103 SYKES ENTERPRISES INC	1,012.68	1,116.79	0	0.00
28	CUSIP # 87157B103 SYNCHRONOSS TECHNOLOGIES INC	1,153.04	1,048.65	0	0.00
104	CUSIP # 87164P103 SYNERGY RESOURCES CORP	720.72	666.10	0	0.00
401	CUSIP # 87612E106 TARGET CORPORATION	27,540.68	30,319.88	2	0.00
35	CUSIP # 879369106 TELEFLEX INC	5,881.75	6,203.95	0	0.00
82	CUSIP # 88076W103 TERADATA CORP	2,542.00	2,598.58	0	0.00
189	CUSIP # 882508104 TEXAS INSTRUMENTS INC	13,264.02	12,153.80	1	0.00
97	CUSIP # 88677Q109 TILE SHOP HLDGS INC	1,605.35	1,791.49	0	0.00
118	CUSIP # 892356106 TRACTOR SUPPLY	7,947.30	10,447.50	0	0.00
28	CUSIP # 90214J101 2U INC	1,072.12	911.22	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 902252105 TYLER TECHNOLOGIES INC	513.69	454.08	0	0.00
32	CUSIP # 90328M107 USANA HEALTH SCIENCES	4,427.20	4,106.05	0	0.00
84	CUSIP # 90347A100 UBIQUITI NETWORKS INC	4,494.00	3,457.20	0	0.00
30	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	7,139.40	5,189.43	0	0.00
11	CUSIP # 90385D107 ULTIMATE SOFTWARE GROUP INC	2,248.29	2,243.30	0	0.00
37	CUSIP # 911312106 UNITED PARCEL SERVICE INC	4,046.32	3,755.49	0	0.00
95	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	11,705.90	11,844.61	1	0.00
24	CUSIP # 918194101 VCA ANTECH INC	1,679.52	1,708.80	0	0.00
201	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	10,653.00	13,472.48	1	0.00
32	CUSIP # 922280102 VARONIS SYSTEMS INC	963.20	898.62	0	0.00
27	CUSIP # 92231M109 VASCULAR SOLUTIONS INC	1,302.21	899.88	0	0.00
452	CUSIP # 92335C106 VERA BRADLEY INC	6,847.80	7,122.19	0	0.00
173	CUSIP # 92342Y109 VERIFONE SYSTEMS INC	2,723.02	4,703.37	0	0.00
52	CUSIP # 929566107 WABASH NATIONAL CORP	740.48	721.57	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
84	CUSIP # 931142103 WAL-MART STORES INC	6,058.08	6,112.86	0	0.00
80	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,449.60	6,693.54	0	0.00
14	CUSIP # 941848103 WATERS CORPORATION	2,218.86	2,209.90	0	0.00
35	CUSIP # 98139A105 WORKIVA INC	634.55	631.75	0	0.00
50	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	2,401.50	1,876.77	0	0.00
31	CUSIP # 983919101 XILINX INC	1,684.54	1,444.01	0	0.00
27	CUSIP # 98936J101 ZENDESK INC	829.17	788.94	0	0.00
59	CUSIP # 98978V103 ZOETIS INC	3,068.59	3,033.19	0	0.00
17	CUSIP # G36738105 FRESH DEL MONTE PRODUCE INC	1,018.30	918.34	0	0.00
		1,617,900.19	1,562,710.61	94	997.87
	FOREIGN STOCK				
19	CUSIP # G037AX101 AMBARELLA INC	1,398.59	943.32	0	0.00
128	CUSIP # G1151C101 ACCENTURE PLC	15,637.76	14,693.30	1	0.00
3	CUSIP # G35569105 FLEETMATIC GROUP PLC	179.94	161.53	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
133	CUSIP # G3922B107 GENPACT LTD	3,185.35	3,636.90	0	0.00
205	CUSIP # G47791101 INGERSOLL-RAND PLC	13,927.70	13,429.40	1	0.00
71	CUSIP # G81276100 SIGNET JEWELERS LTD	5,291.63	7,820.95	0	0.00
51	CUSIP # G97822103 PERRIGO COMPANY PLC	4,708.83	6,854.21	0	0.00
23	CUSIP # H2906T109 GARMIN LTD	1,106.53	1,125.62	0	0.00
31	CUSIP # M98068105 WIX.COM LTD	1,346.33	630.57	0	0.00
		46,782.66	49,295.80	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,094,502.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,094,502.08	2,094,502.08	5	0.00
		2,094,502.08	2,094,502.08	5	0.00
INSURANCE POLICIES/ANNUITIES					
3,592,937.066	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	43,115,244.79	41,695,466.83	95	0.00
		43,115,244.79	41,695,466.83	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5149
HBS METLIFE STABLE VALUE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
486,653.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	486,653.23	486,653.23	3	0.00
		486,653.23	486,653.23	3	0.00
INSURANCE POLICIES/ANNUITIES					
175,783.613	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	18,517,397.36	18,078,976.46	97	0.00
		18,517,397.36	18,078,976.46	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,201.69	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	147,783.84	153,839.09	1	0.00
		147,783.84	153,839.09	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
15,083.71	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	152,756.46	142,218.06	1	0.00
232,844.93	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,592,729.69	2,476,278.09	17	0.00
401,856.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	401,856.47	401,856.47	3	0.00
		3,147,342.62	3,020,352.62	21	0.00
COMMON TRUST FUNDS - EQUITY					
31,581.27	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,061,080.14	941,940.76	7	0.00
55,378.65	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,179,343.70	1,938,487.23	14	0.00
52,774.64	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	4,393,082.42	4,083,482.29	29	0.00
166,767.79	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,922,103.72	2,791,093.91	19	0.00
137,363.27	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,335,995.16	1,171,444.62	9	0.00
		11,891,605.14	10,926,448.81	78	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,500.196	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	184,494.10	192,029.92	1	0.00
		184,494.10	192,029.92	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
51,308.18	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	571,316.89	551,461.77	3	0.00
479,978.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	479,978.40	479,978.40	3	0.00
		1,051,295.29	1,031,440.17	6	0.00
COMMON TRUST FUNDS - EQUITY					
56,335.46	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,892,781.32	1,683,372.18	10	0.00
78,687.92	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,096,645.06	2,757,264.60	16	0.00
74,987.74	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	6,242,151.95	5,792,736.74	33	0.00
250,954.28	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	4,397,218.64	4,201,333.94	23	0.00
209,638.26	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	2,038,941.72	1,786,566.84	11	0.00
		17,667,738.69	16,221,274.30	93	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
6,895.362	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	154,042.39	147,036.83	4	158.59
		154,042.39	147,036.83	4	158.59
COMMON TRUST FUNDS - FIXED INCOME					
22,925.65	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	232,173.72	217,110.93	6	0.00
166,360.25	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,852,422.38	1,774,953.54	48	0.00
124,678.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	124,678.87	124,678.87	3	0.00
		2,209,274.97	2,116,743.34	57	0.00
COMMON TRUST FUNDS - EQUITY					
3,430.85	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	115,271.07	102,947.05	3	0.00
6,292.06	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	247,614.58	221,483.71	6	0.00
7,839.11	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	652,545.55	606,823.47	17	0.00
19,501.39	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	341,703.18	327,681.25	9	0.00
17,408.88	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	169,318.77	158,878.74	4	0.00
		1,526,453.15	1,417,814.22	39	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
9,504.603	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	212,332.83	201,668.73	6	218.61
		212,332.83	201,668.73	6	218.61
COMMON TRUST FUNDS - FIXED INCOME					
31,598.47	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	320,005.51	297,562.56	9	0.00
197,510.28	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,199,278.15	2,095,166.00	62	0.00
126,217.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	126,217.73	126,217.73	4	0.00
		2,645,501.39	2,518,946.29	74	0.00
COMMON TRUST FUNDS - EQUITY					
1,048.1	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	35,214.48	31,282.78	1	0.00
2,661.98	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	104,758.23	93,023.83	3	0.00
3,805.97	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	316,817.70	293,547.60	9	0.00
9,937.19	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	174,119.35	166,589.77	5	0.00
7,091.76	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	68,974.46	62,096.67	2	0.00
		699,884.22	646,540.65	20	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
10,653.546	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	238,000.22	226,091.57	2	245.03
		238,000.22	226,091.57	2	245.03
MUTUAL FUNDS - EQUITY					
938.788	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	115,452.15	120,235.14	1	0.00
		115,452.15	120,235.14	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
47,133.61	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	477,333.71	444,580.77	4	0.00
341,889.96	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,806,946.76	3,635,225.30	32	0.00
312,276.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	312,276.69	312,276.69	3	0.00
		4,596,557.16	4,392,082.76	39	0.00
COMMON TRUST FUNDS - EQUITY					
17,595.47	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	591,179.64	525,151.50	5	0.00
32,769.36	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,289,589.01	1,144,853.18	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32,648.22	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	2,717,712.92	2,532,252.26	23	0.00
86,721.31	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,519,530.01	1,452,191.62	13	0.00
83,334.84	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	810,514.65	719,150.69	7	0.00
		6,928,526.23	6,373,599.25	58	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
151,384.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	151,384.89	151,384.89	6	0.00
		151,384.89	151,384.89	6	0.00
INSURANCE POLICIES/ANNUITIES					
192,784.559	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,313,414.71	2,214,549.11	94	0.00
		2,313,414.71	2,214,549.11	94	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,082.69	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	9,082.69	9,082.69	0	0.00
		9,082.69	9,082.69	0	0.00
MUTUAL FUNDS - FIXED INCOME					
16,612	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	833,922.40	832,263.20	12	0.00
		833,922.40	832,263.20	12	0.00
MUTUAL FUNDS - EQUITY					
6,135	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	229,510.35	221,659.82	3	0.00
5,240	CUSIP # 922908363 VANGUARD S&P 500 ETF	1,041,135.60	998,294.55	15	0.00
1,477	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	191,182.88	188,597.35	3	0.00
		1,461,828.83	1,408,551.72	21	0.00
COMMON TRUST FUNDS - FIXED INCOME					
4,499,592.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,499,592.31	4,499,592.31	66	0.00
		4,499,592.31	4,499,592.31	66	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
38,398.7	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	38,398.70	38,398.70	0	0.00
		38,398.70	38,398.70	0	0.00
MUTUAL FUNDS - FIXED INCOME					
33,602	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,686,820.40	1,683,462.20	7	0.00
		1,686,820.40	1,683,462.20	7	0.00
MUTUAL FUNDS - EQUITY					
32,530	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,216,947.30	1,175,305.89	5	0.00
7,311	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	275,112.93	265,454.94	1	0.00
21,400	CUSIP # 922908363 VANGUARD S&P 500 ETF	4,251,966.00	4,087,954.52	18	0.00
1,347	CUSIP # 922908553 VANGUARD REIT ETF	116,838.78	121,809.48	0	0.00
8,097	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,048,075.68	1,031,050.45	4	0.00
2,272	CUSIP # 922908751 VANGUARD SMALL CAP ETF	277,592.96	273,573.66	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,186,533.65	6,955,148.94	30	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
14,872,987.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	14,872,987.20	14,872,987.20	63	0.00
		14,872,987.20	14,872,987.20	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
57,498.03	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	57,498.03	57,498.03	0	0.00
		57,498.03	57,498.03	0	0.00
MUTUAL FUNDS - FIXED INCOME					
28,244	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,417,848.80	1,415,026.40	6	0.00
		1,417,848.80	1,415,026.40	6	0.00
MUTUAL FUNDS - EQUITY					
58,887	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,202,962.67	2,189,535.24	9	0.00
10,665	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	401,323.95	383,758.67	2	0.00
27,804	CUSIP # 922908363 VANGUARD S&P 500 ETF	5,524,376.76	5,293,571.54	22	0.00
5,840	CUSIP # 922908553 VANGUARD REIT ETF	506,561.60	498,768.47	2	0.00
14,354	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,857,981.76	1,792,564.13	7	0.00
5,739	CUSIP # 922908751 VANGUARD SMALL CAP ETF	701,191.02	668,678.86	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		11,194,397.76	10,826,876.91	44	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
12,497,938.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	12,497,938.23	12,497,938.23	50	0.00
		12,497,938.23	12,497,938.23	50	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50,428.39	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	50,428.39	50,428.39	0	0.00
		50,428.39	50,428.39	0	0.00
MUTUAL FUNDS - FIXED INCOME					
7,295	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	366,209.00	365,481.50	2	0.00
		366,209.00	365,481.50	2	0.00
MUTUAL FUNDS - EQUITY					
58,758	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,198,136.78	2,191,305.47	13	0.00
11,955	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	449,866.65	425,673.14	3	0.00
21,765	CUSIP # 922908363 VANGUARD S&P 500 ETF	4,324,487.85	4,134,626.79	26	0.00
5,867	CUSIP # 922908553 VANGUARD REIT ETF	508,903.58	495,801.75	3	0.00
13,047	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,688,803.68	1,618,528.58	10	0.00
6,456	CUSIP # 922908751 VANGUARD SMALL CAP ETF	788,794.08	746,773.57	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		9,958,992.62	9,612,709.30	60	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
6,276,935.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	6,276,935.25	6,276,935.25	38	0.00
		6,276,935.25	6,276,935.25	38	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
33,108.68	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	33,108.68	33,108.68	0	0.00
		33,108.68	33,108.68	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,347	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	168,019.40	167,686.70	2	0.00
		168,019.40	167,686.70	2	0.00
MUTUAL FUNDS - EQUITY					
43,497	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,627,222.77	1,643,330.04	16	0.00
9,141	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	343,975.83	333,356.64	3	0.00
14,263	CUSIP # 922908363 VANGUARD S&P 500 ETF	2,833,915.47	2,696,933.34	29	0.00
4,016	CUSIP # 922908553 VANGUARD REIT ETF	348,347.84	341,350.43	4	0.00
8,804	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,139,589.76	1,096,853.91	11	0.00
5,215	CUSIP # 922908751 VANGUARD SMALL CAP ETF	637,168.70	608,388.88	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		6,930,220.37	6,720,213.24	70	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
2,834,498.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,834,498.02	2,834,498.02	29	0.00
		2,834,498.02	2,834,498.02	29	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,412.604	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	173,722.04	148,575.40	5	0.00
		173,722.04	148,575.40	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
19,383.06	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	196,297.04	184,479.26	5	0.00
119,690.02	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,332,749.09	1,263,926.85	36	0.00
735,199.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	735,199.45	735,199.45	20	0.00
		2,264,245.58	2,183,605.56	62	0.00
COMMON TRUST FUNDS - EQUITY					
3,953.97	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	132,847.07	119,186.46	4	0.00
6,127.02	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	241,119.68	214,260.35	7	0.00
5,926.38	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	493,325.50	436,354.00	13	0.00
18,024.83	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	315,830.91	305,020.04	9	0.00
4,328.69	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	42,100.84	36,433.30	1	0.00
		1,225,224.00	1,111,254.15	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,953.766	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	363,254.14	312,733.75	5	0.00
		363,254.14	312,733.75	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
22,736.22	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	230,255.32	217,207.80	3	0.00
185,770.55	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,068,556.19	1,968,290.60	28	0.00
1,084,600.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,084,600.28	1,084,600.28	15	0.00
		3,383,411.79	3,270,098.68	46	0.00
COMMON TRUST FUNDS - EQUITY					
11,364.6	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	381,832.38	342,491.25	5	0.00
18,125.04	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	713,283.76	635,127.20	10	0.00
17,883.02	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	1,488,623.72	1,314,022.77	20	0.00
53,732.86	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	941,506.69	907,886.49	13	0.00
12,076.57	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	117,456.72	101,644.87	2	0.00
		3,642,703.27	3,301,172.58	49	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,153.15	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	264,794.39	226,469.54	5	0.00
		264,794.39	226,469.54	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,397.61	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	64,790.18	61,361.03	1	0.00
93,377.98	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,039,764.37	989,120.81	19	0.00
565,160.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	565,160.53	565,160.53	10	0.00
		1,669,715.08	1,615,642.37	31	0.00
COMMON TRUST FUNDS - EQUITY					
10,231.84	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	343,773.45	306,429.20	6	0.00
17,522.22	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	689,560.68	613,823.92	13	0.00
17,050.28	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	1,419,304.52	1,251,877.95	26	0.00
51,014.27	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	893,871.58	860,235.97	17	0.00
11,102.86	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	107,986.42	93,650.42	2	0.00
		3,454,496.65	3,126,017.46	64	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
877.416	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	107,904.62	95,000.61	5	0.00
		107,904.62	95,000.61	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
25,745.45	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	286,675.74	273,829.27	13	0.00
161,531.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	161,531.21	161,531.21	7	0.00
		448,206.95	435,360.48	20	0.00
COMMON TRUST FUNDS - EQUITY					
4,857.4	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	163,200.87	146,542.60	7	0.00
8,385.05	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	329,981.07	295,983.79	15	0.00
8,155.58	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	678,889.24	604,321.60	31	0.00
24,288.89	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	425,589.71	410,980.13	19	0.00
6,789.38	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	66,033.51	57,663.72	3	0.00
		1,663,694.40	1,515,491.84	75	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
368.061	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	45,264.14	42,511.01	5	0.00
		45,264.14	42,511.01	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,727.88	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	63,779.98	61,951.43	7	0.00
46,497.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	46,497.85	46,497.85	5	0.00
		110,277.83	108,449.28	12	0.00
COMMON TRUST FUNDS - EQUITY					
2,186.97	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	73,478.69	64,888.14	8	0.00
3,877.47	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	152,592.02	139,311.12	17	0.00
3,738.21	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	311,177.20	286,394.42	34	0.00
11,199.28	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	196,233.68	187,970.55	21	0.00
2,868.89	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	27,902.82	24,362.38	3	0.00
		761,384.41	702,926.61	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
4,050.782	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	498,165.17	433,915.53	5	0.00
		498,165.17	433,915.53	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
84,228.62	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	937,886.19	892,808.64	9	0.00
625,385.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	625,385.42	625,385.42	6	0.00
		1,563,271.61	1,518,194.06	15	0.00
COMMON TRUST FUNDS - EQUITY					
23,584.58	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	792,404.15	708,799.91	8	0.00
41,076.59	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,616,507.58	1,440,665.04	16	0.00
39,995.7	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	3,329,334.06	2,939,249.87	33	0.00
118,653.71	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,079,049.24	2,007,792.29	20	0.00
30,932.52	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	300,849.69	261,685.03	3	0.00
		8,118,144.72	7,358,192.14	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,568.351	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	315,855.81	274,705.84	5	0.00
		315,855.81	274,705.84	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
34,705.72	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	351,473.40	332,871.46	6	0.00
208,492.13	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,321,561.12	2,219,468.19	36	0.00
1,291,750.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,291,750.32	1,291,750.32	20	0.00
		3,964,784.84	3,844,089.97	62	0.00
COMMON TRUST FUNDS - EQUITY					
6,703.28	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	225,219.48	182,554.47	4	0.00
10,664.38	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	419,680.68	345,265.67	7	0.00
10,349.55	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	861,520.35	746,442.80	14	0.00
30,654.07	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	537,120.34	484,209.37	8	0.00
6,812.13	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	66,254.78	51,978.38	1	0.00
		2,109,795.63	1,810,450.69	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
5,496.934	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	676,012.94	576,909.22	5	0.00
		676,012.94	576,909.22	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
35,736.87	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	361,916.11	340,382.11	3	0.00
298,298.87	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,321,559.71	3,150,763.10	24	0.00
1,879,099.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,879,099.17	1,879,099.17	14	0.00
		5,562,574.99	5,370,244.38	40	0.00
COMMON TRUST FUNDS - EQUITY					
22,975.84	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	771,951.46	683,749.69	6	0.00
38,152.39	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,501,430.08	1,325,014.15	11	0.00
37,388.87	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	3,112,335.53	2,737,665.04	23	0.00
110,250.89	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,931,815.10	1,862,902.50	14	0.00
28,354.21	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	275,773.05	238,648.85	2	0.00
		7,593,305.22	6,847,980.23	55	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
130,863.41	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	130,863.41	130,863.41	1	0.00
		130,863.41	130,863.41	1	0.00
MUTUAL FUNDS - EQUITY					
44,404	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	1,662,929.80	1,692,680.48	14	0.00
11,523	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,401,888.18	1,325,351.94	12	0.00
7,236	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	1,119,481.56	1,140,524.57	10	0.00
11,297	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	1,183,360.75	1,192,300.07	10	0.00
18,494	CUSIP # 46429B598 ISHARES MSCI INDIA ETF	543,908.54	562,583.78	5	0.00
6,557	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	553,148.52	563,317.49	5	0.00
20,150	CUSIP # 78464A797 SPDR KBW BANK ETF	672,607.00	682,065.41	6	0.00
23,018	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,099,109.50	1,128,910.90	10	0.00
9,478	CUSIP # 92204A702 VANGUARD VANGUARD INFO TECH ETF	1,140,866.86	1,130,249.60	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,495	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	1,119,471.10	1,113,910.28	10	0.00
15,663	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	672,099.33	678,521.16	6	0.00
		11,168,871.14	11,210,415.68	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
276,834.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	276,834.11	276,834.11	2	0.00
		276,834.11	276,834.11	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21,285.44	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	21,285.44	21,285.44	0	0.00
		21,285.44	21,285.44	0	0.00
MUTUAL FUNDS - FIXED INCOME					
7,260	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	353,126.40	353,126.40	3	0.00
7,875	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	885,307.50	872,941.71	8	0.00
8,593	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	1,058,485.74	1,037,875.61	10	0.00
18,275	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	348,138.75	357,219.60	3	0.00
13,828	CUSIP # 73937B597 POWERSHARES VARIABLE RATE PREF ETF	352,752.28	353,581.96	3	0.00
16,490	CUSIP # 92189F361 VANECK VECTORS HI YIELD MUNICIPAL INDEX ETF	531,802.50	532,125.18	5	0.00
		3,529,613.17	3,506,870.46	34	0.00
MUTUAL FUNDS - EQUITY					
25,849	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	968,045.05	985,363.88	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,707	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	815,973.62	779,565.67	8	0.00
4,213	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	651,793.23	664,045.06	6	0.00
6,576	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	688,836.00	694,039.59	7	0.00
10,766	CUSIP # 46429B598 ISHARES MSCI INDIA ETF	316,628.06	327,499.57	3	0.00
3,817	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	322,002.12	327,922.48	3	0.00
11,730	CUSIP # 78464A797 SPDR KBW BANK ETF	391,547.40	397,053.46	4	0.00
13,400	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	639,850.00	657,198.98	6	0.00
5,517	CUSIP # 92204A702 VANGUARD VANGUARD INFO TECH ETF	664,081.29	657,901.15	6	0.00
4,945	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	651,652.10	648,415.10	6	0.00
9,118	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	391,253.38	394,991.76	4	0.00
		6,501,662.25	6,533,996.70	62	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
401,844.56	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	401,844.56	401,844.56	4	0.00
		401,844.56	401,844.56	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,979.27	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5,979.27	5,979.27	0	0.00
		5,979.27	5,979.27	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,923	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	190,814.72	190,821.65	6	0.00
4,255	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	478,347.10	466,216.97	15	0.00
4,643	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	571,924.74	559,734.79	17	0.00
9,874	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	188,099.70	192,991.94	6	0.00
7,471	CUSIP # 73937B597 POWERSHARES VARIABLE RATE PREF ETF	190,585.21	191,043.87	6	0.00
8,909	CUSIP # 92189F361 VANECK VECTORS HI YIELD MUNICIPAL INDEX ETF	287,315.25	287,500.09	9	0.00
		1,907,086.72	1,888,309.31	58	0.00
MUTUAL FUNDS - EQUITY					
5,013	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	187,736.85	191,095.56	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,301	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	158,279.66	150,927.71	5	0.00
817	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	126,398.07	128,773.99	4	0.00
1,275	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	133,556.25	134,565.16	4	0.00
2,088	CUSIP # 46429B598 ISHARES MSCI INDIA ETF	61,408.08	63,516.54	2	0.00
740	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	62,426.40	63,575.80	2	0.00
2,275	CUSIP # 78464A797 SPDR KBW BANK ETF	75,939.50	77,007.39	2	0.00
2,599	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	124,102.25	127,467.18	4	0.00
1,070	CUSIP # 92204A702 VANGUARD VANGUARD INFO TECH ETF	128,795.90	127,597.29	4	0.00
959	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	126,377.02	125,749.25	4	0.00
1,768	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	75,864.88	76,589.76	2	0.00
		1,260,884.86	1,266,865.63	39	0.00
COMMON TRUST FUNDS - FIXED INCOME					
98,738.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	98,738.69	98,738.69	3	0.00
		98,738.69	98,738.69	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
13,200.07	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	13,200.07	13,200.07	1	0.00
		13,200.07	13,200.07	1	0.00
MUTUAL FUNDS - FIXED INCOME					
3,101	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	150,832.64	150,832.64	8	0.00
3,363	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	378,068.46	376,488.63	19	0.00
3,670	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	452,070.60	444,907.61	23	0.00
7,806	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	148,704.30	152,583.10	8	0.00
5,906	CUSIP # 73937B597 POWERSHARES VARIABLE RATE PREF ETF	150,662.06	151,016.42	8	0.00
7,043	CUSIP # 92189F361 VANECK VECTORS HI YIELD MUNICIPAL INDEX ETF	227,136.75	227,277.61	12	0.00
		1,507,474.81	1,503,106.01	78	0.00
MUTUAL FUNDS - EQUITY					
1,486	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	55,650.70	56,646.32	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
385	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	46,839.10	44,875.50	2	0.00
242	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	37,439.82	38,143.58	2	0.00
378	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	39,595.50	39,894.61	2	0.00
619	CUSIP # 46429B598 ISHARES MSCI INDIA ETF	18,204.79	18,829.86	1	0.00
219	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	18,474.84	18,814.29	1	0.00
674	CUSIP # 78464A797 SPDR KBW BANK ETF	22,498.12	22,814.50	1	0.00
770	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	36,767.50	37,764.42	2	0.00
317	CUSIP # 92204A702 VANGUARD VANGUARD INFO TECH ETF	38,157.29	37,802.19	2	0.00
284	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	37,425.52	37,239.62	2	0.00
524	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	22,484.84	22,699.68	1	0.00
		373,538.02	375,524.57	19	0.00
COMMON TRUST FUNDS - FIXED INCOME					
47,469.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	47,469.67	47,469.67	2	0.00
		47,469.67	47,469.67	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
95,138.7	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	95,138.70	95,138.70	1	0.00
		95,138.70	95,138.70	1	0.00
MUTUAL FUNDS - FIXED INCOME					
3,314	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	161,192.96	161,192.96	1	0.00
3,595	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	404,149.90	399,321.59	4	0.00
3,922	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	483,111.96	475,298.57	4	0.00
8,341	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	158,896.05	163,040.69	1	0.00
6,311	CUSIP # 73937B597 POWERSHARES VARIABLE RATE PREF ETF	160,993.61	161,372.27	1	0.00
7,526	CUSIP # 92189F361 VANECK VECTORS HI YIELD MUNICIPAL INDEX ETF	242,713.50	242,898.19	2	0.00
		1,611,057.98	1,603,124.27	15	0.00
MUTUAL FUNDS - EQUITY					
35,999	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	1,348,162.55	1,372,281.88	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,341	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,136,426.06	1,081,645.09	10	0.00
5,867	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	907,683.57	924,745.39	8	0.00
9,159	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	959,405.25	966,652.77	9	0.00
14,994	CUSIP # 46429B598 ISHARES MSCI INDIA ETF	440,973.54	456,114.48	4	0.00
5,315	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	448,373.40	456,637.51	4	0.00
16,336	CUSIP # 78464A797 SPDR KBW BANK ETF	545,295.68	552,963.80	5	0.00
18,661	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	891,062.75	915,223.15	8	0.00
7,684	CUSIP # 92204A702 VANGUARD VANGUARD INFO TECH ETF	924,923.08	916,315.46	8	0.00
6,887	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	907,568.86	903,060.63	8	0.00
12,698	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	544,871.18	550,077.36	5	0.00
		9,054,745.92	9,095,717.52	82	0.00
COMMON TRUST FUNDS - FIXED INCOME					
152,778.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	152,778.59	152,778.59	1	0.00
		152,778.59	152,778.59	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6.77	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	6.77	6.77	0	0.00
		6.77	6.77	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,496	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	344,705.60	320,681.53	13	0.00
4,504	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	394,820.64	382,875.73	15	0.00
9,057	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	732,077.31	726,914.49	27	0.00
14,206	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	796,104.24	751,445.71	29	0.00
7,096	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	382,900.16	377,387.06	14	0.00
		2,650,607.95	2,559,304.52	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
59,170.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,170.99	59,170.99	2	0.00
		59,170.99	59,170.99	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.00	5.00	0	0.00
		5.00	5.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
14,434	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,423,192.40	1,331,589.37	10	0.00
18,603	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,630,738.98	1,586,372.84	12	0.00
37,250	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,010,917.50	2,991,941.25	22	0.00
58,531	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,280,077.24	3,100,810.03	23	0.00
29,365	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,584,535.40	1,553,422.52	11	0.00
		10,929,461.52	10,564,136.01	78	0.00
MUTUAL FUNDS - EQUITY					
23,784	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	889,759.44	873,172.00	6	0.00
5,612	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	211,179.56	210,872.74	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,153	CUSIP # 922908736 VANGUARD GROWTH ETF	690,920.37	628,648.61	5	0.00
8,570	CUSIP # 922908744 VANGUARD VALUE ETF	745,590.00	686,521.95	5	0.00
1,823	CUSIP # 922908751 VANGUARD SMALL CAP ETF	222,734.14	208,113.16	2	0.00
		2,760,183.51	2,607,328.46	20	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
293,543.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	293,543.67	293,543.67	2	0.00
		293,543.67	293,543.67	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7.49	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	7.49	7.49	0	0.00
		7.49	7.49	0	0.00
MUTUAL FUNDS - FIXED INCOME					
18,383	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,812,563.80	1,716,888.97	8	0.00
23,906	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,095,599.96	2,033,019.99	9	0.00
48,016	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,881,133.28	3,856,242.76	16	0.00
74,836	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,193,809.44	3,970,586.64	18	0.00
37,549	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,026,144.04	1,976,339.22	8	0.00
		14,009,250.52	13,553,077.58	59	0.00
MUTUAL FUNDS - EQUITY					
80,887	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,025,982.67	2,953,686.61	13	0.00
19,898	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	748,761.74	715,163.86	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,738	CUSIP # 922908736 VANGUARD GROWTH ETF	2,328,670.02	2,104,835.26	10	0.00
29,658	CUSIP # 922908744 VANGUARD VALUE ETF	2,580,246.00	2,400,446.40	11	0.00
6,089	CUSIP # 922908751 VANGUARD SMALL CAP ETF	743,954.02	681,886.73	3	0.00
		9,427,614.45	8,856,018.86	39	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
462,735.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	462,735.62	462,735.62	2	0.00
		462,735.62	462,735.62	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6.95	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	6.95	6.95	0	0.00
		6.95	6.95	0	0.00
MUTUAL FUNDS - FIXED INCOME					
42,893	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	4,229,249.80	3,971,162.90	5	0.00
55,311	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	4,848,562.26	4,683,164.43	6	0.00
112,223	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	9,070,985.09	9,004,801.69	11	0.00
176,277	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	9,878,563.08	9,278,704.24	12	0.00
88,062	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	4,751,825.52	4,601,186.46	6	0.00
		32,779,185.75	31,539,019.72	39	0.00
MUTUAL FUNDS - EQUITY					
427,767	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	16,002,763.47	15,983,962.41	19	0.00
103,026	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,876,868.38	3,942,992.61	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
109,438	CUSIP # 922908736 VANGUARD GROWTH ETF	12,288,793.02	10,507,860.05	15	0.00
156,068	CUSIP # 922908744 VANGUARD VALUE ETF	13,577,916.00	12,023,845.99	16	0.00
31,917	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,899,619.06	3,506,404.98	5	0.00
		49,645,959.93	45,965,066.04	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,737,233.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,737,233.20	1,737,233.20	2	0.00
		1,737,233.20	1,737,233.20	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5.56	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.56	5.56	0	0.00
		5.56	5.56	0	0.00
MUTUAL FUNDS - FIXED INCOME					
14,989	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,477,915.40	1,396,850.42	4	0.00
19,815	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,736,982.90	1,671,663.93	4	0.00
39,869	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,222,611.27	3,199,268.49	8	0.00
62,082	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,479,075.28	3,270,372.90	9	0.00
31,373	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,692,887.08	1,640,714.72	4	0.00
		11,609,471.93	11,178,870.46	29	0.00
MUTUAL FUNDS - EQUITY					
235,163	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,797,447.83	8,823,740.22	22	0.00
57,112	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,149,124.56	2,098,281.60	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
60,178	CUSIP # 922908736 VANGUARD GROWTH ETF	6,757,387.62	5,744,282.01	17	0.00
86,065	CUSIP # 922908744 VANGUARD VALUE ETF	7,487,655.00	6,598,653.10	19	0.00
17,694	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,161,852.92	1,922,593.90	5	0.00
		27,353,467.93	25,187,550.83	69	0.00
COMMON TRUST FUNDS - FIXED INCOME					
655,406.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	655,406.10	655,406.10	2	0.00
		655,406.10	655,406.10	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11.6	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	11.60	11.60	0	0.00
		11.60	11.60	0	0.00
MUTUAL FUNDS - FIXED INCOME					
17,744	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,749,558.40	1,646,731.45	3	0.00
22,364	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,960,428.24	1,892,869.14	3	0.00
44,273	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,578,586.59	3,555,838.58	5	0.00
70,885	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,972,395.40	3,723,944.37	6	0.00
35,046	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,891,082.16	1,835,404.43	3	0.00
		13,152,050.79	12,654,787.97	20	0.00
MUTUAL FUNDS - EQUITY					
454,140	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	16,989,377.40	17,210,499.09	25	0.00
110,596	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	4,161,727.48	4,158,801.31	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
115,798	CUSIP # 922908736 VANGUARD GROWTH ETF	13,002,957.42	10,763,256.65	19	0.00
164,524	CUSIP # 922908744 VANGUARD VALUE ETF	14,313,588.00	12,604,753.66	21	0.00
33,882	CUSIP # 922908751 VANGUARD SMALL CAP ETF	4,139,702.76	3,702,907.50	6	0.00
		52,607,353.06	48,440,218.21	78	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,475,417.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,475,417.17	1,475,417.17	2	0.00
		1,475,417.17	1,475,417.17	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5.5	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.50	5.50	0	0.00
		5.50	5.50	0	0.00
MUTUAL FUNDS - EQUITY					
65,706	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,458,061.46	2,480,512.53	31	0.00
16,152	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	607,799.76	600,912.40	8	0.00
16,842	CUSIP # 922908736 VANGUARD GROWTH ETF	1,891,188.18	1,613,923.94	24	0.00
24,020	CUSIP # 922908744 VANGUARD VALUE ETF	2,089,740.00	1,866,764.49	27	0.00
4,940	CUSIP # 922908751 VANGUARD SMALL CAP ETF	603,569.20	540,533.81	8	0.00
		7,650,358.60	7,102,647.17	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
177,455	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	177,455.00	177,455.00	2	0.00
		177,455.00	177,455.00	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
199,771.23	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	199,771.23	199,771.23	2	0.00
		199,771.23	199,771.23	2	0.00
COMMON STOCK					
840	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	126,285.60	119,779.88	1	0.00
2,031	CUSIP # 02209S103 ALTRIA GROUP INC	128,420.13	76,925.80	1	1,238.91
1,245	CUSIP # 025537101 AMERICAN ELECTRIC POWER	79,941.45	76,466.66	1	0.00
1,655	CUSIP # 037833100 APPLE INC	187,097.75	132,368.58	1	0.00
1,585	CUSIP # 053015103 AUTO DATA PROCESSING INC.	139,797.00	111,771.44	1	840.05
1,505	CUSIP # 071813109 BAXTER INTERNATIONAL INC	71,638.00	56,493.03	1	195.65
810	CUSIP # 075887109 BECTON DICKINSON AND CO	145,581.30	95,247.79	1	0.00
523	CUSIP # 09247X101 BLACKROCK INC	189,566.58	162,499.38	1	0.00
1,076	CUSIP # 126650100 CVS CAREMARK CORPORATION	95,753.24	73,988.28	1	0.00
1,310	CUSIP # 166764100 CHEVRON CORP	134,825.20	156,391.29	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,835	CUSIP # 191216100 COCA-COLA CO	119,977.20	112,600.60	1	992.25
3,400	CUSIP # 20030N101 COMCAST CORP	225,556.00	185,847.73	2	0.00
1,947	CUSIP # 254687106 DISNEY WALT	180,798.42	146,120.97	1	0.00
2,187	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	146,463.39	137,221.90	1	0.00
1,205	CUSIP # 30231G102 EXXON MOBIL CORPORATION	105,172.40	115,871.62	1	0.00
6,025	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	178,460.50	159,720.93	1	1,385.75
1,230	CUSIP # 372460105 GENUINE PARTS CO	123,553.50	102,068.76	1	808.73
1,795	CUSIP # 375558103 GILEAD SCIENCES, INC	142,020.40	153,784.46	1	0.00
604	CUSIP # 384802104 WW GRAINGER INC	135,803.36	148,316.37	1	0.00
2,010	CUSIP # 458140100 INTEL CORPORATION	75,877.50	51,732.81	1	0.00
2,936	CUSIP # 46625H100 JP MORGAN CHASE & CO	195,508.24	165,386.11	2	0.00
1,592	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	188,062.96	150,190.88	1	0.00
988	CUSIP # 494368103 KIMBERLY-CLARK CORP	124,626.32	104,977.41	1	908.96
1,761	CUSIP # 500754106 THE KRAFT HEINZ CO	157,627.11	95,043.05	1	1,056.60

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,455	CUSIP # 57636Q104 MASTERCARD INC	148,075.35	117,923.36	1	0.00
2,896	CUSIP # 58933Y105 MERCK & CO INC	180,739.36	150,312.59	1	1,332.16
5,605	CUSIP # 594918104 MICROSOFT CORPORATION	322,848.00	234,401.38	3	0.00
900	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	39,510.00	37,520.55	0	171.00
3,545	CUSIP # 68389X105 ORACLE CORP	139,247.60	139,453.74	1	0.00
1,695	CUSIP # 713448108 PEPSICO INC	184,365.15	139,539.34	1	0.00
2,635	CUSIP # 717081103 PFIZER INC	89,247.45	75,998.04	1	0.00
1,925	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	187,148.50	165,232.29	1	2,002.00
1,828	CUSIP # 742718109 PROCTER & GAMBLE CO	164,063.00	146,787.18	1	0.00
2,245	CUSIP # 872540109 TJX COMPANIES INC	167,881.10	133,330.54	1	0.00
1,375	CUSIP # 87612E106 TARGET CORPORATION	94,435.00	92,216.11	1	0.00
6,485	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	160,438.90	204,366.78	1	926.10
1,355	CUSIP # 911312106 UNITED PARCEL SERVICE INC	148,182.80	135,745.79	1	0.00
1,185	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	120,396.00	127,869.46	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,443	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	202,020.00	104,622.44	2	0.00
3,232	CUSIP # 92343V104 VERIZON COMMUNICATIONS	167,999.36	154,264.80	1	0.00
3,630	CUSIP # 949746101 WELLS FARGO & COMPANY	160,736.40	164,983.91	1	0.00
		6,075,747.52	5,215,384.03	48	11,858.16
FOREIGN STOCK					
1,379	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	181,214.39	144,220.54	1	0.00
1,942	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	83,758.46	104,296.26	1	959.67
1,845	CUSIP # 806857108 SCHLUMBERGER LTD	145,090.80	168,690.92	1	922.50
2,019	CUSIP # G1151C101 ACCENTURE PLC	246,661.23	161,290.04	2	0.00
2,390	CUSIP # G29183103 EATON CORP PLC	157,046.90	168,254.97	1	0.00
2,290	CUSIP # G5960L103 MEDTRONIC PLC	197,856.00	163,738.24	2	984.70
		1,011,627.78	910,490.97	8	2,866.87
MUTUAL FUNDS - EQUITY					
10,975	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	593,308.50	539,927.54	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,165	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	334,947.15	289,688.27	3	0.00
2,827	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	350,972.05	302,845.44	3	0.00
15,975	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	880,861.50	812,730.41	7	0.00
21,434	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	977,604.74	1,012,580.98	8	0.00
15,335	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	483,052.50	617,312.39	4	0.00
8,680	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	725,561.20	640,101.20	6	0.00
2,981	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	296,690.58	311,038.28	2	0.00
4,260	CUSIP # 922042866 VANGUARD PACIFIC ETF	258,070.80	231,266.03	2	0.00
9,699	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	472,632.27	536,327.13	4	0.00
		5,373,701.29	5,293,817.67	42	0.00
COMMON TRUST FUNDS - FIXED INCOME					
98,150.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	98,150.42	98,150.42	1	0.00
		98,150.42	98,150.42	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
248,367.79	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	248,367.79	248,367.79	2	0.00
		248,367.79	248,367.79	2	0.00
COMMON STOCK					
685	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	102,982.90	97,677.64	1	0.00
2,770	CUSIP # 02209S103 ALTRIA GROUP INC	175,147.10	102,523.58	1	1,689.70
1,405	CUSIP # 025537101 AMERICAN ELECTRIC POWER	90,215.05	86,386.31	1	0.00
1,880	CUSIP # 037833100 APPLE INC	212,534.00	155,701.98	1	0.00
1,720	CUSIP # 053015103 AUTO DATA PROCESSING INC.	151,704.00	122,548.18	1	911.60
1,550	CUSIP # 071813109 BAXTER INTERNATIONAL INC	73,780.00	58,182.20	0	201.50
1,055	CUSIP # 075887109 BECTON DICKINSON AND CO	189,615.15	123,721.52	1	0.00
540	CUSIP # 09247X101 BLACKROCK INC	195,728.40	173,057.65	1	0.00
1,397	CUSIP # 126650100 CVS CAREMARK CORPORATION	124,319.03	95,801.97	1	0.00
980	CUSIP # 166764100 CHEVRON CORP	100,861.60	111,725.31	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,250	CUSIP # 191216100 COCA-COLA CO	137,540.00	127,193.70	1	1,137.50
3,400	CUSIP # 20030N101 COMCAST CORP	225,556.00	188,625.65	1	0.00
1,840	CUSIP # 254687106 DISNEY WALT	170,862.40	137,653.33	1	0.00
1,125	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	75,341.25	70,044.56	0	0.00
1,410	CUSIP # 30231G102 EXXON MOBIL CORPORATION	123,064.80	136,525.28	1	0.00
6,850	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	202,897.00	183,336.75	1	1,575.50
1,391	CUSIP # 372460105 GENUINE PARTS CO	139,725.95	117,062.94	1	914.58
1,200	CUSIP # 375558103 GILEAD SCIENCES, INC	94,944.00	101,594.83	1	0.00
625	CUSIP # 384802104 WW GRAINGER INC	140,525.00	150,931.38	1	0.00
3,970	CUSIP # 458140100 INTEL CORPORATION	149,867.50	98,551.03	1	0.00
3,235	CUSIP # 46625H100 JP MORGAN CHASE & CO	215,418.65	180,380.86	1	0.00
1,595	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	188,417.35	150,569.58	1	0.00
1,095	CUSIP # 494368103 KIMBERLY-CLARK CORP	138,123.30	117,344.46	1	1,007.40
2,020	CUSIP # 500754106 THE KRAFT HEINZ CO	180,810.20	112,128.46	1	1,212.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
975	CUSIP # 57636Q104 MASTERCARD INC	99,225.75	69,784.46	1	0.00
2,900	CUSIP # 58933Y105 MERCK & CO INC	180,989.00	146,180.19	1	1,334.00
4,395	CUSIP # 594918104 MICROSOFT CORPORATION	253,152.00	172,132.09	2	0.00
900	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	39,510.00	37,520.55	0	171.00
4,245	CUSIP # 68389X105 ORACLE CORP	166,743.60	163,595.46	1	0.00
2,045	CUSIP # 713448108 PEPSICO INC	222,434.65	171,049.50	1	0.00
2,415	CUSIP # 717081103 PFIZER INC	81,796.05	68,720.52	1	0.00
1,515	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	147,288.30	130,768.86	1	1,575.60
1,980	CUSIP # 742718109 PROCTER & GAMBLE CO	177,705.00	159,194.06	1	0.00
2,905	CUSIP # 872540109 TJX COMPANIES INC	217,235.90	171,836.01	1	0.00
1,325	CUSIP # 87612E106 TARGET CORPORATION	91,001.00	78,637.96	1	0.00
5,155	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	127,534.70	167,954.83	1	756.00
1,475	CUSIP # 911312106 UNITED PARCEL SERVICE INC	161,306.00	147,054.18	1	0.00
1,465	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	148,844.00	160,123.31	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,585	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	221,900.00	120,068.02	1	0.00
3,235	CUSIP # 92343V104 VERIZON COMMUNICATIONS	168,155.30	157,091.35	1	0.00
3,475	CUSIP # 949746101 WELLS FARGO & COMPANY	153,873.00	157,441.66	1	0.00
		6,258,674.88	5,278,422.16	40	12,486.38
FOREIGN STOCK					
1,410	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	185,288.10	147,008.97	1	0.00
2,240	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	96,611.20	120,703.70	1	1,106.94
1,870	CUSIP # 806857108 SCHLUMBERGER LTD	147,056.80	168,957.94	1	935.00
2,260	CUSIP # G1151C101 ACCENTURE PLC	276,104.20	179,832.22	2	0.00
3,255	CUSIP # G29183103 EATON CORP PLC	213,886.05	217,607.91	1	0.00
2,230	CUSIP # G5960L103 MEDTRONIC PLC	192,672.00	158,704.14	1	958.90
		1,111,618.35	992,814.88	7	3,000.84
MUTUAL FUNDS - FIXED INCOME					
21,548.299	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	211,173.33	215,437.92	1	450.38

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,668.548	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	160,180.54	160,994.87	1	475.59
2,686	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	295,701.74	285,546.27	2	0.00
5	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	564.20	552.30	0	0.00
10,325	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,149,688.75	1,122,816.35	7	0.00
4,606	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	487,130.56	485,982.64	3	0.00
11,316	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	355,209.24	320,984.61	2	0.00
24,991.978	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	277,660.88	323,930.32	2	0.00
		2,937,309.24	2,916,245.28	19	925.97
MUTUAL FUNDS - EQUITY					
8,000	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	432,480.00	391,548.80	3	0.00
2,340	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	362,021.40	314,100.99	2	0.00
2,515	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	312,237.25	268,568.24	2	0.00
15,370	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	847,501.80	824,141.55	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,775	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,038,767.75	1,092,111.35	7	0.00
17,405	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	548,257.50	672,423.31	3	0.00
8,260	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	690,453.40	635,097.90	4	0.00
3,265	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	324,956.31	339,714.65	2	0.00
4,295	CUSIP # 922042866 VANGUARD PACIFIC ETF	260,191.10	233,166.10	2	0.00
8,075	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	393,494.75	456,311.83	2	0.00
		5,210,361.26	5,227,184.72	33	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
46,440.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	46,440.19	46,440.19	0	0.00
		46,440.19	46,440.19	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
17,459.77	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	17,459.77	17,459.77	0	0.00
		17,459.77	17,459.77	0	0.00
COMMON STOCK					
180	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	27,061.20	25,667.12	0	0.00
855	CUSIP # 02209S103 ALTRIA GROUP INC	54,061.65	32,422.70	1	521.55
425	CUSIP # 025537101 AMERICAN ELECTRIC POWER	27,289.25	26,184.51	0	0.00
700	CUSIP # 037833100 APPLE INC	79,135.00	56,910.03	1	0.00
580	CUSIP # 053015103 AUTO DATA PROCESSING INC.	51,156.00	41,567.90	1	307.40
560	CUSIP # 071813109 BAXTER INTERNATIONAL INC	26,656.00	21,020.66	0	72.80
317	CUSIP # 075887109 BECTON DICKINSON AND CO	56,974.41	37,734.27	1	0.00
206	CUSIP # 09247X101 BLACKROCK INC	74,666.76	65,870.40	1	0.00
390	CUSIP # 126650100 CVS CAREMARK CORPORATION	34,706.10	26,718.30	0	0.00
535	CUSIP # 166764100 CHEVRON CORP	55,062.20	64,063.24	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,135	CUSIP # 191216100 COCA-COLA CO	48,033.20	45,061.40	1	397.25
1,190	CUSIP # 20030N101 COMCAST CORP	78,944.60	68,613.86	1	0.00
670	CUSIP # 254687106 DISNEY WALT	62,216.20	48,972.54	1	0.00
835	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	55,919.95	52,088.00	1	0.00
485	CUSIP # 30231G102 EXXON MOBIL CORPORATION	42,330.80	46,530.79	1	0.00
2,329	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	68,984.98	63,332.00	1	535.67
504	CUSIP # 372460105 GENUINE PARTS CO	50,626.80	41,593.07	1	331.38
910	CUSIP # 375558103 GILEAD SCIENCES, INC	71,999.20	75,506.63	1	0.00
240	CUSIP # 384802104 WW GRAINGER INC	53,961.60	57,521.73	1	0.00
785	CUSIP # 458140100 INTEL CORPORATION	29,633.75	20,073.53	0	0.00
1,160	CUSIP # 46625H100 JP MORGAN CHASE & CO	77,244.40	64,958.91	1	0.00
637	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	75,248.81	58,903.74	1	0.00
385	CUSIP # 494368103 KIMBERLY-CLARK CORP	48,563.90	40,324.11	1	354.20
670	CUSIP # 500754106 THE KRAFT HEINZ CO	59,971.70	36,200.01	1	402.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
565	CUSIP # 57636Q104 MASTERCARD INC	57,500.05	48,194.10	1	0.00
1,130	CUSIP # 58933Y105 MERCK & CO INC	70,523.30	55,324.91	1	519.80
2,137	CUSIP # 594918104 MICROSOFT CORPORATION	123,091.20	91,045.05	2	0.00
690	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	30,291.00	29,180.10	0	131.10
1,295	CUSIP # 68389X105 ORACLE CORP	50,867.60	49,843.88	1	0.00
707	CUSIP # 713448108 PEPSICO INC	76,900.39	59,054.96	1	0.00
920	CUSIP # 717081103 PFIZER INC	31,160.40	26,179.24	0	0.00
750	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	72,915.00	64,958.39	1	780.00
615	CUSIP # 742718109 PROCTER & GAMBLE CO	55,196.25	49,282.35	1	0.00
862	CUSIP # 872540109 TJX COMPANIES INC	64,460.36	51,894.61	1	0.00
525	CUSIP # 87612E106 TARGET CORPORATION	36,057.00	33,615.70	0	0.00
2,530	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	62,592.20	78,596.91	1	300.60
540	CUSIP # 911312106 UNITED PARCEL SERVICE INC	59,054.40	55,409.99	1	0.00
460	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	46,736.00	48,631.09	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
560	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	78,400.00	41,314.61	1	0.00
1,175	CUSIP # 92343V104 VERIZON COMMUNICATIONS	61,076.50	56,724.86	1	0.00
1,476	CUSIP # 949746101 WELLS FARGO & COMPANY	65,357.28	66,106.46	1	0.00
		2,352,627.39	2,023,196.66	29	4,653.75
FOREIGN STOCK					
571	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	75,035.11	59,882.26	1	0.00
810	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	34,935.30	43,183.46	0	400.28
729	CUSIP # 806857108 SCHLUMBERGER LTD	57,328.56	64,825.83	1	364.50
831	CUSIP # G1151C101 ACCENTURE PLC	101,523.27	66,840.48	1	0.00
876	CUSIP # G29183103 EATON CORP PLC	57,561.96	52,356.84	1	0.00
849	CUSIP # G5960L103 MEDTRONIC PLC	73,353.60	59,872.33	1	365.07
		399,737.80	346,961.20	5	1,129.85
MUTUAL FUNDS - FIXED INCOME					
21,022.305	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	206,018.59	205,054.71	3	439.39

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,257.117	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	188,447.72	189,405.75	2	559.51
2,741	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	301,756.69	289,571.57	4	0.00
10,333	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,150,579.55	1,119,656.32	14	0.00
4,671	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	494,004.96	493,005.13	6	0.00
11,355	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	356,433.45	322,543.54	4	0.00
26,183.434	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	290,897.95	336,220.60	4	0.00
		2,988,138.91	2,955,457.62	37	998.90
MUTUAL FUNDS - EQUITY					
3,560	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	192,453.60	174,239.22	2	0.00
940	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	145,427.40	124,340.63	2	0.00
990	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	122,908.50	106,428.49	2	0.00
4,050	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	223,317.00	217,233.69	3	0.00
8,705	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	397,035.05	412,040.24	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,390	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	169,785.00	204,082.72	2	0.00
3,370	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	281,698.30	248,052.36	3	0.00
940	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	93,555.57	96,690.01	1	0.00
1,295	CUSIP # 922042866 VANGUARD PACIFIC ETF	78,451.10	70,302.70	1	0.00
3,815	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	185,904.95	180,818.47	2	0.00
		1,890,536.47	1,834,228.53	23	0.00
COMMON TRUST FUNDS - FIXED INCOME					
413,427.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	413,427.75	413,427.75	5	0.00
		413,427.75	413,427.75	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,236.47	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	10,236.47	10,236.47	0	0.00
		10,236.47	10,236.47	0	0.00
COMMON STOCK					
50	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	7,517.00	7,129.76	0	0.00
245	CUSIP # 02209S103 ALTRIA GROUP INC	15,491.35	9,163.29	1	149.45
115	CUSIP # 025537101 AMERICAN ELECTRIC POWER	7,384.15	7,085.22	0	0.00
234	CUSIP # 037833100 APPLE INC	26,453.70	19,187.61	1	0.00
61	CUSIP # 053015103 AUTO DATA PROCESSING INC.	5,380.20	4,375.86	0	32.33
140	CUSIP # 071813109 BAXTER INTERNATIONAL INC	6,664.00	5,255.17	0	18.20
104	CUSIP # 075887109 BECTON DICKINSON AND CO	18,691.92	11,413.47	1	0.00
45	CUSIP # 09247X101 BLACKROCK INC	16,310.70	14,104.67	1	0.00
130	CUSIP # 126650100 CVS CAREMARK CORPORATION	11,568.70	8,623.81	0	0.00
90	CUSIP # 166764100 CHEVRON CORP	9,262.80	10,806.83	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
305	CUSIP # 191216100 COCA-COLA CO	12,907.60	12,110.02	1	106.75
265	CUSIP # 20030N101 COMCAST CORP	17,580.10	14,975.91	1	0.00
220	CUSIP # 254687106 DISNEY WALT	20,429.20	16,911.62	1	0.00
180	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	12,054.60	11,150.55	0	0.00
95	CUSIP # 30231G102 EXXON MOBIL CORPORATION	8,291.60	9,295.39	0	0.00
525	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	15,550.50	13,989.06	1	120.75
110	CUSIP # 372460105 GENUINE PARTS CO	11,049.50	9,207.64	0	72.33
140	CUSIP # 375558103 GILEAD SCIENCES, INC	11,076.80	11,925.14	0	0.00
50	CUSIP # 384802104 WW GRAINGER INC	11,242.00	11,938.23	0	0.00
350	CUSIP # 458140100 INTEL CORPORATION	13,212.50	8,687.30	1	0.00
355	CUSIP # 46625H100 JP MORGAN CHASE & CO	23,639.45	19,679.89	1	0.00
120	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	14,175.60	11,256.05	1	0.00
85	CUSIP # 494368103 KIMBERLY-CLARK CORP	10,721.90	8,962.04	0	78.20
170	CUSIP # 500754106 THE KRAFT HEINZ CO	15,216.70	9,255.31	1	102.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
85	CUSIP # 57636Q104 MASTERCARD INC	8,650.45	6,042.63	0	0.00
175	CUSIP # 58933Y105 MERCK & CO INC	10,921.75	8,557.90	0	80.50
315	CUSIP # 594918104 MICROSOFT CORPORATION	18,144.00	11,528.65	1	0.00
300	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	13,170.00	12,506.85	1	57.00
240	CUSIP # 68389X105 ORACLE CORP	9,427.20	9,076.62	0	0.00
160	CUSIP # 713448108 PEPSICO INC	17,403.20	13,419.47	1	0.00
250	CUSIP # 717081103 PFIZER INC	8,467.50	7,113.93	0	0.00
140	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	13,610.80	11,841.39	1	145.60
115	CUSIP # 742718109 PROCTER & GAMBLE CO	10,321.25	9,452.58	0	0.00
259	CUSIP # 872540109 TJX COMPANIES INC	19,368.02	13,806.16	1	0.00
170	CUSIP # 87612E106 TARGET CORPORATION	11,675.60	10,174.48	0	0.00
510	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	12,617.40	15,548.73	1	54.00
115	CUSIP # 911312106 UNITED PARCEL SERVICE INC	12,576.40	11,474.40	1	0.00
120	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	12,192.00	13,406.47	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	16,800.00	8,737.47	1	0.00
238	CUSIP # 92343V104 VERIZON COMMUNICATIONS	12,371.24	11,658.29	0	0.00
300	CUSIP # 949746101 WELLS FARGO & COMPANY	13,284.00	13,600.28	1	0.00
		542,873.38	454,436.14	22	1,017.11
FOREIGN STOCK					
90	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	11,826.90	9,381.30	0	0.00
165	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	7,116.45	9,027.58	0	81.54
145	CUSIP # 806857108 SCHLUMBERGER LTD	11,402.80	13,155.40	0	72.50
180	CUSIP # G1151C101 ACCENTURE PLC	21,990.60	14,678.79	1	0.00
150	CUSIP # G29183103 EATON CORP PLC	9,856.50	11,136.38	0	0.00
230	CUSIP # G5960L103 MEDTRONIC PLC	19,872.00	16,969.05	1	98.90
		82,065.25	74,348.50	3	252.94
MUTUAL FUNDS - FIXED INCOME					
13,604.226	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	133,321.41	136,013.75	5	284.34

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,889.517	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	53,393.53	53,664.96	2	158.53
1,250	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	137,612.50	132,527.37	6	0.00
5,650	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	629,127.50	613,931.33	25	0.00
1,588	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	167,946.88	167,440.47	7	0.00
5,285	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	165,896.15	148,933.34	7	0.00
12,047.624	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	133,849.10	155,841.44	5	0.00
		1,421,147.07	1,408,352.66	57	442.87
MUTUAL FUNDS - EQUITY					
945	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	51,086.70	46,232.86	2	0.00
155	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	23,980.05	20,478.54	1	0.00
250	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	31,037.50	26,869.18	1	0.00
985	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	54,312.90	50,716.76	2	0.00
1,785	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	81,413.85	83,857.35	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,235	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	38,902.50	48,327.49	2	0.00
740	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	61,856.60	52,872.46	2	0.00
265	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	26,374.71	27,384.04	1	0.00
370	CUSIP # 922042866 VANGUARD PACIFIC ETF	22,414.60	20,086.49	1	0.00
895	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	43,613.35	50,012.13	2	0.00
		434,992.76	426,837.30	17	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,334.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,334.33	7,334.33	0	0.00
		7,334.33	7,334.33	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
16,187.08	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	16,187.08	16,187.08	2	0.00
		16,187.08	16,187.08	2	0.00
MUTUAL FUNDS - EQUITY					
1,685	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	99,634.05	106,022.81	15	0.00
1,475	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	99,769.00	96,301.85	15	0.00
5,500	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	249,865.00	230,601.14	38	0.00
460	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	99,498.00	96,598.89	15	497.75
2,600	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	97,838.00	95,769.06	15	0.00
		646,604.05	625,293.75	97	497.75
COMMON TRUST FUNDS - FIXED INCOME					
93.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	93.94	93.94	0	0.00
		93.94	93.94	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,800.82	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	10,800.82	10,800.82	5	0.00
		10,800.82	10,800.82	5	0.00
MUTUAL FUNDS - FIXED INCOME					
25	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,797.00	2,706.84	1	0.00
117	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	12,880.53	12,807.70	6	0.00
111	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	12,359.85	12,258.14	6	0.00
78	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	4,934.28	4,599.41	2	0.00
92	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,135.32	2,135.76	1	0.00
69	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	2,113.47	2,120.22	1	0.00
		37,220.45	36,628.07	17	0.00
MUTUAL FUNDS - EQUITY					
428	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	25,307.64	24,888.29	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
74	CUSIP # 46429B366 ISHARES CMBS ETF	3,927.92	3,869.73	2	0.00
375	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	25,365.00	25,120.02	12	0.00
1,387	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	63,011.41	60,277.61	29	0.00
117	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	25,307.10	24,569.72	12	126.60
661	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	24,873.43	24,483.69	11	0.00
		167,792.50	163,209.06	77	126.60
COMMON TRUST FUNDS - FIXED INCOME					
1,767.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,767.48	1,767.48	1	0.00
		1,767.48	1,767.48	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,271.82	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	4,271.82	4,271.82	4	0.00
		4,271.82	4,271.82	4	0.00
MUTUAL FUNDS - FIXED INCOME					
29	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,244.52	3,117.70	3	0.00
132	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	14,531.88	14,406.14	12	0.00
123	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	13,696.05	13,546.35	11	0.00
92	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	5,819.92	5,573.42	5	0.00
104	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,413.84	2,414.34	2	0.00
78	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	2,389.14	2,396.93	2	0.00
		42,095.35	41,454.88	35	0.00
MUTUAL FUNDS - EQUITY					
184	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	10,879.92	11,572.78	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
87	CUSIP # 46429B366 ISHARES CMBS ETF	4,617.96	4,531.00	4	0.00
159	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	10,754.76	10,406.25	9	0.00
592	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	26,894.56	24,805.99	22	0.00
50	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	10,815.00	10,499.88	9	54.10
280	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	10,536.40	10,315.08	9	0.00
		74,498.60	72,130.98	61	54.10
COMMON TRUST FUNDS - FIXED INCOME					
986.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	986.28	986.28	1	0.00
		986.28	986.28	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,924.62	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	4,924.62	4,924.62	3	0.00
		4,924.62	4,924.62	3	0.00
MUTUAL FUNDS - FIXED INCOME					
68	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	7,607.84	7,325.25	4	0.00
299	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	32,916.91	32,614.51	18	0.00
281	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	31,289.35	30,954.88	17	0.00
205	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	12,968.30	12,201.05	7	0.00
236	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	5,477.56	5,478.68	3	0.00
178	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	5,452.14	5,470.00	3	0.00
		95,712.10	94,044.37	52	0.00
MUTUAL FUNDS - EQUITY					
190	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	11,234.70	11,898.66	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
201	CUSIP # 46429B366 ISHARES CMBS ETF	10,669.08	10,466.80	6	0.00
160	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	10,822.40	10,467.60	6	0.00
590	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	26,803.70	24,700.70	15	0.00
50	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	10,815.00	10,499.88	6	54.10
283	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	10,649.29	10,447.26	6	0.00
		80,994.17	78,480.90	44	54.10
COMMON TRUST FUNDS - FIXED INCOME					
1,218.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,218.24	1,218.24	1	0.00
		1,218.24	1,218.24	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,838.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,838.21	1,838.21	3	0.00
		1,838.21	1,838.21	3	0.00
MUTUAL FUNDS - FIXED INCOME					
36	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,027.68	3,864.31	6	0.00
157	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	17,284.13	17,115.22	24	0.00
148	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	16,479.80	16,298.16	23	0.00
109	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,895.34	6,572.83	10	0.00
124	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,878.04	2,878.64	4	0.00
94	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	2,879.22	2,888.83	4	0.00
		50,444.21	49,617.99	70	0.00
MUTUAL FUNDS - EQUITY					
36	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	2,128.68	2,124.96	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
106	CUSIP # 46429B366 ISHARES CMBS ETF	5,626.48	5,514.01	8	0.00
32	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	2,164.48	2,075.20	3	0.00
120	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	5,451.60	4,960.21	8	0.00
10	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	2,163.00	2,099.98	3	10.82
56	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,107.28	2,057.89	3	0.00
		19,641.52	18,832.25	27	10.82
COMMON TRUST FUNDS - FIXED INCOME					
681.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	681.75	681.75	1	0.00
		681.75	681.75	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,568.1	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,568.10	1,568.10	2	0.00
		1,568.10	1,568.10	2	0.00
MUTUAL FUNDS - FIXED INCOME					
41	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,587.08	4,415.14	7	0.00
179	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	19,706.11	19,524.68	30	0.00
170	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	18,929.50	18,731.00	29	0.00
124	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	7,844.24	7,604.07	12	0.00
141	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	3,272.61	3,273.23	5	0.00
107	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	3,277.41	3,288.26	5	0.00
		57,616.95	56,836.38	87	0.00
MUTUAL FUNDS - EQUITY					
123	CUSIP # 46429B366 ISHARES CMBS ETF	6,528.84	6,404.34	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		6,528.84	6,404.34	10	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
440.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	440.44	440.44	1	0.00
		440.44	440.44	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
159,427.26	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	159,427.26	159,427.26	0	0.00
		159,427.26	159,427.26	0	0.00
MUTUAL FUNDS - FIXED INCOME					
36,953	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,134,301.64	3,962,008.88	4	0.00
152,430	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	16,781,018.70	16,613,854.24	15	0.00
145,950	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	16,251,532.50	16,073,047.86	14	0.00
105,772	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,691,136.72	6,481,384.61	6	0.00
120,140	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,788,449.40	2,788,900.28	2	0.00
90,840	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	2,782,429.20	2,791,105.27	2	0.00
189,543	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	15,320,760.69	15,287,988.91	13	0.00
		64,749,628.85	63,998,290.05	56	0.00
MUTUAL FUNDS - EQUITY					
118,200	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	6,989,166.00	7,418,009.35	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
105,300	CUSIP # 46429B366 ISHARES CMBS ETF	5,589,324.00	5,479,016.12	5	0.00
99,585	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	6,735,929.40	6,458,077.29	6	0.00
375,785	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	17,071,912.55	15,533,095.52	15	0.00
31,080	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	6,722,604.00	6,526,725.40	6	33,630.67
175,665	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	6,610,273.95	6,475,026.46	6	0.00
		49,719,209.90	47,889,950.14	43	33,630.67
COMMON TRUST FUNDS - FIXED INCOME					
107,565.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	107,565.93	107,565.93	0	0.00
		107,565.93	107,565.93	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,783,484.02	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	5,783,484.02	5,783,484.02	2	0.00
		5,783,484.02	5,783,484.02	2	0.00
MUTUAL FUNDS - FIXED INCOME					
69,996	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	7,831,152.48	7,521,017.40	3	0.00
306,565	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	33,749,740.85	33,422,826.69	12	0.00
292,305	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	32,548,161.75	32,204,339.92	12	0.00
212,757	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	13,459,007.82	12,925,478.24	5	0.00
241,625	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	5,608,116.25	5,609,273.87	2	0.00
182,690	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	5,595,794.70	5,614,243.94	2	0.00
		98,791,973.85	97,297,180.06	36	0.00
MUTUAL FUNDS - EQUITY					
410,260	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	24,258,673.80	25,482,091.14	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
202,857	CUSIP # 46429B366 ISHARES CMBS ETF	10,767,649.56	10,559,200.29	4	0.00
354,720	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	23,993,260.80	22,934,871.78	9	0.00
1,338,120	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	60,790,791.60	55,575,453.75	22	0.00
110,705	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	23,945,491.50	23,247,784.31	9	119,790.34
647,340	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	24,359,404.20	23,753,001.60	9	0.00
		168,115,271.46	161,552,402.87	61	119,790.34
COMMON TRUST FUNDS - FIXED INCOME					
1,411,722.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,411,722.14	1,411,722.14	1	0.00
		1,411,722.14	1,411,722.14	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,519,431.85	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	4,519,431.85	4,519,431.85	3	0.00
		4,519,431.85	4,519,431.85	3	0.00
MUTUAL FUNDS - FIXED INCOME					
23,815	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,664,422.20	2,556,002.02	2	0.00
104,395	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	11,492,845.55	11,393,081.84	7	0.00
99,235	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	11,049,817.25	10,933,189.38	7	0.00
70,261	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	4,444,710.86	4,202,654.44	3	0.00
82,280	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	1,909,718.80	1,910,112.39	1	0.00
62,215	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	1,905,645.45	1,911,927.80	1	0.00
		33,467,160.11	32,906,967.87	20	0.00
MUTUAL FUNDS - EQUITY					
325,070	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	19,221,389.10	20,183,159.19	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
67,706	CUSIP # 46429B366 ISHARES CMBS ETF	3,593,834.48	3,524,274.54	2	0.00
281,025	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	19,008,531.00	18,202,455.61	11	0.00
1,064,360	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	48,353,874.80	44,352,687.52	29	0.00
87,705	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	18,970,591.50	18,417,839.51	11	94,902.77
514,900	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	19,375,687.00	18,868,816.03	12	0.00
		128,523,907.88	123,549,232.40	77	94,902.77
COMMON TRUST FUNDS - FIXED INCOME					
1,034,130.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,034,130.39	1,034,130.39	1	0.00
		1,034,130.39	1,034,130.39	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,732,397.77	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,732,397.77	1,732,397.77	3	0.00
		1,732,397.77	1,732,397.77	3	0.00
MUTUAL FUNDS - FIXED INCOME					
5,807	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	649,687.16	622,768.64	1	0.00
25,580	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	2,816,102.20	2,792,923.12	4	0.00
24,205	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	2,695,226.75	2,667,120.24	4	0.00
17,557	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	1,110,655.82	1,038,009.31	2	0.00
20,160	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	467,913.60	468,013.95	1	0.00
15,245	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	466,954.35	468,508.53	1	0.00
		8,206,539.88	8,057,343.79	12	0.00
MUTUAL FUNDS - EQUITY					
149,215	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	8,823,082.95	9,238,982.07	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,990	CUSIP # 46429B366 ISHARES CMBS ETF	848,749.20	832,845.39	1	0.00
129,505	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	8,759,718.20	8,417,130.55	13	0.00
481,870	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	21,891,354.10	20,201,221.77	32	0.00
39,430	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	8,528,709.00	8,280,205.37	12	42,665.94
233,110	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	8,771,929.30	8,560,251.69	13	0.00
		57,623,542.75	55,530,636.84	84	42,665.94
COMMON TRUST FUNDS - FIXED INCOME					
820,699.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	820,699.92	820,699.92	1	0.00
		820,699.92	820,699.92	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
173,413.13	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	173,413.13	173,413.13	3	0.00
		173,413.13	173,413.13	3	0.00
MUTUAL FUNDS - FIXED INCOME					
418	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	46,765.84	45,074.83	1	0.00
1,850	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	203,666.50	202,192.04	3	0.00
1,740	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	193,749.00	191,992.86	3	0.00
1,260	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	79,707.60	75,041.90	1	0.00
860	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	19,960.60	19,941.77	0	0.00
655	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	20,062.65	20,037.50	0	0.00
		563,912.19	554,280.90	8	0.00
MUTUAL FUNDS - EQUITY					
15,135	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	894,932.55	921,216.67	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,257	CUSIP # 46429B366 ISHARES CMBS ETF	66,721.56	65,764.10	1	0.00
13,015	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	880,334.60	850,476.24	13	0.00
48,535	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	2,204,945.05	2,065,100.42	33	0.00
4,055	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	877,096.50	855,585.47	13	4,387.79
23,645	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	889,761.35	873,134.54	13	0.00
		5,813,791.61	5,631,277.44	86	4,387.79
COMMON TRUST FUNDS - FIXED INCOME					
203,031.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	203,031.11	203,031.11	3	0.00
		203,031.11	203,031.11	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
888,820.46	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	888,820.46	888,820.46	2	0.00
		888,820.46	888,820.46	2	0.00
MUTUAL FUNDS - FIXED INCOME					
13,011	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,455,670.68	1,394,503.23	4	0.00
56,735	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	6,245,956.15	6,179,973.17	15	0.00
53,685	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	5,977,824.75	5,910,324.35	14	0.00
39,114	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,474,351.64	2,409,309.04	6	0.00
44,720	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	1,037,951.20	1,038,155.15	3	0.00
33,810	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	1,035,600.30	1,038,972.56	2	0.00
76,212	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	6,160,215.96	6,158,031.50	15	0.00
		24,387,570.68	24,129,269.00	59	0.00
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38,200	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	2,258,766.00	2,371,856.64	5	0.00
38,476	CUSIP # 46429B366 ISHARES CMBS ETF	2,042,306.08	2,000,740.80	5	0.00
31,935	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	2,160,083.40	2,070,981.56	5	0.00
118,525	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	5,384,590.75	4,899,237.99	13	0.00
9,965	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	2,155,429.50	2,092,626.09	5	10,782.81
56,330	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,119,697.90	2,075,751.38	5	0.00
		16,120,873.63	15,511,194.46	39	10,782.81
COMMON TRUST FUNDS - FIXED INCOME					
29,435.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	29,435.91	29,435.91	0	0.00
		29,435.91	29,435.91	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
47,214.57	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	47,214.57	47,214.57	1	0.00
		47,214.57	47,214.57	1	0.00
MUTUAL FUNDS - FIXED INCOME					
3,151	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	115,704.72	107,632.58	3	0.00
4,327	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	242,485.08	235,734.96	7	0.00
		358,189.80	343,367.54	10	0.00
MUTUAL FUNDS - EQUITY					
3,544	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	133,360.72	117,886.82	4	0.00
1,749	CUSIP # 922908553 VANGUARD REIT ETF	151,708.26	142,424.05	4	0.00
1,331	CUSIP # 922908751 VANGUARD SMALL CAP ETF	162,621.58	144,497.55	5	0.00
		447,690.56	404,808.42	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,477.29	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	173,747.14	172,000.00	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,697.93	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	485,321.91	484,000.00	14	0.00
20,332.51	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	240,533.59	232,555.69	7	0.00
29,133.175	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	476,618.74	450,733.75	14	0.00
		1,376,221.38	1,339,289.44	40	0.00
COMMON TRUST FUNDS - EQUITY					
37,696.833	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	660,523.57	619,997.22	19	0.00
16,370.704	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	284,522.84	256,141.28	8	0.00
21,765.0154	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	246,162.32	228,917.09	7	0.00
3,335.3704	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	35,454.99	32,647.18	1	0.00
		1,226,663.72	1,137,702.77	35	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP019 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2015 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
49,745.26	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	49,745.26	49,745.26	1	0.00
		49,745.26	49,745.26	1	0.00
MUTUAL FUNDS - FIXED INCOME					
3,392	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	124,554.24	118,659.35	2	0.00
7,817	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	438,064.68	428,998.14	7	0.00
		562,618.92	547,657.49	9	0.00
MUTUAL FUNDS - EQUITY					
7,114	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	267,699.82	244,361.47	4	0.00
3,233	CUSIP # 922908553 VANGUARD REIT ETF	280,430.42	273,248.00	4	0.00
2,457	CUSIP # 922908751 VANGUARD SMALL CAP ETF	300,196.26	277,091.48	5	0.00
		848,326.50	794,700.95	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
15,574.56	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	319,209.95	316,000.00	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,228	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	749,040.12	747,000.00	12	0.00
38,183.864	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	451,715.11	445,174.02	7	0.00
46,120.507	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	754,531.49	727,325.84	12	0.00
		2,274,496.67	2,235,499.86	36	0.00
COMMON TRUST FUNDS - EQUITY					
79,686.8	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,396,271.39	1,329,733.99	22	0.00
36,375.692	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	632,209.53	589,460.12	10	0.00
42,177.5651	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	477,028.26	455,769.47	7	0.00
13,471.126	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	143,198.07	135,487.35	2	0.00
		2,648,707.25	2,510,450.93	41	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP084 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2020 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
178,433.81	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	178,433.81	178,433.81	2	0.00
		178,433.81	178,433.81	2	0.00
MUTUAL FUNDS - FIXED INCOME					
73	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	8,556.33	7,831.19	0	0.00
1,931	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	70,906.32	70,128.46	1	0.00
14,693	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	823,395.72	792,186.71	7	0.00
		902,858.37	870,146.36	8	0.00
MUTUAL FUNDS - EQUITY					
13,585	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	511,203.55	489,491.08	4	0.00
5,884	CUSIP # 922908553 VANGUARD REIT ETF	510,378.16	460,632.52	4	0.00
4,398	CUSIP # 922908751 VANGUARD SMALL CAP ETF	537,347.64	503,012.52	5	0.00
		1,558,929.35	1,453,136.12	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28,202.921	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	578,035.79	573,000.00	5	0.00
36,171.128	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	1,118,277.44	1,116,000.00	10	0.00
69,891.543	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	826,816.95	779,480.27	7	0.00
68,545.486	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	1,121,404.15	1,042,072.82	10	0.00
		3,644,534.33	3,510,553.09	31	0.00
COMMON TRUST FUNDS - EQUITY					
157,770.47	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,764,452.76	2,774,147.06	24	0.00
77,478.179	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,346,570.75	1,267,513.82	11	0.00
91,230.7889	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,031,820.22	971,344.39	9	0.00
28,140.2617	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	299,130.98	277,757.26	3	0.00
		5,441,974.71	5,290,762.53	46	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP159 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2025 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
264,017.31	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	264,017.31	264,017.31	3	0.00
		264,017.31	264,017.31	3	0.00
MUTUAL FUNDS - FIXED INCOME					
1,372	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	160,812.12	148,597.16	2	0.00
1,156	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	42,448.32	42,143.47	0	0.00
11,471	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	642,834.84	615,140.73	7	0.00
		846,095.28	805,881.36	9	0.00
MUTUAL FUNDS - EQUITY					
8,425	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	317,032.75	291,789.25	3	0.00
4,808	CUSIP # 922908553 VANGUARD REIT ETF	417,045.92	374,306.28	5	0.00
3,498	CUSIP # 922908751 VANGUARD SMALL CAP ETF	427,385.64	397,084.63	5	0.00
		1,161,464.31	1,063,180.16	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,276.77	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	456,575.77	451,984.61	5	0.00
18,158.299	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	561,387.42	559,858.45	6	0.00
53,901.171	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	637,650.85	597,371.98	7	0.00
34,351.971	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	561,998.25	517,045.24	6	0.00
		2,217,612.29	2,126,260.28	24	0.00
COMMON TRUST FUNDS - EQUITY					
126,349.577	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,213,896.15	2,193,692.18	24	0.00
72,143.534	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,253,854.62	1,158,553.76	14	0.00
86,913.4256	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	982,990.84	923,452.79	11	0.00
26,044.0378	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	276,848.12	257,015.45	3	0.00
		4,727,589.73	4,532,714.18	51	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP225 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2030 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
244,960.44	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	244,960.44	244,960.44	2	0.00
		244,960.44	244,960.44	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,683	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	431,684.43	404,418.30	4	0.00
3,024	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	111,041.28	111,080.04	1	0.00
8,064	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	451,906.56	432,622.16	5	0.00
		994,632.27	948,120.50	10	0.00
MUTUAL FUNDS - EQUITY					
6,915	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	260,211.45	257,234.94	3	0.00
5,734	CUSIP # 922908553 VANGUARD REIT ETF	497,367.16	451,914.11	5	0.00
4,124	CUSIP # 922908751 VANGUARD SMALL CAP ETF	503,870.32	475,429.29	5	0.00
		1,261,448.93	1,184,578.34	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,719.47	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	424,155.25	423,000.00	4	0.00
37,766.953	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	446,783.05	422,604.25	4	0.00
26,021.114	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	425,705.43	392,706.23	4	0.00
		1,296,643.73	1,238,310.48	13	0.00
COMMON TRUST FUNDS - EQUITY					
153,925.437	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,697,080.12	2,719,658.74	27	0.00
101,750.629	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,768,425.93	1,673,644.11	18	0.00
128,158.3947	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,449,471.44	1,355,275.95	14	0.00
30,588.0325	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	325,150.79	302,548.29	3	0.00
		6,240,128.28	6,051,127.09	62	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP290 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2035 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
107,595.35	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	107,595.35	107,595.35	1	0.00
		107,595.35	107,595.35	1	0.00
MUTUAL FUNDS - FIXED INCOME					
3,778	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	442,819.38	413,376.33	5	0.00
6,309	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	231,666.48	228,351.61	3	0.00
1,007	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	56,432.28	54,006.77	1	0.00
		730,918.14	695,734.71	8	0.00
MUTUAL FUNDS - EQUITY					
3,922	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	147,584.86	141,421.33	2	0.00
4,845	CUSIP # 922908553 VANGUARD REIT ETF	420,255.30	379,984.75	5	0.00
3,562	CUSIP # 922908751 VANGUARD SMALL CAP ETF	435,205.16	410,998.50	5	0.00
		1,003,045.32	932,404.58	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,814.64	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	241,599.75	241,005.14	3	0.00
4,981.165	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	58,927.18	55,000.00	1	0.00
14,250.437	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	233,137.15	215,176.35	3	0.00
		533,664.08	511,181.49	6	0.00
COMMON TRUST FUNDS - EQUITY					
140,640.115	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,464,294.83	2,459,235.95	28	0.00
115,310.672	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	2,004,099.48	1,882,080.10	23	0.00
145,706.4112	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,647,939.51	1,546,372.21	19	0.00
33,067.6816	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	351,509.46	327,331.61	4	0.00
		6,467,843.28	6,215,019.87	73	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP365 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2040 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
75,732.89	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	75,732.89	75,732.89	2	0.00
		75,732.89	75,732.89	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,043	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	239,460.03	220,560.55	5	0.00
		239,460.03	220,560.55	5	0.00
MUTUAL FUNDS - EQUITY					
4,050	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	152,401.50	138,170.42	3	0.00
2,723	CUSIP # 922908553 VANGUARD REIT ETF	236,193.02	213,261.16	5	0.00
2,504	CUSIP # 922908751 VANGUARD SMALL CAP ETF	305,938.72	284,548.00	6	0.00
		694,533.24	635,979.58	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,255.65	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	69,736.35	69,519.09	1	0.00
4,318.696	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	70,653.87	65,165.07	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		140,390.22	134,684.16	3	0.00
COMMON TRUST FUNDS - EQUITY					
75,098.11	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,315,868.41	1,297,500.01	27	0.00
71,764.63	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,247,269.27	1,157,573.36	25	0.00
90,534.6677	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,023,947.09	955,487.73	21	0.00
20,784.2751	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	220,936.84	203,792.54	4	0.00
		3,808,021.61	3,614,353.64	77	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP431 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2045 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
154,636.9	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	154,636.90	154,636.90	3	0.00
		154,636.90	154,636.90	3	0.00
MUTUAL FUNDS - FIXED INCOME					
1,444	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	169,251.24	158,798.23	3	0.00
		169,251.24	158,798.23	3	0.00
MUTUAL FUNDS - EQUITY					
5,721	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	215,281.23	203,038.17	4	0.00
2,850	CUSIP # 922908553 VANGUARD REIT ETF	247,209.00	228,286.96	5	0.00
3,043	CUSIP # 922908751 VANGUARD SMALL CAP ETF	371,793.74	342,730.52	7	0.00
		834,283.97	774,055.65	16	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,371.75	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	73,325.73	73,121.23	1	0.00
4,471.635	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	73,155.95	68,417.01	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		146,481.68	141,538.24	3	0.00
COMMON TRUST FUNDS - EQUITY					
73,304.606	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,284,442.65	1,248,367.95	25	0.00
74,204.162	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,289,668.34	1,190,574.23	25	0.00
89,856.9776	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,016,282.42	946,490.32	20	0.00
24,823.3502	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	263,872.21	244,194.31	5	0.00
		3,854,265.62	3,629,626.81	75	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP506 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2050 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
18,509.78	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	18,509.78	18,509.78	1	0.00
		18,509.78	18,509.78	1	0.00
MUTUAL FUNDS - FIXED INCOME					
2,622	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	96,279.84	94,499.09	7	0.00
1,644	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	92,129.76	88,086.76	7	0.00
		188,409.60	182,585.85	14	0.00
MUTUAL FUNDS - EQUITY					
1,125	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	42,333.75	39,116.79	3	0.00
716	CUSIP # 922908553 VANGUARD REIT ETF	62,105.84	55,626.04	5	0.00
519	CUSIP # 922908751 VANGUARD SMALL CAP ETF	63,411.42	58,743.05	5	0.00
		167,851.01	153,485.88	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,186.33	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	65,305.75	64,618.84	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,534.74	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	263,862.58	263,136.37	20	0.00
7,957.793	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	94,140.69	88,089.97	7	0.00
16,450.97	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	269,137.87	247,343.89	20	0.00
		692,446.89	663,189.07	52	0.00
COMMON TRUST FUNDS - EQUITY					
9,457.643	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	165,716.74	163,837.04	12	0.00
2,780.739	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	48,329.24	44,147.60	4	0.00
3,718.5191	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	42,056.45	38,689.01	3	0.00
488.2256	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	5,189.84	4,724.70	0	0.00
		261,292.27	251,398.35	20	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP571 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
83.01	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	83.01	83.01	8	0.00
		83.01	83.01	8	0.00
MUTUAL FUNDS - FIXED INCOME					
2	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	224.84	216.52	21	0.00
1	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	110.09	107.92	10	0.00
1	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	112.84	109.69	10	0.00
1	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	50.21	50.19	5	0.00
		497.98	484.32	45	0.00
MUTUAL FUNDS - EQUITY					
1	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	31.49	31.52	3	0.00
1	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	31.76	32.01	3	0.00
1	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	100.21	50.66	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	47.75	47.86	4	0.00
1	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	72.11	72.27	7	0.00
1	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	53.21	53.33	5	0.00
1	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	70.61	70.85	6	0.00
1	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	58.38	58.52	5	0.00
1	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	47.78	47.88	4	0.00
1	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	32.77	32.83	3	0.00
1	CUSIP # 81369Y878 SPDR FINANCIAL SERVICES SELECT SECTOR	30.45	30.56	3	0.00
1	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	48.99	49.07	4	0.00
		625.51	577.36	57	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,241.43	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2,241.43	2,241.43	30	0.00
		2,241.43	2,241.43	30	0.00
MUTUAL FUNDS - FIXED INCOME					
12	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,349.04	1,330.84	18	0.00
2	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	220.18	218.44	3	0.00
5	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	564.20	561.41	8	0.00
12	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	602.52	602.40	8	0.00
		2,735.94	2,713.09	37	0.00
MUTUAL FUNDS - EQUITY					
10	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	314.90	315.30	4	0.00
4	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	127.04	128.04	2	0.00
2	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	248.30	232.07	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	354 . 60	340 . 30	5	0 . 00
5	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	501 . 03	253 . 30	7	0 . 00
6	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	286 . 50	287 . 22	4	0 . 00
4	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	288 . 44	289 . 02	4	0 . 00
6	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	319 . 26	320 . 13	4	0 . 00
4	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	282 . 44	283 . 40	4	0 . 00
5	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	291 . 90	292 . 62	4	0 . 00
6	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	286 . 68	287 . 25	4	0 . 00
9	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	294 . 93	295 . 57	4	0 . 00
10	CUSIP # 81369Y878 SPDR FINANCIAL SERVICES SELECT SECTOR	304 . 50	305 . 80	4	0 . 00
6	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	293 . 94	294 . 33	4	0 . 00
2	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	199 . 05	191 . 25	3	0 . 00
		4 , 3 9 3 . 5 1	4 , 1 1 5 . 6 0	5 9	0 . 0 0



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
73.26	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	73.26	73.26	7	0.00
		73.26	73.26	7	0.00
MUTUAL FUNDS - FIXED INCOME					
1	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	112.42	108.26	10	0.00
1	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	110.09	107.92	10	0.00
1	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	112.84	109.69	10	0.00
1	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	50.21	50.20	5	0.00
		385.56	376.07	35	0.00
MUTUAL FUNDS - EQUITY					
1	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	31.49	31.51	3	0.00
1	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	31.76	32.01	3	0.00
1	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	124.15	107.48	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	118.20	109.12	11	0.00
1	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	100.21	50.66	9	0.00
1	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	47.75	47.86	4	0.00
1	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	72.11	72.28	7	0.00
1	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	53.21	53.33	5	0.00
1	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	70.61	70.85	6	0.00
1	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	58.38	58.53	5	0.00
1	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	47.78	47.87	4	0.00
1	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	32.77	32.83	3	0.00
1	CUSIP # 81369Y878 SPDR FINANCIAL SERVICES SELECT SECTOR	30.45	30.57	3	0.00
1	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	48.99	49.06	4	0.00
1	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	99.53	91.55	9	0.00
		967.39	885.51	88	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,333.09	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	3,333.09	3,333.09	15	0.00
		3,333.09	3,333.09	15	0.00
MUTUAL FUNDS - FIXED INCOME					
15	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,686.30	1,632.21	8	0.00
2	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	220.18	215.84	1	0.00
5	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	564.20	551.62	3	0.00
13	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	652.73	652.60	3	0.00
		3,123.41	3,052.27	14	0.00
MUTUAL FUNDS - EQUITY					
35	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,102.15	1,103.55	5	0.00
4	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	127.04	128.04	1	0.00
13	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,613.95	1,431.45	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
53	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	3,132.30	2,924.47	14	0.00
5	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	501.03	253.30	2	0.00
23	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,098.25	1,101.13	5	0.00
15	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	1,081.65	1,083.83	5	0.00
21	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	1,117.41	1,120.14	5	0.00
16	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	1,129.76	1,133.52	5	0.00
19	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	1,109.22	1,111.97	5	0.00
23	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,098.94	1,101.01	5	0.00
34	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	1,114.18	1,116.79	5	0.00
36	CUSIP # 81369Y878 SPDR FINANCIAL SERVICES SELECT SECTOR	1,096.20	1,101.02	5	0.00
23	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	1,126.77	1,128.27	5	0.00
16	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,592.44	1,489.03	7	0.00
		18,041.29	17,327.52	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
934.33	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	934.33	934.33	15	0.00
		934.33	934.33	15	0.00
MUTUAL FUNDS - FIXED INCOME					
1	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	112.42	108.26	2	0.00
		112.42	108.26	2	0.00
MUTUAL FUNDS - EQUITY					
10	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	314.90	315.33	5	0.00
5	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	620.75	556.04	10	0.00
21	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	1,241.10	1,164.10	20	0.00
7	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	334.25	335.10	5	0.00
4	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	288.44	289.00	5	0.00
6	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	319.26	320.07	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	353 .05	354 .26	6	0 .00
5	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	291 .90	292 .63	5	0 .00
7	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	334 .46	335 .09	5	0 .00
10	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	327 .70	328 .45	5	0 .00
11	CUSIP # 81369Y878 SPDR FINANCIAL SERVICES SELECT SECTOR	334 .95	336 .38	5	0 .00
7	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	342 .93	343 .24	6	0 .00
6	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	597 .16	554 .81	10	0 .00
		5,700 .85	5,524 .50	92	0 .00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,535.25	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	5,535.25	5,535.25	3	0.00
		5,535.25	5,535.25	3	0.00
MUTUAL FUNDS - EQUITY					
234	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	17,964.18	17,165.43	10	0.00
163	CUSIP # 464287523 ISHARES PHLX SOX SEMICOND SECTOR INDEX	18,417.37	14,905.54	10	0.00
122	CUSIP # 464287580 ISHARES US CONSUMER SERVICES ETF	17,947.42	17,414.71	10	0.00
169	CUSIP # 464287598 ISHARES RUSSELL 1000 VALUE INDEX FD	17,849.78	17,278.96	10	0.00
148	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	17,828.08	17,660.84	10	0.00
158	CUSIP # 464287754 ISHARES US INDUSTRIALS ETF	18,067.30	17,291.24	10	0.00
118	CUSIP # 464287762 ISHARES US HEALTHCARE ETF	17,724.78	17,076.48	10	0.00
196	CUSIP # 464287788 ISHARES US FINANCIALS ETF	17,640.00	17,614.52	10	0.00
164	CUSIP # 464287846 ISHARES DOW JONES US ETF	17,798.92	17,620.90	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
974	CUSIP # 46428Q109 ISHARES SILVER TRUST	17,726.80	17,663.49	10	0.00
		178,964.63	171,692.11	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,032.57	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	8,032.57	8,032.57	9	0.00
		8,032.57	8,032.57	9	0.00
MUTUAL FUNDS - EQUITY					
160	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	7,640.00	7,486.14	9	0.00
104	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	7,499.44	7,413.65	9	0.00
142	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	7,555.82	7,615.68	9	0.00
96	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	7,683.84	7,783.75	9	0.00
114	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	8,049.54	7,708.42	9	0.00
133	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	7,764.54	7,397.31	9	0.00
165	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	7,883.70	7,214.64	9	0.00
228	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	7,471.56	7,831.98	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
255	CUSIP # 81369Y878 SPDR FINANCIAL SERVICES SELECT SECTOR	7,764.75	7,761.23	9	0.00
153	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	7,495.47	7,635.90	9	0.00
		76,808.66	75,848.70	91	0.00

Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		11,556.89	0.00	11,556.89	0.02	0.00
	PAYABLE FOR TRUSTEE FEES		-3,093.20	0.00	-3,093.20	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-13,065.29	0.00	-13,065.29	-0.03	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-11,077.20	0.00	-11,077.20	-0.02	0.00
467,841.440	BLACKROCK LIQ FDS FEDFUND-IN 09248U700	1.0000	467,841.44	0.00	467,841.44	0.99	0.00
SUBTOTAL UNITED STATES			452,162.64	0.00	452,162.64	0.95	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			452,162.64	0.00	452,162.64	0.95	0.00
TOTAL CASH & CASH EQUIVALENTS			452,162.64	0.00	452,162.64	0.95	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
1,440,930.560	BLACKROCK INSTL TR CO N A INV 09257F750 FOR EMPLOYEE BENEFIT TRS	11.1350	15,965,021.93	0.00	16,044,770.43	33.96	79,748.50

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par				Net Income		Net Unrealized	
Security ID Description	Price	Cost	Receivable	Market Value	Percent Of	Gain/Loss	
Link Ref	Base	Base	Base	Base	Total	Base	
26,601.892 HAND COMPOSITE EMPLOYEE	1,156.1300	30,636,879.15	66,398.33	30,755,245.40	65.09	118,366.25	
41024C521 BENEFIT TR AFL CIO HSG INVT TR							
SUBTOTAL UNITED STATES			46,601,901.08	66,398.33	46,800,015.83	99.05	198,114.75
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			46,601,901.08	66,398.33	46,800,015.83	99.05	198,114.75
TOTAL FIXED INCOME SECURITIES			46,601,901.08	66,398.33	46,800,015.83	99.05	198,114.75
TOTAL ASSETS - BASE:			47,054,063.72	66,398.33	47,252,178.47	100.00	198,114.75
NET ASSETS - BASE:					47,318,576.80		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
477,578.16	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	477,578.16	477,578.16	3	0.00
		477,578.16	477,578.16	3	0.00
COMMON STOCK					
6,275	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	332,512.25	478,594.25	2	0.00
3,475	CUSIP # 016255101 ALIGN TECHNOLOGY INC	325,781.25	210,828.25	2	0.00
8,075	CUSIP # 052769106 AUTODESK INC	584,064.75	437,261.25	4	0.00
4,425	CUSIP # 125134106 CEB INC	241,029.75	374,310.75	2	0.00
6,300	CUSIP # 126804301 CABELAS INC	346,059.00	321,300.00	2	0.00
4,175	CUSIP # 163072101 CHEESECAKE FACTORY	209,000.50	215,304.75	1	0.00
3,900	CUSIP # 192422103 COGNEX CORPORATION	206,154.00	141,873.56	1	0.00
4,100	CUSIP # 25659T107 DOLBY LABORATORIES INC	222,589.00	160,515.00	1	0.00
7,000	CUSIP # 269246401 E*TRADE FINANCIAL CORP	203,840.00	206,220.00	1	0.00
6,400	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	771,584.00	418,304.00	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,450	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	264,231.50	212,095.00	2	0.00
2,625	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	425,512.50	433,571.25	3	0.00
21,900	CUSIP # 371901109 GENTEX CORP	384,564.00	376,242.00	3	0.00
2,475	CUSIP # 384109104 GRACO INC	183,150.00	179,660.25	1	0.00
3,975	CUSIP # 461202103 INTUIT INC	437,289.75	413,996.25	3	0.00
700	CUSIP # 46120E602 INTUITIVE SURGICAL INC	507,381.00	341,425.00	3	0.00
16,900	CUSIP # 477143101 JETBLUE AIRWAYS CORP	291,356.00	340,704.00	2	0.00
4,100	CUSIP # 501797104 L BRANDS INC	290,157.00	354,732.00	2	0.00
4,175	CUSIP # 515098101 LANDSTAR SYSTEMS INC	284,234.00	273,045.00	2	0.00
250	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	13,940.00	8,394.40	0	0.00
5,575	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	346,430.50	273,899.75	2	0.00
4,225	CUSIP # 596278101 MIDDLEBY CORP	522,294.50	459,257.50	3	0.00
6,225	CUSIP # 62855J104 MYRIAD GENETICS INC	128,110.50	211,338.75	1	0.00
4,150	CUSIP # 704326107 PAYCHEX INC	240,160.50	205,051.50	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,950	CUSIP # 727493108 PLANTRONICS INC	413,082.00	413,996.78	3	0.00
10,975	CUSIP # 729132100 PLEXUS CORP	513,410.50	499,143.00	3	0.00
4,950	CUSIP # 739276103 POWER INTEGRATIONS INC	311,998.50	237,366.14	2	0.00
2,000	CUSIP # 751212101 RALPH LAUREN CORP	202,280.00	260,800.00	1	1,000.00
8,300	CUSIP # 75606N109 REALPAGE INC	213,310.00	151,558.00	1	0.00
11,925	CUSIP # 81616X103 SELECT COMFORT CORP	257,580.00	371,463.75	2	0.00
18,000	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	249,120.00	207,104.92	2	0.00
7,800	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	182,286.00	239,464.68	1	0.00
2,675	CUSIP # 87157D109 SYNAPTICS INC	156,701.50	266,537.00	1	0.00
11,300	CUSIP # 872275102 TCF FINANCIAL CORP	163,963.00	177,862.00	1	0.00
7,100	CUSIP # 872540109 TJX COMPANIES INC	530,938.00	457,098.00	4	0.00
2,000	CUSIP # 896945201 TRIPADVISOR INC	126,360.00	137,914.07	1	0.00
5,500	CUSIP # 90347A100 UBIQUITI NETWORKS INC	294,250.00	174,900.00	2	0.00
4,300	CUSIP # 917047102 URBAN OUTFITTERS INC	148,436.00	147,834.00	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2016 through 09/30/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,425	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	340,890.25	296,605.00	2	0.00
2,475	CUSIP # 92552V100 VIASAT INC	184,758.75	155,900.25	1	0.00
9,075	CUSIP # 984332106 YAHOO INC	391,132.50	389,635.13	3	0.00
4,200	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	314,790.00	319,116.00	2	2,016.00
		12,756,713.25	11,952,223.18	85	3,016.00
FOREIGN STOCK					
8,250	CUSIP # 683715106 OPEN TEXT CORP	535,095.00	350,130.00	4	0.00
39,800	CUSIP # 903914109 ULTRA PETROLUEM CORP	199,358.20	287,429.28	1	0.00
4,356	CUSIP # G47567105 IHS MARKIT LTD	163,567.80	151,136.03	1	0.00
8,725	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	336,348.75	485,459.00	2	5,496.75
6,425	CUSIP # H2906T109 GARMIN LTD	309,106.75	292,209.00	2	0.00
1,575	CUSIP # N22717107 CORE LABORATORIES NV	176,919.75	185,031.00	1	0.00
		1,720,396.25	1,751,394.31	11	5,496.75
COMMON TRUST FUNDS - FIXED INCOME					
39,135.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,135.64	39,135.64	0	0.00
		39,135.64	39,135.64	0	0.00

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
CASH & CASH EQUIVALENTS							
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		43.71	0.00	43.71		0.00
			13.40	0.00	13.45	0.18	0.05
CZECH KORUNA							
CZECH REPUBLIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	15,438.00	0.00		0.00
			0.00	642.04	0.00	0.00	0.00
NEW TAIWAN DOLLAR							
TAIWAN							
	MISCELLANEOUS RECEIVABLES		-34,000.00	0.00	-34,000.00		0.00
			0.00	0.00	0.00	0.00	0.00
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-1,597.43	0.00	-1,597.43		0.00
			-1,597.43	0.00	-1,597.43	-21.54	0.00
	PAYABLE FOR TRUSTEE FEES		-0.01	0.00	-0.01		0.00
			-0.01	0.00	-0.01	0.00	0.00
	CASH		3,999.37	0.00	3,999.37		0.00
			3,999.37	0.00	3,999.37	53.93	0.00



Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MISCELLANEOUS RECEIVABLES		5,000.00	0.00	5,000.00		0.00
		5,000.00	0.00	5,000.00	67.43	0.00
SUBTOTAL U.S. DOLLAR		7,401.93	0.00	7,401.93		0.00
		7,401.93	0.00	7,401.93	99.82	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		7,401.93	0.00	7,401.93		0.00
		7,401.93	0.00	7,401.93	99.82	0.00
TOTAL CASH & CASH EQUIVALENTS		7,415.33	642.04	7,415.38	100.00	0.05
EQUITY						
BRAZIL REAL						
BRAZIL						
0.000 IGUATEMI EMPRESA DE SHOPPING C	0.0000	0.00	782.07	0.00		0.00
LBB1NXMK4	0.0000	0.00	240.72	0.00	0.00	0.00
TOTAL ASSETS - BASE:		7,415.33	882.76	7,415.38	100.00	0.05
NET ASSETS - BASE:				8,298.14		

Shares/Par Security ID Description Link Ref	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						
BRAZIL REAL						
BRAZIL						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-328.08	0.00	-328.08		0.00
		-102.27	0.00	-100.98	0.00	1.29
HONG KONG DOLLAR						
HONG KONG						
NON-BASE CURRENCY		12,730.95	0.00	12,730.95		0.00
		1,641.53	0.00	1,641.44	0.02	-0.09
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-12,730.95	0.00	-12,730.95		0.00
		-1,641.70	0.00	-1,641.44	-0.02	0.26
SUBTOTAL HONG KONG DOLLAR		0.00	0.00	0.00		0.00
		-0.17	0.00	0.00	0.00	0.17
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR		0.00	0.00	0.00		0.00
		-0.17	0.00	0.00	0.00	0.17
NEW TAIWAN DOLLAR						
TAIWAN						
NON-BASE CURRENCY		147,198.00	0.00	147,198.00		0.00
		4,668.62	0.00	4,695.99	0.04	27.37
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR INVESTMENT ADVISORY FEES		-9,925.89	0.00	-9,925.89		0.00
		-9,925.89	0.00	-9,925.89	-0.09	0.00

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,587.96	0.00	-4,587.96		0.00
		-4,587.96	0.00	-4,587.96	-0.04	0.00
PAYABLE FOR TRUSTEE FEES		-516.20	0.00	-516.20		0.00
		-516.20	0.00	-516.20	0.00	0.00
FFX CONTRACTS RECEIVABLE		1,641.70	0.00	1,641.70		0.00
		1,641.70	0.00	1,641.70	0.02	0.00
REBATE RECEIVABLE		3,219.83	0.00	3,219.83		0.00
		3,219.83	0.00	3,219.83	0.03	0.00
PAYABLE FOR CUSTODIAN FEES		-3,308.59	0.00	-3,308.59		0.00
		-3,308.59	0.00	-3,308.59	-0.03	0.00
300,224.680 DREYFUS CASH MGMT INSTL	100.0000	300,224.68	47.66	300,224.68		0.00
996085254 FD 288	100.0000	300,224.68	47.66	300,224.68	2.86	0.00
SUBTOTAL UNITED STATES		286,747.57	47.66	286,747.57		0.00
		286,747.57	47.66	286,747.57	2.75	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		286,747.57	47.66	286,747.57		0.00
		286,747.57	47.66	286,747.57	2.75	0.00
TOTAL CASH & CASH EQUIVALENTS		291,313.75	47.66	291,342.58	2.79	28.83
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,300.000 ITAUSA - INVESTIMENTOS ITAU SA LB2458779	8.3800 2.5794	418,896.57 128,475.08	754.50 232.24	421,514.00 129,742.52	1.24	2,617.43 1,267.44
U.S. DOLLAR						
BRAZIL						
6,800.000 PETROLEO BRASILEIRO SA 71654V101 ADR	8.3100 8.3100	54,504.08 54,504.08	0.00 0.00	56,508.00 56,508.00	0.54	2,003.92 2,003.92
TOTAL PREFERRED SECURITIES						
		182,979.16	232.24	186,250.52	1.78	3,271.36
EQUITY						
BRAZIL REAL						
BRAZIL						
15,100.000 KROTON EDUCACIONAL SA LB2836941	14.9000 4.5862	227,865.67 69,981.83	0.00 0.00	224,990.00 69,252.20	0.66	-2,875.67 -729.63
2,500.000 LOJAS RENNER SA LBB0CGYD8	24.5700 7.5627	65,684.26 20,379.85	148.35 44.55	61,425.00 18,906.69	0.18	-4,259.26 -1,473.16
3,200.000 BM&FBOVESPA SA - BOLSA DE VALO LBB2RHNV8	16.9000 5.2018	62,147.75 19,099.76	328.07 100.98	54,080.00 16,645.89	0.16	-8,067.75 -2,453.87
1,900.000 FLEURY SA LBB4X4D21	38.9300 11.9827	68,502.19 21,643.68	0.00 0.00	73,967.00 22,767.13	0.22	5,464.81 1,123.45
11,000.000 RUMO LOGISTICA OPERADORA MULTI LBBW4NWT9	6.3100 1.9422	59,490.58 18,176.72	0.00 0.00	69,410.00 21,364.48	0.20	9,919.42 3,187.76

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL BRAZIL		483,690.45	476.42	483,872.00		181.55
		149,281.84	145.53	148,936.39	1.42	-345.45
TOTAL EQUITY BRAZIL REAL		483,690.45	476.42	483,872.00		181.55
		149,281.84	145.53	148,936.39	1.42	-345.45
HONG KONG DOLLAR						
CHINA						
72,000.000 CHINA EASTERN AIRLINES CORP LT FH6171372	3.5700 0.4603	316,579.37 40,824.72	0.00 0.00	257,040.00 33,141.01	0.32	-59,539.37 -7,683.71
338,000.000 PETROCHINA CO LTD FH6226572	5.0900 0.6563	1,854,969.03 239,206.35	7,580.66 977.63	1,720,420.00 221,819.38	2.11	-134,549.03 -17,386.97
165,000.000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823	6.9200 0.8922	828,683.90 106,854.23	0.00 0.00	1,141,800.00 147,216.01	1.40	313,116.10 40,361.78
48,000.000 SINOTRANS LTD FH6579012	3.7600 0.4848	171,510.80 22,117.30	1,766.88 227.93	180,480.00 23,269.88	0.22	8,969.20 1,152.58
88,000.000 SINOPEC SHANGHAI PETROCHEMICAL FH6797457	3.9100 0.5041	336,911.09 43,446.61	0.00 0.00	344,080.00 44,363.36	0.42	7,168.91 916.75
328,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6	5.7500 0.7414	1,780,564.23 229,613.94	0.00 0.00	1,886,000.00 243,168.15	2.32	105,435.77 13,554.21
96,000.000 DONGFENG MOTOR GROUP CO LTD FHB0PH5N6	7.7500 0.9992	800,528.14 103,232.68	0.00 0.00	744,000.00 95,926.35	0.91	-56,528.14 -7,306.33

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
402,000.000 BANK OF CHINA LTD FHB154562	3.5400 0.4564	1,284,402.93 165,631.10	0.00 0.00	1,423,080.00 183,482.36	1.75	138,677.07 17,851.26
13,200.000 GUANGZHOU R&F PROPERTIES CO LT FHB19H8Y5	12.2000 1.5730	166,832.59 21,515.96	4,164.64 537.01	161,040.00 20,763.41	0.20	-5,792.59 -752.55
8,000.000 CHINA MERCHANTS BANK CO LTD FHB1DYPZ1	19.5400 2.5194	138,418.74 17,849.89	0.00 0.00	156,320.00 20,154.85	0.19	17,901.26 2,304.96
246,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8	4.8500 0.6253	1,071,788.45 138,213.25	0.00 0.00	1,193,100.00 153,830.29	1.47	121,311.55 15,617.04
43,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1	8.1500 1.0508	378,247.71 48,777.21	0.00 0.00	350,450.00 45,184.66	0.43	-27,797.71 -3,592.55
30,000.000 TIANNENG POWER INTERNATIONAL L FHB1XDJC3	6.6100 0.8522	154,723.13 19,952.43	0.00 0.00	198,300.00 25,567.47	0.24	43,576.87 5,615.04
92,500.000 KWG PROPERTY HOLDING LTD FHB1YBF06	5.0900 0.6563	430,405.20 55,503.22	0.00 0.00	470,825.00 60,705.01	0.58	40,419.80 5,201.79
15,500.000 FOSUN INTERNATIONAL LTD FHB1Z7FX2	11.6400 1.5008	160,813.50 20,737.82	0.00 0.00	180,420.00 23,262.14	0.22	19,606.50 2,524.32
11,200.000 SINOPHARM GROUP CO LTD FHB3ZVDV1	37.2500 4.8028	431,457.52 55,638.91	0.00 0.00	417,200.00 53,790.96	0.51	-14,257.52 -1,847.95

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 GUANGZHOU AUTOMOBILE GROUP CO FHB433990	9.9700 1.2855	764,533.03 98,577.82	0.00 0.00	697,900.00 89,982.53	0.86	-66,633.03 -8,595.29
15,200.000 SHANGHAI PHARMACEUTICALS HOLDI FHB4Q4CJ7	20.9000 2.6947	276,295.41 35,629.88	0.00 0.00	317,680.00 40,959.52	0.39	41,384.59 5,329.64
87,000.000 CHINA EVERBRIGHT BANK CO LTD FHB5NRRJ0	3.6100 0.4654	300,833.11 38,794.15	0.00 0.00	314,070.00 40,494.07	0.39	13,236.89 1,699.92
19,000.000 AAC TECHNOLOGIES HOLDINGS INC FHB85LKS4	77.9500 10.0503	1,394,655.73 179,831.51	0.00 0.00	1,481,050.00 190,956.62	1.82	86,394.27 11,125.11
81,000.000 CHINA CINDA ASSET MANAGEMENT C FHBGY6SV2	2.7400 0.3533	205,253.25 26,468.58	0.00 0.00	221,940.00 28,615.45	0.27	16,686.75 2,146.87
18,100.000 TENCENT HOLDINGS LTD FHBMMV2K9	213.0000 27.4628	3,386,047.57 436,640.13	0.00 0.00	3,855,300.00 497,076.44	4.74	469,252.43 60,436.31
SUBTOTAL CHINA		16,634,454.43 2,145,057.69	13,512.18 1,742.57	17,712,495.00 2,283,729.92	21.76	1,078,040.57 138,672.23
HONG KONG						
9,500.000 CHINA MOBILE LTD FH6073552	93.8500 12.1004	887,153.68 114,403.54	0.00 0.00	891,575.00 114,953.68	1.10	4,421.32 550.14
22,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154	26.3000 3.3909	569,297.77 73,414.20	7,700.00 992.80	578,600.00 74,600.79	0.71	9,302.23 1,186.59



Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,500.000 KINGBOARD CHEMICAL HOLDINGS LT FH6491317	23.5000 3.0299	440,895.75 56,856.02	8,250.00 1,063.70	646,250.00 83,323.13	0.79	205,354.25 26,467.11
25,000.000 NINE DRAGONS PAPER HOLDINGS LT FHB0WC2B8	7.2500 0.9348	158,119.09 20,390.36	0.00 0.00	181,250.00 23,369.16	0.22	23,130.91 2,978.80
31,000.000 CHINA HIGH SPEED TRANSMISSION FHB1YC2B4	7.8400 1.0108	206,164.77 26,586.12	0.00 0.00	243,040.00 31,335.94	0.30	36,875.23 4,749.82
SUBTOTAL HONG KONG		2,261,631.06	15,950.00	2,540,715.00		279,083.94
		291,650.24	2,056.50	327,582.70	3.12	35,932.46
TOTAL EQUITY HONG KONG DOLLAR		18,896,085.49	29,462.18	20,253,210.00		1,357,124.51
		2,436,707.93	3,799.07	2,611,312.62	24.88	174,604.69
HUNGARIAN FORINT						
HUNGARY						
407.000 MOL HUNGARIAN OIL & GAS PLC EM4742497	16,970.0000 61.7051	7,157,381.00 25,123.63	0.00 0.00	6,906,790.00 25,113.97	0.24	-250,591.00 -9.66
985.000 OTP BANK PLC EM7320150	7,200.0000 26.1801	7,433,879.36 26,929.34	0.00 0.00	7,092,000.00 25,787.42	0.25	-341,879.36 -1,141.92
SUBTOTAL HUNGARY		14,591,260.36	0.00	13,998,790.00		-592,470.36
		52,052.97	0.00	50,901.39	0.49	-1,151.58
TOTAL EQUITY HUNGARIAN FORINT		14,591,260.36	0.00	13,998,790.00		-592,470.36
		52,052.97	0.00	50,901.39	0.49	-1,151.58
INDONESIAN RUPIAH						
INDONESIA						

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
59,400.000 BANK NEGARA INDONESIA PERSERO FL6727125	5,550.0000 0.4253	324,290,053.00 24,770.90	0.00 0.00	329,670,000.00 25,259.97	0.24	5,379,947.00 489.07
24,700.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	15,700.0000 1.2030	346,398,234.00 26,459.63	0.00 0.00	387,790,000.00 29,713.25	0.28	41,391,766.00 3,253.62
318,400.000 ADARO ENERGY TBK PT FLB3BQFC9	1,205.0000 0.0923	317,356,078.00 24,241.25	0.00 0.00	383,672,000.00 29,397.72	0.28	66,315,922.00 5,156.47
SUBTOTAL INDONESIA		988,044,365.00 75,471.78	0.00 0.00	1,101,132,000.00 84,370.94	0.80	113,087,635.00 8,899.16
TOTAL EQUITY INDONESIAN RUPIAH		988,044,365.00 75,471.78	0.00 0.00	1,101,132,000.00 84,370.94	0.80	113,087,635.00 8,899.16
MALAYSIAN RINGGIT						
MALAYSIA						
57,800.000 CIMB GROUP HOLDINGS BHD FN6075745	4.7100 1.1389	246,806.20 62,522.15	4,624.00 1,118.62	272,238.00 65,829.52	0.63	25,431.80 3,307.37
53,500.000 TENAGA NASIONAL BHD FN6904613	14.3000 3.4579	768,097.47 193,282.11	0.00 0.00	765,050.00 184,995.77	1.76	-3,047.47 -8,286.34
SUBTOTAL MALAYSIA		1,014,903.67 255,804.26	4,624.00 1,118.62	1,037,288.00 250,825.29	2.39	22,384.33 -4,978.97
TOTAL EQUITY MALAYSIAN RINGGIT		1,014,903.67 255,804.26	4,624.00 1,118.62	1,037,288.00 250,825.29	2.39	22,384.33 -4,978.97
MEXICAN PESO						
MEXICO						

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,190.000 GRUMA SAB DE CV LM2392545	254.3800 13.1439	2,220,513.42 119,946.70	0.00 0.00	2,083,372.20 107,648.34	1.03	-137,141.22 -12,298.36
20,800.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	101.7900 5.2595	2,101,946.64 113,166.75	0.00 0.00	2,117,232.00 109,397.89	1.04	15,285.36 -3,768.86
1,235.000 INDUSTRIAS PENOLES SAB DE CV LM2448206	464.0000 23.9750	577,189.80 31,178.38	0.00 0.00	573,040.00 29,609.11	0.28	-4,149.80 -1,569.27
17,100.000 GRUPO MEXICO SAB DE CV LM2643673	47.4200 2.4502	756,898.19 40,885.79	0.00 0.00	810,882.00 41,898.47	0.40	53,983.81 1,012.68
4,200.000 ARCA CONTINENTAL SAB DE CV LM2823887	115.4000 5.9627	539,800.98 29,158.73	0.00 0.00	484,680.00 25,043.53	0.24	-55,120.98 -4,115.20
6,500.000 GRUPO LALA SAB DE CV LMBFNXZM1	37.0000 1.9118	274,173.61 14,810.19	0.00 0.00	240,500.00 12,426.69	0.12	-33,673.61 -2,383.50
29,600.000 WAL-MART DE MEXICO SAB DE CV LMBW1YVH1	42.4500 2.1934	1,333,005.69 72,005.71	0.00 0.00	1,256,520.00 64,924.69	0.62	-76,485.69 -7,081.02
SUBTOTAL MEXICO		7,803,528.33	0.00	7,566,226.20		-237,302.13
		421,152.25	0.00	390,948.72	3.73	-30,203.53
TOTAL EQUITY MEXICAN PESO		7,803,528.33	0.00	7,566,226.20		-237,302.13
		421,152.25	0.00	390,948.72	3.73	-30,203.53
NEW TAIWAN DOLLAR						
TAIWAN						

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	103.0000 3.2860	1,361,914.00 43,074.25	37,400.00 1,193.56	1,133,000.00 36,145.54	0.34	-228,914.00 -6,928.71
32,000.000 ADVANCED SEMICONDUCTOR ENGINEE FA6056073	37.6000 1.1995	1,268,474.00 40,011.16	0.00 0.00	1,203,200.00 38,385.10	0.37	-65,274.00 -1,626.06
50,000.000 HIGHWEALTH CONSTRUCTION CORP FA6154076	48.5000 1.5473	2,395,371.00 74,923.24	0.00 0.00	2,425,000.00 77,363.58	0.74	29,629.00 2,440.34
18,000.000 CHENG SHIN RUBBER INDUSTRY CO FA6190229	65.9000 2.1024	1,214,656.05 37,992.43	0.00 0.00	1,186,200.00 37,842.75	0.36	-28,456.05 -149.68
31,000.000 CHINA STEEL CORP FA6190955	22.1000 0.7050	704,544.29 22,036.98	0.00 0.00	685,100.00 21,856.41	0.21	-19,444.29 -180.57
53,040.000 CHINA LIFE INSURANCE CO LTD/TA FA6199816	28.6500 0.9140	1,373,546.00 42,962.24	0.00 0.00	1,519,596.00 48,478.92	0.46	146,050.00 5,516.68
42,000.000 COMPAL ELECTRONICS INC FA6225744	19.3500 0.6173	895,674.00 28,015.20	0.00 0.00	812,700.00 25,927.17	0.25	-82,974.00 -2,088.03
36,000.000 CHUNGHWA TELECOM CO LTD FA6287843	110.5000 3.5252	4,433,313.41 138,666.71	0.00 0.00	3,978,000.00 126,908.17	1.21	-455,313.41 -11,758.54
18,700.000 HON HAI PRECISION INDUSTRY CO FA6438560	79.0000 2.5203	1,438,223.71 44,985.26	54,400.00 1,737.29	1,477,300.00 47,129.57	0.45	39,076.29 2,144.31

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000.000 LARGAN PRECISION CO LTD FA6451662	3,780.0000 120.5915	6,934,481.00 216,555.42	0.00 0.00	7,560,000.00 241,182.95	2.30	625,519.00 24,627.53
60,052.000 TAISHIN FINANCIAL HOLDING CO L FA6451688	11.6500 0.3717	720,464.00 22,534.92	0.00 0.00	699,605.80 22,319.18	0.21	-20,858.20 -215.74
28,000.000 NAN YA PLASTICS CORP FA6621587	62.0000 1.9780	1,794,150.40 56,118.06	0.00 0.00	1,736,000.00 55,382.75	0.53	-58,150.40 -735.31
18,898.000 FLEXIUM INTERCONNECT INC FA6683413	93.3000 2.9765	1,537,242.00 48,082.38	71,867.88 2,300.37	1,763,183.40 56,249.97	0.54	225,941.40 8,167.59
21,000.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399	58.8000 1.8759	1,387,663.40 43,403.82	0.00 0.00	1,234,800.00 39,393.21	0.38	-152,863.40 -4,010.61
41,000.000 E INK HOLDINGS INC FA6744280	24.1000 0.7689	751,200.00 23,496.29	15,691.17 500.58	988,100.00 31,522.87	0.30	236,900.00 8,026.58
20,200.000 FOXCONN TECHNOLOGY CO LTD FA6801775	91.8000 2.9287	1,551,860.00 48,539.62	48,000.00 1,532.90	1,854,360.00 59,158.73	0.56	302,500.00 10,619.11
5,000.000 ELITE ADVANCED LASER CORP FAB07NLN0	112.5000 3.5890	640,768.00 20,042.16	0.00 0.00	562,500.00 17,945.16	0.17	-78,268.00 -2,097.00
42,000.000 PEGATRON CORP FAB4PLX11	80.6000 2.5713	3,301,457.00 104,201.40	0.00 0.00	3,385,200.00 107,996.36	1.03	83,743.00 3,794.96

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 PRIMAX ELECTRONICS LTD FAB5M70F7	45.9500 1.4659	650,279.00 20,339.66	0.00 0.00	689,250.00 21,988.80	0.21	38,971.00 1,649.14
7,199.000 PHARMAENGINE INC FAB6THYG7	239.5000 7.6407	1,378,652.00 43,121.95	0.00 0.00	1,724,160.50 55,005.04	0.52	345,508.50 11,883.09
SUBTOTAL TAIWAN		35,733,933.26	227,359.05	36,617,255.70		883,322.44
		1,119,103.15	7,264.70	1,168,182.23	11.14	49,079.08
TOTAL EQUITY NEW TAIWAN DOLLAR		35,733,933.26	227,359.05	36,617,255.70		883,322.44
		1,119,103.15	7,264.70	1,168,182.23	11.14	49,079.08
POLISH ZLOTY						
POLAND						
2,037.000 KGHM POLSKA MIEDZ SA EG5263256	74.5000 19.4652	154,773.44 38,803.95	0.00 0.00	151,756.50 39,650.54	0.38	-3,016.94 846.59
SOUTH AFRICAN RAND						
SOUTH AFRICA						
4,534.000 EXXARO RESOURCES LTD KS6418807	84.6100 6.1529	388,056.36 27,193.51	0.00 0.00	383,621.74 27,897.23	0.27	-4,434.62 703.72
19,396.000 FIRSTRAND LTD KS6606997	47.5000 3.4542	910,312.70 63,478.45	0.00 0.00	921,310.00 66,998.27	0.64	10,997.30 3,519.82
1,716.000 NASPERS LTD KS6622697	2,375.2200 172.7276	3,864,951.60 269,513.02	0.00 0.00	4,075,877.52 296,400.51	2.82	210,925.92 26,887.49

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,809.000 NETCARE LTD KS6636424	33.6300 2.4456	385,686.64 26,894.93	0.00 0.00	397,136.67 28,880.04	0.28	11,450.03 1,985.11
15,513.000 SAPPI LTD KS6777004	71.0000 5.1632	1,089,460.75 75,970.91	0.00 0.00	1,101,423.00 80,096.21	0.76	11,962.25 4,125.30
1,997.000 SASOL LTD KS6777459	376.0000 27.3430	796,864.85 55,567.44	15,446.79 1,123.30	750,872.00 54,603.91	0.52	-45,992.85 -963.53
2,616.000 TIGER BRANDS LTD KSB0J4PP5	380.2400 27.6513	1,032,427.97 72,236.75	0.00 0.00	994,707.84 72,335.81	0.69	-37,720.13 99.06
9,562.000 SANLAM LTD KSB0L6751	63.8000 4.6396	599,836.21 41,828.12	0.00 0.00	610,055.60 44,363.65	0.42	10,219.39 2,535.53
5,462.000 IMPALA PLATINUM HOLDINGS LTD KSB1FFT78	69.5000 5.0541	298,012.91 20,781.21	0.00 0.00	379,609.00 27,605.42	0.26	81,596.09 6,824.21
7,446.000 BARCLAYS AFRICA GROUP LTD KSB844WD3	151.0000 10.9808	1,091,138.33 76,087.89	0.00 0.00	1,124,346.00 81,763.19	0.78	33,207.67 5,675.30
SUBTOTAL SOUTH AFRICA		10,456,748.32	15,446.79	10,738,959.37		282,211.05
		729,552.23	1,123.30	780,944.24	7.44	51,392.01
TOTAL EQUITY SOUTH AFRICAN RAND		10,456,748.32	15,446.79	10,738,959.37		282,211.05
		729,552.23	1,123.30	780,944.24	7.44	51,392.01
SOUTH KOREAN WON						
SOUTH KOREA						

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,020.000 KT&G CORP FK6175079	125,000.0000 113.4971	127,142,387.21 112,138.31	0.00 0.00	127,500,000.00 115,767.07	1.10	357,612.79 3,628.76
692.000 DAELIM INDUSTRIAL CO LTD FK6249585	82,900.0000 75.2713	59,432,275.00 53,547.75	0.00 0.00	57,366,800.00 52,087.73	0.50	-2,065,475.00 -1,460.02
11,944.000 LG UPLUS CORP FK6290902	11,750.0000 10.6687	131,640,866.00 116,636.95	0.00 0.00	140,342,000.00 127,427.31	1.21	8,701,134.00 10,790.36
1,261.000 HYUNDAI DEVELOPMENT CO-ENGINEE FK6402424	51,300.0000 46.5792	48,480,500.00 42,759.31	0.00 0.00	64,689,300.00 58,736.40	0.56	16,208,800.00 15,977.09
387.000 S-OIL CORP FK6406052	81,200.0000 73.7277	30,454,700.00 26,860.74	0.00 0.00	31,424,400.00 28,532.63	0.27	969,700.00 1,671.89
358.000 LOTTE CHEMICAL CORP FK6440028	298,000.0000 270.5771	104,661,436.46 92,310.34	0.00 0.00	106,684,000.00 96,866.62	0.92	2,022,563.54 4,556.28
309.000 HYUNDAI MOBIS CO LTD FK6449540	275,000.0000 249.6937	82,137,940.00 72,444.84	0.00 0.00	84,975,000.00 77,155.35	0.74	2,837,060.00 4,710.51
423.000 HYUNDAI MOTOR CO FK6451058	135,500.0000 123.0309	56,326,510.00 49,679.42	0.00 0.00	57,316,500.00 52,042.06	0.50	989,990.00 2,362.64
4,280.000 INDUSTRIAL BANK OF KOREA FK6462972	11,950.0000 10.8503	48,636,290.00 42,896.72	0.00 0.00	51,146,000.00 46,439.39	0.44	2,509,710.00 3,542.67

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,214.000 KIA MOTORS CORP FK6490924	42,150.0000 38.2712	134,828,197.91 118,917.12	0.00 0.00	135,470,100.00 123,003.73	1.17	641,902.09 4,086.61
3,912.000 KOREA ELECTRIC POWER CORP FK6495733	54,000.0000 49.0308	236,176,663.73 208,305.45	0.00 0.00	211,248,000.00 191,808.33	1.83	-24,928,663.73 -16,497.12
1,631.000 LG ELECTRONICS INC FK6520738	47,900.0000 43.4921	90,792,419.79 80,078.01	0.00 0.00	78,124,900.00 70,935.61	0.68	-12,667,519.79 -9,142.40
344.000 SAMSUNG ELECTRONICS CO LTD FK6771729	1,598,000.0000 1,450.9472	522,818,628.83 461,120.81	0.00 0.00	549,712,000.00 499,125.85	4.76	26,893,371.17 38,005.04
4,654.000 HANA FINANCIAL GROUP INC FKB0RNR7	27,850.0000 25.2872	113,227,910.00 99,865.88	0.00 0.00	129,613,900.00 117,686.44	1.12	16,385,990.00 17,820.56
103.000 CJ CHEILJEDANG CORP FKB2492F6	363,000.0000 329.5957	41,146,310.00 36,290.63	0.00 0.00	37,389,000.00 33,948.35	0.32	-3,757,310.00 -2,342.28
2,884.000 KB FINANCIAL GROUP INC FKB3DF0Y1	37,850.0000 34.3669	98,606,780.00 86,970.19	0.00 0.00	109,159,400.00 99,114.22	0.94	10,552,620.00 12,144.03
478.000 HANKOOK TIRE CO LTD FKB7T5KQ2	59,400.0000 53.9338	26,465,120.00 23,341.97	0.00 0.00	28,393,200.00 25,780.37	0.25	1,928,080.00 2,438.40
3,176.000 WOORI BANK FKBSP5RP5	11,400.0000 10.3509	32,116,090.00 28,326.07	0.00 0.00	36,206,400.00 32,874.58	0.31	4,090,310.00 4,548.51

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL SOUTH KOREA						
		1,985,091,024.93	0.00	2,036,760,900.00		51,669,875.07
		1,752,490.51	0.00	1,849,332.04	17.62	96,841.53
TOTAL EQUITY SOUTH KOREAN WON						
		1,985,091,024.93	0.00	2,036,760,900.00		51,669,875.07
		1,752,490.51	0.00	1,849,332.04	17.62	96,841.53
THAILAND BAHT						
THAILAND						
50,100.000 SUPALAI PCL FB6554679	24.3000 0.7013	1,241,895.38 35,535.44	0.00 0.00	1,217,430.00 35,135.07	0.33	-24,465.38 -400.37
7,700.000 KASIKORNBANK PCL FB6888796	187.5000 5.4113	1,431,580.39 40,937.38	0.00 0.00	1,443,750.00 41,666.67	0.40	12,169.61 729.29
27,500.000 PTT GLOBAL CHEMICAL PCL FBB736PF7	58.7500 1.6955	1,665,781.44 47,689.14	0.00 0.00	1,615,625.00 46,626.98	0.44	-50,156.44 -1,062.16
SUBTOTAL THAILAND						
		4,339,257.21	0.00	4,276,805.00		-62,452.21
		124,161.96	0.00	123,428.72	1.17	-733.24
TOTAL EQUITY THAILAND BAHT						
		4,339,257.21	0.00	4,276,805.00		-62,452.21
		124,161.96	0.00	123,428.72	1.17	-733.24
TURKISH LIRA						
TURKEY						
5,522.000 KOC HOLDING AS ETB03MVJ4	12.8900 4.2957	78,285.35 27,065.41	0.00 0.00	71,178.58 23,720.66	0.23	-7,106.77 -3,344.75
U.S. DOLLAR						
BERMUDA						
800.000 CREDICORP LTD G2519Y108	152.2200 152.2200	124,926.43 124,926.43	0.00 0.00	121,776.00 121,776.00	1.16	-3,150.43 -3,150.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
BRAZIL						
14,000.000 BANCO BRADESCO SA 059460303 ADR	9.0700 9.0700	121,020.48 121,020.48	82.00 82.00	126,980.00 126,980.00		5,959.52 5,959.52
					1.21	
4,900.000 CIA DE SANEAMENTO BASICO DO ES 20441A102 ADR	9.2600 9.2600	43,925.95 43,925.95	0.00 0.00	45,374.00 45,374.00		1,448.05 1,448.05
					0.43	
5,200.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	10.9400 10.9400	53,586.78 53,586.78	24.52 24.52	56,888.00 56,888.00		3,301.22 3,301.22
					0.54	
15,500.000 VALE SA 91912E105 ADR	5.5000 5.5000	83,121.54 83,121.54	0.00 0.00	85,250.00 85,250.00		2,128.46 2,128.46
					0.81	
SUBTOTAL BRAZIL		301,654.75	106.52	314,492.00		12,837.25
		301,654.75	106.52	314,492.00	2.99	12,837.25
CAYMAN ISLANDS						
2,500.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	105.7900 105.7900	212,914.39 212,914.39	0.00 0.00	264,475.00 264,475.00		51,560.61 51,560.61
					2.52	
800.000 NETEASE INC 64110W102 ADR	240.7800 240.7800	156,246.08 156,246.08	0.00 0.00	192,624.00 192,624.00		36,377.92 36,377.92
					1.84	
1,200.000 NEW ORIENTAL EDUCATION & TECHN 647581107 ADR	46.3600 46.3600	49,812.89 49,812.89	0.00 0.00	55,632.00 55,632.00		5,819.11 5,819.11
					0.53	
SUBTOTAL CAYMAN ISLANDS		418,973.36	0.00	512,731.00		93,757.64
		418,973.36	0.00	512,731.00	4.89	93,757.64

CHILE

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,700.000 ENERSIS AMERICAS SA 29274F104 ADR	8.1900 8.1900	42,274.13 42,274.13	0.00 0.00	38,493.00 38,493.00	 0.37	-3,781.13 -3,781.13
4,745.000 ENERSIS CHILE SA 29278D105 ADR	4.7500 4.7500	27,487.29 27,487.29	0.00 0.00	22,538.75 22,538.75	 0.21	-4,948.54 -4,948.54
SUBTOTAL CHILE		69,761.42	0.00	61,031.75	0.58	-8,729.67
		69,761.42	0.00	61,031.75		-8,729.67
CHINA						
1,000.000 CHINA PETROLEUM & CHEMICAL COR 16941R108 ADR	73.8500 73.8500	74,241.88 74,241.88	1,183.38 1,183.38	73,850.00 73,850.00	 0.70	-391.88 -391.88
INDIA						
1,500.000 HDFC BANK LTD 40415F101 ADR	71.8900 71.8900	102,831.39 102,831.39	0.00 0.00	107,835.00 107,835.00	 1.03	5,003.61 5,003.61
4,600.000 INFOSYS LTD 456788108 ADR	15.7800 15.7800	77,364.66 77,364.66	0.00 0.00	72,588.00 72,588.00	 0.69	-4,776.66 -4,776.66
6,100.000 TATA MOTORS LTD 876568502 ADR	39.9800 39.9800	223,066.48 223,066.48	0.00 0.00	243,878.00 243,878.00	 2.32	20,811.52 20,811.52
1,289.000 STATE BANK OF INDIA NAB0337P0 GDR	37.7366 37.7366	43,847.91 43,847.91	0.00 0.00	48,642.48 48,642.48	 0.46	4,794.57 4,794.57
SUBTOTAL INDIA		447,110.44	0.00	472,943.48	4.50	25,833.04
		447,110.44	0.00	472,943.48		25,833.04
MEXICO						

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,000.000 CEMEX SAB DE CV 151290889 ADR	7.9400	63,871.67	0.00	63,520.00		-351.67
	7.9400	63,871.67	0.00	63,520.00	0.61	-351.67
800.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	92.0400	73,156.56	0.00	73,632.00		475.44
	92.0400	73,156.56	0.00	73,632.00	0.70	475.44
SUBTOTAL MEXICO		137,028.23	0.00	137,152.00		123.77
		137,028.23	0.00	137,152.00	1.31	123.77
PERU						
2,700.000 CIA DE MINAS BUENAVENTURA SAA 204448104 ADR	13.8400	41,868.95	0.00	37,368.00		-4,500.95
	13.8400	41,868.95	0.00	37,368.00	0.36	-4,500.95
RUSSIA						
29,474.000 GAZPROM PJSC NA2016627 ADR	4.2300	135,043.67	0.00	124,675.02		-10,368.65
	4.2300	135,043.67	0.00	124,675.02	1.19	-10,368.65
4,662.000 MMC NORILSK NICKEL PJSC NABYSW6M3 ADR	16.0500	69,498.53	0.00	74,825.10		5,326.57
	16.0500	69,498.53	0.00	74,825.10	0.71	5,326.57
2,101.000 LUKOIL PJSC NABYZF386 ADR	48.7300	91,565.32	0.00	102,381.73		10,816.41
	48.7300	91,565.32	0.00	102,381.73	0.98	10,816.41
SUBTOTAL RUSSIA		296,107.52	0.00	301,881.85		5,774.33
		296,107.52	0.00	301,881.85	2.88	5,774.33
SOUTH AFRICA						
4,200.000 ANGLOGOLD ASHANTI LTD 035128206 ADR	15.9200	88,244.10	0.00	66,864.00		-21,380.10
	15.9200	88,244.10	0.00	66,864.00	0.64	-21,380.10

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SOUTH KOREA						
1,300.000 POSCO	51.0800	64,109.04	0.00	66,404.00		2,294.96
693483109 ADR	51.0800	64,109.04	0.00	66,404.00	0.63	2,294.96
TAIWAN						
10,700.000 TAIWAN SEMICONDUCTOR MANUFACTU	30.5900	289,151.50	0.00	327,313.00		38,161.50
874039100 ADR	30.5900	289,151.50	0.00	327,313.00	3.12	38,161.50
TOTAL EQUITY U.S. DOLLAR		<u>2,353,177.62</u>	<u>1,289.90</u>	<u>2,493,807.08</u>		<u>140,629.46</u>
		<u>2,353,177.62</u>	<u>1,289.90</u>	<u>2,493,807.08</u>	<u>23.76</u>	<u>140,629.46</u>
TOTAL EQUITY		<u>9,534,825.86</u>	<u>14,741.12</u>	<u>10,016,360.86</u>	<u>95.45</u>	<u>481,535.00</u>
TOTAL ASSETS - BASE:		<u>10,009,118.77</u>	<u>15,021.02</u>	<u>10,493,953.96</u>	<u>100.02</u>	<u>484,835.19</u>
NET ASSETS - BASE:				<u>10,508,974.98</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
REBATE RECEIVABLE		12,283.56	0.00	12,283.56		0.00
		12,283.56	0.00	12,283.56	0.02	0.00
PAYABLE FOR TRUSTEE FEES		-5,323.80	0.00	-5,323.80		0.00
		-5,323.80	0.00	-5,323.80	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-5,614.91	0.00	-5,614.91		0.00
		-5,614.91	0.00	-5,614.91	-0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-6,019.28	0.00	-6,019.28		0.00
		-6,019.28	0.00	-6,019.28	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-31,728.90	0.00	-31,728.90		0.00
		-31,728.90	0.00	-31,728.90	-0.05	0.00
1,991,144.070 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,991,144.07	272.76	1,991,144.07		0.00
996229704 FD 62	100.0000	1,991,144.07	272.76	1,991,144.07	3.07	0.00
SUBTOTAL UNITED STATES		1,954,740.74	272.76	1,954,740.74		0.00
		1,954,740.74	272.76	1,954,740.74	3.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,954,740.74	272.76	1,954,740.74		0.00
		1,954,740.74	272.76	1,954,740.74	3.01	0.00
TOTAL CASH & CASH EQUIVALENTS		1,954,740.74	272.76	1,954,740.74	3.01	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	106.7917	199,612.73	2,799.78	213,583.40		13,970.67
	106.7917	199,612.73	2,799.78	213,583.40	0.33	13,970.67
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	107.1818	19,837.04	135.30	21,436.36		1,599.32
	107.1818	19,837.04	135.30	21,436.36	0.03	1,599.32
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	100.8331	54,973.86	145.08	55,458.21		484.35
	100.8331	54,973.86	145.08	55,458.21	0.09	484.35
SUBTOTAL AUSTRALIA		274,423.63	3,080.16	290,477.97		16,054.34
		274,423.63	3,080.16	290,477.97	0.45	16,054.34
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	107.7500	90,951.54	638.77	96,975.00		6,023.46
	107.7500	90,951.54	638.77	96,975.00	0.15	6,023.46
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	105.8100	96,189.26	842.61	100,519.50		4,330.24
	105.8100	96,189.26	842.61	100,519.50	0.16	4,330.24
SUBTOTAL BERMUDA		187,140.80	1,481.38	197,494.50		10,353.70
		187,140.80	1,481.38	197,494.50	0.31	10,353.70
CANADA						
22,019.100 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	105.7500	22,019.10	343.96	23,285.20		1,266.10
	105.7500	22,019.10	343.96	23,285.20	0.04	1,266.10
28,807.300 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	103.6300	28,807.30	586.08	29,853.00		1,045.70
	103.6300	28,807.30	586.08	29,853.00	0.05	1,045.70

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 BOMBARDIER INC 144A 097751AY7 5.750% 03/15/2022 DD 03/08/12	89.5000 89.5000	50,000.00 50,000.00	127.84 127.84	44,750.00 44,750.00	0.07	-5,250.00 -5,250.00
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	114.2391 114.2391	29,866.16 29,866.16	64.00 64.00	34,271.73 34,271.73	0.05	4,405.57 4,405.57
75,000.000 CENOVUS ENERGY INC 15135UAJ8 3.800% 09/15/2023 DD 08/15/13	98.9354 98.9354	75,194.98 75,194.98	126.72 126.72	74,201.55 74,201.55	0.11	-993.43 -993.43
85,000.000 KINROSS GOLD CORP 496902AN7 5.950% 03/15/2024 DD 09/15/14	104.4300 104.4300	81,030.78 81,030.78	224.80 224.80	88,765.50 88,765.50	0.14	7,734.72 7,734.72
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	108.9956 108.9956	104,787.70 104,787.70	879.48 879.48	114,445.38 114,445.38	0.18	9,657.68 9,657.68
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	98.3734 98.3734	75,043.67 75,043.67	1,279.33 1,279.33	73,780.05 73,780.05	0.11	-1,263.62 -1,263.62
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	105.7610 105.7610	49,949.27 49,949.27	938.15 938.15	52,880.50 52,880.50	0.08	2,931.23 2,931.23
SUBTOTAL CANADA		516,698.96	4,570.36	536,232.91	0.83	19,533.95
		516,698.96	4,570.36	536,232.91		19,533.95
CAYMAN ISLANDS						
10,000.000 SEAGATE HDD CAYMAN 81180WAP6 3.750% 11/15/2018 DD 11/05/13	102.7475 102.7475	10,000.00 10,000.00	142.19 142.19	10,274.75 10,274.75	0.02	274.75 274.75

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
75,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	88.4694 88.4694	74,812.44 74,812.44	1,219.06 1,219.06	66,352.05 66,352.05	 0.10	-8,460.39 -8,460.39
90,000.000 VALE OVERSEAS LTD 91911TAM5 4.375% 01/11/2022 DD 01/11/12	98.8750 98.8750	90,294.96 90,294.96	878.36 878.36	88,987.50 88,987.50	 0.14	-1,307.46 -1,307.46
45,000.000 NOBLE HOLDING INTERNATIONAL LT 65504LAM9 VAR RT 03/16/2018 DD 03/16/15	98.5000 98.5000	44,945.43 44,945.43	-126.60 -126.60	44,325.00 44,325.00	 0.07	-620.43 -620.43
SUBTOTAL CAYMAN ISLANDS		220,052.83	2,113.01	209,939.30		-10,113.53
		220,052.83	2,113.01	209,939.30	0.33	-10,113.53
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	106.2093 106.2093	49,849.28 49,849.28	716.64 716.64	53,104.65 53,104.65	 0.08	3,255.37 3,255.37
FRANCE						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	110.7727 110.7727	50,001.70 50,001.70	97.41 97.41	55,386.35 55,386.35	 0.09	5,384.65 5,384.65
GERMANY						
190,000.000 DEUTSCHE BANK AG 25152R2Y8 4.100% 01/13/2026 DD 01/13/16	98.1125 98.1125	189,725.74 189,725.74	1,696.20 1,696.20	186,413.75 186,413.75	 0.29	-3,311.99 -3,311.99
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	112.3722 112.3722	109,308.00 109,308.00	2,164.08 2,164.08	112,372.20 112,372.20	 0.17	3,064.20 3,064.20
IRELAND						

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	112.6180 112.6180	36,951.04 36,951.04	89.44 89.44	39,416.30 39,416.30	0.06	2,465.26 2,465.26
LUXEMBOURG						
25,000.000 ACTAVIS FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	105.8354 105.8354	24,921.13 24,921.13	42.24 42.24	26,458.85 26,458.85	0.04	1,537.72 1,537.72
120,000.000 PENTAIR FINANCE SA 709629AP4 4.650% 09/15/2025 DD 09/16/15	105.4561 105.4561	119,651.43 119,651.43	248.00 248.00	126,547.32 126,547.32	0.20	6,895.89 6,895.89
25,000.000 TYCO INTERNATIONAL FINANCE SA 902118BS6 3.900% 02/14/2026 DD 09/14/15	109.0085 109.0085	24,834.79 24,834.79	128.46 128.46	27,252.13 27,252.13	0.04	2,417.34 2,417.34
SUBTOTAL LUXEMBOURG		169,407.35	418.70	180,258.30		10,850.95
		169,407.35	418.70	180,258.30	0.28	10,850.95
NETHERLANDS						
40,000.000 PETROBRAS GLOBAL FINANCE BV 71645WAR2 5.375% 01/27/2021 DD 01/27/11	98.9000 98.9000	41,341.26 41,341.26	387.18 387.18	39,560.00 39,560.00	0.06	-1,781.26 -1,781.26
50,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13	89.4500 89.4500	49,495.28 49,495.28	799.92 799.92	44,725.00 44,725.00	0.07	-4,770.28 -4,770.28
95,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	105.6250 105.6250	96,151.34 96,151.34	2,225.88 2,225.88	100,343.75 100,343.75	0.15	4,192.41 4,192.41
SUBTOTAL NETHERLANDS		186,987.88	3,412.98	184,628.75		-2,359.13
		186,987.88	3,412.98	184,628.75	0.28	-2,359.13
PERU						

Shares/Par Security ID Description Link Ref	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 PERUVIAN GOVERNMENT INTERNATIO 715638BU5 4.125% 08/25/2027 DD 08/25/15	114.2500 114.2500	49,891.06 49,891.06	210.68 210.68	57,125.00 57,125.00	0.09	7,233.94 7,233.94
SPAIN						
70,000.000 TELEFONICA EMISIONES SAU 87938WAP8 5.462% 02/16/2021 DD 02/16/11	113.5556 113.5556	67,686.27 67,686.27	483.08 483.08	79,488.92 79,488.92	0.12	11,802.65 11,802.65
SWITZERLAND						
45,000.000 CREDIT SUISSE AG/NEW YORK NY 22541HCC4 6.000% 02/15/2018 DD 02/19/08	105.2274 105.2274	45,838.38 45,838.38	348.42 348.42	47,352.33 47,352.33	0.07	1,513.95 1,513.95
UNITED KINGDOM						
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	110.5522 110.5522	61,194.37 61,194.37	1,371.16 1,371.16	60,803.71 60,803.71	0.09	-390.66 -390.66
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	121.0799 121.0799	30,061.18 30,061.18	148.75 148.75	30,269.98 30,269.98	0.05	208.80 208.80
SUBTOTAL UNITED KINGDOM		91,255.55	1,519.91	91,073.69		-181.86
		91,255.55	1,519.91	91,073.69	0.14	-181.86
UNITED STATES						
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	117.8594 117.8594	94,780.05 94,780.05	692.61 692.61	111,966.43 111,966.43	0.17	17,186.38 17,186.38
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	107.1089 107.1089	90,151.31 90,151.31	143.52 143.52	91,042.57 91,042.57	0.14	891.26 891.26

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	107.0757 107.0757	24,929.91 24,929.91	344.55 344.55	26,768.93 26,768.93	0.04	1,839.02 1,839.02
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	101.5314 101.5314	44,903.28 44,903.28	44.00 44.00	45,689.13 45,689.13	0.07	785.85 785.85
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	105.6618 105.6618	34,870.87 34,870.87	463.91 463.91	36,981.63 36,981.63	0.06	2,110.76 2,110.76
20,000.000 ALCOA INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	106.3750 106.3750	20,000.00 20,000.00	513.18 513.18	21,275.00 21,275.00	0.03	1,275.00 1,275.00
69,787.160 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	107.2500 107.2500	69,787.16 69,787.16	607.62 607.62	74,846.73 74,846.73	0.12	5,059.57 5,059.57
12,968.680 AMERICAN AIRLINES 2014-1 CLASS 02376XAA7 4.375% 04/01/2024 DD 09/16/14	101.6200 101.6200	12,968.68 12,968.68	284.49 284.49	13,178.77 13,178.77	0.02	210.09 210.09
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	116.3650 116.3650	36,002.64 36,002.64	890.90 890.90	34,909.50 34,909.50	0.05	-1,093.14 -1,093.14
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	116.6439 116.6439	77,677.68 77,677.68	1,844.10 1,844.10	87,482.93 87,482.93	0.14	9,805.25 9,805.25
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	106.9526 106.9526	49,944.48 49,944.48	662.90 662.90	53,476.30 53,476.30	0.08	3,531.82 3,531.82

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	109.5934 109.5934	69,708.01 69,708.01	1,291.57 1,291.57	76,715.38 76,715.38	0.12	7,007.37 7,007.37
150,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AP1 3.650% 02/01/2026 DD 01/25/16	107.4000 107.4000	149,764.50 149,764.50	912.62 912.62	161,100.00 161,100.00	0.25	11,335.50 11,335.50
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	101.8750 101.8750	15,000.00 15,000.00	281.14 281.14	15,281.25 15,281.25	0.02	281.25 281.25
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	102.0674 102.0674	84,489.44 84,489.44	1,699.62 1,699.62	86,757.29 86,757.29	0.13	2,267.85 2,267.85
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	111.7268 111.7268	87,228.04 87,228.04	1,062.34 1,062.34	94,967.78 94,967.78	0.15	7,739.74 7,739.74
185,000.000 ATHENE GLOBAL FUNDING 144A 04685A2A8 2.875% 10/23/2018 DD 10/23/15	99.7757 99.7757	184,912.04 184,912.04	2,334.26 2,334.26	184,585.05 184,585.05	0.29	-326.99 -326.99
25,000.000 AUTOMATIC DATA PROCESSING INC 053015AE3 3.375% 09/15/2025 DD 09/15/15	109.1463 109.1463	24,976.57 24,976.57	37.44 37.44	27,286.58 27,286.58	0.04	2,310.01 2,310.01
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	103.6386 103.6386	99,460.97 99,460.97	774.05 774.05	103,638.60 103,638.60	0.16	4,177.63 4,177.63
75,000.000 BANK OF AMERICA CORP 06051GFR5 1.950% 05/12/2018 DD 05/12/15	100.5540 100.5540	74,996.64 74,996.64	565.86 565.86	75,415.50 75,415.50	0.12	418.86 418.86

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	107.3207 107.3207	94,897.96 94,897.96	328.72 328.72	101,954.67 101,954.67	0.16	7,056.71 7,056.71
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	110.1404 110.1404	51,471.16 51,471.16	154.50 154.50	55,070.21 55,070.21	0.09	3,599.05 3,599.05
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	108.4971 108.4971	75,693.58 75,693.58	434.08 434.08	81,372.83 81,372.83	0.13	5,679.25 5,679.25
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	147.6820 147.6820	474,388.70 474,388.70	10,917.26 10,917.26	465,198.30 465,198.30	0.72	-9,190.40 -9,190.40
34,458.360 BEAR STEARNS COMMERCIA PW14 A4 07388PAE1 5.201% 12/11/2038 DD 12/01/06	99.9400 99.9400	37,490.60 37,490.60	149.40 149.40	34,437.68 34,437.68	0.05	-3,052.92 -3,052.92
50,000.000 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	109.6525 109.6525	51,784.48 51,784.48	1,037.65 1,037.65	54,826.25 54,826.25	0.08	3,041.77 3,041.77
60,000.000 BIO-RAD LABORATORIES INC 090572AP3 4.875% 12/15/2020 DD 12/09/10	109.4289 109.4289	62,128.72 62,128.72	861.30 861.30	65,657.34 65,657.34	0.10	3,528.62 3,528.62
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	107.0893 107.0893	49,856.36 49,856.36	419.58 419.58	53,544.65 53,544.65	0.08	3,688.29 3,688.29
50,000.000 BLACKSTONE HOLDINGS FINAN 144A 09256BAA5 6.625% 08/15/2019 DD 08/20/09	113.3442 113.3442	54,140.14 54,140.14	427.30 427.30	56,672.10 56,672.10	0.09	2,531.96 2,531.96

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000 BLUE CUBE SPINCO INC 144A 095370AA0 9.750% 10/15/2023 DD 10/01/15	117.5000 117.5000	90,000.00 90,000.00	4,045.99 4,045.99	105,750.00 105,750.00	 0.16	15,750.00 15,750.00
100,000.000 BOARDWALK PIPELINES LP 096630AC2 3.375% 02/01/2023 DD 11/08/12	94.8841 94.8841	94,782.07 94,782.07	562.57 562.57	94,884.10 94,884.10	 0.15	102.03 102.03
90,134.470 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	107.2171 107.2171	90,134.47 90,134.47	127.38 127.38	96,639.56 96,639.56	 0.15	6,505.09 6,505.09
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	104.8247 104.8247	39,735.18 39,735.18	200.19 200.19	41,929.88 41,929.88	 0.06	2,194.70 2,194.70
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	106.2538 106.2538	24,976.93 24,976.93	82.20 82.20	26,563.45 26,563.45	 0.04	1,586.52 1,586.52
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	104.5910 104.5910	99,926.48 99,926.48	1,241.90 1,241.90	104,591.00 104,591.00	 0.16	4,664.52 4,664.52
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	110.4144 110.4144	59,821.20 59,821.20	192.60 192.60	66,248.64 66,248.64	 0.10	6,427.44 6,427.44
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	101.6593 101.6593	308,981.32 308,981.32	681.00 681.00	304,977.96 304,977.96	 0.47	-4,003.36 -4,003.36
70,000.000 CF INDUSTRIES INC 12527GAB9 7.125% 05/01/2020 DD 04/23/10	115.1317 115.1317	81,154.22 81,154.22	2,078.13 2,078.13	80,592.19 80,592.19	 0.12	-562.03 -562.03

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 CFCRE COMMERCIAL MORTGAG C3 A3 12531WBB7 3.865% 01/10/2048 DD 01/01/16	110.0299 110.0299	180,186.05 180,186.05	563.70 563.70	192,552.36 192,552.36	0.30	12,366.31 12,366.31
175,000.000 CGGS COMMERCIAL RNDA AFX 144A 12532LAA3 2.757% 02/10/2033 DD 03/01/16	101.6355 101.6355	174,998.73 174,998.73	402.00 402.00	177,862.11 177,862.11	0.27	2,863.38 2,863.38
13,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAR1 5.125% 08/15/2018 DD 08/17/12	101.0000 101.0000	13,243.69 13,243.69	85.93 85.93	13,130.00 13,130.00	0.02	-113.69 -113.69
90,000.000 CNH EQUIPMENT TRUST 2015- A A4 12592WAD0 1.850% 04/15/2021 DD 03/04/15	101.1926 101.1926	89,990.74 89,990.74	74.08 74.08	91,073.30 91,073.30	0.14	1,082.56 1,082.56
60,000.000 CNH EQUIPMENT TRUST 2015- B A4 12592YAE4 1.890% 04/15/2022 DD 05/13/15	101.2165 101.2165	59,998.81 59,998.81	50.40 50.40	60,729.89 60,729.89	0.09	731.08 731.08
260,000.000 COMM 2015-CCRE24 MORTG CR24 A5 12593JBF2 3.696% 08/10/2048 DD 08/01/15	108.9671 108.9671	267,676.45 267,676.45	800.70 800.70	283,314.49 283,314.49	0.44	15,638.04 15,638.04
150,000.000 COMM 2016-CCRE28 MORTG CR28 A4 12593YBE2 3.762% 02/10/2049 DD 02/01/16	109.5086 109.5086	154,447.71 154,447.71	470.40 470.40	164,262.89 164,262.89	0.25	9,815.18 9,815.18
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	100.4093 100.4093	299,982.96 299,982.96	146.70 146.70	301,227.96 301,227.96	0.47	1,245.00 1,245.00
120,000.000 CVS HEALTH CORP 126650CL2 3.875% 07/20/2025 DD 07/20/15	108.8618 108.8618	118,913.61 118,913.61	925.10 925.10	130,634.16 130,634.16	0.20	11,720.55 11,720.55

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	102.3580 102.3580	125,000.00 125,000.00	876.86 876.86	127,947.50 127,947.50	0.20	2,947.50 2,947.50
190,000.000 CALIFORNIA ST 13063A7D0 7.300% 10/01/2039 DD 10/15/09	151.9780 151.9780	267,308.85 267,308.85	6,934.74 6,934.74	288,758.20 288,758.20	0.45	21,449.35 21,449.35
58,000.000 CALPINE CORP 144A 131347BY1 7.875% 01/15/2023 DD 01/14/11	105.6250 105.6250	63,291.52 63,291.52	970.14 970.14	61,262.50 61,262.50	0.09	-2,029.02 -2,029.02
35,000.000 CAPITAL ONE FINANCIAL CORP 14040HAL9 5.250% 02/21/2017 DD 02/18/05	101.4733 101.4733	35,587.17 35,587.17	207.34 207.34	35,515.66 35,515.66	0.05	-71.51 -71.51
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	111.2793 111.2793	54,305.26 54,305.26	504.24 504.24	55,639.65 55,639.65	0.09	1,334.39 1,334.39
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	102.3715 102.3715	174,992.09 174,992.09	161.76 161.76	179,150.09 179,150.09	0.28	4,158.00 4,158.00
50,000.000 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	101.1122 101.1122	49,986.80 49,986.80	40.00 40.00	50,556.11 50,556.11	0.08	569.31 569.31
150,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14313WAD4 1.830% 07/15/2020 DD 02/26/15	101.1979 101.1979	149,976.29 149,976.29	121.92 121.92	151,796.78 151,796.78	0.23	1,820.49 1,820.49
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	104.2115 104.2115	50,977.06 50,977.06	552.12 552.12	52,105.75 52,105.75	0.08	1,128.69 1,128.69

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	108.3132 108.3132	34,927.89 34,927.89	244.85 244.85	37,909.62 37,909.62	0.06	2,981.73 2,981.73
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	106.9589 106.9589	70,231.54 70,231.54	1,241.80 1,241.80	74,871.23 74,871.23	0.12	4,639.69 4,639.69
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	102.5000 102.5000	60,548.48 60,548.48	154.72 154.72	61,500.00 61,500.00	0.09	951.52 951.52
70,000.000 CITIGROUP INC 172967DY4 5.500% 02/15/2017 DD 02/12/07	101.4557 101.4557	70,327.13 70,327.13	496.65 496.65	71,018.99 71,018.99	0.11	691.86 691.86
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	114.0437 114.0437	63,484.64 63,484.64	165.06 165.06	68,426.22 68,426.22	0.11	4,941.58 4,941.58
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	102.0106 102.0106	49,946.48 49,946.48	612.81 612.81	51,005.30 51,005.30	0.08	1,058.82 1,058.82
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	104.9273 104.9273	184,817.87 184,817.87	2,607.36 2,607.36	194,115.51 194,115.51	0.30	9,297.64 9,297.64
70,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	102.7500 102.7500	71,873.32 71,873.32	612.58 612.58	71,925.00 71,925.00	0.11	51.68 51.68
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	106.2557 106.2557	50,000.00 50,000.00	881.97 881.97	53,127.85 53,127.85	0.08	3,127.85 3,127.85

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 CONOCOPHILLIPS CO 20826FAQ9 4.950% 03/15/2026 DD 03/08/16	112.7167 112.7167	49,981.91 49,981.91	110.08 110.08	56,358.35 56,358.35	0.09	6,376.44 6,376.44
42,849.575 CONTINENTAL AIRLINES 1998-1 CL 210805CB1 6.648% 03/15/2019 DD 02/20/98	101.6200 101.6200	43,448.83 43,448.83	126.56 126.56	43,543.74 43,543.74	0.07	94.91 94.91
35,000.000 COX COMMUNICATIONS INC 144A 224044BS5 6.250% 06/01/2018 DD 06/05/08	106.5281 106.5281	38,929.39 38,929.39	729.36 729.36	37,284.84 37,284.84	0.06	-1,644.55 -1,644.55
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	98.6068 98.6068	62,438.24 62,438.24	484.53 484.53	64,094.42 64,094.42	0.10	1,656.18 1,656.18
125,000.000 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	110.3789 110.3789	141,026.15 141,026.15	472.50 472.50	137,973.60 137,973.60	0.21	-3,052.55 -3,052.55
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	106.3572 106.3572	340,644.45 340,644.45	860.10 860.10	335,025.27 335,025.27	0.52	-5,619.18 -5,619.18
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	146.2500 146.2500	459,896.85 459,896.85	6,317.58 6,317.58	460,687.50 460,687.50	0.71	790.65 790.65
27,890.680 DELTA AIR LINES 2011-1 CLASS A 24736WAA8 5.300% 10/15/2020 DD 04/05/11	107.0000 107.0000	27,338.08 27,338.08	681.57 681.57	29,843.03 29,843.03	0.05	2,504.95 2,504.95
85,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAG8 5.450% 06/15/2023 DD 06/01/16	107.1457 107.1457	84,965.89 84,965.89	1,544.10 1,544.10	91,073.85 91,073.85	0.14	6,107.96 6,107.96

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	106.8134 106.8134	75,000.00 75,000.00	1,191.57 1,191.57	80,110.05 80,110.05	0.12	5,110.05 5,110.05
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	98.7500 98.7500	75,000.00 75,000.00	1,669.76 1,669.76	74,062.50 74,062.50	0.11	-937.50 -937.50
55,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	98.7500 98.7500	55,106.78 55,106.78	1,689.90 1,689.90	54,312.50 54,312.50	0.08	-794.28 -794.28
95,000.000 EQT MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	98.3009 98.3009	93,816.12 93,816.12	633.62 633.62	93,385.86 93,385.86	0.14	-430.26 -430.26
200,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	104.4550 104.4550	200,000.00 200,000.00	1,406.96 1,406.96	208,910.00 208,910.00	0.32	8,910.00 8,910.00
70,000.000 ENERGY TRANSFER PARTNERS LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	104.1475 104.1475	74,083.57 74,083.57	571.72 571.72	72,903.25 72,903.25	0.11	-1,180.32 -1,180.32
95,000.000 ENERGY TRANSFER EQUITY LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	109.7500 109.7500	103,096.77 103,096.77	3,284.99 3,284.99	104,262.50 104,262.50	0.16	1,165.73 1,165.73
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	121.0191 121.0191	44,904.10 44,904.10	900.33 900.33	48,407.64 48,407.64	0.07	3,503.54 3,503.54
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	108.4756 108.4756	50,876.39 50,876.39	261.38 261.38	54,237.80 54,237.80	0.08	3,361.41 3,361.41

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	103.6343 103.6343	44,870.59 44,870.59	217.88 217.88	46,635.44 46,635.44	0.07	1,764.85 1,764.85
190,000.000 CITIGROUP COMMERCIAL M GC33 A4 29425AAD5 3.778% 09/10/2058 DD 09/01/15	109.8259 109.8259	195,630.75 195,630.75	598.20 598.20	208,669.25 208,669.25	0.32	13,038.50 13,038.50
300,000.000 CITIGROUP COMMERCIAL MOR P4 A4 29429EAD3 2.902% 07/10/2049 DD 07/01/16	102.7846 102.7846	312,965.61 312,965.61	725.40 725.40	308,353.89 308,353.89	0.48	-4,611.72 -4,611.72
65,000.000 EQUIFAX INC 294429AJ4 3.300% 12/15/2022 DD 12/17/12	105.0925 105.0925	65,139.69 65,139.69	631.90 631.90	68,310.13 68,310.13	0.11	3,170.44 3,170.44
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	105.7500 105.7500	40,000.00 40,000.00	537.46 537.46	42,300.00 42,300.00	0.07	2,300.00 2,300.00
49,876.830 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	103.6003 103.6003	49,876.83 49,876.83	181.10 181.10	51,672.55 51,672.55	0.08	1,795.72 1,795.72
6,545.440 FHLMC POOL #E9-8660 3128H6TR5 5.500% 08/01/2018 DD 08/01/03	102.2863 102.2863	6,905.87 6,905.87	30.00 30.00	6,695.09 6,695.09	0.01	-210.78 -210.78
8,914.480 FHLMC POOL #E9-9936 3128H8BD1 4.500% 10/01/2018 DD 10/01/03	102.4573 102.4573	9,335.32 9,335.32	33.30 33.30	9,133.54 9,133.54	0.01	-201.78 -201.78
219,385.410 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	104.1441 104.1441	224,971.01 224,971.01	548.40 548.40	228,476.86 228,476.86	0.35	3,505.85 3,505.85

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
84,351.220 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	109.6330 109.6330	90,117.67 90,117.67	316.20 316.20	92,476.78 92,476.78	 0.14	2,359.11 2,359.11
91,503.626 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	104.1573 104.1573	95,083.15 95,083.15	228.82 228.82	95,307.70 95,307.70	 0.15	224.55 224.55
158,279.600 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	107.2566 107.2566	168,180.39 168,180.39	527.62 527.62	169,765.32 169,765.32	 0.26	1,584.93 1,584.93
460,349.846 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	105.4857 105.4857	477,618.65 477,618.65	1,342.80 1,342.80	485,603.28 485,603.28	 0.75	7,984.63 7,984.63
2,481,503.195 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	104.0097 104.0097	2,574,285.76 2,574,285.76	6,203.78 6,203.78	2,581,004.80 2,581,004.80	 3.99	6,719.04 6,719.04
113,204.859 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	107.7585 107.7585	121,564.56 121,564.56	377.32 377.32	121,987.87 121,987.87	 0.19	423.31 423.31
221,445.342 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	104.1358 104.1358	223,395.01 223,395.01	553.50 553.50	230,603.89 230,603.89	 0.36	7,208.88 7,208.88
152,940.429 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	105.8620 105.8620	158,046.87 158,046.87	446.10 446.10	161,905.84 161,905.84	 0.25	3,858.97 3,858.97
182,847.089 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	105.8274 105.8274	189,621.00 189,621.00	533.40 533.40	193,502.32 193,502.32	 0.30	3,881.32 3,881.32

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,015.167 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	115.8759 115.8759	7,779.67 7,779.67	35.10 35.10	8,128.89 8,128.89	0.01	349.22 349.22
10,947.100 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	115.6750 115.6750	12,122.85 12,122.85	54.60 54.60	12,663.05 12,663.05	0.02	540.20 540.20
5,472.780 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	115.9305 115.9305	6,071.67 6,071.67	27.41 27.41	6,344.62 6,344.62	0.01	272.95 272.95
9,063.328 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	112.5865 112.5865	9,881.53 9,881.53	41.40 41.40	10,204.08 10,204.08	0.02	322.55 322.55
2,626.520 FNMA POOL #0257123 31371NSLO 5.500% 03/01/2038 DD 02/01/08	113.3068 113.3068	2,860.52 2,860.52	12.00 12.00	2,976.03 2,976.03	0.00	115.51 115.51
106,628.980 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	111.3181 111.3181	115,119.17 115,119.17	444.30 444.30	118,697.36 118,697.36	0.18	3,578.19 3,578.19
16,707.740 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	109.9862 109.9862	17,761.81 17,761.81	62.70 62.70	18,376.21 18,376.21	0.03	614.40 614.40
24,497.355 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	109.6893 109.6893	26,088.46 26,088.46	91.80 91.80	26,870.97 26,870.97	0.04	782.51 782.51
57,886.143 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	105.4909 105.4909	59,212.56 59,212.56	168.79 168.79	61,064.59 61,064.59	0.09	1,852.03 1,852.03

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,947.550 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	107.7935 107.7935	176,185.43 176,185.43	553.09 553.09	178,880.65 178,880.65	0.28	2,695.22 2,695.22
184,806.010 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	105.8548 105.8548	192,183.28 192,183.28	538.99 538.99	195,626.10 195,626.10	0.30	3,442.82 3,442.82
210,555.267 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	106.6921 106.6921	223,814.87 223,814.87	614.10 614.10	224,645.79 224,645.79	0.35	830.92 830.92
120,617.590 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	107.7045 107.7045	124,327.16 124,327.16	402.00 402.00	129,910.61 129,910.61	0.20	5,583.45 5,583.45
78,401.950 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	105.8797 105.8797	82,512.62 82,512.62	228.71 228.71	83,011.73 83,011.73	0.13	499.11 499.11
152,161.852 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	111.0023 111.0023	168,042.36 168,042.36	633.90 633.90	168,903.08 168,903.08	0.26	860.72 860.72
463,602.470 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	104.1906 104.1906	477,046.38 477,046.38	1,158.90 1,158.90	483,030.41 483,030.41	0.75	5,984.03 5,984.03
206,507.540 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	104.1754 104.1754	208,766.14 208,766.14	516.30 516.30	215,130.05 215,130.05	0.33	6,363.91 6,363.91
154,148.510 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	104.1633 104.1633	157,919.75 157,919.75	385.38 385.38	160,566.15 160,566.15	0.25	2,646.40 2,646.40

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
136,643.280 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	104.1555	141,751.13	341.66	142,321.48		570.35
	104.1555	141,751.13	341.66	142,321.48	0.22	570.35
138,075.430 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	104.5573	142,389.73	345.30	144,367.88		1,978.15
	104.5573	142,389.73	345.30	144,367.88	0.22	1,978.15
195,977.450 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	104.5862	202,755.50	489.90	204,965.35		2,209.85
	104.5862	202,755.50	489.90	204,965.35	0.32	2,209.85
656,053.400 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	105.8640	682,376.14	1,913.40	694,524.18		12,148.04
	105.8640	682,376.14	1,913.40	694,524.18	1.07	12,148.04
1,508,196.358 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	107.5075	1,617,951.40	5,084.20	1,621,423.87		3,472.47
	107.5075	1,617,951.40	5,084.20	1,621,423.87	2.50	3,472.47
977,014.024 FNMA POOL #0AS7154 3138WG5Q3 3.000% 05/01/2046 DD 04/01/16	104.0272	1,019,105.66	2,442.60	1,016,360.44		-2,745.22
	104.0272	1,019,105.66	2,442.60	1,016,360.44	1.57	-2,745.22
2,414,338.550 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	105.4945	2,546,750.66	7,119.06	2,546,994.70		244.04
	105.4945	2,546,750.66	7,119.06	2,546,994.70	3.93	244.04
176,349.906 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	107.4168	179,219.29	514.39	189,429.44		10,210.15
	107.4168	179,219.29	514.39	189,429.44	0.29	10,210.15
169,521.490 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	104.5265	175,822.54	423.79	177,194.91		1,372.37
	104.5265	175,822.54	423.79	177,194.91	0.27	1,372.37

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
209,070.946 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	105.9098 105.9098	215,970.53 215,970.53	609.90 609.90	221,426.69 221,426.69	0.34	5,456.16 5,456.16
496,007.412 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	106.1600 106.1600	515,926.51 515,926.51	1,446.60 1,446.60	526,561.65 526,561.65	0.81	10,635.14 10,635.14
654,841.560 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	107.4304 107.4304	697,056.68 697,056.68	2,182.80 2,182.80	703,499.03 703,499.03	1.09	6,442.35 6,442.35
18,157.464 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	112.8551 112.8551	19,861.86 19,861.86	83.21 83.21	20,491.63 20,491.63	0.03	629.77 629.77
24,742.027 FNMA POOL #0694655 31400WQ2 5.500% 04/01/2033 DD 03/01/03	113.1252 113.1252	27,064.64 27,064.64	113.40 113.40	27,989.48 27,989.48	0.04	924.84 924.84
10,780.450 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	111.5719 111.5719	11,656.15 11,656.15	45.00 45.00	12,027.95 12,027.95	0.02	371.80 371.80
32,546.835 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	110.3012 110.3012	34,641.30 34,641.30	122.10 122.10	35,899.54 35,899.54	0.06	1,258.24 1,258.24
10,699.938 FNMA POOL #0744313 31403B3W1 4.500% 09/01/2018 DD 09/01/03	102.5745 102.5745	11,205.84 11,205.84	40.20 40.20	10,975.41 10,975.41	0.02	-230.43 -230.43
90,337.249 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	111.3263 111.3263	97,040.22 97,040.22	376.50 376.50	100,569.11 100,569.11	0.16	3,528.89 3,528.89

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,842.140 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	112.5798 112.5798	6,390.64 6,390.64	26.70 26.70	6,577.07 6,577.07	0.01	186.43 186.43
16,120.490 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	111.1451 111.1451	17,427.01 17,427.01	67.20 67.20	17,917.13 17,917.13	0.03	490.12 490.12
23,991.780 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	106.4683 106.4683	25,642.56 25,642.56	99.90 99.90	25,543.63 25,543.63	0.04	-98.93 -98.93
7,659.430 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	112.5849 112.5849	8,375.99 8,375.99	35.10 35.10	8,623.36 8,623.36	0.01	247.37 247.37
9,127.760 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	105.0887 105.0887	9,866.82 9,866.82	41.81 41.81	9,592.24 9,592.24	0.01	-274.58 -274.58
5,134.064 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	115.1862 115.1862	5,734.70 5,734.70	27.90 27.90	5,913.73 5,913.73	0.01	179.03 179.03
6,711.840 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	113.1350 113.1350	7,318.46 7,318.46	30.90 30.90	7,593.44 7,593.44	0.01	274.98 274.98
10,847.256 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	113.1610 113.1610	11,825.97 11,825.97	49.80 49.80	12,274.86 12,274.86	0.02	448.89 448.89
16,286.550 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	113.0545 113.0545	17,741.31 17,741.31	74.70 74.70	18,412.67 18,412.67	0.03	671.36 671.36

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,231.953 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	114.4745 114.4745	9,054.95 9,054.95	41.10 41.10	9,423.49 9,423.49	0.01	368.54 368.54
20,657.860 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	114.7303 114.7303	22,721.77 22,721.77	103.20 103.20	23,700.83 23,700.83	0.04	979.06 979.06
2,700.212 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	115.1862 115.1862	3,007.73 3,007.73	14.70 14.70	3,110.27 3,110.27	0.00	102.54 102.54
3,494.020 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	114.4745 114.4745	3,843.58 3,843.58	17.40 17.40	3,999.76 3,999.76	0.01	156.18 156.18
6,266.550 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	114.4745 114.4745	6,892.75 6,892.75	31.20 31.20	7,173.60 7,173.60	0.01	280.85 280.85
20,137.630 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	110.9738 110.9738	21,735.37 21,735.37	83.89 83.89	22,347.50 22,347.50	0.03	612.13 612.13
7,796.969 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	114.5166 114.5166	8,573.15 8,573.15	39.00 39.00	8,928.82 8,928.82	0.01	355.67 355.67
5,924.052 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	112.8532 112.8532	6,451.75 6,451.75	27.30 27.30	6,685.48 6,685.48	0.01	233.73 233.73
9,982.730 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	110.9738 110.9738	10,769.24 10,769.24	41.70 41.70	11,078.22 11,078.22	0.02	308.98 308.98

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,372.860 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	107.7644 107.7644	163,581.51 163,581.51	517.80 517.80	167,436.61 167,436.61	0.26	3,855.10 3,855.10
138,073.870 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	107.4304 107.4304	147,478.02 147,478.02	460.20 460.20	148,333.34 148,333.34	0.23	855.32 855.32
168,703.930 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	105.9900 105.9900	177,491.56 177,491.56	492.00 492.00	178,809.23 178,809.23	0.28	1,317.67 1,317.67
66,297.747 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	106.0275 106.0275	70,515.78 70,515.78	193.39 193.39	70,293.84 70,293.84	0.11	-221.94 -221.94
83,964.731 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	104.1757 104.1757	84,144.32 84,144.32	209.89 209.89	87,470.82 87,470.82	0.14	3,326.50 3,326.50
185,535.140 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	104.7110 104.7110	186,381.36 186,381.36	463.80 463.80	194,275.67 194,275.67	0.30	7,894.31 7,894.31
9,829.440 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	109.5413 109.5413	10,448.57 10,448.57	36.90 36.90	10,767.29 10,767.29	0.02	318.72 318.72
96,444.020 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	111.0088 111.0088	104,047.29 104,047.29	401.89 401.89	107,061.40 107,061.40	0.17	3,014.11 3,014.11
111,886.280 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	107.7806 107.7806	118,464.19 118,464.19	372.90 372.90	120,591.71 120,591.71	0.19	2,127.52 2,127.52

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
286,361.240 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	105.7834 105.7834	303,024.16 303,024.16	835.20 835.20	302,922.74 302,922.74	 0.47	-101.42 -101.42
327,920.700 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	109.8136 109.8136	355,012.76 355,012.76	1,229.70 1,229.70	360,101.65 360,101.65	 0.56	5,088.89 5,088.89
688,762.690 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	105.4909 105.4909	725,706.78 725,706.78	2,060.02 2,060.02	726,581.64 726,581.64	 1.12	874.86 874.86
60,890.880 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	109.6862 109.6862	64,727.92 64,727.92	228.41 228.41	66,788.88 66,788.88	 0.10	2,060.96 2,060.96
142,442.304 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	109.5413 109.5413	151,425.20 151,425.20	534.30 534.30	156,033.09 156,033.09	 0.24	4,607.89 4,607.89
64,439.090 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	107.7484 107.7484	67,409.35 67,409.35	214.80 214.80	69,432.11 69,432.11	 0.11	2,022.76 2,022.76
136,848.233 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	107.6926 107.6926	143,154.63 143,154.63	456.19 456.19	147,375.37 147,375.37	 0.23	4,220.74 4,220.74
72,207.099 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	107.6841 107.6841	75,534.15 75,534.15	240.60 240.60	77,755.58 77,755.58	 0.12	2,221.43 2,221.43
40,000.000 FIFTH THIRD BANCORP 316773AD2 4.500% 06/01/2018 DD 05/23/03	103.7189 103.7189	40,309.09 40,309.09	600.08 600.08	41,487.56 41,487.56	 0.06	1,178.47 1,178.47

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 FLAT ROCK MI TAX INCR FIN AUTH 338654CD6 6.750% 10/01/2016 DD 08/03/06	100.0130 100.0130	19,999.21 19,999.21	675.09 675.09	20,002.60 20,002.60	 0.03	3.39 3.39
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	105.2060 105.2060	135,000.00 135,000.00	1,010.84 1,010.84	142,028.10 142,028.10	 0.22	7,028.10 7,028.10
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	105.2700 105.2700	15,000.00 15,000.00	285.10 285.10	15,790.50 15,790.50	 0.02	790.50 790.50
60,000.000 FRONTIER COMMUNICATIONS CORP 35906AAH1 8.500% 04/15/2020 DD 04/12/10	108.1250 108.1250	65,105.86 65,105.86	2,351.95 2,351.95	64,875.00 64,875.00	 0.10	-230.86 -230.86
25,000.000 FRONTIER COMMUNICATIONS CORP 35906AAT5 8.875% 09/15/2020 DD 03/15/16	107.8750 107.8750	25,000.00 25,000.00	98.56 98.56	26,968.75 26,968.75	 0.04	1,968.75 1,968.75
92,099.221 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	105.1040 105.1040	91,036.06 91,036.06	230.18 230.18	96,799.94 96,799.94	 0.15	5,763.88 5,763.88
82,761.468 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	107.4616 107.4616	87,058.92 87,058.92	275.81 275.81	88,936.80 88,936.80	 0.14	1,877.88 1,877.88
86,607.660 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	107.8334 107.8334	90,222.58 90,222.58	288.60 288.60	93,391.97 93,391.97	 0.14	3,169.39 3,169.39
77,613.147 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	109.8289 109.8289	82,563.27 82,563.27	291.00 291.00	85,241.64 85,241.64	 0.13	2,678.37 2,678.37

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
67,686.780 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	108.0240	72,953.57	253.80	73,117.96		164.39
	108.0240	72,953.57	253.80	73,117.96	0.11	164.39
30,556.590 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	108.0240	32,680.54	114.60	33,008.45		327.91
	108.0240	32,680.54	114.60	33,008.45	0.05	327.91
116,017.620 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	108.0240	126,737.61	435.00	125,326.85		-1,410.76
	108.0240	126,737.61	435.00	125,326.85	0.19	-1,410.76
99,050.100 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	105.2234	99,636.96	247.50	104,223.91		4,586.95
	105.2234	99,636.96	247.50	104,223.91	0.16	4,586.95
187,436.056 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	106.3517	194,106.93	546.60	199,341.52		5,234.59
	106.3517	194,106.93	546.60	199,341.52	0.31	5,234.59
105,730.722 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	106.9449	109,429.46	308.40	113,073.60		3,644.14
	106.9449	109,429.46	308.40	113,073.60	0.17	3,644.14
4,732.138 GNMA POOL #0481609 36209UAJ5 7.000% 08/15/2029 DD 08/01/99	101.1217	5,477.12	27.60	4,785.22		-691.90
	101.1217	5,477.12	27.60	4,785.22	0.01	-691.90
20,935.915 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	115.3225	24,055.28	113.40	24,143.82		88.54
	115.3225	24,055.28	113.40	24,143.82	0.04	88.54
129,628.970 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	107.5065	139,059.27	432.00	139,359.60		300.33
	107.5065	139,059.27	432.00	139,359.60	0.22	300.33

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
240,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	104.2250 104.2250	240,000.00 240,000.00	371.36 371.36	250,140.00 250,140.00	0.39	10,140.00 10,140.00
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	107.6982 107.6982	283,106.39 283,106.39	803.40 803.40	296,170.05 296,170.05	0.46	13,063.66 13,063.66
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	110.0975 110.0975	309,778.13 309,778.13	933.60 933.60	330,292.50 330,292.50	0.51	20,514.37 20,514.37
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	106.3095 106.3095	137,411.19 137,411.19	304.56 304.56	154,148.78 154,148.78	0.24	16,737.59 16,737.59
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	120.3182 120.3182	49,966.63 49,966.63	1,991.54 1,991.54	60,159.10 60,159.10	0.09	10,192.47 10,192.47
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	101.7058 101.7058	39,903.00 39,903.00	584.90 584.90	40,682.32 40,682.32	0.06	779.32 779.32
90,000.000 GENWORTH HOLDINGS INC 37247DAK2 6.515% 05/22/2018 DD 05/22/08	102.0000 102.0000	87,674.18 87,674.18	2,112.12 2,112.12	91,800.00 91,800.00	0.14	4,125.82 4,125.82
115,000.000 GILEAD SCIENCES INC 375558BF9 3.650% 03/01/2026 DD 09/14/15	107.6322 107.6322	114,572.31 114,572.31	349.80 349.80	123,777.03 123,777.03	0.19	9,204.72 9,204.72
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	101.9000 101.9000	59,791.26 59,791.26	1,171.80 1,171.80	61,140.00 61,140.00	0.09	1,348.74 1,348.74

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	105.0028 105.0028	115,110.33 115,110.33	440.53 440.53	120,753.22 120,753.22	0.19	5,642.89 5,642.89
80,000.000 HCP INC 40414LAD1 5.375% 02/01/2021 DD 01/24/11	112.0253 112.0253	87,945.95 87,945.95	716.56 716.56	89,620.24 89,620.24	0.14	1,674.29 1,674.29
110,000.000 HARLEY-DAVIDSON MOTORCYCL 1 A4 41284BAE6 1.670% 08/15/2022 DD 01/28/15	100.7637 100.7637	109,984.27 109,984.27	81.60 81.60	110,840.07 110,840.07	0.17	855.80 855.80
45,000.000 HARRIS CORP 413875AR6 3.832% 04/27/2025 DD 04/27/15	105.8594 105.8594	45,000.00 45,000.00	738.08 738.08	47,636.73 47,636.73	0.07	2,636.73 2,636.73
35,000.000 HASBRO INC 418056AP2 6.300% 09/15/2017 DD 09/17/07	104.5672 104.5672	37,465.75 37,465.75	98.08 98.08	36,598.52 36,598.52	0.06	-867.23 -867.23
100,000.000 WELLTOWER INC 42217KBA3 3.750% 03/15/2023 DD 12/06/12	105.0146 105.0146	100,350.98 100,350.98	166.72 166.72	105,014.60 105,014.60	0.16	4,663.62 4,663.62
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	103.6277 103.6277	24,836.29 24,836.29	179.16 179.16	25,906.93 25,906.93	0.04	1,070.64 1,070.64
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	108.1567 108.1567	61,344.35 61,344.35	860.48 860.48	64,894.02 64,894.02	0.10	3,549.67 3,549.67
65,000.000 HEWLETT PACKARD ENTERPRIS 144A 42824CAL3 4.400% 10/15/2022 DD 10/09/15	106.6310 106.6310	64,887.51 64,887.51	1,318.61 1,318.61	69,310.15 69,310.15	0.11	4,422.64 4,422.64

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 HILTON USA TRUST HLT AFX 144A 43289UAN5 2.662% 11/05/2030 DD 12/01/13	99.9823 99.9823	84,999.92 84,999.92	188.70 188.70	84,984.98 84,984.98	0.13	-14.94 -14.94
300,000.000 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	99.8805 99.8805	299,927.79 299,927.79	151.89 151.89	299,641.41 299,641.41	0.46	-286.38 -286.38
90,000.000 HONDA AUTO RECEIVABLES 20 1 A4 43814KAD3 1.320% 11/16/2020 DD 01/28/15	100.2409 100.2409	89,980.11 89,980.11	52.80 52.80	90,216.77 90,216.77	0.14	236.66 236.66
70,000.000 HORNBECK OFFSHORE SERVICES INC 440543AL0 5.875% 04/01/2020 DD 03/16/12	60.5000 60.5000	70,544.03 70,544.03	2,056.38 2,056.38	42,350.00 42,350.00	0.07	-28,194.03 -28,194.03
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	105.7442 105.7442	73,302.83 73,302.83	508.06 508.06	79,308.15 79,308.15	0.12	6,005.32 6,005.32
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	115.3301 115.3301	50,296.27 50,296.27	1,499.28 1,499.28	57,665.05 57,665.05	0.09	7,368.78 7,368.78
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	106.9440 106.9440	37,509.11 37,509.11	138.60 138.60	37,430.40 37,430.40	0.06	-78.71 -78.71
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	105.7940 105.7940	75,000.00 75,000.00	830.71 830.71	79,345.50 79,345.50	0.12	4,345.50 4,345.50
35,000.000 HOWARD HUGHES MEDICAL INSTITUT 44266RAC1 3.500% 09/01/2023 DD 07/22/13	109.4739 109.4739	34,937.15 34,937.15	102.00 102.00	38,315.87 38,315.87	0.06	3,378.72 3,378.72

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	116.2218 116.2218	44,701.51 44,701.51	824.74 824.74	46,488.72 46,488.72	0.07	1,787.21 1,787.21
40,000.000 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	100.4500 100.4500	39,992.69 39,992.69	25.92 25.92	40,179.98 40,179.98	0.06	187.29 187.29
75,000.000 HYUNDAI CAPITAL AMERICA 144A 44923QAG9 2.875% 08/09/2018 DD 08/09/13	102.0573 102.0573	75,934.15 75,934.15	313.10 313.10	76,542.98 76,542.98	0.12	608.83 608.83
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	135.6220 135.6220	249,668.25 249,668.25	2,486.16 2,486.16	264,462.90 264,462.90	0.41	14,794.65 14,794.65
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	109.5200 109.5200	24,829.87 24,829.87	461.45 461.45	27,380.00 27,380.00	0.04	2,550.13 2,550.13
60,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11	108.3750 108.3750	62,205.69 62,205.69	1,421.52 1,421.52	65,025.00 65,025.00	0.10	2,819.31 2,819.31
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	108.1202 108.1202	283,122.33 283,122.33	824.70 824.70	297,330.66 297,330.66	0.46	14,208.33 14,208.33
250,000.000 JP MORGAN CHASE COMMERC JP1 A5 46590KAE4 3.914% 01/15/2049 DD 12/01/15	110.9425 110.9425	257,410.90 257,410.90	815.40 815.40	277,356.25 277,356.25	0.43	19,945.35 19,945.35
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	102.7436 102.7436	203,197.53 203,197.53	2,883.00 2,883.00	210,624.38 210,624.38	0.33	7,426.85 7,426.85

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 JABIL CIRCUIT INC 466313AG8 4.700% 09/15/2022 DD 08/03/12	104.8380 104.8380	14,999.92 14,999.92	31.36 31.36	15,725.70 15,725.70	0.02	725.78 725.78
110,000.000 JP MORGAN CHASE COMMERC LC9 A5 46639EAE1 2.840% 12/15/2047 DD 12/01/12	104.1544 104.1544	101,623.88 101,623.88	260.40 260.40	114,569.88 114,569.88	0.18	12,946.00 12,946.00
100,000.000 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	106.0014 106.0014	104,482.72 104,482.72	261.90 261.90	106,001.41 106,001.41	0.16	1,518.69 1,518.69
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	109.6831 109.6831	333,182.30 333,182.30	964.77 964.77	329,049.36 329,049.36	0.51	-4,132.94 -4,132.94
60,000.000 JEFFERIES GROUP LLC 472319AK8 5.125% 04/13/2018 DD 04/13/11	104.4014 104.4014	62,918.73 62,918.73	1,435.23 1,435.23	62,640.84 62,640.84	0.10	-277.89 -277.89
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	112.6800 112.6800	110,000.00 110,000.00	1,095.76 1,095.76	123,948.00 123,948.00	0.19	13,948.00 13,948.00
34,233.920 KENTUCKY ST ASSET/LIABILITY CO 491189FC5 3.165% 04/01/2018 DD 08/26/10	101.7450 101.7450	34,603.55 34,603.55	541.53 541.53	34,831.30 34,831.30	0.05	227.75 227.75
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	112.8886 112.8886	46,236.40 46,236.40	49.87 49.87	50,799.87 50,799.87	0.08	4,563.47 4,563.47
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	103.8130 103.8130	24,995.50 24,995.50	32.16 32.16	25,953.25 25,953.25	0.04	957.75 957.75

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	107.9730 107.9730	39,796.65 39,796.65	874.50 874.50	43,189.20 43,189.20	0.07	3,392.55 3,392.55
65,000.000 KRAFT HEINZ FOODS CO 50077LAD8 3.000% 06/01/2026 DD 05/24/16	100.7978 100.7978	64,725.30 64,725.30	692.00 692.00	65,518.57 65,518.57	0.10	793.27 793.27
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	107.7024 107.7024	14,835.18 14,835.18	249.93 249.93	16,155.36 16,155.36	0.02	1,320.18 1,320.18
75,000.000 LAM RESEARCH CORP 512807AP3 3.900% 06/15/2026 DD 06/07/16	104.1241 104.1241	74,813.80 74,813.80	925.80 925.80	78,093.08 78,093.08	0.12	3,279.28 3,279.28
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	102.1848 102.1848	90,718.77 90,718.77	1,166.30 1,166.30	91,966.32 91,966.32	0.14	1,247.55 1,247.55
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	106.5940 106.5940	76,531.86 76,531.86	249.90 249.90	79,945.50 79,945.50	0.12	3,413.64 3,413.64
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	154.1140 154.1140	487,636.90 487,636.90	3,485.55 3,485.55	485,459.10 485,459.10	0.75	-2,177.80 -2,177.80
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	133.4300 133.4300	68,301.71 68,301.71	785.80 785.80	73,386.50 73,386.50	0.11	5,084.79 5,084.79
110,000.000 MARATHON OIL CORP 565849AL0 3.850% 06/01/2025 DD 06/10/15	94.9644 94.9644	109,777.04 109,777.04	1,411.16 1,411.16	104,460.84 104,460.84	0.16	-5,316.20 -5,316.20

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	111.6792 111.6792	47,211.25 47,211.25	458.88 458.88	50,255.64 50,255.64	0.08	3,044.39 3,044.39
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	110.0000 110.0000	93,455.66 93,455.66	754.91 754.91	99,000.00 99,000.00	0.15	5,544.34 5,544.34
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	107.6866 107.6866	49,571.30 49,571.30	77.76 77.76	53,843.30 53,843.30	0.08	4,272.00 4,272.00
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	105.4566 105.4566	175,000.00 175,000.00	2,466.03 2,466.03	184,549.05 184,549.05	0.28	9,549.05 9,549.05
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	143.7630 143.7630	113,712.00 113,712.00	2,148.36 2,148.36	122,198.55 122,198.55	0.19	8,486.55 8,486.55
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	111.2120 111.2120	149,554.51 149,554.51	2,501.82 2,501.82	161,257.40 161,257.40	0.25	11,702.89 11,702.89
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	106.7602 106.7602	100,410.48 100,410.48	277.84 277.84	106,760.20 106,760.20	0.16	6,349.72 6,349.72
80,000.000 MOSAIC CO/THE 61945CAC7 4.250% 11/15/2023 DD 11/13/13	106.3435 106.3435	81,451.91 81,451.91	1,288.46 1,288.46	85,074.80 85,074.80	0.13	3,622.89 3,622.89
70,000.000 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	94.0000 94.0000	70,216.00 70,216.00	761.82 761.82	65,800.00 65,800.00	0.10	-4,416.00 -4,416.00

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	96.5763 96.5763	49,842.38 49,842.38	113.28 113.28	48,288.15 48,288.15	0.07	-1,554.23 -1,554.23
70,000.000 NATIONAL SEMICONDUCTOR CORP 637640AE3 6.600% 06/15/2017 DD 06/18/07	103.9990 103.9990	75,108.44 75,108.44	1,360.22 1,360.22	72,799.30 72,799.30	0.11	-2,309.14 -2,309.14
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	91.0000 91.0000	44,629.56 44,629.56	1,145.67 1,145.67	40,950.00 40,950.00	0.06	-3,679.56 -3,679.56
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	100.7500 100.7500	30,000.00 30,000.00	347.16 347.16	30,225.00 30,225.00	0.05	225.00 225.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	134.0380 134.0380	242,917.65 242,917.65	3,890.14 3,890.14	261,374.10 261,374.10	0.40	18,456.45 18,456.45
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	155.1650 155.1650	497,039.05 497,039.05	5,311.28 5,311.28	488,769.75 488,769.75	0.75	-8,269.30 -8,269.30
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	107.7500 107.7500	55,000.00 55,000.00	618.68 618.68	59,262.50 59,262.50	0.09	4,262.50 4,262.50
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	107.8070 107.8070	49,318.36 49,318.36	640.54 640.54	53,903.50 53,903.50	0.08	4,585.14 4,585.14
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	105.1201 105.1201	80,683.78 80,683.78	1,980.45 1,980.45	84,096.08 84,096.08	0.13	3,412.30 3,412.30

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	104.4170 104.4170	333,809.80 333,809.80	4,237.12 4,237.12	328,913.55 328,913.55	0.51	-4,896.25 -4,896.25
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	107.4345 107.4345	44,492.22 44,492.22	556.46 556.46	48,345.53 48,345.53	0.07	3,853.31 3,853.31
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	106.6055 106.6055	44,509.39 44,509.39	573.72 573.72	47,972.48 47,972.48	0.07	3,463.09 3,463.09
15,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	100.5728 100.5728	14,995.30 14,995.30	69.65 69.65	15,085.92 15,085.92	0.02	90.62 90.62
10,000.000 PIONEER NATURAL RESOURCES CO 723787AK3 3.950% 07/15/2022 DD 06/26/12	106.4136 106.4136	9,952.76 9,952.76	83.88 83.88	10,641.36 10,641.36	0.02	688.60 688.60
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	108.7820 108.7820	180,000.00 180,000.00	528.30 528.30	195,807.60 195,807.60	0.30	15,807.60 15,807.60
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	109.4310 109.4310	14,980.83 14,980.83	151.56 151.56	16,414.65 16,414.65	0.03	1,433.82 1,433.82
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	112.6869 112.6869	75,000.00 75,000.00	1,641.99 1,641.99	84,515.18 84,515.18	0.13	9,515.18 9,515.18
85,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12	99.2500 99.2500	85,737.11 85,737.11	2,284.14 2,284.14	84,362.50 84,362.50	0.13	-1,374.61 -1,374.61

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	102.6605 102.6605	19,988.24 19,988.24	269.85 269.85	20,532.10 20,532.10	 0.03	543.86 543.86
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	109.3960 109.3960	61,608.75 61,608.75	1,274.25 1,274.25	65,637.60 65,637.60	 0.10	4,028.85 4,028.85
80,000.000 REALTY INCOME CORP 756109AQ7 3.875% 07/15/2024 DD 06/25/14	105.4633 105.4633	80,386.52 80,386.52	658.14 658.14	84,370.64 84,370.64	 0.13	3,984.12 3,984.12
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	99.4617 99.4617	49,791.52 49,791.52	88.96 88.96	49,730.85 49,730.85	 0.08	-60.67 -60.67
65,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	111.5726 111.5726	64,823.45 64,823.45	875.83 875.83	72,522.19 72,522.19	 0.11	7,698.74 7,698.74
75,000.000 ROCKIES EXPRESS PIPELINE 144A 77340RAK3 5.625% 04/15/2020 DD 03/22/10	105.5000 105.5000	73,554.02 73,554.02	1,945.34 1,945.34	79,125.00 79,125.00	 0.12	5,570.98 5,570.98
15,000.000 ROCKIES EXPRESS PIPELINE 144A 77340RAP2 6.000% 01/15/2019 DD 01/17/13	105.0000 105.0000	15,000.00 15,000.00	191.16 191.16	15,750.00 15,750.00	 0.02	750.00 750.00
60,000.000 ROWAN COS INC 779382AN0 5.000% 09/01/2017 DD 08/30/10	100.6250 100.6250	61,716.91 61,716.91	249.90 249.90	60,375.00 60,375.00	 0.09	-1,341.91 -1,341.91
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	102.0285 102.0285	29,950.14 29,950.14	61.20 61.20	30,608.55 30,608.55	 0.05	658.41 658.41

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	104.7188 104.7188	49,965.60 49,965.60	1,036.22 1,036.22	52,359.40 52,359.40	0.08	2,393.80 2,393.80
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/15/2044 DD 10/15/14	101.4053 101.4053	80,000.00 80,000.00	103.04 103.04	81,124.26 81,124.26	0.13	1,124.26 1,124.26
85,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	101.0000 101.0000	88,682.40 88,682.40	1,381.20 1,381.20	85,850.00 85,850.00	0.13	-2,832.40 -2,832.40
15,000.000 SABINE PASS LIQUEFACTION LLC 785592AM8 5.625% 03/01/2025 DD 09/01/15	107.5000 107.5000	15,000.00 15,000.00	70.20 70.20	16,125.00 16,125.00	0.02	1,125.00 1,125.00
125,000.000 SALVATION ARMY/UNITED STATES 795830AT5 5.480% 09/01/2017 DD 09/20/06	103.3350 103.3350	132,524.41 132,524.41	570.90 570.90	129,168.75 129,168.75	0.20	-3,355.66 -3,355.66
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	133.4730 133.4730	425,827.15 425,827.15	7,893.70 7,893.70	420,439.95 420,439.95	0.65	-5,387.20 -5,387.20
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	106.1988 106.1988	64,887.90 64,887.90	1,096.80 1,096.80	69,029.22 69,029.22	0.11	4,141.32 4,141.32
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	109.7785 109.7785	39,920.82 39,920.82	84.48 84.48	43,911.40 43,911.40	0.07	3,990.58 3,990.58
120,000.000 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	102.0000 102.0000	120,000.00 120,000.00	2,460.69 2,460.69	122,400.00 122,400.00	0.19	2,400.00 2,400.00

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	107.2500 107.2500	63,889.34 63,889.34	350.10 350.10	64,350.00 64,350.00	0.10	460.66 460.66
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	101.2500 101.2500	35,229.78 35,229.78	167.70 167.70	35,437.50 35,437.50	0.05	207.72 207.72
90,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAN9 4.250% 04/01/2024 DD 04/03/14	103.8744 103.8744	91,145.01 91,145.01	1,912.74 1,912.74	93,486.96 93,486.96	0.14	2,341.95 2,341.95
50,000.000 SUNTRUST BANKS INC 867914AZ6 6.000% 09/11/2017 DD 09/10/07	104.0610 104.0610	52,597.07 52,597.07	166.60 166.60	52,030.50 52,030.50	0.08	-566.57 -566.57
50,000.000 TIAA ASSET MANAGEMENT FIN 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	105.4228 105.4228	49,953.82 49,953.82	859.02 859.02	52,711.40 52,711.40	0.08	2,757.58 2,757.58
10,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13	106.2500 106.2500	10,000.00 10,000.00	130.20 130.20	10,625.00 10,625.00	0.02	625.00 625.00
70,000.000 TESORO CORP 881609AZ4 5.375% 10/01/2022 DD 09/27/12	104.0000 104.0000	71,232.59 71,232.59	1,880.73 1,880.73	72,800.00 72,800.00	0.11	1,567.41 1,567.41
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	104.7933 104.7933	24,998.00 24,998.00	106.44 106.44	26,198.33 26,198.33	0.04	1,200.33 1,200.33
35,000.000 TIME WARNER CABLE LLC 88732JAL2 6.750% 07/01/2018 DD 06/19/08	108.6561 108.6561	38,733.90 38,733.90	590.50 590.50	38,029.64 38,029.64	0.06	-704.26 -704.26

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 TOYS R US PROPERTY CO II LLC 89236MAB6 8.500% 12/01/2017 DD 06/01/10	99.5000 99.5000	50,552.86 50,552.86	1,416.64 1,416.64	49,750.00 49,750.00	0.08	-802.86 -802.86
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	105.0043 105.0043	79,833.86 79,833.86	487.60 487.60	84,003.44 84,003.44	0.13	4,169.58 4,169.58
170,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89237CAE1 1.740% 09/15/2020 DD 06/17/15	100.9775 100.9775	169,989.88 169,989.88	131.52 131.52	171,661.67 171,661.67	0.27	1,671.79 1,671.79
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	107.6250 107.6250	25,000.00 25,000.00	193.61 193.61	26,906.25 26,906.25	0.04	1,906.25 1,906.25
70,000.000 TRIMBLE NAVIGATION LTD 896239AA8 4.750% 12/01/2024 DD 11/24/14	105.1715 105.1715	69,505.65 69,505.65	1,108.68 1,108.68	73,620.05 73,620.05	0.11	4,114.40 4,114.40
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	109.4019 109.4019	50,364.20 50,364.20	791.56 791.56	54,700.95 54,700.95	0.08	4,336.75 4,336.75
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	107.9317 107.9317	70,926.80 70,926.80	356.71 356.71	75,552.19 75,552.19	0.12	4,625.39 4,625.39
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	110.1718 110.1718	41,969.35 41,969.35	417.61 417.61	44,068.72 44,068.72	0.07	2,099.37 2,099.37
25,372.140 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	119.2500 119.2500	24,218.02 24,218.02	798.36 798.36	30,256.28 30,256.28	0.05	6,038.26 6,038.26

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,813.160 US AIRWAYS 2012-2 CLASS A PASS 90345WAD6 4.625% 12/03/2026 DD 12/13/12	109.0000 109.0000	39,957.58 39,957.58	603.28 603.28	43,396.34 43,396.34	0.07	3,438.76 3,438.76
85,000.000 UNITED RENTALS NORTH AMERICA I 911365BD5 5.500% 07/15/2025 DD 03/26/15	102.0000 102.0000	85,000.00 85,000.00	993.06 993.06	86,700.00 86,700.00	0.13	1,700.00 1,700.00
1,300,000.000 U S TREASURY NOTE 9128282C3 0.750% 08/31/2018 DD 08/31/16	99.9805 99.9805	1,299,166.01 1,299,166.01	834.94 834.94	1,299,746.50 1,299,746.50	2.01	580.49 580.49
550,000.000 U S TREASURY NOTE 912828R36 1.625% 05/15/2026 DD 05/15/16	100.1328 100.1328	551,824.84 551,824.84	3,375.85 3,375.85	550,730.40 550,730.40	0.85	-1,094.44 -1,094.44
2,510,000.000 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	101.0931 101.0931	2,523,810.89 2,523,810.89	665.01 665.01	2,537,436.81 2,537,436.81	3.92	13,625.92 13,625.92
1,500,000.000 U S TREASURY NOTE 912828S68 0.750% 07/31/2018 DD 07/31/16	99.9727 99.9727	1,500,166.18 1,500,166.18	1,895.38 1,895.38	1,499,590.50 1,499,590.50	2.32	-575.68 -575.68
650,000.000 U S TREASURY NOTE 912828S76 1.125% 07/31/2021 DD 07/31/16	99.8555 99.8555	649,432.45 649,432.45	1,232.00 1,232.00	649,060.75 649,060.75	1.00	-371.70 -371.70
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	107.2977 107.2977	70,708.03 70,708.03	723.26 723.26	75,108.39 75,108.39	0.12	4,400.36 4,400.36
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	132.9000 132.9000	425,516.55 425,516.55	6,884.31 6,884.31	418,635.00 418,635.00	0.65	-6,881.55 -6,881.55

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 UNUM GROUP 91529YAH9 5.625% 09/15/2020 DD 09/15/10	111.6421 111.6421	37,611.70 37,611.70	87.52 87.52	39,074.74 39,074.74	0.06	1,463.04 1,463.04
40,000.000 UNUM GROUP 91529YAM8 3.000% 05/15/2021 DD 05/09/16	102.2447 102.2447	39,918.60 39,918.60	474.35 474.35	40,897.88 40,897.88	0.06	979.28 979.28
320,000.000 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	100.3296 100.3296	319,967.09 319,967.09	248.38 248.38	321,054.56 321,054.56	0.50	1,087.47 1,087.47
25,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MAY1 4.000% 04/30/2019 DD 04/17/12	105.0554 105.0554	24,910.85 24,910.85	419.75 419.75	26,263.85 26,263.85	0.04	1,353.00 1,353.00
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	107.5521 107.5521	24,822.02 24,822.02	218.76 218.76	26,888.03 26,888.03	0.04	2,066.01 2,066.01
75,000.000 VERISK ANALYTICS INC 92345YAD8 4.000% 06/15/2025 DD 05/15/15	106.3749 106.3749	74,642.55 74,642.55	882.90 882.90	79,781.18 79,781.18	0.12	5,138.63 5,138.63
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	113.1907 113.1907	184,756.09 184,756.09	2,282.19 2,282.19	209,402.80 209,402.80	0.32	24,646.71 24,646.71
60,000.000 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	109.9274 109.9274	59,771.40 59,771.40	636.78 636.78	65,956.44 65,956.44	0.10	6,185.04 6,185.04
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	101.3884 101.3884	49,841.76 49,841.76	112.10 112.10	50,694.20 50,694.20	0.08	852.44 852.44

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
135,000.000	WACHOVIA BANK COMMERCIA C30 A5	100.6381	140,742.01	600.90	135,861.41		-4,880.60
	92978QCB1 5.342% 12/15/2043 DD 03/01/07	100.6381	140,742.01	600.90	135,861.41	0.21	-4,880.60
50,000.000	WASTE MANAGEMENT INC	104.9134	49,813.70	130.20	52,456.70		2,643.00
	94106LBA6 3.125% 03/01/2025 DD 02/26/15	104.9134	49,813.70	130.20	52,456.70	0.08	2,643.00
95,000.000	WELLS FARGO & CO	107.0146	94,502.97	505.71	101,663.87		7,160.90
	94974BFN5 4.125% 08/15/2023 DD 08/15/13	107.0146	94,502.97	505.71	101,663.87	0.16	7,160.90
130,000.000	WELLS FARGO COMMERC C1 A2 144A	109.1357	143,909.42	475.80	141,876.42		-2,033.00
	94987MAB7 4.393% 11/15/2043 DD 11/01/10	109.1357	143,909.42	475.80	141,876.42	0.22	-2,033.00
150,000.000	WELLS FARGO COMMERCIAL C30 A4	108.4271	154,407.47	458.10	162,640.58		8,233.11
	94989NBE6 3.664% 09/15/2058 DD 08/01/15	108.4271	154,407.47	458.10	162,640.58	0.25	8,233.11
175,000.000	WELLS FARGO COMMERCIAL LC22 A4	109.7584	180,188.20	559.80	192,077.27		11,889.07
	94989TAZ7 3.839% 09/15/2058 DD 09/01/15	109.7584	180,188.20	559.80	192,077.27	0.30	11,889.07
120,000.000	WELLS FARGO COMMERCIAL NXS3 A4	108.0262	123,551.69	361.80	129,631.39		6,079.70
	94989VAD1 3.617% 09/15/2057 DD 10/01/15	108.0262	123,551.69	361.80	129,631.39	0.20	6,079.70
225,000.000	WELLS FARGO COMMERCIAL NXS4 A4	108.8844	231,656.84	697.20	244,989.83		13,332.99
	94989XBC8 3.718% 12/15/2048 DD 12/01/15	108.8844	231,656.84	697.20	244,989.83	0.38	13,332.99
150,000.000	WELLS FARGO COMMERCIAL M P2 A4	110.3446	154,440.51	476.10	165,516.89		11,076.38
	95000AAU1 3.809% 12/15/2048 DD 12/01/15	110.3446	154,440.51	476.10	165,516.89	0.26	11,076.38

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 WESTERN GAS PARTNERS LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	103.4897 103.4897	69,859.63 69,859.63	717.45 717.45	72,442.79 72,442.79	0.11	2,583.16 2,583.16
175,000.000 WHOLE FOODS MARKET INC 144A 966837AD8 5.200% 12/03/2025 DD 12/03/15	108.6095 108.6095	174,771.90 174,771.90	2,982.76 2,982.76	190,066.63 190,066.63	0.29	15,294.73 15,294.73
85,000.000 WILLIAMS PARTNERS LP 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	99.7915 99.7915	83,391.02 83,391.02	703.98 703.98	84,822.78 84,822.78	0.13	1,431.76 1,431.76
45,000.000 WINDSTREAM SERVICES LLC 97381WAN4 7.750% 10/15/2020 DD 10/06/10	101.7500 101.7500	45,911.22 45,911.22	1,608.78 1,608.78	45,787.50 45,787.50	0.07	-123.72 -123.72
125,000.000 WORLD OMNI AUTOMOBILE LEA A A3 98160VAD3 1.540% 10/15/2018 DD 07/29/15	100.2987 100.2987	124,983.45 124,983.45	85.60 85.60	125,373.35 125,373.35	0.19	389.90 389.90
35,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	99.8125 99.8125	35,000.00 35,000.00	446.10 446.10	34,934.38 34,934.38	0.05	-65.62 -65.62
25,000.000 WYNDHAM WORLDWIDE CORP 98310WAM0 5.100% 10/01/2025 DD 09/15/15	109.3181 109.3181	24,993.49 24,993.49	637.59 637.59	27,329.53 27,329.53	0.04	2,336.04 2,336.04
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	100.3812 100.3812	24,987.51 24,987.51	30.56 30.56	25,095.30 25,095.30	0.04	107.79 107.79
20,000.000 ZEBRA TECHNOLOGIES CORP 989207AC9 7.250% 10/15/2022 DD 10/15/14	108.3750 108.3750	20,000.00 20,000.00	668.98 668.98	21,675.00 21,675.00	0.03	1,675.00 1,675.00

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	112.4896 112.4896	72,053.63 72,053.63	255.30 255.30	78,742.74 78,742.74	0.12	6,689.11 6,689.11
155,000.000 FREMF 2015-K49 MORT K49 B 144A 30287TAN7 VAR RT 10/25/2048 DD 10/01/15	101.9610 101.9610	141,983.08 141,983.08	482.16 482.16	158,039.55 158,039.55	0.24	16,056.47 16,056.47
150,000.000 FREMF 2015-K47 MORT K47 B 144A 30293AAN0 VAR RT 06/25/2048 DD 07/01/15	99.4480 99.4480	138,068.72 138,068.72	451.74 451.74	149,172.05 149,172.05	0.23	11,103.33 11,103.33
190,000.000 FREMF 2015-K48 MORT K48 B 144A 30293HAE5 VAR RT 08/25/2048 DD 09/01/15	98.5577 98.5577	171,820.99 171,820.99	577.67 577.67	187,259.54 187,259.54	0.29	15,438.55 15,438.55
175,000.000 FREMF 2015-K50 MORT K50 B 144A 30293WAE2 VAR RT 10/25/2048 DD 11/01/15	99.4026 99.4026	152,294.39 152,294.39	553.07 553.07	173,954.53 173,954.53	0.27	21,660.14 21,660.14
75,000.000 FREMF 2016-K52 MORT K52 B 144A 30294DAN3 VAR RT 01/25/2049 DD 02/01/16	101.5743 101.5743	63,365.40 63,365.40	246.87 246.87	76,180.73 76,180.73	0.12	12,815.33 12,815.33
98,310.630 JP MORGAN CHASE COMMER LD12 A4 46632HAD3 VAR RT 02/15/2051 DD 08/01/07	102.1831 102.1831	105,356.83 105,356.83	481.80 481.80	100,456.89 100,456.89	0.16	-4,899.94 -4,899.94
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	110.5520 110.5520	50,491.19 50,491.19	166.50 166.50	55,276.01 55,276.01	0.09	4,784.82 4,784.82
158,211.210 LB COMMERCIAL MORTGAGE T C3 A4 50177AAE9 VAR RT 07/15/2044 DD 07/11/07	102.6097 102.6097	171,551.60 171,551.60	539.06 539.06	162,340.00 162,340.00	0.25	-9,211.60 -9,211.60

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 MORGAN STANLEY CAPITAL IQ14 A4 61754KAF2 VAR RT 04/15/2049 DD 05/01/07	101.0884 101.0884	115,319.94 115,319.94	521.70 521.70	111,197.27 111,197.27	0.17	-4,122.67 -4,122.67
140,000.000 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	111.2693 111.2693	158,114.20 158,114.20	568.20 568.20	155,776.98 155,776.98	0.24	-2,337.22 -2,337.22
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	112.3802 112.3802	119,110.97 119,110.97	449.40 449.40	123,618.21 123,618.21	0.19	4,507.24 4,507.24
72,487.960 WACHOVIA BANK COMMERCIA C33 A4 92978NAE4 VAR RT 02/15/2051 DD 08/01/07	101.2412 101.2412	76,812.98 76,812.98	364.43 364.43	73,387.66 73,387.66	0.11	-3,425.32 -3,425.32
105,000.000 WELLS FARGO COMMERCIAL LC12 A4 94988QAG6 VAR RT 07/15/2046 DD 07/01/13	111.6994 111.6994	108,080.63 108,080.63	369.00 369.00	117,284.32 117,284.32	0.18	9,203.69 9,203.69
67,360.000 ISHARES IBOXX INVESTMENT GRA 464287242	123.1800 123.1800	8,263,283.32 8,263,283.32	0.00 0.00	8,297,404.80 8,297,404.80	12.81	34,121.48 34,121.48
SUBTOTAL UNITED STATES		59,192,574.32	297,832.89	60,305,153.99		1,112,579.67
		59,192,574.32	297,832.89	60,305,153.99	93.04	1,112,579.67
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		61,437,792.79	320,235.34	62,625,918.91		1,188,126.12
		61,437,792.79	320,235.34	62,625,918.91	96.63	1,188,126.12
TOTAL FIXED INCOME SECURITIES		61,437,792.79	320,235.34	62,625,918.91	96.63	1,188,126.12
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						



Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000.000 HSB GROUP INC	73.3620	200,444.75	844.08	179,736.90		-20,707.85
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	73.3620	200,444.75	844.08	179,736.90	0.28	-20,707.85
TOTAL ASSETS - BASE:		63,592,978.28	321,352.18	64,760,396.55	99.92	1,167,418.27
NET ASSETS - BASE:				65,081,748.73		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
CASH		89,878.46	0.00	89,878.46		0.00
		89,878.46	0.00	89,878.46	6.75	0.00
REBATE RECEIVABLE		2,357.25	0.00	2,357.25		0.00
		2,357.25	0.00	2,357.25	0.18	0.00
PAYABLE FOR TRUSTEE FEES		-86.69	0.00	-86.69		0.00
		-86.69	0.00	-86.69	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-1,722.99	0.00	-1,722.99		0.00
		-1,722.99	0.00	-1,722.99	-0.13	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,753.80	0.00	-3,753.80		0.00
		-3,753.80	0.00	-3,753.80	-0.28	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-7,014.69	0.00	-7,014.69		0.00
		-7,014.69	0.00	-7,014.69	-0.53	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-544.33	0.00	-544.33		0.00
		-544.33	0.00	-544.33	-0.04	0.00
SUBTOTAL U.S. DOLLAR		79,113.21	0.00	79,113.21		0.00
		79,113.21	0.00	79,113.21	5.94	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		79,113.21	0.00	79,113.21		0.00
		79,113.21	0.00	79,113.21	5.94	0.00

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		79,113.21	0.00	79,113.21	5.94	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
10,000.000 BROOKFIELD ASSET MANAGEMENT IN 112585AH7 4.000% 01/15/2025 DD 01/15/15	102.5071 102.5071	10,000.00 10,000.00	85.14 85.14	10,250.71 10,250.71		250.71 250.71
9,000.000 HUSKY ENERGY INC 448055AC7 6.200% 09/15/2017 DD 09/11/07	104.3330 104.3330	9,147.88 9,147.88	24.80 24.80	9,389.97 9,389.97		242.09 242.09
SUBTOTAL CANADA		19,147.88	109.94	19,640.68		492.80
		19,147.88	109.94	19,640.68	1.47	492.80
GERMANY						
5,000.000 DEUTSCHE BANK AG/LONDON 25152RWY5 1.350% 05/30/2017 DD 05/30/14	98.0231 98.0231	4,971.95 4,971.95	22.80 22.80	4,901.16 4,901.16		-70.79 -70.79
UNITED KINGDOM						
25,000.000 BP CAPITAL MARKETS PLC 05565QCH9 VAR RT 09/26/2018 DD 09/26/13	100.4660 100.4660	24,746.82 24,746.82	5.16 5.16	25,116.50 25,116.50		369.68 369.68
UNITED STATES						
5,000.000 AT&T INC 00206RCNO 3.400% 05/15/2025 DD 05/04/15	102.7408 102.7408	4,985.20 4,985.20	64.54 64.54	5,137.04 5,137.04		151.84 151.84
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	104.1090 104.1090	10,427.29 10,427.29	129.44 129.44	10,410.90 10,410.90		-16.39 -16.39

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	102.7200 102.7200	4,999.91 4,999.91	12.00 12.00	5,136.00 5,136.00	 0.39	136.09 136.09
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	118.9781 118.9781	9,976.50 9,976.50	81.72 81.72	11,897.81 11,897.81	 0.89	1,921.31 1,921.31
5,000.000 APPLE INC 037833BS8 2.250% 02/23/2021 DD 02/23/16	102.5799 102.5799	5,099.18 5,099.18	12.00 12.00	5,129.00 5,129.00	 0.39	29.82 29.82
10,000.000 AUTOZONE INC 053332AL6 4.000% 11/15/2020 DD 11/15/10	107.6040 107.6040	10,625.16 10,625.16	151.34 151.34	10,760.40 10,760.40	 0.81	135.24 135.24
15,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13	103.5168 103.5168	15,226.61 15,226.61	110.56 110.56	15,527.52 15,527.52	 1.17	300.91 300.91
25,000.000 BEAR STEARNS COMMERCIA PW15 AM 07388RAG2 5.363% 02/11/2044 DD 03/01/07	95.9996 95.9996	24,688.86 24,688.86	111.60 111.60	23,999.89 23,999.89	 1.80	-688.97 -688.97
10,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	122.1873 122.1873	11,957.22 11,957.22	374.50 374.50	12,218.73 12,218.73	 0.92	261.51 261.51
25,000.000 CNH EQUIPMENT TRUST 2013-A A B 12591FAE6 1.360% 08/17/2020 DD 02/21/13	100.0308 100.0308	25,000.00 25,000.00	15.04 15.04	25,007.70 25,007.70	 1.88	7.70 7.70
10,000.000 COMM 2014-LC15 MORTGAG LC15 AM 12591TAG1 4.198% 04/10/2047 DD 03/01/14	110.0729 110.0729	10,785.82 10,785.82	35.10 35.10	11,007.29 11,007.29	 0.83	221.47 221.47

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	101.0909 101.0909	9,996.54 9,996.54	9.44 9.44	10,109.09 10,109.09	 0.76	112.55 112.55
25,000.000 COMM 2014-CCRE18 MORT CR18 ASB 12632QAU7 3.452% 07/15/2047 DD 06/01/14	106.6201 106.6201	26,587.37 26,587.37	72.00 72.00	26,655.03 26,655.03	 2.00	67.66 67.66
15,000.000 CAPITAL ONE MULTI-ASSET A5 A5 14041NFG1 1.660% 06/17/2024 DD 08/25/16	99.7852 99.7852	14,995.55 14,995.55	25.39 25.39	14,967.78 14,967.78	 1.12	-27.77 -27.77
10,000.000 CARMAX AUTO OWNER TRUST 20 1 D 14313LAG1 1.990% 08/15/2019 DD 02/14/13	100.1388 100.1388	10,008.68 10,008.68	16.50 16.50	10,013.88 10,013.88	 0.75	5.20 5.20
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	102.3689 102.3689	9,998.47 9,998.47	11.84 11.84	10,236.89 10,236.89	 0.77	238.42 238.42
7,000.000 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	109.5098 109.5098	7,340.67 7,340.67	38.50 38.50	7,665.69 7,665.69	 0.58	325.02 325.02
20,000.000 CHEVRON CORP 166764AH3 3.191% 06/24/2023 DD 06/24/13	106.5153 106.5153	20,427.21 20,427.21	172.13 172.13	21,303.06 21,303.06	 1.60	875.85 875.85
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	107.0312 107.0312	15,491.80 15,491.80	65.42 65.42	16,054.68 16,054.68	 1.21	562.88 562.88
0.000 DELPHI CORP 247126AH8 5.000% 02/15/2023 DD 02/14/13	0.0000 0.0000	0.00 0.00	0.15 0.15	0.00 0.00	 0.00	0.00 0.00

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	102.5117 102.5117	4,974.78 4,974.78	67.92 67.92	5,125.59 5,125.59	0.38	150.81 150.81
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	93.6093 93.6093	6,185.67 6,185.67	8.70 8.70	6,478.70 6,478.70	0.49	293.03 293.03
15,000.000 FNMA GTD REMIC P/T 16-M5 A2 3136AR5S3 2.464% 04/25/2026 DD 05/01/16	102.7232 102.7232	15,472.49 15,472.49	30.90 30.90	15,408.48 15,408.48	1.16	-64.01 -64.01
18,313.280 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	103.4774 103.4774	18,936.69 18,936.69	45.90 45.90	18,950.10 18,950.10	1.42	13.41 13.41
4,415.520 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	102.8398 102.8398	4,520.46 4,520.46	11.10 11.10	4,540.91 4,540.91	0.34	20.45 20.45
15,000.000 FHLMC MULTICLASS MTG 3137BEF58 2.456% 08/25/2019 DD 10/01/14	102.8658 102.8658	15,454.72 15,454.72	30.64 30.64	15,429.87 15,429.87	1.16	-24.85 -24.85
7,000.000 FHLMC MULTIFAMILY STRU K045 A2 3137BHXJ1 3.023% 01/25/2025 DD 05/01/15	107.6696 107.6696	7,556.56 7,556.56	17.70 17.70	7,536.87 7,536.87	0.57	-19.69 -19.69
24,638.204 FHLMC MULTICLASS MTG K050 A1 3137BLW87 2.802% 01/25/2025 DD 11/01/15	105.4625 105.4625	26,144.91 26,144.91	57.60 57.60	25,984.06 25,984.06	1.95	-160.85 -160.85
19,435.836 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	107.4304 107.4304	20,816.48 20,816.48	64.80 64.80	20,880.00 20,880.00	1.57	63.52 63.52

Asset and Accrual Detail - By Asset type

9/30/2016

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5,786.240 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	121.3213 121.3213	7,071.53 7,071.53	38.48 38.48	7,019.94 7,019.94	0.53	-51.59 -51.59
13,955.520 GNMA II POOL #0AH1154 36182HH74 4.637% 10/20/2065 DD 11/01/15	113.4331 113.4331	15,433.45 15,433.45	54.00 54.00	15,830.18 15,830.18	1.19	396.73 396.73
9,572.820 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	107.6596 107.6596	9,942.38 9,942.38	32.70 32.70	10,306.06 10,306.06	0.77	363.68 363.68
10,038.130 GNMA II POOL #0AT2417 36194AVJ3 4.575% 07/20/2066 DD 08/01/16	115.0166 115.0166	11,469.44 11,469.44	38.29 38.29	11,545.52 11,545.52	0.87	76.08 76.08
6,887.794 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	120.3936 120.3936	7,464.84 7,464.84	42.90 42.90	8,292.46 8,292.46	0.62	827.62 827.62
10,615.278 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	120.0187 120.0187	11,313.53 11,313.53	61.91 61.91	12,740.32 12,740.32	0.96	1,426.79 1,426.79
4,837.671 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	121.8812 121.8812	5,206.21 5,206.21	28.20 28.20	5,896.21 5,896.21	0.44	690.00 690.00
7,404.660 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	109.5790 109.5790	7,984.26 7,984.26	40.20 40.20	8,113.95 8,113.95	0.61	129.69 129.69
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	104.0632 104.0632	10,187.86 10,187.86	131.10 131.10	10,406.32 10,406.32	0.78	218.46 218.46

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	103.2902 103.2902	4,991.00 4,991.00	10.50 10.50	5,164.51 5,164.51	0.39	173.51 173.51
10,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVP6 2.750% 09/15/2020 DD 09/15/15	102.4326 102.4326	9,983.42 9,983.42	12.16 12.16	10,243.26 10,243.26	0.77	259.84 259.84
21,518.217 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	100.6051 100.6051	21,538.40 21,538.40	36.00 36.00	21,648.42 21,648.42	1.63	110.02 110.02
15,000.000 HCP INC 40414LAA7 6.700% 01/30/2018 DD 10/15/07	106.6895 106.6895	15,919.27 15,919.27	172.80 172.80	16,003.43 16,003.43	1.20	84.16 84.16
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	102.8644 102.8644	10,076.63 10,076.63	133.56 133.56	10,286.44 10,286.44	0.77	209.81 209.81
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	110.7501 110.7501	10,853.68 10,853.68	105.24 105.24	11,075.01 11,075.01	0.83	221.33 221.33
30,000.000 INTEL CORP 458140AK6 4.800% 10/01/2041 DD 09/19/11	117.7968 117.7968	30,212.67 30,212.67	719.91 719.91	35,339.04 35,339.04	2.65	5,126.37 5,126.37
10,000.000 JPMORGAN CHASE & CO 46625HHL7 6.300% 04/23/2019 DD 04/23/09	111.4001 111.4001	11,052.73 11,052.73	276.17 276.17	11,140.01 11,140.01	0.84	87.28 87.28
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	106.0748 106.0748	5,010.95 5,010.95	78.50 78.50	5,303.74 5,303.74	0.40	292.79 292.79

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 TALEN ENERGY SUPPLY LLC 69352JAN7 4.600% 12/15/2021 DD 12/16/11	74.2500 74.2500	14,879.08 14,879.08	203.02 203.02	11,137.50 11,137.50	0.84	-3,741.58 -3,741.58
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	108.8233 108.8233	21,189.31 21,189.31	80.58 80.58	21,764.66 21,764.66	1.63	575.35 575.35
25,000.000 PRUDENTIAL FINANCIAL INC 74432QBP9 4.500% 11/15/2020 DD 11/18/10	110.2433 110.2433	26,484.37 26,484.37	426.38 426.38	27,560.83 27,560.83	2.07	1,076.46 1,076.46
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	104.0033 104.0033	4,982.87 4,982.87	8.82 8.82	5,200.17 5,200.17	0.39	217.30 217.30
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	101.8860 101.8860	4,995.80 4,995.80	5.28 5.28	5,094.30 5,094.30	0.38	98.50 98.50
17,829.760 SBA GTD PARTN CTFS 2007-20E 1 83162CRA3 5.310% 05/01/2027 DD 05/16/07	110.2188 110.2188	19,500.53 19,500.53	394.95 394.95	19,651.74 19,651.74	1.48	151.21 151.21
7,539.260 SBA GTD PARTN CTFS 2008-20A 1 83162CRN5 5.170% 01/01/2028 DD 01/16/08	110.9767 110.9767	7,790.65 7,790.65	97.50 97.50	8,366.82 8,366.82	0.63	576.17 576.17
8,523.490 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	110.3038 110.3038	8,839.09 8,839.09	42.26 42.26	9,401.73 9,401.73	0.71	562.64 562.64
15,000.000 STEELCASE INC 858155AD6 6.375% 02/15/2021 DD 02/03/11	114.0165 114.0165	16,900.53 16,900.53	123.49 123.49	17,102.48 17,102.48	1.28	201.95 201.95

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
78,000.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	114.1016 114.1016	87,353.68 87,353.68	883.86 883.86	88,999.25 88,999.25	 6.68	1,645.57 1,645.57
13,000.000 U S TREASURY NOTE 912828P46 1.625% 02/15/2026 DD 02/15/16	100.1719 100.1719	12,922.48 12,922.48	26.98 26.98	13,022.35 13,022.35	 0.98	99.87 99.87
49,000.000 U S TREASURY NOTE 912828P87 1.125% 02/28/2021 DD 02/29/16	100.0625 100.0625	48,992.06 48,992.06	47.21 47.21	49,030.63 49,030.63	 3.68	38.57 38.57
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	103.1700 103.1700	10,127.32 10,127.32	58.24 58.24	10,317.00 10,317.00	 0.77	189.68 189.68
25,000.000 VERIZON COMMUNICATIONS INC 92343VBR4 5.150% 09/15/2023 DD 09/18/13	116.4927 116.4927	29,228.38 29,228.38	57.28 57.28	29,123.18 29,123.18	 2.19	-105.20 -105.20
10,000.000 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	109.9274 109.9274	10,743.56 10,743.56	106.02 106.02	10,992.74 10,992.74	 0.83	249.18 249.18
15,000.000 WFRBS COMMERCIAL MORTG C12 ASB 92937FAE1 2.838% 03/15/2048 DD 03/01/13	103.9524 103.9524	15,567.83 15,567.83	35.40 35.40	15,592.86 15,592.86	 1.17	25.03 25.03
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	108.2889 108.2889	5,294.65 5,294.65	47.40 47.40	5,414.45 5,414.45	 0.41	119.80 119.80
10,000.000 WELLS FARGO & CO 94974BGR5 2.550% 12/07/2020 DD 12/07/15	101.9624 101.9624	10,074.80 10,074.80	81.12 81.12	10,196.24 10,196.24	 0.77	121.44 121.44

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 WORLD FINANCIAL NETWORK CR C M 981464DL1 3.320% 08/15/2022 DD 07/19/12	102.9210 102.9210	25,416.52 25,416.52	36.96 36.96	25,730.26 25,730.26	1.93	313.74 313.74
8,727.770 BANC OF AMERICA COMMERCIA 4 AJ 05950WAJ7 VAR RT 07/10/2046 DD 08/01/06	98.5653 98.5653	8,722.32 8,722.32	41.40 41.40	8,602.55 8,602.55	0.65	-119.77 -119.77
10,000.000 BANC OF AMERICA COMMERCIA 4 AM 059513AG6 VAR RT 02/10/2051 DD 11/01/07	103.1084 103.1084	10,886.78 10,886.78	50.10 50.10	10,310.84 10,310.84	0.77	-575.94 -575.94
10,000.000 BEAR STEARNS ASSET BACK BO1 M4 073879JP4 VAR RT 10/25/2034 DD 10/26/04	100.4364 100.4364	9,941.32 9,941.32	2.88 2.88	10,043.64 10,043.64	0.75	102.32 102.32
10,000.000 CATERPILLAR FINANCIAL SERVICES 14912L6Q9 VAR RT 02/23/2018 DD 02/25/16	100.7159 100.7159	10,051.80 10,051.80	16.44 16.44	10,071.59 10,071.59	0.76	19.79 19.79
6,126.930 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	102.1274 102.1274	6,347.54 6,347.54	26.40 26.40	6,257.28 6,257.28	0.47	-90.26 -90.26
15,000.000 FNMA GTD REMIC P/T 15-M8 A2 3136ANSB4 VAR RT 01/25/2025 DD 05/01/15	106.0968 106.0968	15,984.68 15,984.68	36.30 36.30	15,914.52 15,914.52	1.19	-70.16 -70.16
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	111.2345 111.2345	10,843.32 10,843.32	57.64 57.64	11,123.45 11,123.45	0.83	280.13 280.13
10,000.000 JP MORGAN CHASE COMMERC LDP2 E 46625YNM1 VAR RT 07/15/2042 DD 06/01/05	99.4894 99.4894	9,959.38 9,959.38	41.40 41.40	9,948.94 9,948.94	0.75	-10.44 -10.44

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,269.100 JP MORGAN CHASE COMMER LDP8 AJ 46629MAM7 VAR RT 05/15/2045 DD 09/01/06	100.2412 100.2412	1,275.45 1,275.45	5.70 5.70	1,272.16 1,272.16	0.10	-3.29 -3.29
10,000.000 JP MORGAN CHASE COMMER LDPX AM 46630JAE9 VAR RT 01/15/2049 DD 03/01/07	98.0365 98.0365	9,875.00 9,875.00	45.60 45.60	9,803.65 9,803.65	0.74	-71.35 -71.35
10,000.000 JP MORGAN CHASE COMMER CB19 AJ 46630VAL6 VAR RT 02/12/2049 DD 06/01/07	80.6458 80.6458	8,406.30 8,406.30	48.90 48.90	8,064.58 8,064.58	0.61	-341.72 -341.72
10,000.000 LB-UBS COMMERCIAL MORTGAG C1 B 52108HYL2 VAR RT 01/15/2036 DD 01/11/04	94.5059 94.5059	10,031.25 10,031.25	26.80 26.80	9,450.59 9,450.59	0.71	-580.66 -580.66
12,500.000 LB-UBS COMMERCIAL MORTGAG C1 E 52108HYP3 VAR RT 01/15/2036 DD 01/11/04	8.5199 8.5199	12,500.00 12,500.00	34.60 34.60	1,064.99 1,064.99	0.08	-11,435.01 -11,435.01
20,000.000 METLIFE INC 59156RBK3 VAR RT 12/15/2017 DD 09/15/14	100.5418 100.5418	20,114.49 20,114.49	16.96 16.96	20,108.36 20,108.36	1.51	-6.13 -6.13
15,000.000 MORGAN STANLEY 61747YDW2 2.650% 01/27/2020 DD 01/27/15	102.1863 102.1863	15,008.25 15,008.25	71.52 71.52	15,327.95 15,327.95	1.15	319.70 319.70
9,545.010 MORGAN STANLEY CAPITAL T27 A4 61754JAF5 VAR RT 06/11/2042 DD 07/01/07	102.0800 102.0800	9,926.26 9,926.26	46.20 46.20	9,743.54 9,743.54	0.73	-182.72 -182.72
7,740.470 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	99.3960 99.3960	7,619.31 7,619.31	22.14 22.14	7,693.72 7,693.72	0.58	74.41 74.41

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,610.500 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	94.9910 94.9910	14,096.05 14,096.05	5.26 5.26	13,878.67 13,878.67	 1.04	-217.38 -217.38
7,000.000 U S TREASURY NOTE 912828M23 VAR RT 10/31/2017 DD 10/31/15	100.0961 100.0961	7,008.23 7,008.23	5.98 5.98	7,006.73 7,006.73	 0.53	-1.50 -1.50
20,000.000 WFRBS COMMERCIAL MORTGA C16 AS 92938EAW3 VAR RT 09/15/2046 DD 09/01/13	113.7765 113.7765	21,214.66 21,214.66	77.70 77.70	22,755.31 22,755.31	 1.71	1,540.65 1,540.65
0.460 WACHOVIA BANK COMMERCIAL C22 D 92976BBU5 VAR RT 12/15/2044 DD 12/01/05	100.0000 100.0000	0.46 0.46	-0.54 -0.54	0.46 0.46	 0.00	0.00 0.00
2,431.660 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	102.7107 102.7107	2,501.91 2,501.91	8.10 8.10	2,497.57 2,497.57	 0.19	-4.34 -4.34
19,210.160 EQUITY ONE MORTGAGE PASS- 2 M1 294751EK4 VAR RT 07/25/2034 DD 04/01/04	97.9360 97.9360	18,327.64 18,327.64	100.67 100.67	18,813.67 18,813.67	 1.41	486.03 486.03
SUBTOTAL UNITED STATES		<u>1,196,318.96</u>	<u>7,407.99</u>	<u>1,203,381.73</u>		<u>7,062.77</u>
		<u>1,196,318.96</u>	<u>7,407.99</u>	<u>1,203,381.73</u>	<u>90.41</u>	<u>7,062.77</u>
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		<u>1,245,185.61</u>	<u>7,545.89</u>	<u>1,253,040.07</u>		<u>7,854.46</u>
		<u>1,245,185.61</u>	<u>7,545.89</u>	<u>1,253,040.07</u>	<u>94.14</u>	<u>7,854.46</u>
TOTAL FIXED INCOME SECURITIES		<u>1,245,185.61</u>	<u>7,545.89</u>	<u>1,253,040.07</u>	<u>94.14</u>	<u>7,854.46</u>
TOTAL ASSETS - BASE:		<u>1,324,298.82</u>	<u>7,545.89</u>	<u>1,332,153.28</u>	<u>100.08</u>	<u>7,854.46</u>
NET ASSETS - BASE:				<u>1,339,699.17</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
CASH		83,524.65	0.00	83,524.65		0.00
		83,524.65	0.00	83,524.65	5.65	0.00
REBATE RECEIVABLE		1,997.44	0.00	1,997.44		0.00
		1,997.44	0.00	1,997.44	0.14	0.00
PAYABLE FOR TRUSTEE FEES		-97.01	0.00	-97.01		0.00
		-97.01	0.00	-97.01	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-1,457.08	0.00	-1,457.08		0.00
		-1,457.08	0.00	-1,457.08	-0.10	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,753.80	0.00	-3,753.80		0.00
		-3,753.80	0.00	-3,753.80	-0.25	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-488.52	0.00	-488.52		0.00
		-488.52	0.00	-488.52	-0.03	0.00
SUBTOTAL U.S. DOLLAR		79,725.68	0.00	79,725.68		0.00
		79,725.68	0.00	79,725.68	5.40	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		79,725.68	0.00	79,725.68		0.00
		79,725.68	0.00	79,725.68	5.40	0.00
TOTAL CASH & CASH EQUIVALENTS		79,725.68	0.00	79,725.68	5.40	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
AUSTRALIA						
10,731.100 SMART ABS SERIES 2013- 1US A4A	99.8929	10,704.90	5.27	10,719.61		14.71
78447NAF3 1.050% 10/14/2018 DD 01/23/13	99.8929	10,704.90	5.27	10,719.61	0.72	14.71
GERMANY						
15,000.000 DEUTSCHE BANK AG/LONDON	98.0231	14,916.60	68.10	14,703.47		-213.13
25152RWY5 1.350% 05/30/2017 DD 05/30/14	98.0231	14,916.60	68.10	14,703.47	0.99	-213.13
JAPAN						
15,000.000 NIPPON TELEGRAPH & TELEPHONE C	100.1882	15,027.70	42.76	15,028.23		0.53
654624AE5 1.400% 07/18/2017 DD 07/18/12	100.1882	15,027.70	42.76	15,028.23	1.02	0.53
LUXEMBOURG						
5,000.000 ACTAVIS FUNDING SCS	101.0311	4,997.55	6.27	5,051.56		54.01
00507UAM3 2.350% 03/12/2018 DD 03/12/15	101.0311	4,997.55	6.27	5,051.56	0.34	54.01
MEXICO						
10,000.000 PETROLEOS MEXICANOS	104.9500	10,458.53	48.00	10,495.00		36.47
706451BS9 5.750% 03/01/2018 DD 09/01/08	104.9500	10,458.53	48.00	10,495.00	0.71	36.47
SOUTH KOREA						
10,000.000 EXPORT-IMPORT BANK OF KOREA	100.7301	10,073.88	89.46	10,073.01		-0.87
302154BD0 4.000% 01/11/2017 DD 01/11/12	100.7301	10,073.88	89.46	10,073.01	0.68	-0.87
UNITED STATES						
10,000.000 ABBVIE INC	100.4085	9,994.86	68.40	10,040.85		45.99
00287YAN9 1.800% 05/14/2018 DD 05/14/15	100.4085	9,994.86	68.40	10,040.85	0.68	45.99

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 ALTERA CORP 021441AE0 2.500% 11/15/2018 DD 11/01/13	102.6469 102.6469	10,045.12 10,045.12	94.33 94.33	10,264.69 10,264.69	0.69	219.57 219.57
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DZ9 1.875% 11/05/2018 DD 11/05/15	100.8173 100.8173	9,999.10 9,999.10	75.70 75.70	10,081.73 10,081.73	0.68	82.63 82.63
10,624.940 AMERICREDIT AUTOMOBILE REC 1 C 03064YAE2 1.570% 01/08/2019 DD 01/24/13	100.1531 100.1531	10,613.41 10,613.41	10.58 10.58	10,641.21 10,641.21	0.72	27.80 27.80
13,000.000 AMERICREDIT AUTOMOBILE REC 3 C 03065BAE1 2.380% 06/10/2019 DD 06/20/13	100.8175 100.8175	13,005.59 13,005.59	19.78 19.78	13,106.28 13,106.28	0.89	100.69 100.69
10,000.000 AMERICREDIT AUTOMOBILE R 3 A2A 03065DAB3 1.370% 11/08/2019 DD 08/11/16	100.0938 100.0938	9,999.37 9,999.37	11.40 11.40	10,009.38 10,009.38	0.68	10.01 10.01
22,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	102.5420 102.5420	21,919.44 21,919.44	40.48 40.48	22,559.25 22,559.25	1.53	639.81 639.81
5,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AJ5 2.650% 02/01/2021 DD 01/25/16	103.1896 103.1896	4,993.65 4,993.65	22.26 22.26	5,159.48 5,159.48	0.35	165.83 165.83
10,000.000 APPLE INC 037833AQ3 2.100% 05/06/2019 DD 05/06/14	102.1863 102.1863	10,243.60 10,243.60	84.62 84.62	10,218.63 10,218.63	0.69	-24.97 -24.97
20,000.000 BA CREDIT CARD TRUST A1 A1 05522RAS7 5.170% 06/15/2019 DD 01/18/07	101.2363 101.2363	21,215.44 21,215.44	45.92 45.92	20,247.25 20,247.25	1.37	-968.19 -968.19

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 BA CREDIT CARD TRUST A2 A 05522RCU0 1.360% 09/15/2020 DD 04/29/15	100.4054 100.4054	15,077.86 15,077.86	9.12 9.12	15,060.81 15,060.81	 1.02	-17.05 -17.05
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCW7 2.300% 09/11/2019 DD 09/11/14	102.3716 102.3716	9,998.10 9,998.10	12.80 12.80	10,237.16 10,237.16	 0.69	239.06 239.06
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A 06742LAH6 2.200% 12/15/2022 DD 03/12/15	102.2629 102.2629	15,080.31 15,080.31	14.72 14.72	15,339.44 15,339.44	 1.04	259.13 259.13
23,188.240 BEAR STEARNS COMMERCIA PW18 A4 07401DBC4 5.700% 06/11/2050 DD 12/01/07	102.9976 102.9976	24,150.40 24,150.40	110.10 110.10	23,883.33 23,883.33	 1.61	-267.07 -267.07
8,624.900 CD 2007-CD4 COMMERCIAL CD4 A4 12513YAF7 5.322% 12/11/2049 DD 03/01/07	100.4269 100.4269	8,860.29 8,860.29	38.40 38.40	8,661.72 8,661.72	 0.59	-198.57 -198.57
27,068.000 CNH EQUIPMENT TRUST 2014- B A4 12623PAD8 1.610% 05/17/2021 DD 06/11/14	100.5013 100.5013	26,988.59 26,988.59	19.36 19.36	27,203.68 27,203.68	 1.84	215.09 215.09
30,000.000 CNH EQUIPMENT TRUST 2013- B A4 12625HAD4 0.990% 11/15/2018 DD 05/30/13	99.9474 99.9474	29,949.23 29,949.23	13.28 13.28	29,984.21 29,984.21	 2.03	34.98 34.98
6,118.580 COMM 2013-CCRE8 MORTGAG CR8 A1 12625KAA3 1.024% 06/10/2046 DD 06/01/13	99.6745 99.6745	6,094.44 6,094.44	5.10 5.10	6,098.67 6,098.67	 0.41	4.23 4.23
10,000.000 CNH EQUIPMENT TRUST 2016- C A3 12635YAD5 1.440% 12/15/2021 DD 09/21/16	100.0879 100.0879	9,997.99 9,997.99	4.00 4.00	10,008.79 10,008.79	 0.68	10.80 10.80

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	103.6054 103.6054	10,314.60 10,314.60	55.65 55.65	10,360.54 10,360.54	0.70	45.94 45.94
10,000.000 CABELA'S CREDIT CARD MAS 1A A1 126802DC8 2.260% 03/15/2023 DD 03/16/15	101.7860 101.7860	9,974.28 9,974.28	10.08 10.08	10,178.60 10,178.60	0.69	204.32 204.32
13,000.000 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	99.9194 99.9194	13,009.06 13,009.06	24.22 24.22	12,989.52 12,989.52	0.88	-19.54 -19.54
10,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975NAE3 2.670% 12/21/2020 DD 03/16/16	101.0648 101.0648	9,997.19 9,997.19	22.20 22.20	10,106.48 10,106.48	0.68	109.29 109.29
15,000.000 CAPITAL AUTO RECEIVABLES 3 A3 13976AAD2 1.540% 08/20/2020 DD 09/21/16	100.0494 100.0494	14,998.07 14,998.07	6.40 6.40	15,007.41 15,007.41	1.01	9.34 9.34
10,000.000 CAPITAL ONE MULTI-ASSET A3 A3 14041NFE6 1.340% 04/15/2022 DD 07/26/16	100.2419 100.2419	9,999.73 9,999.73	5.92 5.92	10,024.19 10,024.19	0.68	24.46 24.46
15,000.000 CAPITAL ONE MULTI-ASSET A4 A4 14041NFF3 1.330% 06/15/2022 DD 08/25/16	99.8557 99.8557	14,996.38 14,996.38	20.28 20.28	14,978.35 14,978.35	1.01	-18.03 -18.03
25,000.000 CATERPILLAR FINANCIAL SERVICES 14912L3U3 5.450% 04/15/2018 DD 03/27/08	106.2803 106.2803	26,526.44 26,526.44	627.66 627.66	26,570.08 26,570.08	1.80	43.64 43.64
373.510 CD 2006-CD3 MORTGAGE TR CD3 A5 14986DAF7 5.617% 10/15/2048 DD 10/01/06	99.9279 99.9279	405.01 405.01	1.80 1.80	373.24 373.24	0.03	-31.77 -31.77

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CITIGROUP INC 172967JW2 2.150% 07/30/2018 DD 07/30/15	100.8865	9,997.40	37.14	10,088.65		91.25
	100.8865	9,997.40	37.14	10,088.65	0.68	91.25
4,000.000 COMCAST CABLE COMMUNICATIONS L 20029PAG4 8.875% 05/01/2017 DD 05/01/97	104.3096	4,168.89	147.75	4,172.38		3.49
	104.3096	4,168.89	147.75	4,172.38	0.28	3.49
7,651.390 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	100.0094	7,628.68	9.00	7,652.11		23.43
	100.0094	7,628.68	9.00	7,652.11	0.52	23.43
9,126.760 COMMERCIAL MORTGAGE TRU GG9 A4 20173QAE1 5.444% 03/10/2039 DD 03/01/07	100.1473	9,333.24	41.40	9,140.20		-193.04
	100.1473	9,333.24	41.40	9,140.20	0.62	-193.04
10,000.000 DISCOVER CARD EXECUTION A3 A3 254683BJ3 1.220% 10/15/2019 DD 05/05/14	100.1448	10,028.57	5.44	10,014.48		-14.09
	100.1448	10,028.57	5.44	10,014.48	0.68	-14.09
10,000.000 ECOLAB INC 278865AQ3 1.550% 01/12/2018 DD 01/15/15	100.4408	9,950.13	34.32	10,044.08		93.95
	100.4408	9,950.13	34.32	10,044.08	0.68	93.95
10,000.000 KINDER MORGAN INC/DE 28336LBQ1 7.000% 06/15/2017 DD 06/18/07	103.4852	10,272.46	205.80	10,348.52		76.06
	103.4852	10,272.46	205.80	10,348.52	0.70	76.06
8,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAA1 6.300% 09/15/2017 DD 09/04/07	104.4930	8,370.02	22.40	8,359.44		-10.58
	104.4930	8,370.02	22.40	8,359.44	0.57	-10.58
15,000.000 EXXON MOBIL CORP 30231GAP7 1.708% 03/01/2019 DD 03/03/16	101.0661	15,083.10	21.30	15,159.92		76.82
	101.0661	15,083.10	21.30	15,159.92	1.02	76.82

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,417.540 FNMA GTD REMIC P/T 13-M9 A1 3136AEX51 1.976% 01/25/2023 DD 06/01/13	101.2705	10,581.47	17.10	10,549.89		-31.58
	101.2705	10,581.47	17.10	10,549.89	0.71	-31.58
14,859.140 FHLMC MULTICLASS MTG K704 A2 3137AH6Q6 2.412% 08/25/2018 DD 11/01/11	101.8604	15,160.04	30.00	15,135.57		-24.47
	101.8604	15,160.04	30.00	15,135.57	1.02	-24.47
16,020.520 FHLMC MULTICLASS MTG K035 A1 M 3137B5KM4 2.615% 03/25/2023 DD 12/01/13	103.4847	16,633.10	35.02	16,578.79		-54.31
	103.4847	16,633.10	35.02	16,578.79	1.12	-54.31
13,418.328 FNMA POOL #0464111 31381LR82 4.180% 12/01/2019 DD 12/01/09	107.8215	14,423.21	46.74	14,467.84		44.63
	107.8215	14,423.21	46.74	14,467.84	0.98	44.63
16,774.180 FNMA POOL #0FN0004 3138NJAE8 3.615% 12/01/2020 DD 03/01/11	107.6617	18,093.75	50.53	18,059.37		-34.38
	107.6617	18,093.75	50.53	18,059.37	1.22	-34.38
14,000.000 FIFTH THIRD AUTO TRUST 20 3 A4 31679MAE6 1.470% 05/17/2021 DD 10/29/14	100.3376	14,057.74	9.12	14,047.26		-10.48
	100.3376	14,057.74	9.12	14,047.26	0.95	-10.48
15,000.000 FORD CREDIT FLOORPLAN MAST 2 D 34528QBS2 3.500% 01/15/2019 DD 02/15/12	100.5785	15,334.68	23.36	15,086.77		-247.91
	100.5785	15,334.68	23.36	15,086.77	1.02	-247.91
10,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QEN0 1.760% 02/15/2021 DD 02/17/16	100.3940	9,997.24	14.70	10,039.40		42.16
	100.3940	9,997.24	14.70	10,039.40	0.68	42.16
11,000.000 FORD CREDIT AUTO OWNER TRU B C 34530EAF4 1.320% 01/15/2019 DD 05/21/13	99.8814	10,934.49	6.40	10,986.96		52.47
	99.8814	10,934.49	6.40	10,986.96	0.74	52.47



Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,355.890 GNMA II POOL #0777424 36176VPH0 4.753% 10/20/2062 DD 11/01/12	105.7879	7,985.13	29.10	7,781.64		-203.49
	105.7879	7,985.13	29.10	7,781.64	0.53	-203.49
8,243.858 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	120.3936	8,934.55	51.60	9,925.08		990.53
	120.3936	8,934.55	51.60	9,925.08	0.67	990.53
12,717.204 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	120.0187	13,554.03	74.10	15,263.02		1,708.99
	120.0187	13,554.03	74.10	15,263.02	1.03	1,708.99
5,789.193 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	121.8812	6,229.58	33.79	7,055.94		826.36
	121.8812	6,229.58	33.79	7,055.94	0.48	826.36
8,750.950 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	109.5790	9,436.22	47.40	9,589.20		152.98
	109.5790	9,436.22	47.40	9,589.20	0.65	152.98
5,638.533 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	107.6246	6,026.50	21.00	6,068.45		41.95
	107.6246	6,026.50	21.00	6,068.45	0.41	41.95
9,947.240 GNMA II POOL #0757319 36230SDY7 4.346% 03/20/2061 DD 03/01/11	103.4242	10,577.20	36.00	10,287.85		-289.35
	103.4242	10,577.20	36.00	10,287.85	0.70	-289.35
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAR7 3.150% 01/15/2020 DD 01/12/15	101.8963	10,131.20	67.20	10,189.63		58.43
	101.8963	10,131.20	67.20	10,189.63	0.69	58.43
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAY2 3.200% 07/13/2020 DD 07/13/15	102.3948	4,953.38	34.70	5,119.74		166.36
	102.3948	4,953.38	34.70	5,119.74	0.35	166.36

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	104.0632 104.0632	10,187.86 10,187.86	131.10 131.10	10,406.32 10,406.32	0.70	218.46 218.46
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	102.6316 102.6316	10,133.59 10,133.59	39.03 39.03	10,263.16 10,263.16	0.69	129.57 129.57
10,000.000 JPMORGAN CHASE & CO 46625HKA7 2.250% 01/23/2020 DD 01/23/15	101.3138 101.3138	10,022.92 10,022.92	42.90 42.90	10,131.38 10,131.38	0.68	108.46 108.46
7,805.430 JP MORGAN CHASE COMMERCIAL C8 A2 46638UAB2 1.797% 10/15/2045 DD 10/01/12	100.3142 100.3142	7,826.46 7,826.46	11.70 11.70	7,829.95 7,829.95	0.53	3.49 3.49
281.640 JOHN DEERE OWNER TRUST 20 B A3 477879AC4 0.870% 08/15/2017 DD 09/04/13	99.9916 99.9916	281.87 281.87	0.16 0.16	281.62 281.62	0.02	-0.25 -0.25
15,000.000 JOHN DEERE OWNER TRUST 20 A A4 47787UAE3 1.650% 12/15/2021 DD 03/11/15	100.7237 100.7237	15,044.52 15,044.52	11.04 11.04	15,108.55 15,108.55	1.02	64.03 64.03
10,000.000 KROGER CO/THE 501044BM2 6.800% 12/15/2018 DD 12/11/98	111.7039 111.7039	10,942.82 10,942.82	200.40 200.40	11,170.39 11,170.39	0.76	227.57 227.57
15,000.000 MERCEDES-BENZ AUTO RECEIV 1 A4 58772PAE8 1.750% 12/15/2021 DD 07/22/15	101.1031 101.1031	15,187.12 15,187.12	11.68 11.68	15,165.47 15,165.47	1.03	-21.65 -21.65
10,000.000 BANK OF AMERICA CORP 59018YN64 6.875% 04/25/2018 DD 04/25/08	107.8858 107.8858	10,762.61 10,762.61	298.11 298.11	10,788.58 10,788.58	0.73	25.97 25.97

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,676.640 MORGAN STANLEY BANK OF C15 A1 61763KAW4 1.313% 04/15/2047 DD 04/01/14	100.0313 100.0313	8,649.52 8,649.52	9.60 9.60	8,679.36 8,679.36	 0.59	29.84 29.84
20,000.000 NISSAN MASTER OWNER TRUST A A2 65474VAJ0 1.440% 01/15/2020 DD 01/30/15	100.2232 100.2232	20,011.83 20,011.83	12.80 12.80	20,044.65 20,044.65	 1.36	32.82 32.82
15,000.000 NISSAN AUTO LEASE TRUST B A2A 65477XAB0 1.260% 12/17/2018 DD 09/21/16	100.0529 100.0529	14,998.65 14,998.65	5.30 5.30	15,007.94 15,007.94	 1.01	9.29 9.29
5,000.000 PACCAR FINANCIAL CORP 69371RM60 1.750% 08/14/2018 DD 08/14/15	101.1126 101.1126	4,996.20 4,996.20	11.52 11.52	5,055.63 5,055.63	 0.34	59.43 59.43
15,000.000 PEPSICO INC 713448DB1 1.000% 10/13/2017 DD 10/14/15	100.0180 100.0180	14,982.47 14,982.47	69.96 69.96	15,002.70 15,002.70	 1.01	20.23 20.23
20,000.000 SEMPRA ENERGY 816851AJ8 6.150% 06/15/2018 DD 06/12/08	107.5015 107.5015	21,367.58 21,367.58	362.54 362.54	21,500.30 21,500.30	 1.45	132.72 132.72
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	101.9294 101.9294	10,110.10 10,110.10	36.59 36.59	10,192.94 10,192.94	 0.69	82.84 82.84
6,000.000 SUNOCO INC 86764PAD1 5.750% 01/15/2017 DD 12/14/06	101.1805 101.1805	6,067.67 6,067.67	73.44 73.44	6,070.83 6,070.83	 0.41	3.16 3.16
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	100.5026 100.5026	14,996.58 14,996.58	10.08 10.08	15,075.39 15,075.39	 1.02	78.81 78.81

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 TOYOTA MOTOR CREDIT CORP 89236TCU7 1.700% 02/19/2019 DD 02/19/16	100.7801 100.7801	4,999.40 4,999.40	10.19 10.19	5,039.01 5,039.01	0.34	39.61 39.61
10,000.000 TRAVELERS COS INC/THE 89417EAE9 5.800% 05/15/2018 DD 05/13/08	107.1411 107.1411	10,674.43 10,674.43	219.84 219.84	10,714.11 10,714.11	0.72	39.68 39.68
25,000.000 U S TREASURY NOTE 912828N22 1.250% 12/15/2018 DD 12/15/15	100.9375 100.9375	25,062.61 25,062.61	92.21 92.21	25,234.38 25,234.38	1.71	171.77 171.77
95,000.000 U S TREASURY NOTE 912828P95 1.000% 03/15/2019 DD 03/15/16	100.3828 100.3828	95,463.75 95,463.75	41.99 41.99	95,363.66 95,363.66	6.45	-100.09 -100.09
45,000.000 U S TREASURY NOTE 912828Q45 0.875% 03/31/2018 DD 03/31/16	100.2031 100.2031	45,067.48 45,067.48	1.08 1.08	45,091.40 45,091.40	3.05	23.92 23.92
30,000.000 U S TREASURY NOTE 912828XE5 1.500% 05/31/2020 DD 05/31/15	101.7148 101.7148	29,844.67 29,844.67	151.23 151.23	30,514.44 30,514.44	2.06	669.77 669.77
10,000.000 VISA INC 92826CAB8 2.200% 12/14/2020 DD 12/14/15	102.5571 102.5571	9,992.70 9,992.70	65.25 65.25	10,255.71 10,255.71	0.69	263.01 263.01
10,000.000 WFRBS COMMERCIAL MORTGA C24 A2 92939KAB4 2.863% 11/15/2047 DD 11/01/14	103.7174 103.7174	10,316.28 10,316.28	24.00 24.00	10,371.74 10,371.74	0.70	55.46 55.46
573.910 WACHOVIA BANK COMMERCIA C29 A4 92978PAE9 5.308% 11/15/2048 DD 12/01/06	99.9171 99.9171	603.60 603.60	2.55 2.55	573.43 573.43	0.04	-30.17 -30.17



Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.030 WACHOVIA BANK COMMERCIA C30 A3 92978QAC1 5.246% 12/15/2043 DD 03/01/07	100.0418 100.0418	0.03 0.03	22.05 22.05	0.03 0.03	 0.00	0.00 0.00
15,000.000 WELLS FARGO & CO 94974BGR5 2.550% 12/07/2020 DD 12/07/15	101.9624 101.9624	15,221.06 15,221.06	121.10 121.10	15,294.36 15,294.36	 1.03	73.30 73.30
10,000.000 WORLD FINANCIAL NETWORK CR C A 981464DG2 2.230% 08/15/2022 DD 07/19/12	101.5794 101.5794	10,173.93 10,173.93	9.92 9.92	10,157.94 10,157.94	 0.69	-15.99 -15.99
15,000.000 WORLD FINANCIAL NETWORK CR D A 981464DM9 2.150% 04/17/2023 DD 10/05/12	101.6766 101.6766	15,227.44 15,227.44	14.40 14.40	15,251.48 15,251.48	 1.03	24.04 24.04
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	101.1652 101.1652	15,178.90 15,178.90	22.20 22.20	15,174.78 15,174.78	 1.03	-4.12 -4.12
12,000.000 BB&T CORP 05531FAR4 VAR RT 02/01/2019 DD 02/04/14	100.2543 100.2543	11,920.20 11,920.20	28.80 28.80	12,030.52 12,030.52	 0.81	110.32 110.32
20,000.000 CHASE ISSUANCE TRUST B1 B1 161571BR4 VAR RT 04/15/2019 DD 02/21/07	99.9379 99.9379	19,944.58 19,944.58	6.88 6.88	19,987.59 19,987.59	 1.35	43.01 43.01
10,000.000 CHEVRON CORP 166764AM2 VAR RT 11/15/2019 DD 11/18/14	99.6329 99.6329	9,805.11 9,805.11	15.34 15.34	9,963.29 9,963.29	 0.67	158.18 158.18
10,000.000 CISCO SYSTEMS INC 17275RAZ5 VAR RT 02/21/2018 DD 02/29/16	100.5789 100.5789	10,000.00 10,000.00	15.29 15.29	10,057.89 10,057.89	 0.68	57.89 57.89



Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 CREDIT SUISSE COMMERCIAL C2 AMFL 22545YBU4 VAR RT 01/15/2049 DD 05/09/07	98.4967 98.4967	23,381.85 23,381.85	-6.92 -6.92	24,624.17 24,624.17	 1.66	1,242.32 1,242.32
15,000.000 DEVON ENERGY CORP 25179MAR4 VAR RT 12/15/2016 DD 12/19/13	99.8767 99.8767	14,968.58 14,968.58	9.27 9.27	14,981.51 14,981.51	 1.01	12.93 12.93
9,991.000 FRESB 2016-SB16 MORTG SB16 A5H 302617AN5 VAR RT 05/25/2036 DD 05/01/16	100.8000 100.8000	10,035.35 10,035.35	17.70 17.70	10,070.93 10,070.93	 0.68	35.58 35.58
18,000.000 GENERAL ELECTRIC CO 36966THX3 VAR RT 04/15/2020 DD 04/04/13	100.7822 100.7822	18,018.88 18,018.88	57.72 57.72	18,140.80 18,140.80	 1.23	121.92 121.92
15,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVQ4 VAR RT 09/15/2020 DD 09/15/15	100.5658 100.5658	14,919.35 14,919.35	13.67 13.67	15,084.87 15,084.87	 1.02	165.52 165.52
15,480.950 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	99.3960 99.3960	15,238.10 15,238.10	44.29 44.29	15,387.45 15,387.45	 1.04	149.35 149.35
10,313.310 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	94.9910 94.9910	9,949.42 9,949.42	3.72 3.72	9,796.72 9,796.72	 0.66	-152.70 -152.70
5,823.980 WACHOVIA BANK COMMERCIAL C32 A2 92978YAB6 VAR RT 06/15/2049 DD 06/01/07	99.9459 99.9459	5,903.37 5,903.37	28.50 28.50	5,820.83 5,820.83	 0.39	-82.54 -82.54
SUBTOTAL UNITED STATES		1,324,804.99	4,997.19	1,333,365.35		8,560.36
		1,324,804.99	4,997.19	1,333,365.35	90.15	8,560.36
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,390,984.15	5,257.05	1,399,436.23		8,452.08
		1,390,984.15	5,257.05	1,399,436.23	94.61	8,452.08



Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL FIXED INCOME SECURITIES		1,390,984.15	5,257.05	1,399,436.23	94.61	8,452.08
TOTAL ASSETS - BASE:		1,470,709.83	5,257.05	1,479,161.91	100.01	8,452.08
NET ASSETS - BASE:				1,484,418.96		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES HB5F20000002: P-SOLVE LONG CREDIT		-7,558.43	0.00	-7,558.43	-0.01	0.00
		-7,558.43	0.00	-7,558.43		0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: P-SOLVE LONG CREDIT		-5,332.87	0.00	-5,332.87	0.00	0.00
		-5,332.87	0.00	-5,332.87		0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-12,909.77	0.00	-12,909.77	-0.01	0.00
		-12,909.77	0.00	-12,909.77		0.00
RECEIVABLE FOR INVESTMENTS SOLD HB5F20000302: P-SOLVE LNG CR SMA#1		1,401,074.11	0.00	1,401,074.11	1.26	0.00
		1,401,074.11	0.00	1,401,074.11		0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000302: P-SOLVE LNG CR SMA#1		-1,109,772.88	0.00	-1,109,772.88	-1.00	0.00
		-1,109,772.88	0.00	-1,109,772.88		0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000002: P-SOLVE LONG CREDIT		-985.16	0.00	-985.16	0.00	0.00
		-985.16	0.00	-985.16		0.00
1,232,073.840 GOLDMAN FIN SQ MON MRKT 474 996128815 VAR RT 12/31/2049 DD 09/05/03 HB5F20000002: P-SOLVE LONG CREDIT	100.0000	1,232,073.84	340.02	1,232,073.84		0.00
	100.0000	1,232,073.84	340.02	1,232,073.84	1.11	0.00
40,392.770 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	40,392.77	44.12	40,392.77		0.00
	100.0000	40,392.77	44.12	40,392.77	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
SUBTOTAL UNITED STATES						
		1,536,981.61	384.14	1,536,981.61		0.00
		1,536,981.61	384.14	1,536,981.61	1.39	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		1,536,981.61	384.14	1,536,981.61		0.00
		1,536,981.61	384.14	1,536,981.61	1.39	0.00
TOTAL CASH & CASH EQUIVALENTS						
		1,536,981.61	384.14	1,536,981.61	1.39	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
55,000.000 BURLINGTON RESOURCES FINANCE C 12201PAB2 7.200% 08/15/2031 DD 08/24/01 HB5F20000302: P-SOLVE LNG CR SMA#1	130.3667 130.3667	68,922.97 68,922.97	511.05 511.05	71,701.69 71,701.69	0.06	2,778.72 2,778.72
200,000.000 CONOCO FUNDING CO 20825UAC8 7.250% 10/15/2031 DD 10/11/01 HB5F20000302: P-SOLVE LNG CR SMA#1	132.3128 132.3128	216,223.10 216,223.10	6,686.42 6,686.42	264,625.60 264,625.60	0.24	48,402.50 48,402.50
SUBTOTAL CANADA						
		285,146.07	7,197.47	336,327.29		51,181.22
		285,146.07	7,197.47	336,327.29	0.30	51,181.22
COLOMBIA						
45,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BR5 5.625% 02/26/2044 DD 01/28/14 HB5F20000302: P-SOLVE LNG CR SMA#1	115.7500 115.7500	50,575.19 50,575.19	251.70 251.70	52,087.50 52,087.50	0.05	1,512.31 1,512.31
170,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325CU7 5.000% 06/15/2045 DD 01/28/15 HB5F20000302: P-SOLVE LNG CR SMA#1	108.2500 108.2500	156,329.94 156,329.94	2,502.76 2,502.76	184,025.00 184,025.00	0.17	27,695.06 27,695.06
SUBTOTAL COLOMBIA						
		206,905.13	2,754.46	236,112.50		29,207.37
		206,905.13	2,754.46	236,112.50	0.22	29,207.37
FRANCE						

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
385,000.000 ELECTRICITE DE FRANCE SA 144A 268317AQ7 4.950% 10/13/2045 DD 10/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	108.2205	433,713.78	8,893.55	416,648.93		-17,064.85
	108.2205	433,713.78	8,893.55	416,648.93	0.37	-17,064.85
125,000.000 SOCIETE GENERALE SA 144A 83367TBJ7 4.250% 04/14/2025 DD 04/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.8172	123,284.33	2,464.56	124,771.50		1,487.17
	99.8172	123,284.33	2,464.56	124,771.50	0.11	1,487.17
175,000.000 SOCIETE GENERALE SA 144A 83367TBR9 4.750% 11/24/2025 DD 11/24/15 HB5F20000302: P-SOLVE LNG CR SMA#1	103.2824	174,384.03	2,949.90	180,744.20		6,360.17
	103.2824	174,384.03	2,949.90	180,744.20	0.16	6,360.17
SUBTOTAL FRANCE		731,382.14	14,308.01	722,164.63		-9,217.51
		731,382.14	14,308.01	722,164.63	0.64	-9,217.51
IRELAND						
609,000.000 GE CAPITAL INTERNATIONAL FUNDI 36164QNA2 4.418% 11/15/2035 DD 05/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	112.2365	584,590.37	10,198.47	683,520.29		98,929.92
	112.2365	584,590.37	10,198.47	683,520.29	0.61	98,929.92
MEXICO						
270,000.000 PETROLEOS MEXICANOS 71654QBE1 5.500% 06/27/2044 DD 06/26/12 HB5F20000302: P-SOLVE LNG CR SMA#1	86.6900	261,170.17	3,882.09	234,063.00		-27,107.17
	86.6900	261,170.17	3,882.09	234,063.00	0.21	-27,107.17
460,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: P-SOLVE LNG CR SMA#1	103.6250	467,138.89	1,395.89	476,675.00		9,536.11
	103.6250	467,138.89	1,395.89	476,675.00	0.43	9,536.11
SUBTOTAL MEXICO		728,309.06	5,277.98	710,738.00		-17,571.06
		728,309.06	5,277.98	710,738.00	0.64	-17,571.06
NETHERLANDS						
285,000.000 KONINKLIJKE PHILIPS NV 500472AE5 5.000% 03/15/2042 DD 03/09/12 HB5F20000302: P-SOLVE LNG CR SMA#1	111.1071	309,142.35	633.28	316,655.24		7,512.89
	111.1071	309,142.35	633.28	316,655.24	0.28	7,512.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 SHELL INTERNATIONAL FINANCE BV 822582BF8 4.375% 05/11/2045 DD 05/11/15 HB5F20000302: P-SOLVE LNG CR SMA#1	107.9396 107.9396	193,982.74 193,982.74	3,410.76 3,410.76	215,879.20 215,879.20	0.19	21,896.46 21,896.46
45,000.000 SHELL INTERNATIONAL FINANCE BV 822582BY7 3.750% 09/12/2046 DD 09/12/16 HB5F20000302: P-SOLVE LNG CR SMA#1	98.7230 98.7230	44,791.39 44,791.39	89.11 89.11	44,425.35 44,425.35	0.04	-366.04 -366.04
SUBTOTAL NETHERLANDS		547,916.48	4,133.15	576,959.79		29,043.31
		547,916.48	4,133.15	576,959.79	0.51	29,043.31
NORWAY						
115,000.000 STATOIL ASA 85771PAL6 3.950% 05/15/2043 DD 05/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	103.1052 103.1052	110,694.78 110,694.78	1,718.33 1,718.33	118,570.98 118,570.98	0.11	7,876.20 7,876.20
SPAIN						
130,000.000 SANTANDER ISSUANCES SAU 80281TAE8 5.179% 11/19/2025 DD 11/19/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.8849 101.8849	129,629.93 129,629.93	2,479.50 2,479.50	132,450.37 132,450.37	0.12	2,820.44 2,820.44
TURKEY						
255,000.000 TURKEY GOVERNMENT INTERNATIONA 900123CJ7 4.250% 04/14/2026 DD 04/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.8060 97.8060	248,556.07 248,556.07	5,026.01 5,026.01	249,405.30 249,405.30	0.22	849.23 849.23
UNITED STATES						
185,000.000 TIME WARNER INC 00184AAG0 7.700% 05/01/2032 DD 04/08/02 HB5F20000302: P-SOLVE LNG CR SMA#1	142.1885 142.1885	238,428.35 238,428.35	5,941.22 5,941.22	263,048.73 263,048.73	0.24	24,620.38 24,620.38
285,000.000 AT&T INC 00206RBA9 5.550% 08/15/2041 DD 08/18/11 HB5F20000302: P-SOLVE LNG CR SMA#1	114.1391 114.1391	318,269.87 318,269.87	2,041.04 2,041.04	325,296.44 325,296.44	0.29	7,026.57 7,026.57

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
310,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	98.5053	278,906.91	3,970.66	305,366.43	0.27	26,459.52
150,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	105.0689	149,588.35	2,538.96	157,603.35	0.14	8,015.00
0.000 ABBVIE INC 00287YAV1 4.300% 05/14/2036 DD 05/12/16 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	10.82	0.00	0.00	0.00
260,000.000 AETNA INC 00817YAX6 4.375% 06/15/2046 DD 06/09/16 HB5F20000302: P-SOLVE LNG CR SMA#1	104.7147	263,433.54	3,539.15	272,258.22	0.24	8,824.68
305,000.000 ALLEGHANY CORP 017175AD2 4.900% 09/15/2044 DD 09/09/14 HB5F20000302: P-SOLVE LNG CR SMA#1	103.5113	305,815.78	664.16	315,709.47	0.28	9,893.69
160,000.000 AMGEN INC 031162BK5 5.150% 11/15/2041 DD 11/10/11 HB5F20000302: P-SOLVE LNG CR SMA#1	113.9686	186,931.88	3,130.62	182,349.76	0.16	-4,582.12
270,000.000 APPLE INC 037833BH2 4.375% 05/13/2045 DD 05/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	110.3401	272,767.18	4,540.35	297,918.27	0.27	25,151.09
0.000 APPLE INC 037833BW9 4.500% 02/23/2036 DD 02/23/16 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	-38.51	0.00	0.00	0.00
345,000.000 BAXALTA INC 07177MAB9 4.000% 06/23/2025 DD 12/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	106.7265	353,882.60	3,756.76	368,206.43	0.33	14,323.83

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
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	153.0760 153.0760	348,784.55 348,784.55	7,672.22 7,672.22	375,036.20 375,036.20	0.34	26,251.65 26,251.65
60,000.000 BOARDWALK PIPELINES LP 096630AE8 5.950% 06/01/2026 DD 05/16/16 HB5F20000302: P-SOLVE LNG CR SMA#1	110.5568 110.5568	65,714.43 65,714.43	1,338.76 1,338.76	66,334.08 66,334.08	0.06	619.65 619.65
340,000.000 BUCKEYE PARTNERS LP 118230AP6 5.600% 10/15/2044 DD 09/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	103.6105 103.6105	321,092.84 321,092.84	8,779.35 8,779.35	352,275.70 352,275.70	0.32	31,182.86 31,182.86
260,000.000 BUNGE LTD FINANCE CORP 120568AX8 3.250% 08/15/2026 DD 08/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	100.6192 100.6192	262,019.85 262,019.85	1,091.81 1,091.81	261,609.92 261,609.92	0.24	-409.93 -409.93
294,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 HB5F20000302: P-SOLVE LNG CR SMA#1	160.2410 160.2410	446,241.86 446,241.86	11,098.71 11,098.71	471,108.54 471,108.54	0.42	24,866.68 24,866.68
225,000.000 CELGENE CORP 151020AU8 5.000% 08/15/2045 DD 08/12/15 HB5F20000302: P-SOLVE LNG CR SMA#1	112.5917 112.5917	246,027.60 246,027.60	1,451.58 1,451.58	253,331.33 253,331.33	0.23	7,303.73 7,303.73
365,000.000 CITIGROUP INC 172967KA8 4.450% 09/29/2027 DD 09/29/15 HB5F20000302: P-SOLVE LNG CR SMA#1	104.6473 104.6473	368,207.09 368,207.09	126.12 126.12	381,962.65 381,962.65	0.34	13,755.56 13,755.56
445,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: P-SOLVE LNG CR SMA#1	111.0676 111.0676	455,892.05 455,892.05	4,007.18 4,007.18	494,250.82 494,250.82	0.44	38,358.77 38,358.77
0.000 COMCAST CORP 20030NBT7 3.200% 07/15/2036 DD 07/19/16 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	-12.68 -12.68	0.00 0.00	0.00	0.00 0.00

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,000.000 COMMONWEALTH EDISON CO 202795JJ0 3.650% 06/15/2046 DD 06/27/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.3590 102.3590	129,159.18 129,159.18	1,239.24 1,239.24	133,066.70 133,066.70	0.12	3,907.52 3,907.52
230,000.000 CONSOLIDATED EDISON CO OF NEW 209111FG3 4.500% 12/01/2045 DD 11/17/15 HB5F20000302: P-SOLVE LNG CR SMA#1	114.9671 114.9671	239,309.08 239,309.08	3,428.04 3,428.04	264,424.33 264,424.33	0.24	25,115.25 25,115.25
310,000.000 DTE ENERGY CO 233331AY3 2.850% 10/01/2026 DD 10/05/16 HB5F20000302: P-SOLVE LNG CR SMA#1	99.6830 99.6830	309,680.70 309,680.70	0.00 0.00	309,017.30 309,017.30	0.28	-663.40 -663.40
250,000.000 DTE ELECTRIC CO 23338VAF3 3.700% 06/01/2046 DD 05/17/16 HB5F20000302: P-SOLVE LNG CR SMA#1	105.8495 105.8495	251,114.62 251,114.62	3,457.20 3,457.20	264,623.75 264,623.75	0.24	13,509.13 13,509.13
370,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	113.2953 113.2953	386,254.89 386,254.89	87.00 87.00	419,192.61 419,192.61	0.38	32,937.72 32,937.72
40,000.000 ENERGY TRANSFER PARTNERS LP 29273RAR0 6.500% 02/01/2042 DD 01/17/12 HB5F20000302: P-SOLVE LNG CR SMA#1	104.3078 104.3078	36,656.19 36,656.19	433.29 433.29	41,723.12 41,723.12	0.04	5,066.93 5,066.93
320,000.000 ENERGY TRANSFER PARTNERS LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0071 101.0071	351,318.17 351,318.17	9,519.84 9,519.84	323,222.72 323,222.72	0.29	-28,095.45 -28,095.45
125,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBC6 5.100% 02/15/2045 DD 02/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	107.5464 107.5464	120,075.21 120,075.21	822.68 822.68	134,433.00 134,433.00	0.12	14,357.79 14,357.79
180,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: P-SOLVE LNG CR SMA#1	104.4165 104.4165	196,502.97 196,502.97	2,968.13 2,968.13	187,949.70 187,949.70	0.17	-8,553.27 -8,553.27

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 EXXON MOBIL CORP 30231GAW2 4.114% 03/01/2046 DD 03/03/16 HB5F20000302: P-SOLVE LNG CR SMA#1	111.7793	301,877.01	1,028.40	335,337.90	0.30	33,460.89
255,000.000 FMR LLC 144A 30251BAC2 6.500% 12/14/2040 DD 07/06/10 HB5F20000302: P-SOLVE LNG CR SMA#1	133.0230	320,585.67	4,926.60	339,208.65	0.30	18,622.98
224,000.000 FLORIDA POWER & LIGHT CO 341081ER4 5.950% 10/01/2033 DD 10/15/03 HB5F20000302: P-SOLVE LNG CR SMA#1	132.3101	289,635.27	6,664.03	296,374.62	0.27	6,739.35
155,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: P-SOLVE LNG CR SMA#1	103.6000	141,528.46	1,563.42	160,580.00	0.14	19,051.54
90,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 HB5F20000302: P-SOLVE LNG CR SMA#1	115.1230	101,572.94	225.00	103,610.70	0.09	2,037.76
65,000.000 GILEAD SCIENCES INC 375558BD4 4.750% 03/01/2046 DD 09/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	111.7552	70,666.83	257.40	72,640.88	0.07	1,974.05
365,000.000 GILEAD SCIENCES INC 375558BK8 4.150% 03/01/2047 DD 09/20/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.2090	365,346.12	462.87	373,062.85	0.34	7,716.73
310,000.000 GOLDMAN SACHS GROUP INC/THE 38141EC31 4.800% 07/08/2044 DD 07/08/14 HB5F20000302: P-SOLVE LNG CR SMA#1	112.4709	317,936.62	3,439.90	348,659.79	0.31	30,723.17
140,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVR2 4.250% 10/21/2025 DD 10/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	105.2395	139,307.87	2,644.30	147,335.30	0.13	8,027.43

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
260,000.000 HSBC BANK USA NA/NEW YORK NY 4042Q1AA5 5.875% 11/01/2034 DD 10/25/04 HB5F20000302: P-SOLVE LNG CR SMA#1	121.0741	312,912.73	6,364.55	314,792.66		1,879.93
	121.0741	312,912.73	6,364.55	314,792.66	0.28	1,879.93
145,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: P-SOLVE LNG CR SMA#1	121.8925	171,767.87	409.28	176,744.13		4,976.26
	121.8925	171,767.87	409.28	176,744.13	0.16	4,976.26
260,000.000 WELLTOWER INC 42217KBF2 4.000% 06/01/2025 DD 05/26/15 HB5F20000302: P-SOLVE LNG CR SMA#1	106.0375	263,679.60	3,466.85	275,697.50		12,017.90
	106.0375	263,679.60	3,466.85	275,697.50	0.25	12,017.90
145,000.000 HEWLETT PACKARD ENTERPRIS 144A 42824CAR0 6.350% 10/15/2045 DD 10/09/15 HB5F20000302: P-SOLVE LNG CR SMA#1	103.1943	144,956.97	4,245.83	149,631.74		4,674.77
	103.1943	144,956.97	4,245.83	149,631.74	0.13	4,674.77
360,000.000 HOME DEPOT INC/THE 437076BP6 3.500% 09/15/2056 DD 09/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	97.7235	353,152.72	560.00	351,804.60		-1,348.12
	97.7235	353,152.72	560.00	351,804.60	0.32	-1,348.12
235,000.000 HOSPITALITY PROPERTIES TRUST 44106MAS1 4.650% 03/15/2024 DD 03/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	102.7601	237,979.80	485.60	241,486.24		3,506.44
	102.7601	237,979.80	485.60	241,486.24	0.22	3,506.44
135,000.000 HOSPITALITY PROPERTIES TRUST 44106MAT9 4.500% 03/15/2025 DD 09/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	102.0124	136,194.76	270.08	137,716.74		1,521.98
	102.0124	136,194.76	270.08	137,716.74	0.12	1,521.98
315,000.000 HOST HOTELS & RESORTS LP 44107TAV8 4.000% 06/15/2025 DD 05/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.8891	316,280.81	3,709.92	320,950.67		4,669.86
	101.8891	316,280.81	3,709.92	320,950.67	0.29	4,669.86
155,000.000 ILLINOIS ST 452151LF8 5.100% 06/01/2033 DD 06/12/03 HB5F20000302: P-SOLVE LNG CR SMA#1	96.5000	155,117.02	2,635.10	149,575.00		-5,542.02
	96.5000	155,117.02	2,635.10	149,575.00	0.13	-5,542.02

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 INTEL CORP 458140AT7 4.900% 07/29/2045 DD 07/29/15 HB5F20000302: P-SOLVE LNG CR SMA#1	119.2810 119.2810	63,187.91 63,187.91	513.70 513.70	71,568.60 71,568.60	0.06	8,380.69 8,380.69
180,000.000 INTEL CORP 458140AV2 4.100% 05/19/2046 DD 05/19/16 HB5F20000302: P-SOLVE LNG CR SMA#1	107.0300 107.0300	180,254.70 180,254.70	2,710.00 2,710.00	192,654.00 192,654.00	0.17	12,399.30 12,399.30
240,000.000 JPMORGAN CHASE & CO 46625HMN7 3.900% 07/15/2025 DD 07/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	107.8318 107.8318	258,635.44 258,635.44	1,989.79 1,989.79	258,796.32 258,796.32	0.23	160.88 160.88
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	115.8671 115.8671	246,902.20 246,902.20	900.00 900.00	260,700.98 260,700.98	0.23	13,798.78 13,798.78
210,000.000 KLA-TENCOR CORP 482480AF7 5.650% 11/01/2034 DD 11/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	111.3342 111.3342	211,403.21 211,403.21	4,944.30 4,944.30	233,801.82 233,801.82	0.21	22,398.61 22,398.61
185,000.000 KINDER MORGAN ENERGY PARTNERS 494550BD7 6.500% 09/01/2039 DD 09/16/09 HB5F20000302: P-SOLVE LNG CR SMA#1	107.6679 107.6679	209,293.06 209,293.06	1,002.00 1,002.00	199,185.62 199,185.62	0.18	-10,107.44 -10,107.44
220,000.000 LINCOLN NATIONAL CORP 534187BA6 7.000% 06/15/2040 DD 06/18/10 HB5F20000302: P-SOLVE LNG CR SMA#1	128.7273 128.7273	293,831.25 293,831.25	4,530.81 4,530.81	283,200.06 283,200.06	0.25	-10,631.19 -10,631.19
225,000.000 LOWE'S COS INC 548661CP0 6.650% 09/15/2037 DD 09/11/07 HB5F20000302: P-SOLVE LNG CR SMA#1	143.5932 143.5932	306,942.91 306,942.91	664.96 664.96	323,084.70 323,084.70	0.29	16,141.79 16,141.79
110,000.000 MARATHON PETROLEUM CORP 56585AAM4 5.850% 12/15/2045 DD 12/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.5879 101.5879	109,724.32 109,724.32	1,887.78 1,887.78	111,746.69 111,746.69	0.10	2,022.37 2,022.37

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 MASSACHUSETTS ST TRANSPRTN FUN 57604TAD8 5.731% 06/01/2040 DD 12/23/10 HB5F20000302: P-SOLVE LNG CR SMA#1	137.4350 137.4350	137,199.24 137,199.24	1,919.77 1,919.77	137,435.00 137,435.00	0.12	235.76 235.76
190,000.000 MERCK & CO INC 58933YAT2 3.700% 02/10/2045 DD 02/10/15 HB5F20000302: P-SOLVE LNG CR SMA#1	105.8491 105.8491	181,118.12 181,118.12	1,001.70 1,001.70	201,113.29 201,113.29	0.18	19,995.17 19,995.17
225,000.000 MOSAIC CO/THE 61945CAE3 5.625% 11/15/2043 DD 11/13/13 HB5F20000302: P-SOLVE LNG CR SMA#1	107.3720 107.3720	230,092.49 230,092.49	4,802.00 4,802.00	241,587.00 241,587.00	0.22	11,494.51 11,494.51
160,000.000 MOTOROLA SOLUTIONS INC 620076BE8 5.500% 09/01/2044 DD 08/19/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.0622 98.0622	168,228.72 168,228.72	733.20 733.20	156,899.52 156,899.52	0.14	-11,329.20 -11,329.20
230,000.000 NATIONWIDE FINANCIAL SERV 144A 638612AL5 5.300% 11/18/2044 DD 11/20/14 HB5F20000302: P-SOLVE LNG CR SMA#1	109.2121 109.2121	246,157.11 246,157.11	4,508.72 4,508.72	251,187.83 251,187.83	0.23	5,030.72 5,030.72
130,000.000 NEW JERSEY ST TRANSPRTN TRUST 646136XR7 6.561% 12/15/2040 DD 01/14/10 HB5F20000302: P-SOLVE LNG CR SMA#1	120.3960 120.3960	164,663.43 164,663.43	2,505.59 2,505.59	156,514.80 156,514.80	0.14	-8,148.63 -8,148.63
120,000.000 NEW YORK CITY NY TRANSITIONAL 64971M4P4 5.508% 08/01/2037 DD 08/16/10 HB5F20000302: P-SOLVE LNG CR SMA#1	131.9950 131.9950	158,345.70 158,345.70	1,101.67 1,101.67	158,394.00 158,394.00	0.14	48.30 48.30
275,000.000 NEW YORK CITY NY MUNI WTR FIN 64972FH25 5.750% 06/15/2041 DD 11/05/09 HB5F20000302: P-SOLVE LNG CR SMA#1	138.5660 138.5660	369,239.38 369,239.38	4,655.94 4,655.94	381,056.50 381,056.50	0.34	11,817.12 11,817.12
290,000.000 NEWELL BRANDS INC 651229AY2 5.500% 04/01/2046 DD 03/30/16 HB5F20000302: P-SOLVE LNG CR SMA#1	121.3102 121.3102	333,054.12 333,054.12	8,044.22 8,044.22	351,799.58 351,799.58	0.32	18,745.46 18,745.46

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 NOVARTIS CAPITAL CORP 66989HAK4 4.000% 11/20/2045 DD 11/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	110.7325	228,040.49	3,293.57	249,148.13	0.22	21,107.64
225,000.000 ORACLE CORP 68389XAE5 6.500% 04/15/2038 DD 04/09/08 HB5F20000302: P-SOLVE LNG CR SMA#1	138.3866	289,057.43	6,743.71	311,369.85	0.28	22,312.42
120,000.000 PACIFIC GAS & ELECTRIC CO 694308GE1 6.050% 03/01/2034 DD 03/23/04 HB5F20000302: P-SOLVE LNG CR SMA#1	133.3509	162,950.49	564.63	160,021.08	0.14	-2,929.41
229,000.000 PACIFIC LIFECORP 144A 694476AD4 5.125% 01/30/2043 DD 01/22/13 HB5F20000302: P-SOLVE LNG CR SMA#1	109.0860	237,246.31	2,005.76	249,806.94	0.22	12,560.63
225,000.000 PACIFICORP 695114CG1 6.250% 10/15/2037 DD 10/03/07 HB5F20000302: P-SOLVE LNG CR SMA#1	138.6249	289,888.75	6,484.52	311,906.03	0.28	22,017.28
0.000 PEPSICO INC 713448DD7 4.450% 04/14/2046 DD 10/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	-104.35	0.00	0.00	0.00
125,000.000 PFIZER INC 717081DK6 4.400% 05/15/2044 DD 05/15/14 HB5F20000302: P-SOLVE LNG CR SMA#1	115.5237	140,498.40	2,077.55	144,404.63	0.13	3,906.23
250,000.000 PORT AUTH OF NEW YORK & NEW JE 73358WEK6 4.926% 10/01/2051 DD 10/06/11 HB5F20000302: P-SOLVE LNG CR SMA#1	125.1300	303,337.73	6,157.29	312,825.00	0.28	9,487.27
185,000.000 PROTECTIVE LIFE CORP 743674AY9 8.450% 10/15/2039 DD 10/09/09 HB5F20000302: P-SOLVE LNG CR SMA#1	141.1036	266,317.49	7,199.58	261,041.66	0.23	-5,275.83

Shares/Par Security ID Description Link Ref	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 PUBLIC SERVICE ELECTRIC & GAS 74456QAZ9 3.950% 05/01/2042 DD 05/11/12 HB5F20000302: P-SOLVE LNG CR SMA#1	109.7811 109.7811	94,607.35 94,607.35	1,405.42 1,405.42	93,313.94 93,313.94	0.08	-1,293.41 -1,293.41
250,000.000 SAN DIEGO CNTY CA WTR AUTH FIN 79741TAR5 6.138% 05/01/2049 DD 02/04/10 HB5F20000302: P-SOLVE LNG CR SMA#1	142.4450 142.4450	345,669.35 345,669.35	6,394.05 6,394.05	356,112.50 356,112.50	0.32	10,443.15 10,443.15
335,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FZ1 4.650% 10/01/2043 DD 10/02/13 HB5F20000302: P-SOLVE LNG CR SMA#1	121.4276 121.4276	399,782.73 399,782.73	7,799.33 7,799.33	406,782.46 406,782.46	0.37	6,999.73 6,999.73
245,000.000 SOUTHERN CO GAS CAPITAL CORP 8426EPAB4 3.950% 10/01/2046 DD 09/13/16 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0802 101.0802	247,900.23 247,900.23	565.01 565.01	247,646.49 247,646.49	0.22	-253.74 -253.74
330,000.000 SOUTHWESTERN PUBLIC SERVICE CO 845743BN2 4.500% 08/15/2041 DD 08/10/11 HB5F20000302: P-SOLVE LNG CR SMA#1	116.1977 116.1977	354,930.94 354,930.94	1,916.14 1,916.14	383,452.41 383,452.41	0.34	28,521.47 28,521.47
250,000.000 STRYKER CORP 863667AJ0 4.625% 03/15/2046 DD 03/10/16 HB5F20000302: P-SOLVE LNG CR SMA#1	112.1634 112.1634	253,768.47 253,768.47	513.92 513.92	280,408.50 280,408.50	0.25	26,640.03 26,640.03
505,000.000 TEACHERS INSURANCE & ANNU 144A 878091BD8 4.900% 09/15/2044 DD 09/18/14 HB5F20000302: P-SOLVE LNG CR SMA#1	112.4713 112.4713	546,578.51 546,578.51	1,099.82 1,099.82	567,980.07 567,980.07	0.51	21,401.56 21,401.56
120,000.000 TIME WARNER CABLE LLC 88732JAJ7 6.550% 05/01/2037 DD 04/09/07 HB5F20000302: P-SOLVE LNG CR SMA#1	118.5631 118.5631	145,802.75 145,802.75	3,274.89 3,274.89	142,275.72 142,275.72	0.13	-3,527.03 -3,527.03
385,000.000 21ST CENTURY FOX AMERICA INC 90131HBF1 6.200% 12/15/2034 DD 12/03/04 HB5F20000302: P-SOLVE LNG CR SMA#1	126.4796 126.4796	441,796.56 441,796.56	7,028.79 7,028.79	486,946.46 486,946.46	0.44	45,149.90 45,149.90

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 U S TREASURY BOND 912810RQ3 2.500% 02/15/2046 DD 02/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	103.3594	84,729.80	255.43	82,687.52	0.07	-2,042.28
560,000.000 U S TREASURY BOND 912810RS9 2.500% 05/15/2046 DD 05/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	103.5000	582,852.54	5,324.39	579,600.00	0.52	-3,252.54
0.000 U S TREASURY NOTE 9128282A7 1.500% 08/15/2026 DD 08/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	-14.88	0.00	0.00	0.00
175,000.000 UNITED TECHNOLOGIES CORP 913017BK4 6.050% 06/01/2036 DD 05/26/06 HB5F20000302: P-SOLVE LNG CR SMA#1	133.5618	216,786.00	3,529.12	233,733.15	0.21	16,947.15
335,000.000 UNITEDHEALTH GROUP INC 91324PCR1 4.750% 07/15/2045 DD 07/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	119.9188	353,365.42	3,365.70	401,727.98	0.36	48,362.56
310,000.000 UNIV OF CALIFORNIA CA REVENUES 91412GXY6 4.131% 05/15/2045 DD 03/25/15 HB5F20000302: P-SOLVE LNG CR SMA#1	110.0340	322,996.97	4,853.38	341,105.40	0.31	18,108.43
245,000.000 VENTAS REALTY LP 92277GAJ6 3.250% 10/15/2026 DD 09/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	100.9345	244,715.50	221.20	247,289.53	0.22	2,574.03
450,000.000 VERIZON COMMUNICATIONS INC 92343VCQ5 4.400% 11/01/2034 DD 10/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	105.8138	449,950.09	8,251.77	476,162.10	0.43	26,212.01
140,000.000 VIACOM INC 92553PAW2 5.250% 04/01/2044 DD 03/11/14 HB5F20000302: P-SOLVE LNG CR SMA#1	104.6942	147,137.94	3,674.90	146,571.88	0.13	-566.06

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 VIACOM INC 92553PBB7 3.450% 10/04/2026 DD 10/04/16 HB5F20000302: P-SOLVE LNG CR SMA#1	99.9410	29,844.30	0.00	29,982.30	0.03	138.00
250,000.000 VIRGINIA ELECTRIC & POWER CO 927804FE9 6.350% 11/30/2037 DD 12/04/07 HB5F20000302: P-SOLVE LNG CR SMA#1	138.3533	325,555.82	5,376.88	345,883.25	0.31	20,327.43
130,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	113.1907	136,426.12	1,603.53	147,147.91	0.13	10,721.79
235,000.000 WAL-MART STORES INC 931142DQ3 4.300% 04/22/2044 DD 04/22/14 HB5F20000302: P-SOLVE LNG CR SMA#1	117.4700	258,185.60	4,464.89	276,054.50	0.25	17,868.90
65,000.000 WELLS FARGO & CO 94974BGK0 3.900% 05/01/2045 DD 04/30/15 HB5F20000302: P-SOLVE LNG CR SMA#1	102.8820	59,981.75	1,055.73	66,873.30	0.06	6,891.55
420,000.000 WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15 HB5F20000302: P-SOLVE LNG CR SMA#1	107.7738	421,935.81	3,495.65	452,649.96	0.41	30,714.15
180,000.000 WILLIAMS PARTNERS LP 96949LAB1 4.000% 09/15/2025 DD 03/03/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.9818	179,927.44	320.00	179,967.24	0.16	39.80
3,777,160.968 DELAWARE EXTND DURATION BD-I 245908793 HB5F20000002: P-SOLVE LONG CREDIT	6.6800	24,633,671.17	19,592.26	25,231,435.27	22.68	597,764.10
65,606.000 ISHARES 10+ YEAR CREDIT BOND 464289511 HB5F20000002: P-SOLVE LONG CREDIT	63.2600	3,707,804.60	0.00	4,150,235.56	3.73	442,430.96

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,891,853.993 PIMCO LONG-TERM CREDIT-INST 72201P647 HB5F20000002: P-SOLVE LONG CREDIT	12.3200	23,506,532.86	98,482.90	23,307,641.19		-198,891.67
	12.3200	23,506,532.86	98,482.90	23,307,641.19	20.95	-198,891.67
2,033,070.072 VANGUARD L/T INVEST GR-ADM 922031778 HB5F20000002: P-SOLVE LONG CREDIT	11.0400	21,013,403.69	70,928.58	22,445,093.59		1,431,689.90
	11.0400	21,013,403.69	70,928.58	22,445,093.59	20.18	1,431,689.90
66,374.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: P-SOLVE LONG CREDIT	95.7000	6,024,487.11	0.00	6,351,991.80		327,504.69
	95.7000	6,024,487.11	0.00	6,351,991.80	5.71	327,504.69
SUBTOTAL UNITED STATES		102,359,312.63	478,580.04	105,946,531.15		3,587,218.52
		102,359,312.63	478,580.04	105,946,531.15	95.18	3,587,218.52
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		105,932,442.66	531,673.42	109,712,780.30		3,780,337.64
		105,932,442.66	531,673.42	109,712,780.30	98.55	3,780,337.64
TOTAL FIXED INCOME SECURITIES		105,932,442.66	531,673.42	109,712,780.30	98.55	3,780,337.64
TOTAL ASSETS - BASE:		107,469,424.27	532,057.56	111,249,761.91	99.94	3,780,337.64
NET ASSETS - BASE:				111,781,819.47		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-6,653.15	0.00	-6,653.15		0.00
		-6,653.15	0.00	-6,653.15	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-3,905.83	0.00	-3,905.83		0.00
		-3,905.83	0.00	-3,905.83	0.00	0.00
SERVICE FEE PAYABLE - CLASS A		-6,668.61	0.00	-6,668.61		0.00
		-6,668.61	0.00	-6,668.61	-0.01	0.00
8,279,768.610 GOLDMAN FIN SQ MON MRKT 474	100.0000	8,279,768.61	2,487.05	8,279,768.61		0.00
996128815 VAR RT 12/31/2049 DD 09/05/03	100.0000	8,279,768.61	2,487.05	8,279,768.61	8.90	0.00
SUBTOTAL UNITED STATES		8,262,541.02	2,487.05	8,262,541.02		0.00
		8,262,541.02	2,487.05	8,262,541.02	8.88	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		8,262,541.02	2,487.05	8,262,541.02		0.00
		8,262,541.02	2,487.05	8,262,541.02	8.88	0.00
TOTAL CASH & CASH EQUIVALENTS		8,262,541.02	2,487.05	8,262,541.02	8.88	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
2,190,000.000 U S TREASURY BD PRIN STRIP	84.7049	1,844,207.52	0.00	1,855,037.31		10,829.79
912803BJ1 0.000% 11/15/2026 DD 11/15/96	84.7049	1,844,207.52	0.00	1,855,037.31	1.99	10,829.79

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
319,043.755	EATON VANCE FLOATING RATE-I 277911491	8.8200 8.8200	2,868,234.85 2,868,234.85	9,974.79 9,974.79	2,813,965.92 2,813,965.92		-54,268.93 -54,268.93
31,818.535	FIAM GROUP TR FOR EMPLOYEE 30258W758 BENEFIT PLANS	58.9100 58.9100	1,603,311.17 1,603,311.17	0.00 0.00	1,874,429.90 1,874,429.90		271,118.73 271,118.73
234,958.586	FIDELITY TOTAL BOND FUND-TB 31617K881	10.8600 10.8600	2,513,770.92 2,513,770.92	5,629.36 5,629.36	2,551,650.24 2,551,650.24		37,879.32 37,879.32
224,466.260	TCW CORE FXD INCM-I 87234N401	11.4000 11.4000	2,519,372.37 2,519,372.37	3,366.99 3,366.99	2,558,915.36 2,558,915.36		39,542.99 39,542.99
71,361.000	VANGUARD TOTAL BOND MARKET 921937835	84.1400 84.1400	5,965,818.18 5,965,818.18	0.00 0.00	6,004,314.54 6,004,314.54		38,496.36 38,496.36
SUBTOTAL UNITED STATES			17,314,715.01	18,971.14	17,658,313.27		343,598.26
			17,314,715.01	18,971.14	17,658,313.27	18.99	343,598.26
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			17,314,715.01	18,971.14	17,658,313.27		343,598.26
			17,314,715.01	18,971.14	17,658,313.27	18.99	343,598.26
TOTAL FIXED INCOME SECURITIES			17,314,715.01	18,971.14	17,658,313.27	18.99	343,598.26
EQUITY							
U.S. DOLLAR							
EMERGING MARKET GEOGRAPHIC FOCUS							
158,375.208	HARDING LOEVNER INST EMG M-I 412295701	17.5900 17.5900	2,798,647.01 2,798,647.01	0.00 0.00	2,785,819.91 2,785,819.91		-12,827.10 -12,827.10
EUROPE ALL INC UK GEOGRAPHIC FOCUS							

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,090.000 ISHARES CURRENCY HEDGED MSCI 46434V639	24.7900 24.7900	1,964,914.84 1,964,914.84	0.00 0.00	1,861,481.10 1,861,481.10	 2.00	 -103,433.74
GLOBAL FUNDS GEOGRAPHIC FOCUS						
141,525.076 DODGE & COX INTL STOCK FUND 256206103	38.2100 38.2100	5,903,565.00 5,903,565.00	0.00 0.00	5,407,673.15 5,407,673.15	 5.81	 -495,891.85
179,865.000 ISHARES CORE INTL STOCK ETF 46432F834	52.2200 52.2200	9,451,577.73 9,451,577.73	0.00 0.00	9,392,550.30 9,392,550.30	 10.10	 -59,027.43
463,587.417 LAZARD INTER STRAT EQ-INST 52106N590	13.4100 13.4100	6,715,059.74 6,715,059.74	0.00 0.00	6,216,707.26 6,216,707.26	 6.68	 -498,352.48
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS		22,070,202.47	0.00	21,016,930.71		-1,053,271.76
		22,070,202.47	0.00	21,016,930.71	22.59	-1,053,271.76
JAPAN						
66,542.000 WISDOMTREE JAPAN HEDGED EQ 97717W851	42.9100 42.9100	3,112,788.91 3,112,788.91	3,327.10 3,327.10	2,855,317.22 2,855,317.22	 3.07	 -257,471.69
UNITED STATES						
296,867.024 PIONEER-DYNAMIC CREDIT-Y 72388E308	9.4400 9.4400	2,878,695.80 2,878,695.80	16,335.96 16,335.96	2,802,424.71 2,802,424.71	 3.01	 -76,271.09
405,310.928 BOSTON PART ALL CAP VAL-INST 749255139	23.1300 23.1300	9,035,900.84 9,035,900.84	0.00 0.00	9,374,841.76 9,374,841.76	 10.08	 338,940.92

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
340,451.000 SCHWAB US BROAD MARKET ETF 808524102	52.3200 52.3200	16,491,337.72 16,491,337.72	0.00 0.00	17,812,396.32 17,812,396.32	19.15	1,321,058.60 1,321,058.60
26,706.000 VANGUARD TOTAL STOCK MKT ETF 922908769	111.3300 111.3300	2,959,954.29 2,959,954.29	0.00 0.00	2,973,178.98 2,973,178.98	3.20	13,224.69 13,224.69
187,933.688 INVESCO BALANCED RISK 99VVA3K01 ALLOCATION FUND COLLECTIVE	19.8900 19.8900	3,389,417.47 3,389,417.47	0.00 0.00	3,738,001.05 3,738,001.05	4.02	348,583.58 348,583.58
SUBTOTAL UNITED STATES		34,755,306.12	16,335.96	36,700,842.82		1,945,536.70
		34,755,306.12	16,335.96	36,700,842.82	39.46	1,945,536.70
TOTAL EQUITY U.S. DOLLAR		64,701,859.35	19,663.06	65,220,391.76		518,532.41
		64,701,859.35	19,663.06	65,220,391.76	70.12	518,532.41
TOTAL EQUITY		64,701,859.35	19,663.06	65,220,391.76	70.12	518,532.41
OTHER						
U.S. DOLLAR						
UNITED STATES						
127,076.570 WESTWOOD INCOME OPPORTUN - I 0075W0775	14.7400 14.7400	1,883,390.46 1,883,390.46	0.00 0.00	1,873,108.64 1,873,108.64	2.01	-10,281.82 -10,281.82
TOTAL ASSETS - BASE:		92,162,505.84	41,121.25	93,014,354.69	100.00	851,848.85
NET ASSETS - BASE:				93,055,475.94		

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							
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		18,230.25	0.00	18,230.25		0.00
			13,867.11	0.00	13,871.22	0.02	4.11
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	16,140.00	0.00		0.00
			0.00	18,138.13	0.00	0.00	0.00
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	54,770.50	0.00		0.00
			0.00	6,852.91	0.00	0.00	0.00
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-4,223.82	0.00	-4,223.82		0.00
			-4,223.82	0.00	-4,223.82	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-10,827.00	0.00	-10,827.00		0.00
			-10,827.00	0.00	-10,827.00	-0.01	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	731.22	0.00		0.00
			0.00	731.22	0.00	0.00	0.00

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
REBATE RECEIVABLE		10,062.99	0.00	10,062.99		0.00
		10,062.99	0.00	10,062.99	0.01	0.00
RECEIVABLE FOR INVESTMENTS SOLD		294,187.42	0.00	294,187.42		0.00
		294,187.42	0.00	294,187.42	0.34	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-109,204.92	0.00	-109,204.92		0.00
		-109,204.92	0.00	-109,204.92	-0.13	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,753.80	0.00	-3,753.80		0.00
		-3,753.80	0.00	-3,753.80	0.00	0.00
CASH		18,857.99	0.00	18,857.99		0.00
		18,857.99	0.00	18,857.99	0.02	0.00
3,957,760.400 DREYFUS TREAS & AGY CSH CSH MG	100.0000	3,957,760.40	658.72	3,957,760.40		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	3,957,760.40	658.72	3,957,760.40	4.60	0.00
SUBTOTAL UNITED STATES		4,152,859.26	1,389.94	4,152,859.26		0.00
		4,152,859.26	1,389.94	4,152,859.26	4.83	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		4,152,859.26	1,389.94	4,152,859.26		0.00
		4,152,859.26	1,389.94	4,152,859.26	4.83	0.00
TOTAL CASH & CASH EQUIVALENTS		4,166,726.37	26,380.98	4,166,730.48	4.85	4.11
EQUITY						
CANADIAN DOLLAR						
CANADA						

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
111,900.000 PASON SYSTEMS INC NC2569563	16.7900 12.7753	1,679,966.04 1,318,165.76	5,146.75 3,916.11	1,878,801.00 1,429,561.35	1.66	198,834.96 111,395.59
37,200.000 STELLA-JONES INC NC2809779	45.5100 34.6281	1,438,117.76 1,174,558.08	930.00 707.63	1,692,972.00 1,288,165.87	1.50	254,854.24 113,607.79
62,800.000 GENWORTH MI CANADA INC NCB3NWXJQ9	33.7600 25.6877	1,864,724.69 1,415,880.00	0.00 0.00	2,120,128.00 1,613,184.71	1.88	255,403.31 197,304.71
18,500.000 TMX GROUP LTD NCB8KH5G1	60.2500 45.8436	842,059.11 640,523.73	0.00 0.00	1,114,625.00 848,107.29	0.99	272,565.89 207,583.56
SUBTOTAL CANADA		5,824,867.60 4,549,127.57	6,076.75 4,623.74	6,806,526.00 5,179,019.22	6.03	981,658.40 629,891.65
TOTAL EQUITY CANADIAN DOLLAR		5,824,867.60 4,549,127.57	6,076.75 4,623.74	6,806,526.00 5,179,019.22	6.03	981,658.40 629,891.65
POUND STERLING						
UNITED KINGDOM						
220,500.000 ASHMORE GROUP PLC EXB132NW7	3.5350 4.5920	564,449.48 848,836.39	0.00 0.00	779,467.50 1,012,528.28	1.18	215,018.02 163,691.89
U.S. DOLLAR						
BERMUDA						
23,400.000 LAZARD LTD G54050102	36.3600 36.3600	799,404.67 799,404.67	0.00 0.00	850,824.00 850,824.00	0.99	51,419.33 51,419.33
CANADA						

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
64,700.000 RITCHIE BROS AUCTIONEERS INC 767744105	35.0700 35.0700	964,634.91 964,634.91	2,749.75 2,749.75	2,269,029.00 2,269,029.00	2.64	1,304,394.09 1,304,394.09
UNITED STATES						
14,000.000 ADVISORY BOARD CO/THE 00762W107	44.7400 44.7400	666,608.74 666,608.74	0.00 0.00	626,360.00 626,360.00	0.73	-40,248.74 -40,248.74
57,700.000 AIR LEASE CORP 00912X302	28.5800 28.5800	1,445,451.98 1,445,451.98	2,885.00 2,885.00	1,649,066.00 1,649,066.00	1.92	203,614.02 203,614.02
3,795.000 ALLEGHANY CORP 017175100	525.0200 525.0200	1,017,765.27 1,017,765.27	0.00 0.00	1,992,450.90 1,992,450.90	2.32	974,685.63 974,685.63
20,300.000 ANIXTER INTERNATIONAL INC 035290105	64.5000 64.5000	1,356,955.44 1,356,955.44	0.00 0.00	1,309,350.00 1,309,350.00	1.52	-47,605.44 -47,605.44
96,541.000 ARES MANAGEMENT LP 04014Y101	17.4100 17.4100	1,221,422.30 1,221,422.30	0.00 0.00	1,680,778.81 1,680,778.81	1.95	459,356.51 459,356.51
13,700.000 BIO-TECHNE CORP 09073M104	109.5000 109.5000	1,288,146.02 1,288,146.02	0.00 0.00	1,500,150.00 1,500,150.00	1.74	212,003.98 212,003.98
25,000.000 BUCKLE INC/THE 118440106	24.0300 24.0300	787,532.93 787,532.93	0.00 0.00	600,750.00 600,750.00	0.70	-186,782.93 -186,782.93

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,200.000 CABOT MICROELECTRONICS CORP 12709P103	52.9100 52.9100	644,629.45 644,629.45	3,636.00 3,636.00	1,068,782.00 1,068,782.00	1.24	424,152.55 424,152.55
9,020.000 CAL-MAINE FOODS INC 128030202	38.5400 38.5400	427,737.02 427,737.02	0.00 0.00	347,630.80 347,630.80	0.40	-80,106.22 -80,106.22
24,456.000 CIRCOR INTERNATIONAL INC 17273K109	59.5600 59.5600	1,168,217.47 1,168,217.47	0.00 0.00	1,456,599.36 1,456,599.36	1.69	288,381.89 288,381.89
53,000.000 COGNEX CORP 192422103	52.8600 52.8600	1,531,371.48 1,531,371.48	0.00 0.00	2,801,580.00 2,801,580.00	3.26	1,270,208.52 1,270,208.52
23,554.000 COLUMBIA SPORTSWEAR CO 198516106	56.7400 56.7400	509,288.47 509,288.47	0.00 0.00	1,336,453.96 1,336,453.96	1.55	827,165.49 827,165.49
49,600.000 COPART INC 217204106	53.5600 53.5600	990,012.26 990,012.26	0.00 0.00	2,656,576.00 2,656,576.00	3.09	1,666,563.74 1,666,563.74
8,800.000 CORE-MARK HOLDING CO INC 218681104	35.8000 35.8000	330,140.22 330,140.22	0.00 0.00	315,040.00 315,040.00	0.37	-15,100.22 -15,100.22
1,500.000 DIEBOLD INC 253651103	24.7900 24.7900	41,311.20 41,311.20	0.00 0.00	37,185.00 37,185.00	0.04	-4,126.20 -4,126.20
29,400.000 DORMAN PRODUCTS INC 258278100	63.9000 63.9000	1,405,522.45 1,405,522.45	0.00 0.00	1,878,660.00 1,878,660.00	2.18	473,137.55 473,137.55

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,400.000 EMCOR GROUP INC 29084Q100	59.6200 59.6200	397,090.32 397,090.32	0.00 0.00	1,037,388.00 1,037,388.00	1.21	640,297.68 640,297.68
14,300.000 FAIR ISAAC CORP 303250104	124.5900 124.5900	564,473.78 564,473.78	0.00 0.00	1,781,637.00 1,781,637.00	2.07	1,217,163.22 1,217,163.22
51,800.000 FEDERATED INVESTORS INC 314211103	29.6300 29.6300	1,164,151.71 1,164,151.71	0.00 0.00	1,534,834.00 1,534,834.00	1.78	370,682.29 370,682.29
37,200.000 FORWARD AIR CORP 349853101	43.2600 43.2600	1,384,755.74 1,384,755.74	0.00 0.00	1,609,272.00 1,609,272.00	1.87	224,516.26 224,516.26
16,500.000 GARTNER INC 366651107	88.4500 88.4500	436,165.74 436,165.74	0.00 0.00	1,459,425.00 1,459,425.00	1.70	1,023,259.26 1,023,259.26
20,500.000 JACK HENRY & ASSOCIATES INC 426281101	85.5500 85.5500	830,424.91 830,424.91	0.00 0.00	1,753,775.00 1,753,775.00	2.04	923,350.09 923,350.09
12,600.000 IPG PHOTONICS CORP 44980X109	82.3500 82.3500	1,036,715.76 1,036,715.76	0.00 0.00	1,037,610.00 1,037,610.00	1.21	894.24 894.24
17,600.000 IDEXX LABORATORIES INC 45168D104	112.7300 112.7300	809,733.59 809,733.59	0.00 0.00	1,984,048.00 1,984,048.00	2.31	1,174,314.41 1,174,314.41
6,600.000 JONES LANG LASALLE INC 48020Q107	113.7900 113.7900	244,370.40 244,370.40	0.00 0.00	751,014.00 751,014.00	0.87	506,643.60 506,643.60

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
32,600.000 KENNEDY-WILSON HOLDINGS INC 489398107	22.5500 22.5500	773,914.67 773,914.67	4,564.00 4,564.00	735,130.00 735,130.00	0.85	-38,784.67 -38,784.67
37,300.000 KIRBY CORP 497266106	62.1600 62.1600	1,963,854.18 1,963,854.18	0.00 0.00	2,318,568.00 2,318,568.00	2.70	354,713.82 354,713.82
30,200.000 LANDSTAR SYSTEM INC 515098101	68.0800 68.0800	1,404,777.87 1,404,777.87	0.00 0.00	2,056,016.00 2,056,016.00	2.39	651,238.13 651,238.13
36,820.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	62.6200 62.6200	1,770,708.63 1,770,708.63	11,782.40 11,782.40	2,305,668.40 2,305,668.40	2.68	534,959.77 534,959.77
18,925.000 LINDSAY CORP 535555106	73.9800 73.9800	1,414,927.23 1,414,927.23	0.00 0.00	1,400,071.50 1,400,071.50	1.63	-14,855.73 -14,855.73
51,100.000 MKS INSTRUMENTS INC 55306N104	49.7300 49.7300	1,323,014.77 1,323,014.77	0.00 0.00	2,541,203.00 2,541,203.00	2.96	1,218,188.23 1,218,188.23
16,900.000 MSC INDUSTRIAL DIRECT CO INC 553530106	73.4100 73.4100	852,113.65 852,113.65	0.00 0.00	1,240,629.00 1,240,629.00	1.44	388,515.35 388,515.35
22,400.000 MINERALS TECHNOLOGIES INC 603158106	70.6900 70.6900	1,412,396.64 1,412,396.64	0.00 0.00	1,583,456.00 1,583,456.00	1.84	171,059.36 171,059.36
7,840.000 MONRO MUFFLER BRAKE INC 610236101	61.1700 61.1700	456,767.99 456,767.99	0.00 0.00	479,572.80 479,572.80	0.56	22,804.81 22,804.81

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,700.000 MORNINGSTAR INC 617700109	79.2700 79.2700	788,199.42 788,199.42	0.00 0.00	1,640,889.00 1,640,889.00	1.91	852,689.58 852,689.58
68,700.000 NATIONAL INSTRUMENTS CORP 636518102	28.4000 28.4000	977,278.71 977,278.71	0.00 0.00	1,951,080.00 1,951,080.00	2.27	973,801.29 973,801.29
47,200.000 PTC INC 69370C100	44.3100 44.3100	1,547,754.74 1,547,754.74	0.00 0.00	2,091,432.00 2,091,432.00	2.43	543,677.26 543,677.26
12,000.000 POOL CORP 73278L105	94.5200 94.5200	661,214.09 661,214.09	0.00 0.00	1,134,240.00 1,134,240.00	1.32	473,025.91 473,025.91
11,400.000 RBC BEARINGS INC 75524B104	76.4800 76.4800	772,831.27 772,831.27	0.00 0.00	871,872.00 871,872.00	1.01	99,040.73 99,040.73
24,000.000 RELIANCE STEEL & ALUMINUM CO 759509102	72.0300 72.0300	851,128.29 851,128.29	0.00 0.00	1,728,720.00 1,728,720.00	2.01	877,591.71 877,591.71
13,223.000 SANDERSON FARMS INC 800013104	96.3300 96.3300	733,366.96 733,366.96	16,396.52 16,396.52	1,273,771.59 1,273,771.59	1.48	540,404.63 540,404.63
12,200.000 SEACOR HOLDINGS INC 811904101	59.4900 59.4900	780,394.87 780,394.87	0.00 0.00	725,778.00 725,778.00	0.84	-54,616.87 -54,616.87
27,400.000 SIMPSON MANUFACTURING CO INC 829073105	43.9500 43.9500	472,303.98 472,303.98	0.00 0.00	1,204,230.00 1,204,230.00	1.40	731,926.02 731,926.02

Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,900.000 SOTHEBY'S 835898107	38.0200 38.0200	534,836.63 534,836.63	0.00 0.00	718,578.00 718,578.00	0.84	183,741.37 183,741.37
30,780.000 SUN HYDRAULICS CORP 866942105	32.2700 32.2700	990,821.20 990,821.20	2,770.20 2,770.20	993,270.60 993,270.60	1.16	2,449.40 2,449.40
18,200.000 THOR INDUSTRIES INC 885160101	84.7000 84.7000	528,513.27 528,513.27	0.00 0.00	1,541,540.00 1,541,540.00	1.79	1,013,026.73 1,013,026.73
16,400.000 VALMONT INDUSTRIES INC 920253101	134.5700 134.5700	1,515,355.44 1,515,355.44	6,150.00 6,150.00	2,206,948.00 2,206,948.00	2.57	691,592.56 691,592.56
26,000.000 WESTLAKE CHEMICAL CORP 960413102	53.5000 53.5000	542,133.92 542,133.92	0.00 0.00	1,391,000.00 1,391,000.00	1.62	848,866.08 848,866.08
48,300.000 WOLVERINE WORLD WIDE INC 978097103	23.0300 23.0300	883,049.45 883,049.45	2,898.00 2,898.00	1,112,349.00 1,112,349.00	1.29	229,299.55 229,299.55
36,400.000 WOODWARD INC 980745103	62.4800 62.4800	558,350.20 558,350.20	0.00 0.00	2,274,272.00 2,274,272.00	2.64	1,715,921.80 1,715,921.80
11,300.000 ZEBRA TECHNOLOGIES CORP 989207105	69.6100 69.6100	269,751.62 269,751.62	0.00 0.00	786,593.00 786,593.00	0.91	516,841.38 516,841.38
SUBTOTAL UNITED STATES		46,479,754.34	51,082.12	72,513,293.72		26,033,539.38
		46,479,754.34	51,082.12	72,513,293.72	84.30	26,033,539.38
TOTAL EQUITY U.S. DOLLAR		48,243,793.92	53,831.87	75,633,146.72		27,389,352.80
		48,243,793.92	53,831.87	75,633,146.72	87.93	27,389,352.80



Asset and Accrual Detail - By Asset type

9/30/2016

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY		53,641,757.88	58,455.61	81,824,694.22	95.14	28,182,936.34
TOTAL ASSETS - BASE:		57,808,484.25	84,836.59	85,991,424.70	99.99	28,182,940.45
NET ASSETS - BASE:				86,076,261.29		

Holdings



QS EMERGING MKTS FD LIQ TRUST
QS INVESTORS LLC
FUND: 0993



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - USD

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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***** No Activity for This Fund *****



As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.890195

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.200	Local		1.000000	0.20	1.000000	0.20	0.00	0.00
	Base		1.100000	0.22	1.123349	0.22	0.00	0.00

INTERNATIONAL Total

0.200	Local			0.20		0.20	0.00	0.00
	Base			0.22		0.22	0.00	0.00

EURO CURRENCY Total

0.200	Local			0.20		0.20	0.00	0.00
	Base			0.22		0.22	0.00	0.00

MEXICAN PESO

Exchange Rate: 19.389750

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.070	Local		1.000000	0.07	1.000000	0.07	0.00	100.00
	Base		0.142857	0.01	0.051574	0.00	-0.01	0.00

MEXICAN PESO Total

0.070	Local			0.07		0.07	0.00	100.00
	Base			0.01		0.00	-0.01	0.00

NEW ZEALAND DOLLAR

Exchange Rate: 1.373343

NZD	NEW ZEALAND DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-1,833.010	Local		1.000000	-1,833.01	1.000000	-1,833.01	0.00	100.00
	Base		0.728299	-1,334.98	0.728150	-1,334.71	0.27	0.00

NEW ZEALAND DOLLAR Total

-1,833.010	Local			-1,833.01		-1,833.01	0.00	100.00
	Base			-1,334.98		-1,334.71	0.27	0.00

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

Exchange Rate: 0.771516

GBP	POUND STERLING	-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	1.296149	-0.01	0.00	0.00

POUND STERLING Total

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

CASH Total

		-1,832.750	Base		-1,334.76		-1,334.50	0.26	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.3995622	31 Dec 2030			
		13,954,828.400	Local	100.000000	13,954,828.40	100.000000	13,954,828.40	0.00	25.11
			Base	100.000000	13,954,828.40	100.000000	13,954,828.40	0.00	23.00

US DOLLAR Total

		13,954,828.400	Local		13,954,828.40		13,954,828.40	0.00	25.11
			Base		13,954,828.40		13,954,828.40	0.00	23.00

CASH EQUIVALENT Total

		13,954,828.400	Base		13,954,828.40		13,954,828.40	0.00	23.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

996HWM907	SWAP CITIBANK COC SWAP CASH COLLATERAL USD								
		260,000.000	Local	1.000000	260,000.00	1.000000	260,000.00	0.00	0.47
			Base	1.000000	260,000.00	1.000000	260,000.00	0.00	0.43

996HXD906 SWAP MORGAN STANLEY COC SWAP CASH COLLATERAL USD

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

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		250,000.000	Local	1.000000	250,000.00	1.000000	250,000.00	0.00	0.45
			Base	1.000000	250,000.00	1.000000	250,000.00	0.00	0.41
US DOLLAR Total									
		510,000.000	Local		510,000.00		510,000.00	0.00	0.92
			Base		510,000.00		510,000.00	0.00	0.84
EQUITY Total									
		510,000.000	Base		510,000.00		510,000.00	0.00	0.84

FIXED INCOME

EURO CURRENCY

Exchange Rate: 0.890195

INTERNATIONAL

B1H0JZII3	NEWGATE FUNDING PLC NGATE 2006 3X MB REGS				0.06	01 Dec 2050			
		1,443,857.100	Local	84.151650	1,215,029.58	86.850700	1,254,000.00	38,970.42	100.00
Original Face:		1,500,000.000	Base	94.145691	1,359,329.25	97.563680	1,408,680.12	49,350.87	2.32

INTERNATIONAL Total

		1,443,857.100	Local		1,215,029.58		1,254,000.00	38,970.42	100.00
Original Face:		1,500,000.000	Base		1,359,329.25		1,408,680.12	49,350.87	2.32

EURO CURRENCY Total

		1,443,857.100	Local		1,215,029.58		1,254,000.00	38,970.42	100.00
Original Face:		1,500,000.000	Base		1,359,329.25		1,408,680.12	49,350.87	2.32

INDONESIAN RUPIAH

Exchange Rate: 13,051.000000

B4NPD2II4	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375	15 Sep 2026			
		12,000,000,000.000	Local	107.298629	12,875,835,522.27	108.649800	13,037,976,000.00	162,140,477.73	100.00
			Base	0.008144	977,300.59	0.008325	999,002.07	21,701.48	1.65

INDONESIAN RUPIAH Total

		12,000,000,000.000	Local		12,875,835,522.27		13,037,976,000.00	162,140,477.73	100.00
			Base		977,300.59		999,002.07	21,701.48	1.65

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
POUND STERLING							Exchange Rate:	0.771516
B1L0C7I17	RMAC SECURITIES PLC RMACS 2006 NS4X M1A REGS				0.84431	12 Jun 2044		
		2,377,248.010	Local 88.114110	2,094,690.92	87.119000	2,071,034.69	-23,656.23	100.00
Original Face:		3,000,000.000	Base 135.646522	3,224,654.25	112.919240	2,684,370.37	-540,283.88	4.42
POUND STERLING Total								
		2,377,248.010	Local	2,094,690.92		2,071,034.69	-23,656.23	100.00
Original Face:		3,000,000.000	Base	3,224,654.25		2,684,370.37	-540,283.88	4.42
US DOLLAR							Exchange Rate:	1.000000
00437NAC6	ACCREDITED MORTGAGE LOAN TRUST ACCR 2006 2 A3				0.67528	25 Sep 2036		
		142,728.580	Local 98.724887	140,908.63	99.405880	141,880.60	971.97	0.26
Original Face:		970,000.000	Base 98.724887	140,908.63	99.405880	141,880.60	971.97	0.23
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.0	27 Jan 2045		
		515,000.000	Local 92.913464	478,504.34	90.750000	467,362.50	-11,141.84	0.84
			Base 92.913464	478,504.34	90.750000	467,362.50	-11,141.84	0.77
14068PAG9	CAPSUGEL HLDGS US INC TERM LOAN					31 Jul 2021		
		1,542,250.000	Local 99.763347	1,538,600.22	100.089300	1,543,627.23	5,027.01	2.78
			Base 99.763347	1,538,600.22	100.089300	1,543,627.23	5,027.01	2.54
20173QA4	GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2007 GG9 AJ				5.505	10 Mar 2039		
		710,000.000	Local 91.978546	653,047.68	93.254270	662,105.32	9,057.64	1.19
Original Face:		710,000.000	Base 91.978546	653,047.68	93.254270	662,105.32	9,057.64	1.09
25272KAK9	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/26 6.02				6.02	15 Jun 2026		
		630,000.000	Local 99.953186	629,705.07	109.630300	690,670.89	60,965.82	1.24
			Base 99.953186	629,705.07	109.630300	690,670.89	60,965.82	1.14
25272KAR4	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/46 8.35				8.35	15 Jul 2046		
		255,000.000	Local 99.920208	254,796.53	119.735100	305,324.51	50,527.98	0.55
			Base 99.920208	254,796.53	119.735100	305,324.51	50,527.98	0.50
25380WAE6	DIGICEL GROUP LTD SR UNSECURED 144A 09/20 8.25				8.25	30 Sep 2020		
		540,000.000	Local 89.909172	485,509.53	86.875000	469,125.00	-16,384.53	0.84
			Base 89.909172	485,509.53	86.875000	469,125.00	-16,384.53	0.77

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
25380WAF3	DIGICEL GROUP LTD SR UNSECURED 144A 04/22 7.125				7.125	01 Apr 2022		
		595,000.000	Local 82.720988	492,189.88	76.470000	454,996.50	-37,193.38	0.82
			Base 82.720988	492,189.88	76.470000	454,996.50	-37,193.38	0.75
30288BAE5	FREMF MORTGAGE TRUST FREMF 2015 K721 B 144A				3.680697	25 Nov 2047		
		1,070,000.000	Local 92.160388	986,116.15	99.732550	1,067,138.29	81,022.14	1.92
Original Face:		1,070,000.000	Base 92.160388	986,116.15	99.732550	1,067,138.29	81,022.14	1.76
30289HAE1	FREMF MORTGAGE TRUST FREMF 2016 K55 B 144A				4.293729	25 Apr 2049		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
30289HAG6	FREMF MORTGAGE TRUST FREMF 2016 K55 C 144A				4.293729	25 Apr 2049		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
30290XAQ6	FREMF MORTGAGE TRUST FREMF 2013 K24 C 144A				3.62241	25 Nov 2045		
		1,000,000.000	Local 94.757939	947,579.39	98.872190	988,721.90	41,142.51	1.78
Original Face:		1,000,000.000	Base 94.757939	947,579.39	98.872190	988,721.90	41,142.51	1.63
30291WAQ7	FREMF MORTGAGE TRUST FREMF 2014 K36 C 144A				4.498846	25 Dec 2046		
		760,000.000	Local 96.053609	730,007.43	100.304360	762,313.14	32,305.71	1.37
Original Face:		760,000.000	Base 96.053609	730,007.43	100.304360	762,313.14	32,305.71	1.26
30291XAG7	FREMF MORTGAGE TRUST FREMF 2014 K715 C 144A				4.26768	25 Feb 2046		
		870,000.000	Local 100.690682	876,008.93	100.769790	876,697.17	688.24	1.58
Original Face:		870,000.000	Base 100.690682	876,008.93	100.769790	876,697.17	688.24	1.45
30292NAG8	FREMF MORTGAGE TRUST FREMF 2015 K44 B 144A				3.810643	25 Jan 2048		
		1,855,000.000	Local 91.354431	1,694,624.69	99.615540	1,847,868.27	153,243.58	3.33
Original Face:		1,855,000.000	Base 91.354431	1,694,624.69	99.615540	1,847,868.27	153,243.58	3.05
30293HAE5	FREMF MORTGAGE TRUST FREMF 2015 K48 B 144A				3.76048	25 Aug 2048		
		1,130,000.000	Local 98.688401	1,115,178.93	98.557650	1,113,701.45	-1,477.48	2.00
Original Face:		1,130,000.000	Base 98.688401	1,115,178.93	98.557650	1,113,701.45	-1,477.48	1.84
30711XAH7	FANNIE MAE CAS CAS 2014 C02 2M2				3.12528	25 May 2024		
		2,500,000.000	Local 91.340277	2,283,506.92	99.375020	2,484,375.50	200,868.58	4.47
Original Face:		2,500,000.000	Base 91.340277	2,283,506.92	99.375020	2,484,375.50	200,868.58	4.10

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Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					4.77439	25 Jan 2029		
	710,000.000	Local		100.000000	710,000.00	102.554000	728,133.40	18,133.40	1.31
Original Face:	710,000.000	Base		100.000000	710,000.00	102.554000	728,133.40	18,133.40	1.20
3137G0AY5	FREDDIE MAC STACR STACR 2014 DN2 M3					3.7994	25 Apr 2024		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.42528	25 Dec 2027		
	850,000.000	Local		101.896062	866,116.53	105.401280	895,910.88	29,794.35	1.61
Original Face:	850,000.000	Base		101.896062	866,116.53	105.401280	895,910.88	29,794.35	1.48
3137G0JJ9	FREDDIE MAC STACR STACR 2016 HQA1 M3					6.87528	25 Sep 2028		
	410,000.000	Local		100.000000	410,000.00	112.705100	462,090.91	52,090.91	0.83
Original Face:	410,000.000	Base		100.000000	410,000.00	112.705100	462,090.91	52,090.91	0.76
3137G0KQ1	FREDDIE MAC STACR STACR 2016 DNA3 M3					5.52528	25 Dec 2028		
	855,000.000	Local		100.000000	855,000.00	106.924660	914,205.84	59,205.84	1.65
Original Face:	855,000.000	Base		100.000000	855,000.00	106.924660	914,205.84	59,205.84	1.51
3137G0LA5	FREDDIE MAC STACR STACR 2016 HQA3 M3					4.37428	25 Mar 2029		
	360,000.000	Local		100.000000	360,000.00	100.070430	360,253.55	253.55	0.65
Original Face:	360,000.000	Base		100.000000	360,000.00	100.070430	360,253.55	253.55	0.59
357081AE8	FREM F MORTGAGE TRUST FREMF 2015 K720 B 144A					3.505622	25 Jul 2022		
	2,000,000.000	Local		93.123260	1,862,465.20	98.533140	1,970,662.80	108,197.60	3.55
Original Face:	2,000,000.000	Base		93.123260	1,862,465.20	98.533140	1,970,662.80	108,197.60	3.25
428302AA1	HEXION INC SR SECURED 04/20 6.625					6.625	15 Apr 2020		
	610,000.000	Local		85.121543	519,241.41	88.000000	536,800.00	17,558.59	0.97
		Base		85.121543	519,241.41	88.000000	536,800.00	17,558.59	0.88
56656UAH5	MARFRIG HOLDING EUROPE B COMPANY GUAR 144A 06/23 8					8.0	08 Jun 2023		
	465,000.000	Local		101.444452	471,716.70	102.450000	476,392.50	4,675.80	0.86
		Base		101.444452	471,716.70	102.450000	476,392.50	4,675.80	0.79
57643LQU3	MASTR ASSET BACKED SECURITIES MABS 2006 HE1 A4					0.81528	25 Jan 2036		
	1,619,543.360	Local		95.091941	1,540,055.21	96.713410	1,566,315.61	26,260.40	2.82
Original Face:	1,950,000.000	Base		95.091941	1,540,055.21	96.713410	1,566,315.61	26,260.40	2.58

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Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
59024UAC5	MERRILL LYNCH MORTGAGE INVESTO MLMI 2007 MLN1 A2B					0.70528	25 Mar 2037		
	215,595.740	Local	96.956378	209,033.82	99.641580	214,823.00	5,789.18	0.39	
Original Face:	1,340,000.000	Base	96.956378	209,033.82	99.641580	214,823.00	5,789.18	0.35	
61746WYU8	MORGAN STANLEY DEAN WITTER CAP MSDWC 2003 NC1 M1					2.10028	25 Nov 2032		
	1,712,268.350	Local	96.129574	1,645,996.27	96.374550	1,650,190.92	4,194.65	2.97	
Original Face:	7,760,000.000	Base	96.129574	1,645,996.27	96.374550	1,650,190.92	4,194.65	2.72	
67105VAL8	OAK HILL CREDIT PARTNERS OAKC 2013 9A D 144A					4.2956	20 Oct 2025		
	4,000,000.000	Local	96.999556	3,879,982.25	97.673400	3,906,936.00	26,953.75	7.03	
Original Face:	4,000,000.000	Base	96.999556	3,879,982.25	97.673400	3,906,936.00	26,953.75	6.44	
71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75					5.75	20 Jan 2020		
	850,000.000	Local	91.525607	777,967.66	103.050000	875,925.00	97,957.34	1.58	
		Base	91.525607	777,967.66	103.050000	875,925.00	97,957.34	1.44	
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021		
	275,000.000	Local	88.376589	243,035.62	98.900000	271,975.00	28,939.38	0.49	
		Base	88.376589	243,035.62	98.900000	271,975.00	28,939.38	0.45	
71647NAQ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/26 8.75					8.75	23 May 2026		
	905,000.000	Local	104.727822	947,786.79	110.500000	1,000,025.00	52,238.21	1.80	
		Base	104.727822	947,786.79	110.500000	1,000,025.00	52,238.21	1.65	
76113AAF8	RESIDENTIAL ASSET SECURITIES C RASC 2006 KS1 A4					0.82528	25 Feb 2036		
	168,883.340	Local	98.543971	166,424.35	98.967700	167,139.96	715.61	0.30	
Original Face:	405,000.000	Base	98.543971	166,424.35	98.967700	167,139.96	715.61	0.28	
91829KAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 10/20 6.375					6.375	15 Oct 2020		
	560,000.000	Local	94.738418	530,535.14	93.750000	525,000.00	-5,535.14	0.94	
		Base	94.738418	530,535.14	93.750000	525,000.00	-5,535.14	0.87	
92912EAC7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 08/18 6.75					6.75	15 Aug 2018		
	515,000.000	Local	100.000000	515,000.00	100.500000	517,575.00	2,575.00	0.93	
		Base	100.000000	515,000.00	100.500000	517,575.00	2,575.00	0.85	
92977QAH1	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C27 AJ					5.825	15 Jul 2045		
	480,000.000	Local	97.799396	469,437.10	100.290320	481,393.54	11,956.44	0.87	
Original Face:	480,000.000	Base	97.799396	469,437.10	100.290320	481,393.54	11,956.44	0.79	

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BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92978TAJ0	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C31 AJ					5.66	15 Apr 2047		
	1,665,000.000	Local		101.712481	1,693,512.81	100.103210	1,666,718.45	-26,794.36	3.00
Original Face:	1,665,000.000	Base		101.712481	1,693,512.81	100.103210	1,666,718.45	-26,794.36	2.75
930NCTI1	CHESAPEAKE ENERGY CORPORATION TERM LOAN						23 Aug 2021		
	690,000.000	Local		101.344203	699,275.00	104.650000	722,085.00	22,810.00	1.30
		Base		101.344203	699,275.00	104.650000	722,085.00	22,810.00	1.19
Y20721AJ8	REPUBLIC OF INDONESIA SR UNSECURED REGS 02/37 6.625					6.625	17 Feb 2037		
	1,190,000.000	Local		127.610827	1,518,568.84	131.102200	1,560,116.18	41,547.34	2.81
		Base		127.610827	1,518,568.84	131.102200	1,560,116.18	41,547.34	2.57
US DOLLAR Total									
	35,221,269.370	Local			34,197,434.98		35,346,576.81	1,149,141.83	63.60
Original Face:	33,650,000.000	Base			34,197,434.98		35,346,576.81	1,149,141.83	58.26
FIXED INCOME Total									
	12,039,042,374.480	Base			39,758,719.07		40,438,629.37	679,910.30	66.66
Original Face:	38,150,000.000								
SWAPS FIXED INCOME									
EURO CURRENCY								Exchange Rate:	0.890195
FRANCE									
99S0P8YO9	SP9N0375B CDS EUR R V 03MEVENT CDS BUY 20201220 CITI L					1.0	20 Dec 2020		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
99S0SHU02	SP3A3JQMS CDS EUR R F 5.00000 CDS 20210620 CCP-ICE L					5.0	20 Jun 2021		
	0.000	Local		0.000000	86.40	0.000000	0.00	-86.40	0.00
		Base		0.000000	56.02	0.000000	0.00	-56.02	0.00
99S0T2XX9	SP3A3JQRS CDS EUR R F 1.00000 20210620 CITI CDS CCP-ICE L					1.0	20 Jun 2021		
	0.000	Local		0.000000	1.69	0.000000	0.00	-1.69	0.00
		Base		0.000000	1.32	0.000000	0.00	-1.32	0.00
FRANCE Total									

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		57.35		0.00	-57.35	0.00
UNITED KINGDOM								
99S0RM7L2	BP3A3JQRB CDS EUR R V 03MEVENT SP3A3JQRB_PRO CCPITRAXX				1.0	20 Jun 2021		
		0.000 Local	0.000000	-7.59	0.000000	0.00	7.59	0.00
		Base	0.000000	-10.05	0.000000	0.00	10.05	0.00
UNITED KINGDOM Total								
		Base		-10.05		0.00	10.05	0.00
EURO CURRENCY Total								
		Local		80.51		0.00	-80.51	0.00
		Base		47.30		0.00	-47.30	0.00
US DOLLAR								
							Exchange Rate:	1.000000
99S0RXN97	SP9N0B5JS CDS USD R F 5.00000 SP9N0B5JS_FEE CMBX				5.0	11 May 2063		
		810,000.000 Local	92.961736	752,990.06	82.401181	667,449.57	-85,540.49	1.20
		Base	92.961736	752,990.06	82.401181	667,449.57	-85,540.49	1.10
99S0RXNA4	SP9N0B5JS CDS USD P V 01MEVENT SP9N0B5JS_PRO CMBX				1.0	11 May 2063		
		-810,000.000 Local	100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.46
		Base	100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.34
99S0T4MF6	SP9N0ET9S CDS USD R F 5.00000 20210620 CDS JPM L				5.0	20 Jun 2021		
		0.000 Local	0.000000	11.10	0.000000	0.00	-11.10	0.00
		Base	0.000000	11.10	0.000000	0.00	-11.10	0.00
99S0TE1C4	SP9107VFB CDS USD R V 01MEVENT SP9107VFB_PRO CMBX				1.0	11 May 2063		
		810,000.000 Local	111.874343	906,182.18	117.598818	952,550.43	46,368.25	1.71
		Base	111.874343	906,182.18	117.598818	952,550.43	46,368.25	1.57
99S0TE1D2	SP9107VFB CDS USD P F 5.00000 SP9107VFB_FEE CMBX				5.0	11 May 2063		
		-810,000.000 Local	100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.46
		Base	100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.34
99S0TGPR0	SP91080HS CDS USD R F 5.00000 SP91080HS_FEE CORPORATE				5.0	20 Jun 2021		
		0.000 Local	0.000000	-183.53	0.000000	0.00	183.53	0.00
		Base	0.000000	-183.53	0.000000	0.00	183.53	0.00

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BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S0TH2X0	SP91080WS CDS USD R F		5.00000	SP91080WS_FEE CORPORATE		5.0	20 Jun 2021		
	0.000	Local		0.000000	-147.16	0.000000	0.00	147.16	0.00
		Base		0.000000	-147.16	0.000000	0.00	147.16	0.00
99S0U3SF0	SP9N0JDWS CDS USD R F		5.00000	SP9N0JDWS_FEE CORPORATE		5.0	20 Dec 2021		
	605,000.000	Local		83.375000	504,418.75	85.435249	516,883.26	12,464.51	0.93
		Base		83.375000	504,418.75	85.435249	516,883.26	12,464.51	0.85
99S0U3SG8	SP9N0JDWS CDS USD P V 03MEVENT			SP9N0JDWS_PRO CORPORATE		1.0	20 Dec 2021		
	-605,000.000	Local		100.000000	-605,000.00	100.000000	-605,000.00	0.00	1.09
		Base		100.000000	-605,000.00	100.000000	-605,000.00	0.00	1.00
99S0U3SI4	SP9J1H7WS CDS USD R F		5.00000	SP9J1H7WS_FEE CORPORATE		5.0	20 Dec 2021		
	755,000.000	Local		83.500000	630,425.00	85.435249	645,036.13	14,611.13	1.16
		Base		83.500000	630,425.00	85.435249	645,036.13	14,611.13	1.06
99S0U3SJ2	SP9J1H7WS CDS USD P V 03MEVENT			SP9J1H7WS_PRO CORPORATE		1.0	20 Dec 2021		
	-755,000.000	Local		100.000000	-755,000.00	100.000000	-755,000.00	0.00	1.36
		Base		100.000000	-755,000.00	100.000000	-755,000.00	0.00	1.24
US DOLLAR Total									
		Local			-186,303.60		-198,080.61	-11,777.01	10.37
		Base			-186,303.60		-198,080.61	-11,777.01	9.50
SWAPS FIXED INCOME Total									
	0.000	Base			-186,256.30		-198,080.61	-11,824.31	9.50

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Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		12,053,505,370.130	Base	54,035,956.41		54,704,042.66	668,086.25	100.00
Original Face:		38,150,000.000						



As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.1862574	31 Dec 2030		
		900,471.130	Local	100.000000				1.26
			Base	100.000000				1.26
				900,471.13	100.000000	900,471.13	0.00	
				900,471.13	100.000000	900,471.13	0.00	1.26

US DOLLAR Total								
		900,471.130	Local			900,471.13	0.00	1.26
			Base			900,471.13	0.00	1.26
				900,471.13		900,471.13	0.00	
				900,471.13		900,471.13	0.00	1.26

CASH EQUIVALENT Total

		900,471.130	Base			900,471.13	0.00	1.26
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001							
		14,110.000	Local	96.684060		1,364,212.09	108.540000	1,531,499.40
			Base	96.684060		1,364,212.09	108.540000	1,531,499.40
						1,531,499.40	167,287.31	2.14
						1,531,499.40	167,287.31	2.14

00817Y108	AETNA INC COMMON STOCK USD.01							
		10,810.000	Local	118.046909		1,276,087.09	115.450000	1,248,014.50
			Base	118.046909		1,276,087.09	115.450000	1,248,014.50
						1,248,014.50	-28,072.59	1.74
						1,248,014.50	-28,072.59	1.74

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		34,150.000	Local	55.830391		1,906,607.84	52.990000	1,809,608.50
			Base	55.830391		1,906,607.84	52.990000	1,809,608.50
						1,809,608.50	-96,999.34	2.53
						1,809,608.50	-96,999.34	2.53

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		10,100.000	Local	125.427970		1,266,822.50	122.540000	1,237,654.00
			Base	125.427970		1,266,822.50	122.540000	1,237,654.00
						1,237,654.00	-29,168.50	1.73
						1,237,654.00	-29,168.50	1.73

02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		3,030.000	Local	709.338733		2,149,296.36	777.290000	2,355,188.70
			Base	709.338733		2,149,296.36	777.290000	2,355,188.70
						2,355,188.70	205,892.34	3.29
						2,355,188.70	205,892.34	3.29

Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		2,110.000	Local 721.489981	1,522,343.86	804.060000	1,696,566.60	174,222.74		2.37
			Base 721.489981	1,522,343.86	804.060000	1,696,566.60	174,222.74		2.37
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		4,410.000	Local 748.767866	3,302,066.29	837.310000	3,692,537.10	390,470.81		5.16
			Base 748.767866	3,302,066.29	837.310000	3,692,537.10	390,470.81		5.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		16,790.000	Local 61.648179	1,035,072.92	64.040000	1,075,231.60	40,158.68		1.50
			Base 61.648179	1,035,072.92	64.040000	1,075,231.60	40,158.68		1.50
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR								
		11,770.000	Local 127.889833	1,505,263.33	131.410000	1,546,695.70	41,432.37		2.16
			Base 127.889833	1,505,263.33	131.410000	1,546,695.70	41,432.37		2.16
037833100	APPLE INC COMMON STOCK USD.00001								
		11,030.000	Local 96.908490	1,068,900.64	113.050000	1,246,941.50	178,040.86		1.74
			Base 96.908490	1,068,900.64	113.050000	1,246,941.50	178,040.86		1.74
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		5,160.000	Local 252.021496	1,300,430.92	313.030000	1,615,234.80	314,803.88		2.26
			Base 252.021496	1,300,430.92	313.030000	1,615,234.80	314,803.88		2.26
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		4,680.000	Local 344.010756	1,609,970.34	362.460000	1,696,312.80	86,342.46		2.37
			Base 344.010756	1,609,970.34	362.460000	1,696,312.80	86,342.46		2.37
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		18,560.000	Local 75.167898	1,395,116.18	53.920000	1,000,755.20	-394,360.98		1.40
			Base 75.167898	1,395,116.18	53.920000	1,000,755.20	-394,360.98		1.40
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		23,970.000	Local 96.693199	2,317,735.99	88.990000	2,133,090.30	-184,645.69		2.98
			Base 96.693199	2,317,735.99	88.990000	2,133,090.30	-184,645.69		2.98
151020104	CELGENE CORP COMMON STOCK USD.01								
		18,990.000	Local 104.055112	1,976,006.57	104.530000	1,985,024.70	9,018.13		2.77
			Base 104.055112	1,976,006.57	104.530000	1,985,024.70	9,018.13		2.77

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CLEARBRIDGE ADVISORS, LLC
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STATE STREET

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View Date: October 3, 2016

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	38,120.000	Local	45.250123	1,724,934.67	42.320000	1,613,238.40	-111,696.27	2.25	
		Base	45.250123	1,724,934.67	42.320000	1,613,238.40	-111,696.27	2.25	
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	31,580.000	Local	66.955020	2,114,439.54	66.340000	2,095,017.20	-19,422.34	2.92	
		Base	66.955020	2,114,439.54	66.340000	2,095,017.20	-19,422.34	2.92	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	18,660.000	Local	98.494406	1,837,905.62	92.860000	1,732,767.60	-105,138.02	2.42	
		Base	98.494406	1,837,905.62	92.860000	1,732,767.60	-105,138.02	2.42	
278642103	EBAY INC COMMON STOCK USD.001								
	23,190.000	Local	24.639918	571,399.71	32.900000	762,951.00	191,551.29	1.07	
		Base	24.639918	571,399.71	32.900000	762,951.00	191,551.29	1.07	
278865100	ECOLAB INC COMMON STOCK USD1.0								
	11,730.000	Local	118.935354	1,395,111.70	121.720000	1,427,775.60	32,663.90	1.99	
		Base	118.935354	1,395,111.70	121.720000	1,427,775.60	32,663.90	1.99	
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
	14,520.000	Local	117.361726	1,704,092.26	128.270000	1,862,480.40	158,388.14	2.60	
		Base	117.361726	1,704,092.26	128.270000	1,862,480.40	158,388.14	2.60	
34959E109	FORTINET INC COMMON STOCK USD.001								
	16,790.000	Local	33.309073	559,259.33	36.930000	620,054.70	60,795.37	0.87	
		Base	33.309073	559,259.33	36.930000	620,054.70	60,795.37	0.87	
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
	42,390.000	Local	32.267042	1,367,799.92	29.620000	1,255,591.80	-112,208.12	1.75	
		Base	32.267042	1,367,799.92	29.620000	1,255,591.80	-112,208.12	1.75	
384802104	WW GRAINGER INC COMMON STOCK USD.5								
	5,070.000	Local	230.639391	1,169,341.71	224.840000	1,139,938.80	-29,402.91	1.59	
		Base	230.639391	1,169,341.71	224.840000	1,139,938.80	-29,402.91	1.59	
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	15,000.000	Local	134.252705	2,013,790.58	128.680000	1,930,200.00	-83,590.58	2.69	
		Base	134.252705	2,013,790.58	128.680000	1,930,200.00	-83,590.58	2.69	

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478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	13,070.000	Local	122.928434	1,606,674.63	118.130000	1,543,959.10	-62,715.53	2.16	
		Base	122.928434	1,606,674.63	118.130000	1,543,959.10	-62,715.53	2.16	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	42,500.000	Local	52.366311	2,225,568.20	57.600000	2,448,000.00	222,431.80	3.42	
		Base	52.366311	2,225,568.20	57.600000	2,448,000.00	222,431.80	3.42	
61166W101	MONSANTO CO COMMON STOCK USD.01								
	11,740.000	Local	102.380876	1,201,951.48	102.200000	1,199,828.00	-2,123.48	1.68	
		Base	102.380876	1,201,951.48	102.200000	1,199,828.00	-2,123.48	1.68	
631103108	NASDAQ INC COMMON STOCK USD.01								
	16,100.000	Local	66.050568	1,063,414.14	67.540000	1,087,394.00	23,979.86	1.52	
		Base	66.050568	1,063,414.14	67.540000	1,087,394.00	23,979.86	1.52	
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	6,710.000	Local	128.419416	861,694.28	159.330000	1,069,104.30	207,410.02	1.49	
		Base	128.419416	861,694.28	159.330000	1,069,104.30	207,410.02	1.49	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	31,860.000	Local	37.625241	1,198,740.17	40.970000	1,305,304.20	106,564.03	1.82	
		Base	37.625241	1,198,740.17	40.970000	1,305,304.20	106,564.03	1.82	
756577102	RED HAT INC COMMON STOCK USD.0001								
	18,360.000	Local	72.548020	1,331,981.64	80.830000	1,484,038.80	152,057.16	2.07	
		Base	72.548020	1,331,981.64	80.830000	1,484,038.80	152,057.16	2.07	
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	2,220.000	Local	375.231500	833,013.93	402.020000	892,484.40	59,470.47	1.25	
		Base	375.231500	833,013.93	402.020000	892,484.40	59,470.47	1.25	
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
	13,500.000	Local	84.466682	1,140,300.21	84.340000	1,138,590.00	-1,710.21	1.59	
		Base	84.466682	1,140,300.21	84.340000	1,138,590.00	-1,710.21	1.59	
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	26,830.000	Local	78.411530	2,103,781.35	78.640000	2,109,911.20	6,129.85	2.95	
		Base	78.411530	2,103,781.35	78.640000	2,109,911.20	6,129.85	2.95	

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	41,540.000	Local		25.697905	1,067,490.99	31.570000	1,311,417.80	243,926.81	1.83
		Base		25.697905	1,067,490.99	31.570000	1,311,417.80	243,926.81	1.83
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	16,920.000	Local		63.004017	1,066,027.96	70.180000	1,187,445.60	121,417.64	1.66
		Base		63.004017	1,066,027.96	70.180000	1,187,445.60	121,417.64	1.66
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	9,740.000	Local		151.682304	1,477,385.64	159.060000	1,549,244.40	71,858.76	2.16
		Base		151.682304	1,477,385.64	159.060000	1,549,244.40	71,858.76	2.16
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
	40,320.000	Local		27.313926	1,101,297.49	24.220000	976,550.40	-124,747.09	1.36
		Base		27.313926	1,101,297.49	24.220000	976,550.40	-124,747.09	1.36
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	13,800.000	Local		109.522930	1,511,416.44	109.360000	1,509,168.00	-2,248.44	2.11
		Base		109.522930	1,511,416.44	109.360000	1,509,168.00	-2,248.44	2.11
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	13,950.000	Local		141.031349	1,967,387.32	140.000000	1,953,000.00	-14,387.32	2.73
		Base		141.031349	1,967,387.32	140.000000	1,953,000.00	-14,387.32	2.73
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	25,690.000	Local		76.102875	1,955,082.86	82.700000	2,124,563.00	169,480.14	2.97
		Base		76.102875	1,955,082.86	82.700000	2,124,563.00	169,480.14	2.97
928563402	VMWARE INC CLASS A COMMON STOCK USD.01								
	17,380.000	Local		59.253129	1,029,819.38	73.350000	1,274,823.00	245,003.62	1.78
		Base		59.253129	1,029,819.38	73.350000	1,274,823.00	245,003.62	1.78
983919101	XILINX INC COMMON STOCK USD.01								
	19,990.000	Local		46.930332	938,137.34	54.340000	1,086,256.60	148,119.26	1.52
		Base		46.930332	938,137.34	54.340000	1,086,256.60	148,119.26	1.52
988498101	YUM BRANDS INC COMMON STOCK								
	13,910.000	Local		85.881449	1,194,610.95	90.810000	1,263,167.10	68,556.15	1.76
		Base		85.881449	1,194,610.95	90.810000	1,263,167.10	68,556.15	1.76

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Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98978V103	ZOETIS INC COMMON STOCK USD.01								
		36,550.000	Local	48.258160	1,763,835.73	52.010000	1,900,965.50	137,129.77	2.65
			Base	48.258160	1,763,835.73	52.010000	1,900,965.50	137,129.77	2.65
US DOLLAR Total									
		839,400.000	Local		68,093,620.09		70,725,586.30	2,631,966.21	98.74
			Base		68,093,620.09		70,725,586.30	2,631,966.21	98.74
EQUITY Total									
		839,400.000	Base		68,093,620.09		70,725,586.30	2,631,966.21	98.74

Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		1,739,871.130	Base	68,994,091.22		71,626,057.43	2,631,966.21	100.00



As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

BRAZILIAN REAL

Exchange Rate: 3.252150

BRL	BRAZILIAN REAL								
		1,301,930.260	Local	1.000000	1,301,930.26	1.000000	1,301,930.26	0.00	9.45
			Base	0.299209	389,548.73	0.307489	400,329.09	10,780.36	0.05

BRAZILIAN REAL Total

		1,301,930.260	Local		1,301,930.26		1,301,930.26	0.00	9.45
			Base		389,548.73		400,329.09	10,780.36	0.05

EURO CURRENCY

Exchange Rate: 0.890195

INTERNATIONAL

EUR	EURO CURRENCY								
		352,350.060	Local	1.000000	352,350.06	1.000000	352,350.06	0.00	97.60
			Base	1.117418	393,722.20	1.123349	395,812.22	2,090.02	0.05

INTERNATIONAL Total

		352,350.060	Local		352,350.06		352,350.06	0.00	97.60
			Base		393,722.20		395,812.22	2,090.02	0.05

EURO CURRENCY Total

		352,350.060	Local		352,350.06		352,350.06	0.00	97.60
			Base		393,722.20		395,812.22	2,090.02	0.05

JAPANESE YEN

Exchange Rate: 101.405000

JPY	JAPANESE YEN								
		57,435,167.000	Local	1.000000	57,435,167.00	1.000000	57,435,167.00	0.00	7.13
			Base	0.009701	557,190.33	0.009861	566,393.84	9,203.51	0.08

JAPANESE YEN Total

		57,435,167.000	Local		57,435,167.00		57,435,167.00	0.00	7.13
			Base		557,190.33		566,393.84	9,203.51	0.08

Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO							Exchange Rate:	19.389750
MXN	MEXICAN PESO (NEW)							
		11,729,379.480	Local 1.000000	11,729,379.48	1.000000	11,729,379.48	0.00	6.47
			Base 0.053919	632,431.42	0.051574	604,926.80	-27,504.62	0.08
MEXICAN PESO Total		11,729,379.480	Local	11,729,379.48		11,729,379.48	0.00	6.47
			Base	632,431.42		604,926.80	-27,504.62	0.08
POLISH ZLOTY							Exchange Rate:	3.823900
PLN	POLISH ZLOTY							
		1,109,600.000	Local 1.000000	1,109,600.00	1.000000	1,109,600.00	0.00	6.36
			Base 0.252528	280,204.58	0.261513	290,174.95	9,970.37	0.04
POLISH ZLOTY Total		1,109,600.000	Local	1,109,600.00		1,109,600.00	0.00	6.36
			Base	280,204.58		290,174.95	9,970.37	0.04
POUND STERLING							Exchange Rate:	0.771516
GBP	POUND STERLING							
		56,184.470	Local 1.000000	56,184.47	1.000000	56,184.47	0.00	100.00
			Base 1.347740	75,722.06	1.296149	72,823.47	-2,898.59	0.01
POUND STERLING Total		56,184.470	Local	56,184.47		56,184.47	0.00	100.00
			Base	75,722.06		72,823.47	-2,898.59	0.01
RUSSIAN RUBLE							Exchange Rate:	62.795000
RUB	RUSSIAN RUBLE							
		6,448,380.100	Local 1.000000	6,448,380.10	1.000000	6,448,380.10	0.00	3.69
			Base 0.015147	97,675.65	0.015925	102,689.39	5,013.74	0.01

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUSSIAN RUBLE Total								
		6,448,380.100	Local	6,448,380.10		6,448,380.10	0.00	3.69
			Base	97,675.65		102,689.39	5,013.74	0.01
CASH Total								
		78,432,991.370	Base	2,426,494.97		2,433,149.76	6,654.79	0.33
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.2742438	31 Dec 2030		
		110,111.600	Local	100.000000	100.000000	110,111.60	0.00	0.02
			Base	100.000000	100.000000	110,111.60	0.00	0.01
930SJLI0	SS INST TREAS PLUS MM FUND TPL SS INST TREAS PLUS MM FUND TPL				0.1505358	31 Dec 2050		
		69,272,234.360	Local	99.999986	99.999986	69,272,224.39	0.00	9.69
			Base	99.999986	99.999986	69,272,224.39	0.00	9.31
US DOLLAR Total								
		69,382,345.960	Local	69,382,335.99		69,382,335.99	0.00	9.70
			Base	69,382,335.99		69,382,335.99	0.00	9.32
CASH EQUIVALENT Total								
		69,382,345.960	Base	69,382,335.99		69,382,335.99	0.00	9.32
EQUITY								
JAPANESE YEN							Exchange Rate:	101.405000
930TFA905	CCPC GOLDMAN COC JPY CCPC CASH COLLATERAL JPY							
		1,911.000	Local	1.000000	1.000000	1,911.00	0.00	0.00
			Base	0.009335	0.009861	18.85	1.01	0.00
JAPANESE YEN Total								
		1,911.000	Local	1,911.00		1,911.00	0.00	0.00

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		17.84		18.85	1.01	0.00

US DOLLAR Exchange Rate: 1.000000

173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR								
		5,975.000	Local	27.345408	163,388.81	26.340000	157,381.50	-6,007.31	0.02
			Base	27.345408	163,388.81	26.340000	157,381.50	-6,007.31	0.02

361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR								
		5,957.000	Local	24.800000	147,733.60	25.410000	151,367.37	3,633.77	0.02
			Base	24.800000	147,733.60	25.410000	151,367.37	3,633.77	0.02

US DOLLAR Total		11,932.000	Local		311,122.41		308,748.87	-2,373.54	0.04
			Base		311,122.41		308,748.87	-2,373.54	0.04

EQUITY Total		13,843.000	Base		311,140.25		308,767.72	-2,372.53	0.04
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FIXED INCOME

BRAZILIAN REAL Exchange Rate: 3.252150

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10					10.0	01 Jan 2021		
		9,718,000.000	Local	94.484681	9,182,021.28	95.357100	9,266,802.98	84,781.70	67.26
			Base	29.565304	2,873,156.29	29.321249	2,849,438.98	-23,717.31	0.38

ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.0	01 Jan 2023		
		3,431,000.000	Local	89.748161	3,079,259.40	93.550000	3,209,700.50	130,441.10	23.30
			Base	25.349001	869,724.24	28.765586	986,947.25	117,223.01	0.13

BRAZILIAN REAL Total		13,149,000.000	Local		12,261,280.68		12,476,503.48	215,222.80	90.55
			Base		3,742,880.53		3,836,386.23	93,505.70	0.52

MEXICAN PESO Exchange Rate: 19.389750

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5					6.5	09 Jun 2022		
	86,353,000.000	Local		103.802922	89,636,937.56	103.276500	89,182,356.05	-454,581.51	49.16
		Base		7.427216	6,413,623.48	5.326345	4,599,458.79	-1,814,164.69	0.62
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.75	13 Nov 2042		
	69,726,300.000	Local		113.893856	79,413,971.64	115.470900	80,513,586.15	1,099,614.51	44.38
		Base		7.377864	5,144,311.65	5.955255	4,152,378.76	-991,932.89	0.56
MEXICAN PESO Total			156,079,300.000	Local			169,050,909.20	645,033.00	93.53
		Base			11,557,935.13		8,751,837.55	-2,806,097.58	1.18
POLISH ZLOTY								Exchange Rate:	3.823900
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25					3.25	25 Jul 2025		
	12,470,000.000	Local		102.047461	12,725,318.35	103.149900	12,862,792.53	137,474.18	73.72
		Base		27.329156	3,407,945.71	26.975052	3,363,788.94	-44,156.77	0.45
ACI0HBFT3	POLAND GOVERNMENT BOND BONDS 07/26 2.5					2.5	25 Jul 2026		
	2,690,000.000	Local		95.602170	2,571,698.36	96.449900	2,594,502.31	22,803.95	14.87
		Base		24.465817	658,130.47	25.222914	678,496.38	20,365.91	0.09
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2					2.0	25 Apr 2021		
	890,000.000	Local		99.079170	881,804.61	99.034700	881,408.83	-395.78	5.05
		Base		25.148762	223,823.98	25.898873	230,499.97	6,675.99	0.03
POLISH ZLOTY Total			16,050,000.000	Local			16,338,703.67	159,882.35	93.64
		Base			4,289,900.16		4,272,785.29	-17,114.87	0.57
RUSSIAN RUBLE								Exchange Rate:	62.795000
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15					8.15	03 Feb 2027		
	33,890,000.000	Local		96.674679	32,763,048.61	101.001000	34,229,238.90	1,466,190.29	19.60
		Base		1.482430	502,395.36	1.608424	545,094.97	42,699.61	0.07
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.05	19 Jan 2028		
	144,270,000.000	Local		88.295603	127,384,066.44	92.851300	133,956,570.51	6,572,504.07	76.71

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



STATE STREET

As of: September 30, 2016

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.338953	1,931,707.86	1.478642	2,133,236.25	201,528.39	0.29
RUSSIAN RUBLE Total								
	178,160,000.000	Local		160,147,115.05		168,185,809.41	8,038,694.36	96.31
		Base		2,434,103.22		2,678,331.22	244,228.00	0.36
US DOLLAR							Exchange Rate:	1.000000
00080QAB1	ROYAL BK OF SCOTLAND NV COMPANY GUAR 06/18 4.65				4.65	04 Jun 2018		
	100,000.000	Local	102.550910	102,550.91	102.704200	102,704.20	153.29	0.01
		Base	102.550910	102,550.91	102.704200	102,704.20	153.29	0.01
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
	320,000.000	Local	99.757516	319,224.05	105.031600	336,101.12	16,877.07	0.05
		Base	99.757516	319,224.05	105.031600	336,101.12	16,877.07	0.05
00130HBT1	AES CORP/VA SR UNSECURED 05/23 4.875				4.875	15 May 2023		
	120,000.000	Local	98.176233	117,811.48	101.500000	121,800.00	3,988.52	0.02
		Base	98.176233	117,811.48	101.500000	121,800.00	3,988.52	0.02
00130HBU8	AES CORP/VA SR UNSECURED 03/24 5.5				5.5	15 Mar 2024		
	40,000.000	Local	97.542825	39,017.13	104.062000	41,624.80	2,607.67	0.01
		Base	97.542825	39,017.13	104.062000	41,624.80	2,607.67	0.01
00130HBW4	AES CORP/VA SR UNSECURED 04/25 5.5				5.5	15 Apr 2025		
	420,000.000	Local	97.136117	407,971.69	103.000000	432,600.00	24,628.31	0.06
		Base	97.136117	407,971.69	103.000000	432,600.00	24,628.31	0.06
00169QAB5	AIR MEDICAL GROUP HOLDINGS INC TERM LOAN B					28 Apr 2022		
	187,625.000	Local	99.843528	187,331.42	99.100000	185,936.38	-1,395.04	0.03
		Base	99.843528	187,331.42	99.100000	185,936.38	-1,395.04	0.02
00184AAG0	TIME WARNER INC COMPANY GUAR 05/32 7.7				7.7	01 May 2032		
	690,000.000	Local	131.402078	906,674.34	142.188500	981,100.65	74,426.31	0.14
		Base	131.402078	906,674.34	142.188500	981,100.65	74,426.31	0.13
00206RAJ1	AT+T INC SR UNSECURED 02/18 5.5				5.5	01 Feb 2018		
	30,000.000	Local	104.420000	31,326.00	105.360800	31,608.24	282.24	0.00
		Base	104.420000	31,326.00	105.360800	31,608.24	282.24	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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00206RAX0	AT+T INC SR UNSECURED 05/21 4.45					4.45	15 May 2021		
	30,000.000	Local		107.226233	32,167.87	109.961200	32,988.36	820.49	0.00
		Base		107.226233	32,167.87	109.961200	32,988.36	820.49	0.00
00206RAZ5	AT+T INC SR UNSECURED 08/21 3.875					3.875	15 Aug 2021		
	160,000.000	Local		103.654656	165,847.45	107.944000	172,710.40	6,862.95	0.02
		Base		103.654656	165,847.45	107.944000	172,710.40	6,862.95	0.02
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.35	15 Jun 2045		
	480,000.000	Local		89.672875	430,429.80	98.505300	472,825.44	42,395.64	0.07
		Base		89.672875	430,429.80	98.505300	472,825.44	42,395.64	0.06
00206RBN1	AT+T INC SR UNSECURED 12/22 2.625					2.625	01 Dec 2022		
	90,000.000	Local		99.949411	89,954.47	100.792800	90,713.52	759.05	0.01
		Base		99.949411	89,954.47	100.792800	90,713.52	759.05	0.01
00206RCM2	AT+T INC SR UNSECURED 06/22 3					3.0	30 Jun 2022		
	390,000.000	Local		102.686682	400,478.06	102.810800	400,962.12	484.06	0.06
		Base		102.686682	400,478.06	102.810800	400,962.12	484.06	0.05
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4					3.4	15 May 2025		
	830,000.000	Local		100.486516	834,038.08	102.740800	852,748.64	18,710.56	0.12
		Base		100.486516	834,038.08	102.740800	852,748.64	18,710.56	0.11
00206RDL3	AT+T INC SR UNSECURED 144A 03/48 4.5					4.5	09 Mar 2048		
	344,000.000	Local		101.667753	349,737.07	100.523700	345,801.53	-3,935.54	0.05
		Base		101.667753	349,737.07	100.523700	345,801.53	-3,935.54	0.05
00287YAJ8	ABBVIE INC SR UNSECURED 11/17 1.75					1.75	06 Nov 2017		
	120,000.000	Local		99.989425	119,987.31	100.328500	120,394.20	406.89	0.02
		Base		99.989425	119,987.31	100.328500	120,394.20	406.89	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.9	06 Nov 2022		
	80,000.000	Local		99.419450	79,535.56	102.539300	82,031.44	2,495.88	0.01
		Base		99.419450	79,535.56	102.539300	82,031.44	2,495.88	0.01
00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	373,082.190	Local		99.576244	371,501.23	97.666700	364,377.06	-7,124.17	0.05
		Base		99.576244	371,501.23	97.666700	364,377.06	-7,124.17	0.05

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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00434NAA3	WILLIAMS PARTNERS/ACMP SR UNSECURED 05/23 4.875					4.875	15 May 2023		
	300,000.000	Local		100.681483	302,044.45	101.174700	303,524.10	1,479.65	0.04
		Base		100.681483	302,044.45	101.174700	303,524.10	1,479.65	0.04
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.3	03 Nov 2020		
	120,000.000	Local		99.953783	119,944.54	102.600100	123,120.12	3,175.58	0.02
		Base		99.953783	119,944.54	102.600100	123,120.12	3,175.58	0.02
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.35	03 May 2026		
	160,000.000	Local		99.810488	159,696.78	107.075700	171,321.12	11,624.34	0.02
		Base		99.810488	159,696.78	107.075700	171,321.12	11,624.34	0.02
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	390,000.000	Local		101.122264	394,376.83	105.835400	412,758.06	18,381.23	0.06
		Base		101.122264	394,376.83	105.835400	412,758.06	18,381.23	0.06
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	10,000.000	Local		101.902000	10,190.20	106.219800	10,621.98	431.78	0.00
		Base		101.902000	10,190.20	106.219800	10,621.98	431.78	0.00
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	350,000.000	Local		98.937591	346,281.57	109.342400	382,698.40	36,416.83	0.05
		Base		98.937591	346,281.57	109.342400	382,698.40	36,416.83	0.05
00507VAC3	ACTIVISION BLIZZARD COMPANY GUAR 144A 09/21 5.625					5.625	15 Sep 2021		
	90,000.000	Local		100.384156	90,345.74	104.340100	93,906.09	3,560.35	0.01
		Base		100.384156	90,345.74	104.340100	93,906.09	3,560.35	0.01
00507VAE9	ACTIVISION BLIZZARD COMPANY GUAR 144A 09/23 6.125					6.125	15 Sep 2023		
	100,000.000	Local		106.230160	106,230.16	109.875000	109,875.00	3,644.84	0.02
		Base		106.230160	106,230.16	109.875000	109,875.00	3,644.84	0.01
00772BAD3	AERCAP IRELAND CAP LTD/A COMPANY GUAR 05/19 3.75					3.75	15 May 2019		
	790,000.000	Local		99.880124	789,052.98	102.125000	806,787.50	17,734.52	0.11
		Base		99.880124	789,052.98	102.125000	806,787.50	17,734.52	0.11
00817YAU2	AETNA INC SR UNSECURED 06/21 2.4					2.4	15 Jun 2021		
	300,000.000	Local		99.990560	299,971.68	101.157900	303,473.70	3,502.02	0.04
		Base		99.990560	299,971.68	101.157900	303,473.70	3,502.02	0.04

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Holdings

WESTERN CORE PLUS BOND PORT
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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.8	15 Jun 2023			
		70,000.000	Local 99.860014	69,902.01	102.113900	71,479.73	1,577.72		0.01
			Base 99.860014	69,902.01	102.113900	71,479.73	1,577.72		0.01
00817YAW8	AETNA INC SR UNSECURED 06/26 3.2				3.2	15 Jun 2026			
		470,000.000	Local 99.636115	468,289.74	101.672500	477,860.75	9,571.01		0.07
			Base 99.636115	468,289.74	101.672500	477,860.75	9,571.01		0.06
009503AA1	AIRSPEED LTD AIRSP 2007 1A G1 144A				0.79428	15 Jun 2032			
		1,485,065.620	Local 84.014759	1,247,674.30	81.100000	1,204,388.22	-43,286.08		0.17
Original Face:		2,710,000.000	Base 84.014759	1,247,674.30	81.100000	1,204,388.22	-43,286.08		0.16
01310TAL3	ALBERTSONS LLC TERM B 6					22 Jun 2023			
		130,000.000	Local 100.619577	130,805.45	100.900000	131,170.00	364.55		0.02
			Base 100.619577	130,805.45	100.900000	131,170.00	364.55		0.02
01310TAN9	ALBERTSONS LLC TERM B4					25 Aug 2021			
		389,025.000	Local 100.493799	390,946.00	100.550000	391,164.64	218.64		0.05
			Base 100.493799	390,946.00	100.550000	391,164.64	218.64		0.05
01F0224B8	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.5	17 Nov 2031			
		1,900,000.000	Local 103.453125	1,965,609.38	103.391856	1,964,445.26	-1,164.12		0.27
Original Face:		1,900,000.000	Base 103.453125	1,965,609.38	103.391856	1,964,445.26	-1,164.12		0.26
01F0304B1	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	17 Nov 2031			
		700,000.000	Local 104.859376	734,015.63	104.839849	733,878.94	-136.69		0.10
Original Face:		700,000.000	Base 104.859376	734,015.63	104.839849	733,878.94	-136.69		0.10
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Oct 2046			
		-7,700,000.000	Local 105.261719	-8,105,152.36	105.515620	-8,124,702.74	-19,550.38		1.14
Original Face:		7,700,000.000	Base 105.261719	-8,105,152.36	105.515620	-8,124,702.74	-19,550.38		1.09
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Oct 2046			
		7,700,000.000	Local 105.469494	8,121,151.05	105.515620	8,124,702.74	3,551.69		1.14
Original Face:		7,700,000.000	Base 105.469494	8,121,151.05	105.515620	8,124,702.74	3,551.69		1.09
01F0426B4	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	14 Nov 2046			
		1,000,000.000	Local 109.449219	1,094,492.19	109.401922	1,094,019.22	-472.97		0.15
Original Face:		1,000,000.000	Base 109.449219	1,094,492.19	109.401922	1,094,019.22	-472.97		0.15

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STATE STREET

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View Date: October 3, 2016

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01F0506B7	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	14 Nov 2046			
		1,900,000.000	Local 111.031250	2,109,593.75	111.001957	2,109,037.18	-556.57		0.29
Original Face:		1,900,000.000	Base 111.031250	2,109,593.75	111.001957	2,109,037.18	-556.57		0.28
01N0326A8	GNMA I TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	20 Oct 2046			
		1,000,000.000	Local 105.871875	1,058,718.75	106.308590	1,063,085.90	4,367.15		0.15
Original Face:		1,000,000.000	Base 105.871875	1,058,718.75	106.308590	1,063,085.90	4,367.15		0.14
02005NAJ9	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5				7.5	15 Sep 2020			
		232,000.000	Local 108.755336	252,312.38	113.750000	263,900.00	11,587.62		0.04
			Base 108.755336	252,312.38	113.750000	263,900.00	11,587.62		0.04
02154CAD5	ALTICE FINANCING SA SR SECURED 144A 02/23 6.625				6.625	15 Feb 2023			
		200,000.000	Local 100.783505	201,567.01	102.625000	205,250.00	3,682.99		0.03
			Base 100.783505	201,567.01	102.625000	205,250.00	3,682.99		0.03
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.75	05 May 2021			
		340,000.000	Local 99.895521	339,644.77	113.035700	384,321.38	44,676.61		0.05
			Base 99.895521	339,644.77	113.035700	384,321.38	44,676.61		0.05
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85				2.85	09 Aug 2022			
		430,000.000	Local 99.860170	429,398.73	104.414100	448,980.63	19,581.90		0.06
			Base 99.860170	429,398.73	104.414100	448,980.63	19,581.90		0.06
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375				5.375	31 Jan 2044			
		700,000.000	Local 112.483054	787,381.38	125.903000	881,321.00	93,939.62		0.12
			Base 112.483054	787,381.38	125.903000	881,321.00	93,939.62		0.12
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95				4.95	05 Dec 2044			
		280,000.000	Local 98.546736	275,930.86	121.860600	341,209.68	65,278.82		0.05
			Base 98.546736	275,930.86	121.860600	341,209.68	65,278.82		0.05
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3				7.3	15 Aug 2031			
		10,000.000	Local 110.121700	11,012.17	118.590400	11,859.04	846.87		0.00
			Base 110.121700	11,012.17	118.590400	11,859.04	846.87		0.00
02364WAN5	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/17 5.625				5.625	15 Nov 2017			
		130,000.000	Local 99.625231	129,512.80	104.805300	136,246.89	6,734.09		0.02
			Base 99.625231	129,512.80	104.805300	136,246.89	6,734.09		0.02

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View Date: October 3, 2016

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02364WAV7	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5					5.0	30 Mar 2020		
	100,000.000	Local		99.737740	99,737.74	109.894700	109,894.70	10,156.96	0.02
		Base		99.737740	99,737.74	109.894700	109,894.70	10,156.96	0.01
02376CAP0	AMERICAN AIRLINES INC. NEW TERM LOAN						27 Jun 2020		
	520,000.000	Local		100.079529	520,413.55	100.140600	520,731.12	317.57	0.07
		Base		100.079529	520,413.55	100.140600	520,731.12	317.57	0.07
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625					6.625	15 Oct 2022		
	260,000.000	Local		101.757035	264,568.29	105.750000	274,950.00	10,381.71	0.04
		Base		101.757035	264,568.29	105.750000	274,950.00	10,381.71	0.04
02474RAB9	AMERICAN BLDRS + CONTRACTORS TERM LOAN B						16 Apr 2020		
	552,969.550	Local		100.401673	555,190.68	100.175000	553,937.25	-1,253.43	0.08
		Base		100.401673	555,190.68	100.175000	553,937.25	-1,253.43	0.07
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					1.08439	25 Jun 2045		
	1,291,270.570	Local		95.796763	1,236,995.41	95.767200	1,236,613.67	-381.74	0.17
Original Face:	13,440,000.000	Base		95.796763	1,236,995.41	95.767200	1,236,613.67	-381.74	0.17
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	660,000.000	Local		99.689053	657,947.75	104.884600	692,238.36	34,290.61	0.10
		Base		99.689053	657,947.75	104.884600	692,238.36	34,290.61	0.09
02R0306A6	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY					3.0	13 Oct 2046		
	5,100,000.000	Local		103.496301	5,278,311.37	103.914060	5,299,617.06	21,305.69	0.74
Original Face:	5,100,000.000	Base		103.496301	5,278,311.37	103.914060	5,299,617.06	21,305.69	0.71
02R0306B4	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY					3.0	14 Nov 2046		
	4,300,000.000	Local		103.828125	4,464,609.38	103.681638	4,458,310.43	-6,298.95	0.62
Original Face:	4,300,000.000	Base		103.828125	4,464,609.38	103.681638	4,458,310.43	-6,298.95	0.60
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625	22 May 2024		
	10,000.000	Local		99.867900	9,986.79	107.152300	10,715.23	728.44	0.00
		Base		99.867900	9,986.79	107.152300	10,715.23	728.44	0.00
031162CE8	AMGEN INC SR UNSECURED 144A 06/51 4.663					4.663	15 Jun 2051		
	69,000.000	Local		103.496754	71,412.76	106.879700	73,746.99	2,334.23	0.01
		Base		103.496754	71,412.76	106.879700	73,746.99	2,334.23	0.01

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032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45					6.45	15 Sep 2036		
	220,000.000	Local	114.921255	252,826.76	116.830000	257,026.00	4,199.24	0.04	
		Base	114.921255	252,826.76	116.830000	257,026.00	4,199.24	0.03	
032511BH9	ANADARKO PETROLEUM CORP SR UNSECURED 09/17 6.375					6.375	15 Sep 2017		
	21,000.000	Local	102.563952	21,538.43	104.254200	21,893.38	354.95	0.00	
		Base	102.563952	21,538.43	104.254200	21,893.38	354.95	0.00	
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	300,000.000	Local	98.263683	294,791.05	91.749800	275,249.40	-19,541.65	0.04	
		Base	98.263683	294,791.05	91.749800	275,249.40	-19,541.65	0.04	
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85					4.85	15 Mar 2021		
	250,000.000	Local	100.981744	252,454.36	107.351800	268,379.50	15,925.14	0.04	
		Base	100.981744	252,454.36	107.351800	268,379.50	15,925.14	0.04	
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375					5.375	15 Jan 2020		
	110,000.000	Local	99.749845	109,724.83	111.709000	122,879.90	13,155.07	0.02	
		Base	99.749845	109,724.83	111.709000	122,879.90	13,155.07	0.02	
03523TAV0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5					5.0	15 Apr 2020		
	60,000.000	Local	100.902417	60,541.45	111.124800	66,674.88	6,133.43	0.01	
		Base	100.902417	60,541.45	111.124800	66,674.88	6,133.43	0.01	
03523TBP2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5					2.5	15 Jul 2022		
	990,000.000	Local	98.048618	970,681.32	101.975100	1,009,553.49	38,872.17	0.14	
		Base	98.048618	970,681.32	101.975100	1,009,553.49	38,872.17	0.14	
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		
	320,000.000	Local	99.727625	319,128.40	103.189600	330,206.72	11,078.32	0.05	
		Base	99.727625	319,128.40	103.189600	330,206.72	11,078.32	0.04	
035242AL0	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/23 3.3					3.3	01 Feb 2023		
	450,000.000	Local	99.654513	448,445.31	105.550900	474,979.05	26,533.74	0.07	
		Base	99.654513	448,445.31	105.550900	474,979.05	26,533.74	0.06	
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	1,350,000.000	Local	99.834286	1,347,762.86	118.978100	1,606,204.35	258,441.49	0.22	
		Base	99.834286	1,347,762.86	118.978100	1,606,204.35	258,441.49	0.22	

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65				3.65	01 Feb 2026			
		1,850,000.000	Local	99.842671	1,847,089.41	107.400000	1,986,900.00	139,810.59	0.28
			Base	99.842671	1,847,089.41	107.400000	1,986,900.00	139,810.59	0.27
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.0	15 Jan 2037			
		200,000.000	Local	101.508195	203,016.39	114.090500	228,181.00	25,164.61	0.03
			Base	101.508195	203,016.39	114.090500	228,181.00	25,164.61	0.03
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.1	01 Sep 2040			
		500,000.000	Local	100.209782	501,048.91	103.719000	518,595.00	17,546.09	0.07
			Base	100.209782	501,048.91	103.719000	518,595.00	17,546.09	0.07
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25				3.25	15 Apr 2022			
		152,000.000	Local	99.703645	151,549.54	102.614200	155,973.58	4,424.04	0.02
			Base	99.703645	151,549.54	102.614200	155,973.58	4,424.04	0.02
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.45	04 Aug 2026			
		580,000.000	Local	99.730950	578,439.51	100.097800	580,567.24	2,127.73	0.08
			Base	99.730950	578,439.51	100.097800	580,567.24	2,127.73	0.08
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 VAR				8.0	15 Oct 2039			
		100,000.000	Local	79.196450	79,196.45	108.000000	108,000.00	28,803.55	0.02
			Base	79.196450	79,196.45	108.000000	108,000.00	28,803.55	0.01
03938LAX2	ARCELORMITTAL SR UNSECURED 02/22 7.25				7.25	25 Feb 2022			
		110,000.000	Local	102.788500	113,067.35	113.500000	124,850.00	11,782.65	0.02
			Base	102.788500	113,067.35	113.500000	124,850.00	11,782.65	0.02
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125				6.125	01 Jun 2025			
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
03969AAD2	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 01/19 6.25				6.25	31 Jan 2019			
		230,000.000	Local	100.702457	231,615.65	102.125000	234,887.50	3,271.85	0.03
			Base	100.702457	231,615.65	102.125000	234,887.50	3,271.85	0.03
03969AAH3	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 05/23 4.625				4.625	15 May 2023			
		240,000.000	Local	100.000000	240,000.00	100.500000	241,200.00	1,200.00	0.03
			Base	100.000000	240,000.00	100.500000	241,200.00	1,200.00	0.03

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As of: September 30, 2016

View Date: October 3, 2016

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040114GQ7	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/21 6.875					6.875	22 Apr 2021		
	350,000.000	Local	100.000000	350,000.00	108.850000	380,975.00	30,975.00	0.05	
		Base	100.000000	350,000.00	108.850000	380,975.00	30,975.00	0.05	
040114GS3	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/26 7.5					7.5	22 Apr 2026		
	230,000.000	Local	100.000000	230,000.00	112.800000	259,440.00	29,440.00	0.04	
		Base	100.000000	230,000.00	112.800000	259,440.00	29,440.00	0.03	
040114GU8	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/46 7.625					7.625	22 Apr 2046		
	150,000.000	Local	95.774000	143,661.00	112.800000	169,200.00	25,539.00	0.02	
		Base	95.774000	143,661.00	112.800000	169,200.00	25,539.00	0.02	
04044PAC8	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B1						20 Oct 2021		
	65,420.560	Local	100.248775	65,583.31	100.250000	65,584.11	0.80	0.01	
		Base	100.248775	65,583.31	100.250000	65,584.11	0.80	0.01	
04541GGS5	ASSET BACKED SECURITIES CORP H ABSHE 2003 HE7 M1					1.49928	15 Dec 2033		
	1,398,469.090	Local	95.030064	1,328,966.07	94.203360	1,317,404.87	-11,561.20	0.18	
Original Face:	2,430,000.000	Base	95.030064	1,328,966.07	94.203360	1,317,404.87	-11,561.20	0.18	
05377RBF0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 2A A 144A					2.97	20 Feb 2020		
	150,000.000	Local	99.991040	149,986.56	101.958740	152,938.11	2,951.55	0.02	
Original Face:	150,000.000	Base	99.991040	149,986.56	101.958740	152,938.11	2,951.55	0.02	
05490TAG7	BBCCRE TRUST BBCCR 2015 GTP D 144A					4.71469	10 Aug 2033		
	1,100,000.000	Local	93.926379	1,033,190.17	100.106040	1,101,166.44	67,976.27	0.15	
Original Face:	1,100,000.000	Base	93.926379	1,033,190.17	100.106040	1,101,166.44	67,976.27	0.15	
055451AL2	BHP BILLITON FIN USA LTD COMPANY GUAR 11/21 3.25					3.25	21 Nov 2021		
	780,000.000	Local	100.768426	785,993.72	107.009200	834,671.76	48,678.04	0.12	
		Base	100.768426	785,993.72	107.009200	834,671.76	48,678.04	0.11	
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875	24 Feb 2022		
	60,000.000	Local	100.355483	60,213.29	104.987600	62,992.56	2,779.27	0.01	
		Base	100.355483	60,213.29	104.987600	62,992.56	2,779.27	0.01	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	200,000.000	Local	99.844440	199,688.88	118.191200	236,382.40	36,693.52	0.03	
		Base	99.844440	199,688.88	118.191200	236,382.40	36,693.52	0.03	

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As of: September 30, 2016

View Date: October 3, 2016

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055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	550,000.000	Local	100.000000	550,000.00	113.250000	622,875.00	72,875.00	0.09	
		Base	100.000000	550,000.00	113.250000	622,875.00	72,875.00	0.08	
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561					3.561	01 Nov 2021		
	10,000.000	Local	100.000000	10,000.00	107.361300	10,736.13	736.13	0.00	
		Base	100.000000	10,000.00	107.361300	10,736.13	736.13	0.00	
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245					3.245	06 May 2022		
	10,000.000	Local	100.512200	10,051.22	105.322000	10,532.20	480.98	0.00	
		Base	100.512200	10,051.22	105.322000	10,532.20	480.98	0.00	
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506	17 Mar 2025		
	1,370,000.000	Local	99.972090	1,369,617.63	105.997600	1,452,167.12	82,549.49	0.20	
		Base	99.972090	1,369,617.63	105.997600	1,452,167.12	82,549.49	0.20	
05567L7E1	BNP PARIBAS SR UNSECURED 09/17 2.375					2.375	14 Sep 2017		
	80,000.000	Local	100.191725	80,153.38	100.774000	80,619.20	465.82	0.01	
		Base	100.191725	80,153.38	100.774000	80,619.20	465.82	0.01	
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15					5.15	21 Jul 2024		
	800,000.000	Local	103.418389	827,347.11	105.184800	841,478.40	14,131.29	0.12	
		Base	103.418389	827,347.11	105.184800	841,478.40	14,131.29	0.11	
05581KAA9	BNP PARIBAS SUBORDINATED 144A 09/25 4.375					4.375	28 Sep 2025		
	200,000.000	Local	96.319880	192,639.76	102.404200	204,808.40	12,168.64	0.03	
		Base	96.319880	192,639.76	102.404200	204,808.40	12,168.64	0.03	
05946XYV9	BANC OF AMERICA FUNDING CORPOR BAFC 2005 F 2A1					3.19558	20 Sep 2035		
	306,108.220	Local	84.498211	258,655.97	75.228790	230,281.51	-28,374.46	0.03	
Original Face:	2,400,000.000	Base	84.498211	258,655.97	75.228790	230,281.51	-28,374.46	0.03	
05990QAG8	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R3 3A1 144A					1.22666	29 Apr 2047		
	615,889.500	Local	97.141581	598,284.80	95.302400	586,957.47	-11,327.33	0.08	
Original Face:	820,000.000	Base	97.141581	598,284.80	95.302400	586,957.47	-11,327.33	0.08	
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.5	01 Jan 2030		
	2,980,000.000	Local	100.000000	2,980,000.00	99.106200	2,953,364.76	-26,635.24	0.41	
Original Face:	2,980,000.000	Base	100.000000	2,980,000.00	99.106200	2,953,364.76	-26,635.24	0.40	

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View Date: October 3, 2016

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060505DP6	BANK OF AMERICA CORP SR UNSECURED 12/17 5.75					5.75	01 Dec 2017		
	30,000.000	Local		102.770900	30,831.27	104.774300	31,432.29	601.02	0.00
		Base		102.770900	30,831.27	104.774300	31,432.29	601.02	0.00
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR					6.25	29 Sep 2049		
	270,000.000	Local		100.000000	270,000.00	104.135000	281,164.50	11,164.50	0.04
		Base		100.000000	270,000.00	104.135000	281,164.50	11,164.50	0.04
06051GDX4	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65					5.65	01 May 2018		
	110,000.000	Local		104.504709	114,955.18	106.076700	116,684.37	1,729.19	0.02
		Base		104.504709	114,955.18	106.076700	116,684.37	1,729.19	0.02
06051GEC9	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625					5.625	01 Jul 2020		
	470,000.000	Local		101.291240	476,068.83	112.255900	527,602.73	51,533.90	0.07
		Base		101.291240	476,068.83	112.255900	527,602.73	51,533.90	0.07
06051GEE5	BANK OF AMERICA CORP SR UNSECURED 01/21 5.875					5.875	05 Jan 2021		
	190,000.000	Local		103.052137	195,799.06	114.685600	217,902.64	22,103.58	0.03
		Base		103.052137	195,799.06	114.685600	217,902.64	22,103.58	0.03
06051GEH8	BANK OF AMERICA CORP SR UNSECURED 05/21 5					5.0	13 May 2021		
	340,000.000	Local		105.764085	359,597.89	111.789000	380,082.60	20,484.71	0.05
		Base		105.764085	359,597.89	111.789000	380,082.60	20,484.71	0.05
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	160,000.000	Local		98.329375	157,327.00	103.516800	165,626.88	8,299.88	0.02
		Base		98.329375	157,327.00	103.516800	165,626.88	8,299.88	0.02
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6					2.6	15 Jan 2019		
	20,000.000	Local		99.992150	19,998.43	101.951700	20,390.34	391.91	0.00
		Base		99.992150	19,998.43	101.951700	20,390.34	391.91	0.00
06051GFB0	BANK OF AMERICA CORP SR UNSECURED 01/24 4.125					4.125	22 Jan 2024		
	220,000.000	Local		101.096882	222,413.14	108.449600	238,589.12	16,175.98	0.03
		Base		101.096882	222,413.14	108.449600	238,589.12	16,175.98	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	460,000.000	Local		99.798552	459,073.34	117.724400	541,532.24	82,458.90	0.08
		Base		99.798552	459,073.34	117.724400	541,532.24	82,458.90	0.07

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View Date: October 3, 2016

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06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.0	01 Apr 2024		
	290,000.000	Local		99.776607	289,352.16	107.761200	312,507.48	23,155.32	0.04
		Base		99.776607	289,352.16	107.761200	312,507.48	23,155.32	0.04
06051GFG9	BANK OF AMERICA CORP SR UNSECURED 04/44 4.875					4.875	01 Apr 2044		
	920,000.000	Local		107.364883	987,756.92	115.892800	1,066,213.76	78,456.84	0.15
		Base		107.364883	987,756.92	115.892800	1,066,213.76	78,456.84	0.14
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	1,960,000.000	Local		100.315860	1,966,190.86	105.894400	2,075,530.24	109,339.38	0.29
		Base		100.315860	1,966,190.86	105.894400	2,075,530.24	109,339.38	0.28
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875	01 Aug 2025		
	400,000.000	Local		99.836860	399,347.44	106.831700	427,326.80	27,979.36	0.06
		Base		99.836860	399,347.44	106.831700	427,326.80	27,979.36	0.06
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.5	19 Apr 2026		
	460,000.000	Local		99.839422	459,261.34	103.921000	478,036.60	18,775.26	0.07
		Base		99.839422	459,261.34	103.921000	478,036.60	18,775.26	0.06
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		
	300,000.000	Local		99.357777	298,073.33	108.108100	324,324.30	26,250.97	0.05
		Base		99.357777	298,073.33	108.108100	324,324.30	26,250.97	0.04
067901AB4	BARRICK GOLD CORP SR UNSECURED 04/19 6.95					6.95	01 Apr 2019		
	130,000.000	Local		109.898569	142,868.14	111.645900	145,139.67	2,271.53	0.02
		Base		109.898569	142,868.14	111.645900	145,139.67	2,271.53	0.02
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1					4.1	01 May 2023		
	164,000.000	Local		98.067671	160,830.98	107.841900	176,860.72	16,029.74	0.02
		Base		98.067671	160,830.98	107.841900	176,860.72	16,029.74	0.02
06849RAF9	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4					4.4	30 May 2021		
	260,000.000	Local		100.456088	261,185.83	109.540700	284,805.82	23,619.99	0.04
		Base		100.456088	261,185.83	109.540700	284,805.82	23,619.99	0.04
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	120,000.000	Local		97.632917	117,159.50	113.794100	136,552.92	19,393.42	0.02
		Base		97.632917	117,159.50	113.794100	136,552.92	19,393.42	0.02

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View Date: October 3, 2016

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073902RU4	BEAR STEARNS COS LLC COMPANY GUAR 02/18 7.25					7.25	01 Feb 2018		
	300,000.000	Local		106.720580	320,161.74	107.390000	322,170.00	2,008.26	0.05
		Base		106.720580	320,161.74	107.390000	322,170.00	2,008.26	0.04
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	180,000.000	Local		103.679067	186,622.32	108.451200	195,212.16	8,589.84	0.03
		Base		103.679067	186,622.32	108.451200	195,212.16	8,589.84	0.03
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	80,000.000	Local		98.780438	79,024.35	114.048200	91,238.56	12,214.21	0.01
		Base		98.780438	79,024.35	114.048200	91,238.56	12,214.21	0.01
08579JAN2	BERRY PLASTICS GROUP INC TERM LOAN H						01 Oct 2022		
	474,934.200	Local		100.615150	477,855.76	100.212500	475,943.44	-1,912.32	0.07
		Base		100.615150	477,855.76	100.212500	475,943.44	-1,912.32	0.06
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375					4.375	10 Jun 2025		
	760,000.000	Local		99.561503	756,667.42	103.562100	787,071.96	30,404.54	0.11
		Base		99.561503	756,667.42	103.562100	787,071.96	30,404.54	0.11
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875	15 Feb 2020		
	320,000.000	Local		102.280416	327,297.33	112.058600	358,587.52	31,290.19	0.05
		Base		102.280416	327,297.33	112.058600	358,587.52	31,290.19	0.05
105667AB5	BRAVO MORTGAGE ASSET TRUST BMAT 2006 1A A2 144A					0.76528	25 Jul 2036		
	1,204,438.870	Local		96.797800	1,165,870.33	97.234020	1,171,124.33	5,254.00	0.16
Original Face:	3,220,000.000	Base		96.797800	1,165,870.33	97.234020	1,171,124.33	5,254.00	0.16
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625	07 Jan 2041		
	960,000.000	Local		92.975222	892,562.13	99.500000	955,200.00	62,637.87	0.13
		Base		92.975222	892,562.13	99.500000	955,200.00	62,637.87	0.13
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.0	27 Jan 2045		
	500,000.000	Local		83.801316	419,006.58	90.750000	453,750.00	34,743.42	0.06
		Base		83.801316	419,006.58	90.750000	453,750.00	34,743.42	0.06
10801XAF4	BRICKMAN GROUP LTD TERM LOAN						18 Dec 2020		
	147,727.240	Local		99.867614	147,531.67	99.625000	147,173.26	-358.41	0.02
		Base		99.867614	147,531.67	99.625000	147,173.26	-358.41	0.02

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.375				9.375	15 Dec 2030			
		170,000.000	Local 119.787276	203,638.37	161.885700	275,205.69	71,567.32		0.04
			Base 119.787276	203,638.37	161.885700	275,205.69	71,567.32		0.04
1248EPBP7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 04/24 5.875				5.875	01 Apr 2024			
		50,000.000	Local 100.000000	50,000.00	106.690000	53,345.00	3,345.00		0.01
			Base 100.000000	50,000.00	106.690000	53,345.00	3,345.00		0.01
125581GP7	CIT GROUP INC SR UNSECURED 08/17 4.25				4.25	15 Aug 2017			
		10,000.000	Local 100.000000	10,000.00	101.875000	10,187.50	187.50		0.00
			Base 100.000000	10,000.00	101.875000	10,187.50	187.50		0.00
125581GQ5	CIT GROUP INC SR UNSECURED 08/22 5				5.0	15 Aug 2022			
		140,000.000	Local 101.035757	141,450.06	106.250000	148,750.00	7,299.94		0.02
			Base 101.035757	141,450.06	106.250000	148,750.00	7,299.94		0.02
125581GR3	CIT GROUP INC SR UNSECURED 08/23 5				5.0	01 Aug 2023			
		350,000.000	Local 99.445483	348,059.19	105.875000	370,562.50	22,503.31		0.05
			Base 99.445483	348,059.19	105.875000	370,562.50	22,503.31		0.05
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.3	10 Oct 2046			
		70,000.000	Local 102.728786	71,910.15	110.501480	77,351.04	5,440.89		0.01
Original Face:		70,000.000	Base 102.728786	71,910.15	110.501480	77,351.04	5,440.89		0.01
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762	10 Oct 2046			
		30,000.000	Local 102.731100	30,819.33	112.796650	33,839.00	3,019.67		0.00
Original Face:		30,000.000	Base 102.731100	30,819.33	112.796650	33,839.00	3,019.67		0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.252849	10 Oct 2046			
		10,000.000	Local 101.247700	10,124.77	108.476590	10,847.66	722.89		0.00
Original Face:		10,000.000	Base 101.247700	10,124.77	108.476590	10,847.66	722.89		0.00
12592AAF3	COMM MORTGAGE TRUST COMM 2014 SAVA D 144A				3.625	15 Jun 2034			
		330,000.000	Local 100.000000	330,000.00	99.084980	326,980.43	-3,019.57		0.05
Original Face:		330,000.000	Base 100.000000	330,000.00	99.084980	326,980.43	-3,019.57		0.04
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A				3.881	15 Nov 2037			
		260,000.000	Local 102.889342	267,512.29	110.579960	287,507.90	19,995.61		0.04
Original Face:		260,000.000	Base 102.889342	267,512.29	110.579960	287,507.90	19,995.61		0.04

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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12624PAE5	COMM MORTGAGE TRUST COMM 2012 CR3 A3						2.822	15 Oct 2045		
	20,000.000	Local		101.958800	20,391.76	104.125800		20,825.16	433.40	0.00
Original Face:	20,000.000	Base		101.958800	20,391.76	104.125800		20,825.16	433.40	0.00
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA						2.232279	15 Oct 2045		
	3,418,475.270	Local		8.339383	285,079.76	8.168440		279,236.10	-5,843.66	0.04
Original Face:	3,700,000.000	Base		8.339383	285,079.76	8.168440		279,236.10	-5,843.66	0.04
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B						4.035	10 Feb 2048		
	240,000.000	Local		102.848179	246,835.63	105.015370		252,036.89	5,201.26	0.04
Original Face:	240,000.000	Base		102.848179	246,835.63	105.015370		252,036.89	5,201.26	0.03
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C						4.49822	10 Feb 2048		
	70,000.000	Local		101.216586	70,851.61	99.723950		69,806.77	-1,044.84	0.01
Original Face:	70,000.000	Base		101.216586	70,851.61	99.723950		69,806.77	-1,044.84	0.01
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM						4.526	10 Feb 2047		
	200,000.000	Local		107.377225	214,754.45	112.150850		224,301.70	9,547.25	0.03
Original Face:	200,000.000	Base		107.377225	214,754.45	112.150850		224,301.70	9,547.25	0.03
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5						3.5	05 May 2025		
	1,180,000.000	Local		99.010505	1,168,323.96	102.902400		1,214,248.32	45,924.36	0.17
		Base		99.010505	1,168,323.96	102.902400		1,214,248.32	45,924.36	0.16
12649AAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A						3.953	15 Sep 2037		
	100,000.000	Local		102.736680	102,736.68	107.828880		107,828.88	5,092.20	0.02
Original Face:	100,000.000	Base		102.736680	102,736.68	107.828880		107,828.88	5,092.20	0.01
12650NAE7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 8R 2A1 144A						4.5	27 Jun 2036		
	1,004,364.690	Local		99.612285	1,000,470.62	100.450910		1,008,893.47	8,422.85	0.14
Original Face:	1,160,000.000	Base		99.612285	1,000,470.62	100.450910		1,008,893.47	8,422.85	0.14
12651GAA9	CREDIT SUISSE MORTGAGE TRUST CSMC 2016 BDWN A 144A						3.408	15 Feb 2029		
	900,000.000	Local		100.000000	900,000.00	99.612300		896,510.70	-3,489.30	0.13
Original Face:	900,000.000	Base		100.000000	900,000.00	99.612300		896,510.70	-3,489.30	0.12
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75						2.75	01 Dec 2022		
	280,000.000	Local		99.532443	278,690.84	102.961000		288,290.80	9,599.96	0.04
		Base		99.532443	278,690.84	102.961000		288,290.80	9,599.96	0.04

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4					4.0	05 Dec 2023		
	100,000.000	Local		99.881890	99,881.89	110.144600	110,144.60	10,262.71	0.02
		Base		99.881890	99,881.89	110.144600	110,144.60	10,262.71	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875	20 Jul 2025		
	186,000.000	Local		99.095199	184,317.07	108.861800	202,482.95	18,165.88	0.03
		Base		99.095199	184,317.07	108.861800	202,482.95	18,165.88	0.03
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	710,000.000	Local		104.334527	740,775.14	122.364500	868,787.95	128,012.81	0.12
		Base		104.334527	740,775.14	122.364500	868,787.95	128,012.81	0.12
12667GZ30	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 38 A3					1.22439	25 Sep 2035		
	307,184.020	Local		82.734733	254,147.88	85.950210	264,025.31	9,877.43	0.04
Original Face:	2,400,000.000	Base		82.734733	254,147.88	85.950210	264,025.31	9,877.43	0.04
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25					5.25	15 Aug 2043		
	150,000.000	Local		102.491820	153,737.73	113.078200	169,617.30	15,879.57	0.02
		Base		102.491820	153,737.73	113.078200	169,617.30	15,879.57	0.02
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625					3.625	15 May 2024		
	100,000.000	Local		99.687250	99,687.25	105.251900	105,251.90	5,564.65	0.01
		Base		99.687250	99,687.25	105.251900	105,251.90	5,564.65	0.01
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	320,000.000	Local		99.143175	317,258.16	106.920900	342,146.88	24,888.72	0.05
		Base		99.143175	317,258.16	106.920900	342,146.88	24,888.72	0.05
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	260,000.000	Local		99.892973	259,721.73	112.591700	292,738.42	33,016.69	0.04
		Base		99.892973	259,721.73	112.591700	292,738.42	33,016.69	0.04
151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75					4.75	11 Jan 2022		
	120,000.000	Local		100.536525	120,643.83	106.914000	128,296.80	7,652.97	0.02
		Base		100.536525	120,643.83	106.914000	128,296.80	7,652.97	0.02
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022		
	10,000.000	Local		101.652600	10,165.26	103.250000	10,325.00	159.74	0.00
		Base		101.652600	10,165.26	103.250000	10,325.00	159.74	0.00

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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15135BAF8	CENTENE CORP SR UNSECURED 02/21 5.625				5.625	15 Feb 2021			
		170,000.000	Local	100.000000	170,000.00	106.000000	180,200.00	10,200.00	0.03
			Base	100.000000	170,000.00	106.000000	180,200.00	10,200.00	0.02
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125				6.125	15 Feb 2024			
		100,000.000	Local	100.000000	100,000.00	108.500000	108,500.00	8,500.00	0.02
			Base	100.000000	100,000.00	108.500000	108,500.00	8,500.00	0.01
156700AN6	CENTURYLINK INC SR UNSECURED 09/19 6.15				6.15	15 Sep 2019			
		150,000.000	Local	105.150167	157,725.25	108.000000	162,000.00	4,274.75	0.02
			Base	105.150167	157,725.25	108.000000	162,000.00	4,274.75	0.02
156700AW6	CENTURYLINK INC SR UNSECURED 04/20 5.625				5.625	01 Apr 2020			
		20,000.000	Local	102.684800	20,536.96	105.750000	21,150.00	613.04	0.00
			Base	102.684800	20,536.96	105.750000	21,150.00	613.04	0.00
161175AT1	CHARTER COMM OPT LLC/CAP SR SECURED 144A 07/25 4.908				4.908	23 Jul 2025			
		90,000.000	Local	99.918489	89,926.64	110.305500	99,274.95	9,348.31	0.01
			Base	99.918489	89,926.64	110.305500	99,274.95	9,348.31	0.01
161175AU8	CHARTER COMM OPT LLC/CAP SR SECURED 144A 10/35 6.384				6.384	23 Oct 2035			
		60,000.000	Local	100.000000	60,000.00	117.778000	70,666.80	10,666.80	0.01
			Base	100.000000	60,000.00	117.778000	70,666.80	10,666.80	0.01
161175AV6	CHARTER COMM OPT LLC/CAP SR SECURED 144A 10/45 6.484				6.484	23 Oct 2045			
		100,000.000	Local	101.641060	101,641.06	120.932200	120,932.20	19,291.14	0.02
			Base	101.641060	101,641.06	120.932200	120,932.20	19,291.14	0.02
16117LBG3	CHARTER COMMUNICATIONS OPE TRANCHE I					24 Jan 2023			
		498,746.870	Local	100.866227	503,067.15	100.583300	501,656.06	-1,411.09	0.07
			Base	100.866227	503,067.15	100.583300	501,656.06	-1,411.09	0.07
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021			
		130,000.000	Local	88.101408	114,531.83	91.750000	119,275.00	4,743.17	0.02
			Base	88.101408	114,531.83	91.750000	119,275.00	4,743.17	0.02
165167CL9	CHESAPEAKE ENERGY CORP COMPANY GUAR 03/23 5.75				5.75	15 Mar 2023			
		70,000.000	Local	57.002086	39,901.46	85.000000	59,500.00	19,598.54	0.01
			Base	57.002086	39,901.46	85.000000	59,500.00	19,598.54	0.01

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View Date: October 3, 2016

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166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	610,000.000	Local	100.000000	610,000.00	103.329600	630,310.56	20,310.56	0.09	
		Base	100.000000	610,000.00	103.329600	630,310.56	20,310.56	0.08	
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.77528	25 Aug 2035		
	689,706.630	Local	91.091041	628,260.95	89.124600	614,698.28	-13,562.67	0.09	
Original Face:	21,100,000.000	Base	91.091041	628,260.95	89.124600	614,698.28	-13,562.67	0.08	
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	40,000.000	Local	115.517200	46,206.88	123.749800	49,499.92	3,293.04	0.01	
		Base	115.517200	46,206.88	123.749800	49,499.92	3,293.04	0.01	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	292,000.000	Local	144.224925	421,136.78	157.213200	459,062.54	37,925.76	0.06	
		Base	144.224925	421,136.78	157.213200	459,062.54	37,925.76	0.06	
172967GD7	CITIGROUP INC JR SUBORDINA 07/49 VAR					5.95	29 Jul 2049		
	110,000.000	Local	100.000000	110,000.00	103.593000	113,952.30	3,952.30	0.02	
		Base	100.000000	110,000.00	103.593000	113,952.30	3,952.30	0.02	
172967GF2	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.9	29 Dec 2049		
	40,000.000	Local	100.000000	40,000.00	103.500000	41,400.00	1,400.00	0.01	
		Base	100.000000	40,000.00	103.500000	41,400.00	1,400.00	0.01	
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
	50,000.000	Local	102.609460	51,304.73	106.272100	53,136.05	1,831.32	0.01	
		Base	102.609460	51,304.73	106.272100	53,136.05	1,831.32	0.01	
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.35	31 Dec 2049		
	110,000.000	Local	100.000000	110,000.00	98.825000	108,707.50	-1,292.50	0.02	
		Base	100.000000	110,000.00	98.825000	108,707.50	-1,292.50	0.01	
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675	13 Sep 2043		
	110,000.000	Local	110.310073	121,341.08	131.583900	144,742.29	23,401.21	0.02	
		Base	110.310073	121,341.08	131.583900	144,742.29	23,401.21	0.02	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	1,340,000.000	Local	107.165158	1,436,013.12	114.043700	1,528,185.58	92,172.46	0.21	
		Base	107.165158	1,436,013.12	114.043700	1,528,185.58	92,172.46	0.21	

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FUND: HBCR



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View Date: October 3, 2016

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172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	190,000.000	Local		99.896832	189,803.98	102.750000	195,225.00	5,421.02	0.03
		Base		99.896832	189,803.98	102.750000	195,225.00	5,421.02	0.03
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		
	840,000.000	Local		107.359365	901,818.67	112.395800	944,124.72	42,306.05	0.13
		Base		107.359365	901,818.67	112.395800	944,124.72	42,306.05	0.13
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	790,000.000	Local		100.000000	790,000.00	102.010000	805,879.00	15,879.00	0.11
		Base		100.000000	790,000.00	102.010000	805,879.00	15,879.00	0.11
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4					4.4	10 Jun 2025		
	650,000.000	Local		99.736080	648,284.52	105.879100	688,214.15	39,929.63	0.10
		Base		99.736080	648,284.52	105.879100	688,214.15	39,929.63	0.09
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	1,220,000.000	Local		100.203357	1,222,480.96	112.864100	1,376,942.02	154,461.06	0.19
		Base		100.203357	1,222,480.96	112.864100	1,376,942.02	154,461.06	0.19
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	540,000.000	Local		99.550411	537,572.22	104.647300	565,095.42	27,523.20	0.08
		Base		99.550411	537,572.22	104.647300	565,095.42	27,523.20	0.08
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.07449	25 Aug 2035		
	176,075.300	Local		80.280471	141,354.08	84.007360	147,916.21	6,562.13	0.02
Original Face:	690,000.000	Base		80.280471	141,354.08	84.007360	147,916.21	6,562.13	0.02
17322YAF7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC25 AS					4.017	10 Oct 2047		
	210,000.000	Local		102.817276	215,916.28	109.107110	229,124.93	13,208.65	0.03
Original Face:	210,000.000	Base		102.817276	215,916.28	109.107110	229,124.93	13,208.65	0.03
17323CAK3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 B					3.772	10 Feb 2048		
	110,000.000	Local		102.842927	113,127.22	105.608450	116,169.30	3,042.08	0.02
Original Face:	110,000.000	Base		102.842927	113,127.22	105.608450	116,169.30	3,042.08	0.02
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.11	10 Apr 2048		
	380,000.000	Local		83.025816	315,498.10	69.721670	264,942.35	-50,555.75	0.04
Original Face:	380,000.000	Base		83.025816	315,498.10	69.721670	264,942.35	-50,555.75	0.04

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



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As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625	26 Feb 2044		
		700,000.000	Local 105.458969	738,212.78	115.750000	810,250.00	72,037.22	0.11
			Base 105.458969	738,212.78	115.750000	810,250.00	72,037.22	0.11
19624NAC9	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL2 B 144A				2.96822	10 Nov 2031		
		450,000.000	Local 100.000000	450,000.00	99.429900	447,434.55	-2,565.45	0.06
Original Face:		450,000.000	Base 100.000000	450,000.00	99.429900	447,434.55	-2,565.45	0.06
20030NAK7	COMCAST CORP COMPANY GUAR 11/35 6.5				6.5	15 Nov 2035		
		110,000.000	Local 117.135855	128,849.44	138.698300	152,568.13	23,718.69	0.02
			Base 117.135855	128,849.44	138.698300	152,568.13	23,718.69	0.02
20030NAU5	COMCAST CORP COMPANY GUAR 11/17 6.3				6.3	15 Nov 2017		
		230,000.000	Local 102.616057	236,016.93	105.568600	242,807.78	6,790.85	0.03
			Base 102.616057	236,016.93	105.568600	242,807.78	6,790.85	0.03
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95				6.95	15 Aug 2037		
		50,000.000	Local 123.539880	61,769.94	145.790900	72,895.45	11,125.51	0.01
			Base 123.539880	61,769.94	145.790900	72,895.45	11,125.51	0.01
20030NAY7	COMCAST CORP COMPANY GUAR 07/39 6.55				6.55	01 Jul 2039		
		90,000.000	Local 119.499678	107,549.71	141.682500	127,514.25	19,964.54	0.02
			Base 119.499678	107,549.71	141.682500	127,514.25	19,964.54	0.02
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.25	15 Jan 2033		
		90,000.000	Local 107.362356	96,626.12	111.067600	99,960.84	3,334.72	0.01
			Base 107.362356	96,626.12	111.067600	99,960.84	3,334.72	0.01
20030NBL4	COMCAST CORP COMPANY GUAR 02/25 3.375				3.375	15 Feb 2025		
		490,000.000	Local 103.555120	507,420.09	107.031200	524,452.88	17,032.79	0.07
			Base 103.555120	507,420.09	107.031200	524,452.88	17,032.79	0.07
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.2	15 Aug 2034		
		130,000.000	Local 100.720585	130,936.76	110.571000	143,742.30	12,805.54	0.02
			Base 100.720585	130,936.76	110.571000	143,742.30	12,805.54	0.02
20030NBNO	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375	15 Aug 2025		
		380,000.000	Local 99.889216	379,579.02	107.463600	408,361.68	28,782.66	0.06
			Base 99.889216	379,579.02	107.463600	408,361.68	28,782.66	0.05

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View Date: October 3, 2016

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2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5				5.0	15 Oct 2019			
		170,000.000	Local 100.474576	170,806.78	109.523600	186,190.12	15,383.34		0.03
			Base 100.474576	170,806.78	109.523600	186,190.12	15,383.34		0.03
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A				5.75	01 Nov 2027			
		1,320,000.000	Local 100.000000	1,320,000.00	97.860000	1,291,752.00	-28,248.00		0.18
Original Face:		1,320,000.000	Base 100.000000	1,320,000.00	97.860000	1,291,752.00	-28,248.00		0.17
20453KAA3	COMPASS BANK SUBORDINATED 04/25 3.875				3.875	10 Apr 2025			
		500,000.000	Local 96.992996	484,964.98	97.818900	489,094.50	4,129.52		0.07
			Base 96.992996	484,964.98	97.818900	489,094.50	4,129.52		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	103.750000	101,675.00	3,675.00		0.01
			Base 100.000000	98,000.00	103.750000	101,675.00	3,675.00		0.01
20605PAD3	CONCHO RESOURCES INC COMPANY GUAR 10/22 5.5				5.5	01 Oct 2022			
		10,000.000	Local 100.252000	10,025.20	103.750000	10,375.00	349.80		0.00
			Base 100.252000	10,025.20	103.750000	10,375.00	349.80		0.00
20605PAE1	CONCHO RESOURCES INC COMPANY GUAR 04/23 5.5				5.5	01 Apr 2023			
		60,000.000	Local 99.312067	59,587.24	103.125000	61,875.00	2,287.76		0.01
			Base 99.312067	59,587.24	103.125000	61,875.00	2,287.76		0.01
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.95	15 Apr 2029			
		170,000.000	Local 109.659694	186,421.48	127.164900	216,180.33	29,758.85		0.03
			Base 109.659694	186,421.48	127.164900	216,180.33	29,758.85		0.03
20902CAL4	CONSOLIDATED CONTAINER CO LLC TERM LOAN					03 Jul 2019			
		193,511.340	Local 100.267540	194,029.06	99.500000	192,543.78	-1,485.28		0.03
			Base 100.267540	194,029.06	99.500000	192,543.78	-1,485.28		0.03
21036PAH1	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 6				6.0	01 May 2022			
		50,000.000	Local 107.895880	53,947.94	114.875000	57,437.50	3,489.56		0.01
			Base 107.895880	53,947.94	114.875000	57,437.50	3,489.56		0.01
21036PAL2	CONSTELLATION BRANDS INC COMPANY GUAR 05/23 4.25				4.25	01 May 2023			
		40,000.000	Local 99.198175	39,679.27	105.875000	42,350.00	2,670.73		0.01
			Base 99.198175	39,679.27	105.875000	42,350.00	2,670.73		0.01

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View Date: October 3, 2016

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21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983	19 Oct 2023			
		502,035.200	Local 109.396138	549,207.12	112.750000	566,044.69	16,837.57		0.08
			Base 109.396138	549,207.12	112.750000	566,044.69	16,837.57		0.08
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.5	15 Apr 2023			
		30,000.000	Local 98.950700	29,685.21	96.000000	28,800.00	-885.21		0.00
			Base 98.950700	29,685.21	96.000000	28,800.00	-885.21		0.00
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625	01 Dec 2023			
		1,410,000.000	Local 102.628867	1,447,067.03	107.990500	1,522,666.05	75,599.02		0.21
			Base 102.628867	1,447,067.03	107.990500	1,522,666.05	75,599.02		0.20
21684AAC0	COOPERATIEVE RABOBANK UA BANK GUARANT 08/25 4.375				4.375	04 Aug 2025			
		560,000.000	Local 99.862493	559,229.96	105.527600	590,954.56	31,724.60		0.08
			Base 99.862493	559,229.96	105.527600	590,954.56	31,724.60		0.08
21686CAD2	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/17 3.375				3.375	19 Jan 2017			
		250,000.000	Local 100.553832	251,384.58	100.676500	251,691.25	306.67		0.04
			Base 100.553832	251,384.58	100.676500	251,691.25	306.67		0.03
21H0306B5	GNMA II TBA 30 YR 3 JUMBOS				3.0	21 Nov 2046			
		2,800,000.000	Local 104.585938	2,928,406.26	104.552732	2,927,476.50	-929.76		0.41
Original Face:		2,800,000.000	Base 104.585938	2,928,406.26	104.552732	2,927,476.50	-929.76		0.39
21H032670	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	20 Jul 2046			
		0.000	Local 0.000000	398.43	0.000000	0.00	-398.43		0.00
			Base 0.000000	398.43	0.000000	0.00	-398.43		0.00
21H0326B1	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	21 Nov 2046			
		1,200,000.000	Local 106.093750	1,273,125.00	106.093752	1,273,125.02	0.02		0.18
Original Face:		1,200,000.000	Base 106.093750	1,273,125.00	106.093752	1,273,125.02	0.02		0.17
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375	29 Oct 2049			
		460,000.000	Local 100.496450	462,283.67	112.832000	519,027.20	56,743.53		0.07
			Base 100.496450	462,283.67	112.832000	519,027.20	56,743.53		0.07
225313AF2	CREDIT AGRICOLE SA SUBORDINATED 144A 03/25 4.375				4.375	17 Mar 2025			
		500,000.000	Local 98.867930	494,339.65	102.086600	510,433.00	16,093.35		0.07
			Base 98.867930	494,339.65	102.086600	510,433.00	16,093.35		0.07

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View Date: October 3, 2016

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225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	780,000.000	Local		99.247785	774,132.72	105.626100	823,883.58	49,750.86	0.12
		Base		99.247785	774,132.72	105.626100	823,883.58	49,750.86	0.11
22545YAF8	CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C2 AM					5.615	15 Jan 2049		
	92,000.000	Local		110.541446	101,698.13	101.095580	93,007.93	-8,690.20	0.01
Original Face:	92,000.000	Base		110.541446	101,698.13	101.095580	93,007.93	-8,690.20	0.01
23245PAA9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA22 A1					0.68528	25 Feb 2047		
	377,977.400	Local		70.668275	267,110.11	83.661350	316,221.00	49,110.89	0.04
Original Face:	1,300,000.000	Base		70.668275	267,110.11	83.661350	316,221.00	49,110.89	0.04
23918KAR9	DAVITA INC COMPANY GUAR 05/25 5					5.0	01 May 2025		
	30,000.000	Local		100.498933	30,149.68	100.375000	30,112.50	-37.18	0.00
		Base		100.498933	30,149.68	100.375000	30,112.50	-37.18	0.00
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821	10 Feb 2024		
	527,401.950	Local		114.690590	604,880.41	118.250000	623,652.81	18,772.40	0.09
		Base		114.690590	604,880.41	118.250000	623,652.81	18,772.40	0.08
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95					7.95	15 Apr 2032		
	170,000.000	Local		117.733394	200,146.77	122.519200	208,282.64	8,135.87	0.03
		Base		117.733394	200,146.77	122.519200	208,282.64	8,135.87	0.03
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	50,000.000	Local		101.254800	50,627.40	100.899100	50,449.55	-177.85	0.01
		Base		101.254800	50,627.40	100.899100	50,449.55	-177.85	0.01
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25					3.25	15 May 2022		
	230,000.000	Local		88.629483	203,847.81	99.285100	228,355.73	24,507.92	0.03
		Base		88.629483	203,847.81	99.285100	228,355.73	24,507.92	0.03
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	940,000.000	Local		99.037116	930,948.89	97.283500	914,464.90	-16,483.99	0.13
		Base		99.037116	930,948.89	97.283500	914,464.90	-16,483.99	0.12
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		
	380,000.000	Local		100.085947	380,326.60	112.537900	427,644.02	47,317.42	0.06
		Base		100.085947	380,326.60	112.537900	427,644.02	47,317.42	0.06

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25243YAP4	DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828					4.828	15 Jul 2020		
	480,000.000	Local		101.586915	487,617.19	111.753000	536,414.40	48,797.21	0.08
		Base		101.586915	487,617.19	111.753000	536,414.40	48,797.21	0.07
25272KAA1	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/19 3.48					3.48	01 Jun 2019		
	750,000.000	Local		99.999637	749,997.28	102.847000	771,352.50	21,355.22	0.11
		Base		99.999637	749,997.28	102.847000	771,352.50	21,355.22	0.10
25272KAD5	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/21 4.42					4.42	15 Jun 2021		
	630,000.000	Local		100.505903	633,187.19	104.512000	658,425.60	25,238.41	0.09
		Base		100.505903	633,187.19	104.512000	658,425.60	25,238.41	0.09
25470XAE5	DISH DBS CORP COMPANY GUAR 06/21 6.75					6.75	01 Jun 2021		
	110,000.000	Local		107.875000	118,662.50	108.000000	118,800.00	137.50	0.02
		Base		107.875000	118,662.50	108.000000	118,800.00	137.50	0.02
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	560,000.000	Local		98.405052	551,068.29	98.750000	553,000.00	1,931.71	0.08
		Base		98.405052	551,068.29	98.750000	553,000.00	1,931.71	0.07
256746AB4	DOLLAR TREE INC COMPANY GUAR 03/23 5.75					5.75	01 Mar 2023		
	370,000.000	Local		104.618524	387,088.54	107.625000	398,212.50	11,123.96	0.06
		Base		104.618524	387,088.54	107.625000	398,212.50	11,123.96	0.05
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.3	15 Feb 2040		
	160,000.000	Local		103.013313	164,821.30	126.641600	202,626.56	37,805.26	0.03
		Base		103.013313	164,821.30	126.641600	202,626.56	37,805.26	0.03
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	190,000.000	Local		106.502958	202,355.62	109.221200	207,520.28	5,164.66	0.03
		Base		106.502958	202,355.62	109.221200	207,520.28	5,164.66	0.03
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375					6.375	15 Jun 2023		
	260,000.000	Local		69.442835	180,551.37	59.750000	155,350.00	-25,201.37	0.02
		Base		69.442835	180,551.37	59.750000	155,350.00	-25,201.37	0.02
26885KAL4	EQTY MORTGAGE TRUST EQTY 2014 INNS D 144A					2.867	08 May 2031		
	230,000.000	Local		100.000000	230,000.00	97.931130	225,241.60	-4,758.40	0.03
	Original Face:	Base		100.000000	230,000.00	97.931130	225,241.60	-4,758.40	0.03

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278062AB0	EATON CORP COMPANY GUAR 11/17 1.5					1.5	02 Nov 2017		
	100,000.000	Local		99.891780	99,891.78	100.248400	100,248.40	356.62	0.01
		Base		99.891780	99,891.78	100.248400	100,248.40	356.62	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	860,000.000	Local		98.342764	845,747.77	103.374000	889,016.40	43,268.63	0.12
		Base		98.342764	845,747.77	103.374000	889,016.40	43,268.63	0.12
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	110,000.000	Local		100.732482	110,805.73	106.764000	117,440.40	6,634.67	0.02
		Base		100.732482	110,805.73	106.764000	117,440.40	6,634.67	0.02
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35					4.35	08 Dec 2021		
	40,000.000	Local		101.419625	40,567.85	112.270600	44,908.24	4,340.39	0.01
		Base		101.419625	40,567.85	112.270600	44,908.24	4,340.39	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	270,000.000	Local		90.517059	244,396.06	91.730000	247,671.00	3,274.94	0.03
		Base		90.517059	244,396.06	91.730000	247,671.00	3,274.94	0.03
29256PAF1	ENCORE CREDIT RECEIVABLES TRUS ECR 2005 3 M2					1.26028	25 Oct 2035		
	349,180.350	Local		96.715299	337,710.82	98.484810	343,889.60	6,178.78	0.05
	Original Face: 500,000.000	Base		96.715299	337,710.82	98.484810	343,889.60	6,178.78	0.05
29271NAB6	ENERGY FUTURE INTERMEDIATE HL TERM LOAN						19 Dec 2016		
	1,270,000.000	Local		99.957250	1,269,457.08	100.208300	1,272,645.41	3,188.33	0.18
		Base		99.957250	1,269,457.08	100.208300	1,272,645.41	3,188.33	0.17
29358QAA7	ENSCO PLC SR UNSECURED 03/21 4.7					4.7	15 Mar 2021		
	160,000.000	Local		92.647300	148,235.68	89.700000	143,520.00	-4,715.68	0.02
		Base		92.647300	148,235.68	89.700000	143,520.00	-4,715.68	0.02
29358QAE9	ENSCO PLC SR UNSECURED 03/25 5.2					5.2	15 Mar 2025		
	10,000.000	Local		72.299600	7,229.96	73.134900	7,313.49	83.53	0.00
		Base		72.299600	7,229.96	73.134900	7,313.49	83.53	0.00
293791AV1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/66 VAR					4.4645	01 Aug 2066		
	270,000.000	Local		100.000000	270,000.00	94.260000	254,502.00	-15,498.00	0.04
		Base		100.000000	270,000.00	94.260000	254,502.00	-15,498.00	0.03

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043	01 Mar 2026			
		400,000.000	Local 100.059343	400,237.37	104.827700	419,310.80	19,073.43		0.06
			Base 100.059343	400,237.37	104.827700	419,310.80	19,073.43		0.06
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046			
		260,000.000	Local 101.312446	263,412.36	111.779300	290,626.18	27,213.82		0.04
			Base 101.312446	263,412.36	111.779300	290,626.18	27,213.82		0.04
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.2	25 May 2045			
		4,241,889.610	Local 0.928522	39,386.89	0.887650	37,653.13	-1,733.76		0.01
Original Face:		4,480,000.000	Base 0.928522	39,386.89	0.887650	37,653.13	-1,733.76		0.01
30293HAG0	FREMF MORTGAGE TRUST FREMF 2015 K48 C 144A				3.76048	25 Aug 2048			
		595,000.000	Local 85.879366	510,982.23	84.819980	504,678.88	-6,303.35		0.07
Original Face:		595,000.000	Base 85.879366	510,982.23	84.819980	504,678.88	-6,303.35		0.07
30711XAF1	FANNIE MAE CAS CAS 2014 C02 1M2				3.12528	25 May 2024			
		1,180,000.000	Local 99.974144	1,179,694.90	98.701100	1,164,672.98	-15,021.92		0.16
Original Face:		1,180,000.000	Base 99.974144	1,179,694.90	98.701100	1,164,672.98	-15,021.92		0.16
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				3.52528	25 Jul 2024			
		1,940,000.000	Local 99.881709	1,937,705.16	100.125070	1,942,426.36	4,721.20		0.27
Original Face:		1,940,000.000	Base 99.881709	1,937,705.16	100.125070	1,942,426.36	4,721.20		0.26
30711XAR5	FANNIE MAE CAS CAS 2014 C04 2M2				5.52528	25 Nov 2024			
		780,000.000	Local 100.000000	780,000.00	107.211070	836,246.35	56,246.35		0.12
Original Face:		780,000.000	Base 100.000000	780,000.00	107.211070	836,246.35	56,246.35		0.11
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.0	01 Mar 2038			
		339,036.660	Local 106.672756	361,659.75	110.883106	375,934.38	14,274.63		0.05
Original Face:		4,500,000.000	Base 106.672756	361,659.75	110.883106	375,934.38	14,274.63		0.05
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.5	01 Apr 2038			
		68,014.030	Local 99.568295	67,720.41	113.134025	76,947.01	9,226.60		0.01
Original Face:		1,768,109.000	Base 99.568295	67,720.41	113.134025	76,947.01	9,226.60		0.01
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.5	01 Dec 2038			
		74,296.070	Local 108.346781	80,497.40	113.657532	84,443.08	3,945.68		0.01
Original Face:		400,000.000	Base 108.346781	80,497.40	113.657532	84,443.08	3,945.68		0.01

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
	62,413.920	Local		106.626935	66,550.05	113.165599	70,631.09	4,081.04	0.01
Original Face:	700,000.000	Base		106.626935	66,550.05	113.165599	70,631.09	4,081.04	0.01
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.0	01 Jun 2041		
	329,411.640	Local		111.565763	367,510.61	112.049553	369,104.27	1,593.66	0.05
Original Face:	700,000.000	Base		111.565763	367,510.61	112.049553	369,104.27	1,593.66	0.05
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.5	01 Sep 2039		
	36,701.440	Local		110.063638	40,394.94	120.531675	44,236.86	3,841.92	0.01
Original Face:	200,000.000	Base		110.063638	40,394.94	120.531675	44,236.86	3,841.92	0.01
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.5	01 Jun 2038		
	370,715.940	Local		109.003967	404,095.08	109.571045	406,197.33	2,102.25	0.06
Original Face:	700,000.000	Base		109.003967	404,095.08	109.571045	406,197.33	2,102.25	0.05
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.0	01 Oct 2036		
	170,994.960	Local		111.519047	190,691.95	115.807143	198,024.38	7,332.43	0.03
Original Face:	600,000.000	Base		111.519047	190,691.95	115.807143	198,024.38	7,332.43	0.03
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.5	01 Sep 2039		
	73,289.150	Local		109.531602	80,274.78	114.947815	84,244.28	3,969.50	0.01
Original Face:	200,000.000	Base		109.531602	80,274.78	114.947815	84,244.28	3,969.50	0.01
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4					4.0	01 Oct 2025		
	86,542.030	Local		103.975779	89,982.75	106.240563	91,942.74	1,959.99	0.01
Original Face:	400,000.000	Base		103.975779	89,982.75	106.240563	91,942.74	1,959.99	0.01
3128NCCU6	FED HM LN PC POOL 1G0083 FH 03/35 FLOATING VAR					2.387	01 Mar 2035		
	286,614.910	Local		100.472774	287,969.95	105.630415	302,752.52	14,782.57	0.04
Original Face:	4,600,000.000	Base		100.472774	287,969.95	105.630415	302,752.52	14,782.57	0.04
3128QHWD8	FED HM LN PC POOL 1N1544 FH 07/37 FLOATING VAR					2.802	01 Jul 2037		
	144,550.600	Local		101.974845	147,405.25	104.940300	151,691.83	4,286.58	0.02
Original Face:	1,200,000.000	Base		101.974845	147,405.25	104.940300	151,691.83	4,286.58	0.02
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
	170,336.940	Local		105.282542	179,335.06	106.671285	181,700.60	2,365.54	0.03
Original Face:	200,000.000	Base		105.282542	179,335.06	106.671285	181,700.60	2,365.54	0.02

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FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
	79,220.260	Local		105.340553	83,451.06	106.662521	84,498.33	1,047.27	0.01
Original Face:	100,000.000	Base		105.340553	83,451.06	106.662521	84,498.33	1,047.27	0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
	88,898.340	Local		105.342608	93,647.83	106.672683	94,830.24	1,182.41	0.01
Original Face:	100,000.000	Base		105.342608	93,647.83	106.672683	94,830.24	1,182.41	0.01
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.0	01 Oct 2042		
	73,578.650	Local		109.945643	80,896.52	108.727511	80,000.23	-896.29	0.01
Original Face:	100,000.000	Base		109.945643	80,896.52	108.727511	80,000.23	-896.29	0.01
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.5	01 Nov 2042		
	237,475.630	Local		105.323654	250,118.01	106.681079	253,341.56	3,223.55	0.04
Original Face:	300,000.000	Base		105.323654	250,118.01	106.681079	253,341.56	3,223.55	0.03
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.5	01 Dec 2042		
	79,527.740	Local		105.338439	83,773.28	106.662292	84,826.11	1,052.83	0.01
Original Face:	100,000.000	Base		105.338439	83,773.28	106.662292	84,826.11	1,052.83	0.01
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
	89,979.340	Local		105.342660	94,786.63	106.731436	96,036.24	1,249.61	0.01
Original Face:	100,000.000	Base		105.342660	94,786.63	106.731436	96,036.24	1,249.61	0.01
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.0	01 Aug 2043		
	86,181.780	Local		102.408630	88,257.58	108.772196	93,741.81	5,484.23	0.01
Original Face:	100,000.000	Base		102.408630	88,257.58	108.772196	93,741.81	5,484.23	0.01
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.5	01 Mar 2043		
	1,256,959.630	Local		104.103152	1,308,534.59	106.638545	1,340,403.46	31,868.87	0.19
Original Face:	1,600,000.000	Base		104.103152	1,308,534.59	106.638545	1,340,403.46	31,868.87	0.18
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.5	01 Mar 2044		
	177,634.100	Local		107.137841	190,313.34	111.468064	198,005.29	7,691.95	0.03
Original Face:	200,000.000	Base		107.137841	190,313.34	111.468064	198,005.29	7,691.95	0.03
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
	856,497.860	Local		107.132502	917,587.59	111.550032	955,423.64	37,836.05	0.13
Original Face:	1,000,000.000	Base		107.132502	917,587.59	111.550032	955,423.64	37,836.05	0.13

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.5	01 Feb 2044			
		675,758.430	Local 107.136134	723,981.46	111.504294	753,499.67	29,518.21		0.11
Original Face:		800,000.000	Base 107.136134	723,981.46	111.504294	753,499.67	29,518.21		0.10
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5				3.5	01 Mar 2045			
		3,607,053.050	Local 104.566742	3,771,777.87	106.640500	3,846,579.41	74,801.54		0.54
Original Face:		4,150,000.000	Base 104.566742	3,771,777.87	106.640500	3,846,579.41	74,801.54		0.52
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4				4.0	01 Apr 2043			
		164,239.880	Local 102.953954	169,091.45	108.787170	178,671.92	9,580.47		0.02
Original Face:		200,000.000	Base 102.953954	169,091.45	108.787170	178,671.92	9,580.47		0.02
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5				4.5	01 Dec 2043			
		84,225.330	Local 107.132534	90,232.73	111.565966	93,966.80	3,734.07		0.01
Original Face:		100,000.000	Base 107.132534	90,232.73	111.565966	93,966.80	3,734.07		0.01
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5				3.5	01 May 2043			
		366,866.680	Local 106.290152	389,943.15	106.850026	391,997.14	2,053.99		0.05
Original Face:		500,000.000	Base 106.290152	389,943.15	106.850026	391,997.14	2,053.99		0.05
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4				4.0	01 Jun 2043			
		78,223.240	Local 103.234116	80,753.07	109.698702	85,809.88	5,056.81		0.01
Original Face:		100,000.000	Base 103.234116	80,753.07	109.698702	85,809.88	5,056.81		0.01
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4				4.0	01 Jun 2043			
		85,253.430	Local 103.234122	88,010.63	109.888104	93,683.38	5,672.75		0.01
Original Face:		100,000.000	Base 103.234122	88,010.63	109.888104	93,683.38	5,672.75		0.01
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4				4.0	01 Jul 2043			
		152,196.480	Local 103.613040	157,695.40	110.489101	168,160.52	10,465.12		0.02
Original Face:		200,000.000	Base 103.613040	157,695.40	110.489101	168,160.52	10,465.12		0.02
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4				4.0	01 Jul 2043			
		149,502.300	Local 103.362430	154,529.21	109.699225	164,002.86	9,473.65		0.02
Original Face:		200,000.000	Base 103.362430	154,529.21	109.699225	164,002.86	9,473.65		0.02
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5				4.5	01 Nov 2044			
		75,785.730	Local 110.068241	83,416.02	111.211090	84,282.14	866.12		0.01
Original Face:		100,000.000	Base 110.068241	83,416.02	111.211090	84,282.14	866.12		0.01

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313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019			
		3,470,000.000	Local 91.581535	3,177,879.28	95.988000	3,330,783.60	152,904.32		0.47
			Base 91.581535	3,177,879.28	95.988000	3,330,783.60	152,904.32		0.45
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625	15 Nov 2030			
		760,000.000	Local 136.257632	1,035,558.00	152.061800	1,155,669.68	120,111.68		0.16
			Base 136.257632	1,035,558.00	152.061800	1,155,669.68	120,111.68		0.16
3136A03E5	FANNIE MAE FNR 2011 87 SG				6.02472	25 Apr 2040			
		511,215.000	Local 15.747609	80,504.14	16.242560	83,034.40	2,530.26		0.01
Original Face:		1,000,000.000	Base 15.747609	80,504.14	16.242560	83,034.40	2,530.26		0.01
3136A1QW8	FANNIE MAE FNR 2011 96 SA				6.02472	25 Oct 2041			
		322,189.180	Local 12.943309	41,701.94	20.467060	65,942.65	24,240.71		0.01
Original Face:		1,000,000.000	Base 12.943309	41,701.94	20.467060	65,942.65	24,240.71		0.01
3136A35F4	FANNIE MAE FNR 2012 28 B				6.5	25 Jun 2039			
		54,582.680	Local 114.035643	62,243.71	111.321420	60,762.21	-1,481.50		0.01
Original Face:		200,000.000	Base 114.035643	62,243.71	111.321420	60,762.21	-1,481.50		0.01
3136A54N3	FANNIE MAE FNR 2012 51 B				7.0	25 May 2042			
		100,942.230	Local 116.623498	117,722.36	116.772690	117,872.96	150.60		0.02
Original Face:		400,000.000	Base 116.623498	117,722.36	116.772690	117,872.96	150.60		0.02
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.0	25 May 2042			
		152,880.010	Local 112.603571	172,148.35	114.828550	175,549.90	3,401.55		0.02
Original Face:		600,000.000	Base 112.603571	172,148.35	114.828550	175,549.90	3,401.55		0.02
3136A65Y6	FANNIE MAE FNR 2012 74 SA				6.12472	25 Mar 2042			
		132,290.020	Local 12.357236	16,347.39	18.556860	24,548.87	8,201.48		0.00
Original Face:		300,000.000	Base 12.357236	16,347.39	18.556860	24,548.87	8,201.48		0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS				6.07472	25 Jul 2042			
		38,969.150	Local 18.965849	7,390.83	18.625030	7,258.02	-132.81		0.00
Original Face:		100,000.000	Base 18.965849	7,390.83	18.625030	7,258.02	-132.81		0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS				6.12472	25 Feb 2041			
		51,488.620	Local 20.325113	10,465.12	12.649200	6,512.90	-3,952.22		0.00
Original Face:		100,000.000	Base 20.325113	10,465.12	12.649200	6,512.90	-3,952.22		0.00

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136A93P1	FANNIE MAE FNR 2012 118 CI				3.5	25 Dec 2039			
		673,924.770	Local	14.972597	100,904.04	10.171530	68,548.46	-32,355.58	0.01
Original Face:		1,100,000.000	Base	14.972597	100,904.04	10.171530	68,548.46	-32,355.58	0.01
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2				0.5887	25 Sep 2022			
		9,609,927.060	Local	2.377650	228,490.43	2.344690	225,323.00	-3,167.43	0.03
Original Face:		10,375,000.000	Base	2.377650	228,490.43	2.344690	225,323.00	-3,167.43	0.03
3136A9PL6	FANNIE MAE FNR 2012 128 SQ				5.62472	25 Nov 2042			
		138,838.740	Local	22.396969	31,095.67	21.858780	30,348.45	-747.22	0.00
Original Face:		200,000.000	Base	22.396969	31,095.67	21.858780	30,348.45	-747.22	0.00
3136AAXJ9	FANNIE MAE FNR 2012 133 SA				5.62472	25 Dec 2042			
		268,726.590	Local	22.192285	59,636.57	19.060800	51,221.44	-8,415.13	0.01
Original Face:		400,000.000	Base	22.192285	59,636.57	19.060800	51,221.44	-8,415.13	0.01
3136ABQF3	FANNIE MAE FNR 2013 9 BC				6.5	25 Jul 2042			
		254,619.500	Local	118.203260	300,968.55	115.752200	294,727.67	-6,240.88	0.04
Original Face:		700,000.000	Base	118.203260	300,968.55	115.752200	294,727.67	-6,240.88	0.04
3136ABQH9	FANNIE MAE FNR 2013 9 CB				5.5	25 Apr 2042			
		586,848.300	Local	113.372914	665,327.02	112.563640	660,577.81	-4,749.21	0.09
Original Face:		1,200,000.000	Base	113.372914	665,327.02	112.563640	660,577.81	-4,749.21	0.09
3136AKTB9	FANNIE MAE FNR 2014 47 AI				1.9901	25 Aug 2044			
		1,124,495.360	Local	7.948744	89,383.26	7.038490	79,147.49	-10,235.77	0.01
Original Face:		1,700,000.000	Base	7.948744	89,383.26	7.038490	79,147.49	-10,235.77	0.01
3136ANLH8	FANNIEMAE ACES FNA 2015 M7 AB2				2.502	25 Dec 2024			
		270,000.000	Local	99.785185	269,420.00	102.283170	276,164.56	6,744.56	0.04
Original Face:		270,000.000	Base	99.785185	269,420.00	102.283170	276,164.56	6,744.56	0.04
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2				0.6279	25 Dec 2024			
		9,800,220.900	Local	3.581709	351,015.41	3.579320	350,781.27	-234.14	0.05
Original Face:		9,885,000.000	Base	3.581709	351,015.41	3.579320	350,781.27	-234.14	0.05
3136APB68	FANNIE MAE FNR 2015 55 IO				1.74102	25 Aug 2055			
		79,024.180	Local	5.581545	4,410.77	6.278650	4,961.65	550.88	0.00
Original Face:		100,000.000	Base	5.581545	4,410.77	6.278650	4,961.65	550.88	0.00

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3136APT2	FANNIE MAE FNR 2015 56 AS					5.62472	25 Aug 2045		
	363,569.820	Local		22.478513	81,725.09	26.871900	97,698.12	15,973.03	0.01
Original Face:	400,000.000	Base		22.478513	81,725.09	26.871900	97,698.12	15,973.03	0.01
3136APW5	FANNIE MAE FNR 2015 60 SA					5.62472	25 Aug 2045		
	4,546.300	Local		23.285089	1,058.61	22.756870	1,034.60	-24.01	0.00
Original Face:	5,144.900	Base		23.285089	1,058.61	22.756870	1,034.60	-24.01	0.00
3136AQL7	FANNIEMAE ACES FNA 2015 M13 A2					2.80071	25 Jun 2025		
	140,000.000	Local		99.462014	139,246.82	104.966650	146,953.31	7,706.49	0.02
Original Face:	140,000.000	Base		99.462014	139,246.82	104.966650	146,953.31	7,706.49	0.02
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027		
	615,702.350	Local		9.440034	58,122.51	9.306629	57,301.13	-821.38	0.01
Original Face:	1,400,000.000	Base		9.440034	58,122.51	9.306629	57,301.13	-821.38	0.01
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
	339,039.300	Local		20.946017	71,015.23	14.399608	48,820.33	-22,194.90	0.01
Original Face:	800,000.000	Base		20.946017	71,015.23	14.399608	48,820.33	-22,194.90	0.01
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
	570,955.150	Local		22.508771	128,514.99	15.634383	89,265.31	-39,249.68	0.01
Original Face:	1,600,000.000	Base		22.508771	128,514.99	15.634383	89,265.31	-39,249.68	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
	150,466.550	Local		16.465161	24,774.56	15.830783	23,820.03	-954.53	0.00
Original Face:	600,000.000	Base		16.465161	24,774.56	15.830783	23,820.03	-954.53	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
	28,228.000	Local		106.288189	30,003.03	111.518110	31,479.33	1,476.30	0.00
Original Face:	700,000.000	Base		106.288189	30,003.03	111.518110	31,479.33	1,476.30	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
	88,674.990	Local		107.856826	95,642.03	110.973816	98,406.02	2,763.99	0.01
Original Face:	861,059.000	Base		107.856826	95,642.03	110.973816	98,406.02	2,763.99	0.01
3137A1NA7	FHLMC MULTIFAMILY STRUCTURED P FHMS K008 X1					1.780874	25 Jun 2020		
	456,276.760	Local		3.762271	17,166.37	4.477360	20,429.15	3,262.78	0.00
Original Face:	510,000.000	Base		3.762271	17,166.37	4.477360	20,429.15	3,262.78	0.00

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3137AGE55	FREDDIE MAC FHR 3947 SG					5.42572	15 Oct 2041		
	665,411.920	Local		30.238217	201,208.70	16.087380	107,047.34	-94,161.36	0.01
Original Face:	1,300,000.000	Base		30.238217	201,208.70	16.087380	107,047.34	-94,161.36	0.01
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.78612	25 Jul 2021		
	456,238.870	Local		1.591024	7,258.87	6.530830	29,796.18	22,537.31	0.00
Original Face:	500,000.000	Base		0.989146	4,512.87	6.530830	29,796.18	25,283.31	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.69987	25 Oct 2021		
	112,475.750	Local		5.025919	5,652.94	6.461790	7,267.95	1,615.01	0.00
Original Face:	119,000.000	Base		5.025919	5,652.94	6.461790	7,267.95	1,615.01	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.47572	15 Aug 2042		
	326,812.150	Local		23.896116	78,095.41	17.785010	58,123.57	-19,971.84	0.01
Original Face:	500,000.000	Base		23.896116	78,095.41	17.785010	58,123.57	-19,971.84	0.01
3137AT2F8	FREDDIE MAC FHR 4092 AI					3.0	15 Sep 2031		
	1,151,708.650	Local		8.356154	96,238.55	9.358810	107,786.22	11,547.67	0.02
Original Face:	2,100,000.000	Base		8.356154	96,238.55	9.358810	107,786.22	11,547.67	0.01
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.5	15 Aug 2027		
	1,675,364.520	Local		7.270293	121,803.91	7.959110	133,344.11	11,540.20	0.02
Original Face:	3,000,000.000	Base		7.270293	121,803.91	7.959110	133,344.11	11,540.20	0.02
3137AWM36	FREDDIE MAC FHR 4136 SE					5.62572	15 Nov 2042		
	63,568.060	Local		26.400900	16,782.54	19.176440	12,190.09	-4,592.45	0.00
Original Face:	100,000.000	Base		26.400900	16,782.54	19.176440	12,190.09	-4,592.45	0.00
3137AWM77	FREDDIE MAC FHR 4136 SJ					5.62572	15 Nov 2042		
	69,344.870	Local		25.150036	17,440.26	17.772070	12,324.02	-5,116.24	0.00
Original Face:	100,000.000	Base		25.150036	17,440.26	17.772070	12,324.02	-5,116.24	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.0	15 May 2043		
	216,424.530	Local		84.517966	182,917.61	99.540110	215,429.22	32,511.61	0.03
Original Face:	200,000.000	Base		84.517966	182,917.61	99.540110	215,429.22	32,511.61	0.03
3137B4A30	FREDDIE MAC FHR 4239 IO					3.5	15 Jun 2027		
	378,344.600	Local		12.735953	48,185.79	10.917410	41,305.43	-6,880.36	0.01
Original Face:	700,000.000	Base		12.735953	48,185.79	10.917410	41,305.43	-6,880.36	0.01

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3137B7RN1	FREDDIE MAC FHR 4310 SA					5.42572	15 Feb 2044		
	163,023.450	Local		19.407644	31,639.01	17.950080	29,262.84	-2,376.17	0.00
Original Face:	200,000.000	Base		19.407644	31,639.01	17.950080	29,262.84	-2,376.17	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.47572	15 May 2044		
	333,115.750	Local		21.158204	70,481.31	18.823330	62,703.48	-7,777.83	0.01
Original Face:	400,000.000	Base		21.158204	70,481.31	18.823330	62,703.48	-7,777.83	0.01
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.985262	15 Apr 2041		
	1,100,702.530	Local		7.703355	84,791.02	6.630850	72,985.93	-11,805.09	0.01
Original Face:	1,600,000.000	Base		7.703355	84,791.02	6.630850	72,985.93	-11,805.09	0.01
3137G0BW8	FREDDIE MAC STACR STACR 2014 HQ1 M3					4.62528	25 Aug 2024		
	610,000.000	Local		100.000000	610,000.00	106.026240	646,760.06	36,760.06	0.09
Original Face:	610,000.000	Base		100.000000	610,000.00	106.026240	646,760.06	36,760.06	0.09
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					5.27528	25 Oct 2024		
	610,000.000	Local		100.019839	610,121.02	106.871150	651,914.02	41,793.00	0.09
Original Face:	610,000.000	Base		100.019839	610,121.02	106.871150	651,914.02	41,793.00	0.09
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					8.07528	25 Dec 2027		
	1,329,770.690	Local		100.000000	1,329,770.69	101.467640	1,349,286.94	19,516.25	0.19
Original Face:	1,330,000.000	Base		100.000000	1,329,770.69	101.467640	1,349,286.94	19,516.25	0.18
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2					3.37528	25 Apr 2028		
	1,810,000.000	Local		99.796477	1,806,316.24	103.086490	1,865,865.47	59,549.23	0.26
Original Face:	1,810,000.000	Base		99.796477	1,806,316.24	103.086490	1,865,865.47	59,549.23	0.25
3137G0GW3	FREDDIE MAC STACR STACR 2015 DNA3 M3					5.22528	25 Apr 2028		
	1,340,000.000	Local		100.000000	1,340,000.00	106.097280	1,421,703.55	81,703.55	0.20
Original Face:	1,340,000.000	Base		100.000000	1,340,000.00	106.097280	1,421,703.55	81,703.55	0.19
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					9.87528	25 Apr 2028		
	1,529,904.390	Local		99.999869	1,529,902.39	105.388640	1,612,345.43	82,443.04	0.23
Original Face:	1,530,000.000	Base		99.999869	1,529,902.39	105.388640	1,612,345.43	82,443.04	0.22
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.0	01 Sep 2033		
	31,148.200	Local		106.301841	33,111.11	112.350067	34,995.02	1,883.91	0.00
Original Face:	700,000.000	Base		106.301841	33,111.11	112.350067	34,995.02	1,883.91	0.00

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3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
	384,942.450	Local		105.906343	407,678.47	109.541260	421,670.81	13,992.34	0.06
Original Face:	1,400,000.000	Base		105.906343	407,678.47	109.541260	421,670.81	13,992.34	0.06
3138AW3H4	FNMA POOL AJ5299 FN 11/41 FIXED 4					4.0	01 Nov 2041		
	3,529,103.620	Local		106.859599	3,771,185.98	109.730052	3,872,487.24	101,301.26	0.54
Original Face:	5,951,000.000	Base		106.859599	3,771,185.98	109.730052	3,872,487.24	101,301.26	0.52
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	69,226.490	Local		109.708119	75,947.08	107.870914	74,675.25	-1,271.83	0.01
Original Face:	100,000.000	Base		109.708119	75,947.08	107.870914	74,675.25	-1,271.83	0.01
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	449,362.140	Local		109.708003	492,986.23	107.910034	484,906.84	-8,079.39	0.07
Original Face:	500,000.000	Base		109.708003	492,986.23	107.910034	484,906.84	-8,079.39	0.07
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.0	01 Sep 2039		
	116,468.840	Local		112.307043	130,802.71	117.546191	136,904.69	6,101.98	0.02
Original Face:	300,000.000	Base		112.307043	130,802.71	117.546191	136,904.69	6,101.98	0.02
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.0	01 Apr 2043		
	70,931.900	Local		103.371234	73,323.18	109.785529	77,872.96	4,549.78	0.01
Original Face:	100,000.000	Base		103.371234	73,323.18	109.785529	77,872.96	4,549.78	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.5	01 May 2040		
	342,842.120	Local		109.574282	375,666.79	115.186222	394,906.89	19,240.10	0.06
Original Face:	900,000.000	Base		109.574282	375,666.79	115.186222	394,906.89	19,240.10	0.05
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.5	01 Jan 2044		
	79,677.720	Local		108.296397	86,288.10	111.883895	89,146.54	2,858.44	0.01
Original Face:	100,000.000	Base		108.296397	86,288.10	111.883895	89,146.54	2,858.44	0.01
3138EN2H1	FNMA POOL AL6175 FN 01/44 FIXED VAR					3.5	01 Jan 2044		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR					4.5	01 Jul 2044		
	156,091.140	Local		109.033902	170,192.26	111.518322	174,070.22	3,877.96	0.02
Original Face:	200,000.000	Base		109.033902	170,192.26	111.518322	174,070.22	3,877.96	0.02

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3138ENWP0	FNMA POOL AL6053 FN 05/43 FIXED VAR				4.0	01 May 2043			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR				5.0	01 Aug 2038			
		516,570.020	Local	110.360897	570,091.31	112.231057	579,751.99	9,660.68	0.08
Original Face:		800,000.000	Base	110.360897	570,091.31	112.231057	579,751.99	9,660.68	0.08
3138L9T85	FNMA POOL AM8674 FN 04/25 FIXED 2.81				2.81	01 Apr 2025			
		50,000.000	Local	98.296540	49,148.27	105.557914	52,778.96	3,630.69	0.01
Original Face:		50,000.000	Base	98.296540	49,148.27	105.557914	52,778.96	3,630.69	0.01
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4				4.0	01 Sep 2042			
		67,307.360	Local	109.880182	73,957.45	107.867060	72,602.47	-1,354.98	0.01
Original Face:		100,000.000	Base	109.880182	73,957.45	107.867060	72,602.47	-1,354.98	0.01
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5				2.5	01 Oct 2042			
		220,218.210	Local	101.768210	224,112.13	101.349832	223,190.79	-921.34	0.03
Original Face:		300,000.000	Base	101.768210	224,112.13	101.349832	223,190.79	-921.34	0.03
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4				4.0	01 Jun 2043			
		74,945.450	Local	103.521415	77,584.59	109.747933	82,251.08	4,666.49	0.01
Original Face:		100,000.000	Base	103.521415	77,584.59	109.747933	82,251.08	4,666.49	0.01
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4				4.0	01 Jun 2043			
		72,889.260	Local	103.368356	75,344.43	108.912224	79,385.31	4,040.88	0.01
Original Face:		100,000.000	Base	103.368356	75,344.43	108.912224	79,385.31	4,040.88	0.01
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4				4.0	01 Dec 2042			
		129,820.500	Local	107.966230	140,162.30	107.658633	139,762.98	-399.32	0.02
Original Face:		200,000.000	Base	107.966230	140,162.30	107.658633	139,762.98	-399.32	0.02
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4				4.0	01 Jan 2043			
		74,736.240	Local	110.278400	82,417.93	108.039304	80,744.51	-1,673.42	0.01
Original Face:		100,000.000	Base	110.278400	82,417.93	108.039304	80,744.51	-1,673.42	0.01
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4				4.0	01 Dec 2042			
		61,708.010	Local	109.739676	67,718.17	107.867105	66,562.64	-1,155.53	0.01
Original Face:		100,000.000	Base	109.739676	67,718.17	107.867105	66,562.64	-1,155.53	0.01

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WESTERN CORE PLUS BOND PORT
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FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.0	01 Aug 2043		
	83,427.290	Local		102.964845	85,900.78	108.961953	90,904.00	5,003.22	0.01
Original Face:	100,000.000	Base		102.964845	85,900.78	108.961953	90,904.00	5,003.22	0.01
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.5	01 May 2044		
	265,910.010	Local		107.741194	286,494.62	109.541260	291,281.18	4,786.56	0.04
Original Face:	551,126.000	Base		107.741194	286,494.62	109.541260	291,281.18	4,786.56	0.04
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
	515,878.780	Local		111.284298	574,092.08	112.251335	579,080.82	4,988.74	0.08
Original Face:	600,000.000	Base		111.284298	574,092.08	112.251335	579,080.82	4,988.74	0.08
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
	258,599.770	Local		111.550165	288,468.47	112.614526	291,220.91	2,752.44	0.04
Original Face:	300,000.000	Base		111.550165	288,468.47	112.614526	291,220.91	2,752.44	0.04
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
	83,782.940	Local		111.548318	93,458.46	112.567731	94,312.55	854.09	0.01
Original Face:	100,000.000	Base		111.548318	93,458.46	112.567731	94,312.55	854.09	0.01
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
	249,976.800	Local		107.239812	268,074.65	108.976162	272,415.12	4,340.47	0.04
Original Face:	300,000.000	Base		107.239812	268,074.65	108.976162	272,415.12	4,340.47	0.04
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
	597,043.750	Local		111.282446	664,404.89	112.246980	670,163.58	5,758.69	0.09
Original Face:	700,000.000	Base		111.282446	664,404.89	112.246980	670,163.58	5,758.69	0.09
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
	1,740,680.020	Local		107.656702	1,873,958.70	109.842057	1,911,998.74	38,040.04	0.27
Original Face:	1,900,000.000	Base		107.656702	1,873,958.70	109.842057	1,911,998.74	38,040.04	0.26
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	3,454,470.450	Local		104.693306	3,616,599.33	105.490853	3,644,150.34	27,551.01	0.51
Original Face:	3,800,000.000	Base		104.693306	3,616,599.33	105.490853	3,644,150.34	27,551.01	0.49
3138WGAM6	FNMA POOL AS6311 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	0.000	Local		0.000000	73.81	0.000000	0.00	-73.81	0.00
		Base		0.000000	73.81	0.000000	0.00	-73.81	0.00

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	481,085.900	Local		103.389534	497,392.47	106.381479	511,786.30	14,393.83	0.07
Original Face:	500,000.000	Base		103.389534	497,392.47	106.381479	511,786.30	14,393.83	0.07
3138WGHT4	FNMA POOL AS6541 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	86,757.630	Local		103.262030	89,587.69	109.749936	95,216.44	5,628.75	0.01
Original Face:	100,000.000	Base		103.262030	89,587.69	109.749936	95,216.44	5,628.75	0.01
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	149,717.160	Local		103.521353	154,989.23	109.750064	164,314.68	9,325.45	0.02
Original Face:	200,000.000	Base		103.521353	154,989.23	109.750064	164,314.68	9,325.45	0.02
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	76,241.960	Local		103.369391	78,810.85	108.913652	83,037.90	4,227.05	0.01
Original Face:	100,000.000	Base		103.369391	78,810.85	108.913652	83,037.90	4,227.05	0.01
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	154,695.310	Local		103.522518	160,144.48	109.750044	169,778.17	9,633.69	0.02
Original Face:	200,000.000	Base		103.522518	160,144.48	109.750044	169,778.17	9,633.69	0.02
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	134,344.550	Local		103.299777	138,777.62	108.347029	145,558.33	6,780.71	0.02
Original Face:	200,000.000	Base		103.299777	138,777.62	108.347029	145,558.33	6,780.71	0.02
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.0	01 Sep 2043		
	3,356,747.170	Local		107.089835	3,594,735.00	110.290353	3,702,168.30	107,433.30	0.52
Original Face:	4,898,873.000	Base		107.089835	3,594,735.00	110.290353	3,702,168.30	107,433.30	0.50
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	339,416.080	Local		107.730895	365,655.98	109.737417	372,466.44	6,810.46	0.05
Original Face:	715,719.000	Base		107.730895	365,655.98	109.737417	372,466.44	6,810.46	0.05
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	55,946.350	Local		107.730889	60,271.50	109.541260	61,284.34	1,012.84	0.01
Original Face:	180,844.000	Base		107.730889	60,271.50	109.541260	61,284.34	1,012.84	0.01

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5				4.5	01 Jun 2044			
		250,090.830	Local	108.087098	270,315.92	109.541260	273,952.65	3,636.73	0.04
Original Face:		498,051.000	Base	108.087098	270,315.92	109.541260	273,952.65	3,636.73	0.04
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5				4.5	01 Aug 2044			
		134,045.970	Local	107.745544	144,428.56	109.541260	146,835.64	2,407.08	0.02
Original Face:		602,226.000	Base	107.745544	144,428.56	109.541260	146,835.64	2,407.08	0.02
3138Y8BV1	FNMA POOL AX6351 FN 01/30 FIXED 3				3.0	01 Jan 2030			
		0.000	Local	0.000000	-27.88	0.000000	0.00	27.88	0.00
			Base	0.000000	-27.88	0.000000	0.00	27.88	0.00
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5				3.5	01 Jun 2045			
		943,666.930	Local	104.355437	984,767.75	107.419004	1,013,677.62	28,909.87	0.14
Original Face:		982,188.000	Base	104.355437	984,767.75	107.419004	1,013,677.62	28,909.87	0.14
31394DEV8	FANNIE MAE FNR 2005 29 ZA				5.5	25 Apr 2035			
		479,196.160	Local	111.393898	533,795.28	113.102220	541,981.50	8,186.22	0.08
Original Face:		2,000,000.000	Base	111.393898	533,795.28	113.102220	541,981.50	8,186.22	0.07
31396LT75	FANNIE MAE FNR 2006 115 EI				6.11472	25 Dec 2036			
		695,761.550	Local	19.323405	134,444.82	22.918960	159,461.31	25,016.49	0.02
Original Face:		4,600,000.000	Base	19.323405	134,444.82	22.918960	159,461.31	25,016.49	0.02
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA				6.0	15 May 2036			
		168,102.040	Local	112.384472	188,920.59	113.550800	190,881.21	1,960.62	0.03
Original Face:		300,000.000	Base	112.384472	188,920.59	113.550800	190,881.21	1,960.62	0.03
31397EWH4	FREDDIE MAC FHR 3281 AI				5.90572	15 Feb 2037			
		305,438.910	Local	17.877866	54,605.96	19.286710	58,909.12	4,303.16	0.01
Original Face:		2,100,000.000	Base	17.877866	54,605.96	19.286710	58,909.12	4,303.16	0.01
31397QCF3	FANNIE MAE FNR 2010 150 SK				6.00472	25 Jan 2041			
		311,292.140	Local	20.514231	63,859.19	19.179410	59,704.00	-4,155.19	0.01
Original Face:		1,500,000.000	Base	20.514231	63,859.19	19.179410	59,704.00	-4,155.19	0.01
31397UUU1	FANNIE MAE FNR 2011 59 NZ				5.5	25 Jul 2041			
		133,387.770	Local	107.537220	143,441.50	117.183920	156,309.02	12,867.52	0.02
Original Face:		100,000.000	Base	107.537220	143,441.50	117.183920	156,309.02	12,867.52	0.02

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STATE STREET

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View Date: October 3, 2016

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31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1					1.15779	25 Jan 2020		
	261,911.970	Local		2.151410	5,634.80	2.710840	7,100.01	1,465.21	0.00
Original Face:	290,000.000	Base		2.151410	5,634.80	2.710840	7,100.01	1,465.21	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					5.70572	15 Jan 2040		
	15,623.410	Local		26.748066	4,178.96	18.158260	2,836.94	-1,342.02	0.00
Original Face:	100,000.000	Base		26.748066	4,178.96	18.158260	2,836.94	-1,342.02	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.0	01 Feb 2034		
	3,315.010	Local		111.589709	3,699.21	116.359723	3,857.34	158.13	0.00
Original Face:	100,000.000	Base		111.589709	3,699.21	116.359723	3,857.34	158.13	0.00
31402Q5R8	FNMA POOL 735356 FN 01/35 FLOATING VAR					2.375	01 Jan 2035		
	238,728.370	Local		100.334485	239,526.88	103.749003	247,678.30	8,151.42	0.03
Original Face:	1,800,000.000	Base		100.334485	239,526.88	103.749003	247,678.30	8,151.42	0.03
31409VAW3	FNMA POOL 879421 FN 02/36 FLOATING VAR					3.028	01 Feb 2036		
	230,729.190	Local		101.692304	234,633.83	105.650339	243,766.17	9,132.34	0.03
Original Face:	3,000,000.000	Base		101.692304	234,633.83	105.650339	243,766.17	9,132.34	0.03
3140ECM89	FNMA POOL BA7582 FN 03/31 FIXED 3					3.0	01 Mar 2031		
	0.000	Local		0.000000	-24.22	0.000000	0.00	24.22	0.00
		Base		0.000000	-24.22	0.000000	0.00	24.22	0.00
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.0	01 Nov 2035		
	50,771.450	Local		111.789913	56,757.36	116.284971	59,039.57	2,282.21	0.01
Original Face:	500,000.000	Base		111.789913	56,757.36	116.284971	59,039.57	2,282.21	0.01
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.0	01 Oct 2035		
	79,435.350	Local		106.479307	84,582.21	112.351933	89,247.15	4,664.94	0.01
Original Face:	900,000.000	Base		106.479307	84,582.21	112.351933	89,247.15	4,664.94	0.01
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.0	01 Aug 2037		
	101,915.170	Local		112.028661	114,174.20	116.359559	118,588.04	4,413.84	0.02
Original Face:	600,000.000	Base		112.028661	114,174.20	116.359559	118,588.04	4,413.84	0.02
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.5	01 Oct 2044		
	909,568.620	Local		109.097497	992,316.60	111.144769	1,010,937.94	18,621.34	0.14
Original Face:	1,200,000.000	Base		109.097497	992,316.60	111.144769	1,010,937.94	18,621.34	0.14

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View Date: October 3, 2016

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31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.0	01 Oct 2037		
	2,080.520	Local		113.350028	2,358.27	110.835684	2,305.96	-52.31	0.00
Original Face:	100,000.000	Base		113.350028	2,358.27	110.835684	2,305.96	-52.31	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.0	01 Dec 2037		
	4,358.890	Local		113.574557	4,950.59	111.911571	4,878.10	-72.49	0.00
Original Face:	100,000.000	Base		113.574557	4,950.59	111.911571	4,878.10	-72.49	0.00
31412TzM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	17,165.530	Local		113.675080	19,512.93	120.074237	20,611.38	1,098.45	0.00
Original Face:	500,000.000	Base		113.675080	19,512.93	120.074237	20,611.38	1,098.45	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038		
	84,475.710	Local		107.863361	91,118.34	110.973816	93,745.92	2,627.58	0.01
Original Face:	1,300,984.000	Base		107.863361	91,118.34	110.973816	93,745.92	2,627.58	0.01
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
	93,602.600	Local		107.409420	100,538.01	110.973816	103,874.38	3,336.37	0.01
Original Face:	1,313,542.000	Base		107.409420	100,538.01	110.973816	103,874.38	3,336.37	0.01
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
	18,774.180	Local		111.479596	20,929.38	115.916000	21,762.28	832.90	0.00
Original Face:	200,000.000	Base		111.479596	20,929.38	115.916000	21,762.28	832.90	0.00
31415QFG6	FNMA POOL 985867 FN 08/38 FIXED 7					7.0	01 Aug 2038		
	2,400.550	Local		113.437754	2,723.13	110.137761	2,643.91	-79.22	0.00
Original Face:	200,000.000	Base		113.437754	2,723.13	110.137761	2,643.91	-79.22	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	4,994.570	Local		113.462821	5,666.98	106.533950	5,320.91	-346.07	0.00
Original Face:	100,000.000	Base		113.462821	5,666.98	106.533950	5,320.91	-346.07	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		
	47,343.190	Local		107.610070	50,946.04	114.004989	53,973.60	3,027.56	0.01
Original Face:	491,391.000	Base		107.610070	50,946.04	114.004989	53,973.60	3,027.56	0.01
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
	68,801.210	Local		104.178473	71,676.05	104.711604	72,042.85	366.80	0.01
Original Face:	100,000.000	Base		104.178473	71,676.05	104.711604	72,042.85	366.80	0.01

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View Date: October 3, 2016

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31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	133,750.050	Local		103.150481	137,963.82	108.326674	144,886.98	6,923.16	0.02
Original Face:	200,000.000	Base		103.150481	137,963.82	108.326674	144,886.98	6,923.16	0.02
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.5	01 Jun 2031		
	57,328.040	Local		104.642231	59,989.34	109.781516	62,935.59	2,946.25	0.01
Original Face:	200,000.000	Base		104.642231	59,989.34	109.781516	62,935.59	2,946.25	0.01
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
	275,398.070	Local		105.906363	291,664.08	109.676956	302,048.22	10,384.14	0.04
Original Face:	700,000.000	Base		105.906363	291,664.08	109.676956	302,048.22	10,384.14	0.04
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.5	01 May 2031		
	171,774.280	Local		104.635380	179,736.67	109.777381	188,569.31	8,832.64	0.03
Original Face:	600,000.000	Base		104.635380	179,736.67	109.777381	188,569.31	8,832.64	0.03
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.5	01 Apr 2031		
	54,165.460	Local		104.628762	56,672.65	109.787421	59,466.86	2,794.21	0.01
Original Face:	200,000.000	Base		104.628762	56,672.65	109.787421	59,466.86	2,794.21	0.01
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.5	01 Dec 2043		
	164,464.390	Local		108.323133	178,152.98	111.928057	184,081.80	5,928.82	0.03
Original Face:	200,000.000	Base		108.323133	178,152.98	111.928057	184,081.80	5,928.82	0.02
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.5	01 Nov 2031		
	81,631.080	Local		106.000447	86,529.31	109.813126	89,641.64	3,112.33	0.01
Original Face:	200,000.000	Base		106.000447	86,529.31	109.813126	89,641.64	3,112.33	0.01
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.5	01 Dec 2031		
	97,089.950	Local		106.008387	102,923.49	109.813002	106,617.39	3,693.90	0.01
Original Face:	200,000.000	Base		106.008387	102,923.49	109.813002	106,617.39	3,693.90	0.01
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.0	01 Aug 2042		
	143,099.360	Local		106.800163	152,830.35	108.881762	155,809.10	2,978.75	0.02
Original Face:	200,000.000	Base		106.800163	152,830.35	108.881762	155,809.10	2,978.75	0.02
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.5	01 Sep 2042		
	67,267.360	Local		108.263146	72,825.76	111.402697	74,937.65	2,111.89	0.01
Original Face:	100,000.000	Base		108.263146	72,825.76	111.402697	74,937.65	2,111.89	0.01

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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	Units								
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.0	01 Nov 2042		
	299,801.600	Local	107.094729	321,071.71	108.851336	326,338.05	5,266.34	0.05	
Original Face:	400,000.000	Base	107.094729	321,071.71	108.851336	326,338.05	5,266.34	0.04	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
	83,108.020	Local	102.964768	85,571.98	108.937390	90,535.71	4,963.73	0.01	
Original Face:	100,000.000	Base	102.964768	85,571.98	108.937390	90,535.71	4,963.73	0.01	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
	238,720.370	Local	108.338694	258,626.53	111.901846	267,132.50	8,505.97	0.04	
Original Face:	300,000.000	Base	108.338694	258,626.53	111.901846	267,132.50	8,505.97	0.04	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	166,321.880	Local	108.340671	180,194.24	111.922491	186,151.59	5,957.35	0.03	
Original Face:	200,000.000	Base	108.340671	180,194.24	111.922491	186,151.59	5,957.35	0.03	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
	166,806.440	Local	108.292396	180,638.69	111.919671	186,689.22	6,050.53	0.03	
Original Face:	200,000.000	Base	108.292396	180,638.69	111.919671	186,689.22	6,050.53	0.03	
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		
	118,790.610	Local	113.073466	134,320.66	115.150546	136,788.04	2,467.38	0.02	
Original Face:	900,000.000	Base	113.073466	134,320.66	115.150546	136,788.04	2,467.38	0.02	
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.5	15 Apr 2020		
	200,000.000	Local	101.156220	202,312.44	102.750000	205,500.00	3,187.56	0.03	
		Base	101.156220	202,312.44	102.750000	205,500.00	3,187.56	0.03	
31771EAA9	FICO STRIP PRIN DEBENTURES 05/18 0.00000						11 May 2018		
	260,000.000	Local	93.149154	242,187.80	98.619200	256,409.92	14,222.12	0.04	
		Base	93.149154	242,187.80	98.619200	256,409.92	14,222.12	0.03	
31771KAF4	FICO STRIP PRIN DEBENTURES 04/18 0.00000						06 Apr 2018		
	210,000.000	Local	93.551114	196,457.34	98.555000	206,965.50	10,508.16	0.03	
		Base	93.551114	196,457.34	98.555000	206,965.50	10,508.16	0.03	
31771KAJ6	FICO STRIP PRIN DEBENTURES 11/18 0.00000						02 Nov 2018		
	250,000.000	Local	90.877528	227,193.82	97.979400	244,948.50	17,754.68	0.03	
		Base	90.877528	227,193.82	97.979400	244,948.50	17,754.68	0.03	

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Holdings

WESTERN CORE PLUS BOND PORT
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FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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319963BP8	FIRST DATA CORPORATION COMPANY GUAR 144A 12/23 7					7.0	01 Dec 2023		
	180,000.000	Local		100.000000	180,000.00	105.750000	190,350.00	10,350.00	0.03
		Base		100.000000	180,000.00	105.750000	190,350.00	10,350.00	0.03
32007UBE8	FIRST DATA CORP 2021 EXTENDED DOLLAR TERM LOAN						24 Mar 2021		
	93,424.270	Local		100.075419	93,494.73	100.545500	93,933.90	439.17	0.01
		Base		100.075419	93,494.73	100.545500	93,933.90	439.17	0.01
32007UBN8	FIRST DATA CORPORATION 2015 USD TERM LOAN						08 Jul 2022		
	200,000.000	Local		100.124960	200,249.92	100.541700	201,083.40	833.48	0.03
		Base		100.124960	200,249.92	100.541700	201,083.40	833.48	0.03
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.0	15 Jan 2024		
	286,000.000	Local		100.221871	286,634.55	101.500000	290,290.00	3,655.45	0.04
		Base		100.221871	286,634.55	101.500000	290,290.00	3,655.45	0.04
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	1,220,000.000	Local		110.379026	1,346,624.12	129.921000	1,585,036.20	238,412.08	0.22
		Base		110.379026	1,346,624.12	129.921000	1,585,036.20	238,412.08	0.21
337932AE7	FIRSTENERGY CORP SR UNSECURED 03/18 2.75					2.75	15 Mar 2018		
	80,000.000	Local		99.996438	79,997.15	101.163600	80,930.88	933.73	0.01
		Base		99.996438	79,997.15	101.163600	80,930.88	933.73	0.01
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.25	15 Mar 2023		
	720,000.000	Local		101.474668	730,617.61	106.042200	763,503.84	32,886.23	0.11
		Base		101.474668	730,617.61	106.042200	763,503.84	32,886.23	0.10
340630AA0	FLORIDA EAST COAST HLDGS SR SECURED 144A 05/19 6.75					6.75	01 May 2019		
	180,000.000	Local		101.405094	182,529.17	102.500000	184,500.00	1,970.83	0.03
		Base		101.405094	182,529.17	102.500000	184,500.00	1,970.83	0.02
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	300,000.000	Local		103.144247	309,432.74	103.600000	310,800.00	1,367.26	0.04
		Base		103.144247	309,432.74	103.600000	310,800.00	1,367.26	0.04
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125					8.125	15 Jan 2020		
	440,000.000	Local		113.922952	501,260.99	118.100000	519,640.00	18,379.01	0.07
		Base		113.922952	501,260.99	118.100000	519,640.00	18,379.01	0.07

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2					3.2	15 Jan 2021		
	690,000.000	Local		99.938845	689,578.03	102.662100	708,368.49	18,790.46	0.10
		Base		99.938845	689,578.03	102.662100	708,368.49	18,790.46	0.10
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.45	15 Mar 2043		
	80,000.000	Local		78.562550	62,850.04	80.250000	64,200.00	1,349.96	0.01
		Base		78.562550	62,850.04	80.250000	64,200.00	1,349.96	0.01
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4					4.0	14 Nov 2021		
	170,000.000	Local		99.931859	169,884.16	94.625000	160,862.50	-9,021.66	0.02
		Base		99.931859	169,884.16	94.625000	160,862.50	-9,021.66	0.02
35802XAF0	FRESENIUS MED CARE II COMPANY GUAR 144A 01/22 5.875					5.875	31 Jan 2022		
	90,000.000	Local		107.207011	96,486.31	113.250000	101,925.00	5,438.69	0.01
		Base		107.207011	96,486.31	113.250000	101,925.00	5,438.69	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	105.270000	21,054.00	1,054.00	0.00
		Base		100.000000	20,000.00	105.270000	21,054.00	1,054.00	0.00
36159EAC6	GE BUSINESS LOAN TRUST GEGL 2006 2A B 144A					0.80428	15 Nov 2034		
	946,313.140	Local		93.326899	883,164.71	89.261820	844,696.33	-38,468.38	0.12
	Original Face: 4,300,000.000	Base		93.326899	883,164.71	89.261820	844,696.33	-38,468.38	0.11
36164Q6M5	GE CAPITAL INTL FUNDING COMPANY GUAR 11/25 3.373					3.373	15 Nov 2025		
	823,000.000	Local		99.764180	821,059.20	108.201700	890,499.99	69,440.79	0.12
		Base		99.764180	821,059.20	108.201700	890,499.99	69,440.79	0.12
36164QMS4	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342					2.342	15 Nov 2020		
	938,000.000	Local		106.019106	994,459.21	102.708900	963,409.48	-31,049.73	0.13
		Base		106.019106	994,459.21	102.708900	963,409.48	-31,049.73	0.13
36179RNW5	GNMA II POOL MA3105 G2 09/45 FIXED 3.5					3.5	20 Sep 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
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.0	20 Aug 2046		
	2,992,660.140	Local		105.119048	3,145,855.84	104.896901	3,139,207.74	-6,648.10	0.44
	Original Face: 3,000,000.000	Base		105.119048	3,145,855.84	104.896901	3,139,207.74	-6,648.10	0.42

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375	15 Apr 2026		
	70,000.000	Local		101.035300	70,724.71	107.500000	75,250.00	4,525.29	0.01
		Base		101.035300	70,724.71	107.500000	75,250.00	4,525.29	0.01
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.5	20 Oct 2037		
	77,470.380	Local		109.078270	84,503.35	117.339528	90,903.38	6,400.03	0.01
	Original Face: 1,600,000.000	Base		109.078270	84,503.35	117.339528	90,903.38	6,400.03	0.01
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.0	20 Sep 2038		
	403,729.970	Local		109.896449	443,684.90	114.527472	462,381.73	18,696.83	0.06
	Original Face: 7,900,000.000	Base		109.896449	443,684.90	114.527472	462,381.73	18,696.83	0.06
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.5	20 Jan 2040		
	78,300.020	Local		107.648414	84,288.73	109.465007	85,711.12	1,422.39	0.01
	Original Face: 300,000.000	Base		107.648414	84,288.73	109.465007	85,711.12	1,422.39	0.01
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.5	20 May 2040		
	104,010.220	Local		107.665929	111,983.57	109.485134	113,875.73	1,892.16	0.02
	Original Face: 400,000.000	Base		107.665929	111,983.57	109.485134	113,875.73	1,892.16	0.02
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.0	20 May 2040		
	27,001.910	Local		109.074025	29,452.07	115.510552	31,190.06	1,737.99	0.00
	Original Face: 222,231.000	Base		109.074025	29,452.07	115.510552	31,190.06	1,737.99	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.0	20 Aug 2040		
	42,233.900	Local		108.849952	45,971.58	115.927193	48,960.57	2,988.99	0.01
	Original Face: 302,944.000	Base		108.849952	45,971.58	115.927193	48,960.57	2,988.99	0.01
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.0	20 Sep 2040		
	47,422.850	Local		105.305923	49,939.07	111.042488	52,659.51	2,720.44	0.01
	Original Face: 200,000.000	Base		105.305923	49,939.07	111.042488	52,659.51	2,720.44	0.01
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.5	20 Jan 2041		
	30,176.980	Local		104.837760	31,636.87	109.681684	33,098.62	1,461.75	0.00
	Original Face: 100,000.000	Base		104.837760	31,636.87	109.681684	33,098.62	1,461.75	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.0	20 Jan 2041		
	59,697.010	Local		108.865034	64,989.17	114.416589	68,303.28	3,314.11	0.01
	Original Face: 347,788.000	Base		108.865034	64,989.17	114.416589	68,303.28	3,314.11	0.01

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
	745,840.310	Local		104.920435	782,538.90	109.544454	817,026.70	34,487.80	0.11
Original Face:	2,800,000.000	Base		104.920435	782,538.90	109.544454	817,026.70	34,487.80	0.11
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
	81,766.350	Local		108.844066	88,997.82	116.903427	95,587.67	6,589.85	0.01
Original Face:	437,880.000	Base		108.844066	88,997.82	116.903427	95,587.67	6,589.85	0.01
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.0	15 Apr 2040		
	35,301.270	Local		103.546246	36,553.14	112.040512	39,551.72	2,998.58	0.01
Original Face:	100,000.000	Base		103.546246	36,553.14	112.040512	39,551.72	2,998.58	0.01
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.0	15 May 2040		
	70,421.270	Local		103.703157	73,029.08	112.216885	79,024.56	5,995.48	0.01
Original Face:	200,000.000	Base		103.703157	73,029.08	112.216885	79,024.56	5,995.48	0.01
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					2.184	20 Jul 2060		
	261,482.980	Local		104.736675	273,868.58	104.262310	272,628.20	-1,240.38	0.04
Original Face:	430,000.000	Base		104.736675	273,868.58	104.262310	272,628.20	-1,240.38	0.04
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					2.172	20 Nov 2060		
	331,621.430	Local		105.282967	349,140.88	103.757090	344,080.75	-5,060.13	0.05
Original Face:	500,000.000	Base		105.282967	349,140.88	103.757090	344,080.75	-5,060.13	0.05
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.0	20 Jul 2040		
	114,433.750	Local		105.838881	121,115.40	111.060294	127,090.46	5,975.06	0.02
Original Face:	500,000.000	Base		105.838881	121,115.40	111.060294	127,090.46	5,975.06	0.02
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.5	20 Jul 2041		
	112,764.830	Local		108.070956	121,866.03	109.544874	123,528.09	1,662.06	0.02
Original Face:	400,000.000	Base		108.070956	121,866.03	109.544874	123,528.09	1,662.06	0.02
36242DFT5	GSR MORTGAGE LOAN TRUST GSR 2004 11 2A2					3.299033	25 Sep 2034		
	197,247.820	Local		87.935228	173,450.32	98.563900	194,415.14	20,964.82	0.03
Original Face:	2,740,000.000	Base		87.935228	173,450.32	98.563900	194,415.14	20,964.82	0.03
36242DT52	GSMPS MORTGAGE LOAN TRUST GSMPS 2005 RP2 1AF 144A					0.87528	25 Mar 2035		
	128,048.930	Local		93.410144	119,610.69	86.077770	110,221.66	-9,389.03	0.02
Original Face:	650,000.000	Base		93.410144	119,610.69	86.077770	110,221.66	-9,389.03	0.01

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As of: September 30, 2016

View Date: October 3, 2016

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36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161	10 Nov 2046		
	90,000.000	Local		102.850400	92,565.36	115.304320	103,773.89	11,208.53	0.01
Original Face:	90,000.000	Base		102.850400	92,565.36	115.304320	103,773.89	11,208.53	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.303696	10 Feb 2048		
	4,076,693.230	Local		6.465481	263,577.84	6.320770	257,678.40	-5,899.44	0.04
Original Face:	4,130,000.000	Base		6.465481	263,577.84	6.320770	257,678.40	-5,899.44	0.03
36251HAL6	GS MORTGAGE SECURITIES TRUST GSMS 2016 ICE2 D 144A					6.25765	15 Feb 2033		
	480,000.000	Local		100.000000	480,000.00	100.258020	481,238.50	1,238.50	0.07
Original Face:	480,000.000	Base		100.000000	480,000.00	100.258020	481,238.50	1,238.50	0.06
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.327886	10 Apr 2047		
	2,688,045.880	Local		6.018161	161,770.92	5.969830	160,471.77	-1,299.15	0.02
Original Face:	2,770,000.000	Base		6.018161	161,770.92	5.969830	160,471.77	-1,299.15	0.02
365556AK5	GARDNER DENVER INC USD TERM LOAN						30 Jul 2020		
	155,200.000	Local		99.705715	154,743.27	96.775000	150,194.80	-4,548.47	0.02
		Base		99.705715	154,743.27	96.775000	150,194.80	-4,548.47	0.02
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	80,000.000	Local		99.127925	79,302.34	115.123000	92,098.40	12,796.06	0.01
		Base		99.127925	79,302.34	115.123000	92,098.40	12,796.06	0.01
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021		
	121,000.000	Local		111.592430	135,026.84	114.581700	138,643.86	3,617.02	0.02
		Base		111.592430	135,026.84	114.581700	138,643.86	3,617.02	0.02
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	479,000.000	Local		138.153013	661,752.93	150.627300	721,504.77	59,751.84	0.10
		Base		138.153013	661,752.93	150.627300	721,504.77	59,751.84	0.10
36962G4D3	GENERAL ELECTRIC CO SR UNSECURED 08/19 6					6.0	07 Aug 2019		
	200,000.000	Local		99.961140	199,922.28	112.993700	225,987.40	26,065.12	0.03
		Base		99.961140	199,922.28	112.993700	225,987.40	26,065.12	0.03
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375	16 Sep 2020		
	50,000.000	Local		101.328300	50,664.15	110.797400	55,398.70	4,734.55	0.01
		Base		101.328300	50,664.15	110.797400	55,398.70	4,734.55	0.01

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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36962G4Y7	GENERAL ELECTRIC CO SR UNSECURED 01/21 4.625					4.625	07 Jan 2021		
	104,000.000	Local		99.663519	103,650.06	112.559500	117,061.88	13,411.82	0.02
		Base		99.663519	103,650.06	112.559500	117,061.88	13,411.82	0.02
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.65	17 Oct 2021		
	106,000.000	Local		107.872472	114,344.82	113.931600	120,767.50	6,422.68	0.02
		Base		107.872472	114,344.82	113.931600	120,767.50	6,422.68	0.02
36962G6F6	GENERAL ELECTRIC CO SR UNSECURED 09/22 3.15					3.15	07 Sep 2022		
	315,000.000	Local		99.700613	314,056.93	106.309500	334,874.93	20,818.00	0.05
		Base		99.700613	314,056.93	106.309500	334,874.93	20,818.00	0.04
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	450,000.000	Local		114.159018	513,715.58	118.024000	531,108.00	17,392.42	0.07
		Base		114.159018	513,715.58	118.024000	531,108.00	17,392.42	0.07
37045XAJ5	GENERAL MOTORS FINL CO COMPANY GUAR 05/18 3.25					3.25	15 May 2018		
	20,000.000	Local		100.000000	20,000.00	101.767800	20,353.56	353.56	0.00
		Base		100.000000	20,000.00	101.767800	20,353.56	353.56	0.00
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375					4.375	25 Sep 2021		
	180,000.000	Local		100.000000	180,000.00	106.805000	192,249.00	12,249.00	0.03
		Base		100.000000	180,000.00	106.805000	192,249.00	12,249.00	0.03
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	50,000.000	Local		96.719420	48,359.71	101.430700	50,715.35	2,355.64	0.01
		Base		96.719420	48,359.71	101.430700	50,715.35	2,355.64	0.01
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.7	01 Apr 2024		
	480,000.000	Local		102.299231	491,036.31	107.652500	516,732.00	25,695.69	0.07
		Base		102.299231	491,036.31	107.652500	516,732.00	25,695.69	0.07
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		
	380,000.000	Local		101.341166	385,096.43	106.786100	405,787.18	20,690.75	0.06
		Base		101.341166	385,096.43	106.786100	405,787.18	20,690.75	0.05
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	270,000.000	Local		102.258393	276,097.66	111.755200	301,739.04	25,641.38	0.04
		Base		102.258393	276,097.66	111.755200	301,739.04	25,641.38	0.04

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.65	01 Mar 2026		
	190,000.000	Local		100.165616	190,314.67	107.632200	204,501.18	14,186.51	0.03
		Base		100.165616	190,314.67	107.632200	204,501.18	14,186.51	0.03
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.85	08 May 2022		
	180,000.000	Local		98.962544	178,132.58	105.230400	189,414.72	11,282.14	0.03
		Base		98.962544	178,132.58	105.230400	189,414.72	11,282.14	0.03
378272AD0	GLENCORE FUNDING LLC COMPANY GUAR 144A 01/19 2.5					2.5	15 Jan 2019		
	450,000.000	Local		99.234344	446,554.55	99.760000	448,920.00	2,365.45	0.06
		Base		99.234344	446,554.55	99.760000	448,920.00	2,365.45	0.06
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875					2.875	16 Apr 2020		
	1,070,000.000	Local		99.980293	1,069,789.14	99.200000	1,061,440.00	-8,349.14	0.15
		Base		99.980293	1,069,789.14	99.200000	1,061,440.00	-8,349.14	0.14
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375	15 Mar 2020		
	490,000.000	Local		104.775427	513,399.59	110.733800	542,595.62	29,196.03	0.08
		Base		104.775427	513,399.59	110.733800	542,595.62	29,196.03	0.07
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.0	15 Jun 2020		
	210,000.000	Local		104.210048	218,841.10	113.736500	238,846.65	20,005.55	0.03
		Base		104.210048	218,841.10	113.736500	238,846.65	20,005.55	0.03
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	30,000.000	Local		101.651567	30,495.47	127.331000	38,199.30	7,703.83	0.01
		Base		101.651567	30,495.47	127.331000	38,199.30	7,703.83	0.01
38141GFM1	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 6.15					6.15	01 Apr 2018		
	90,000.000	Local		99.398378	89,458.54	106.511100	95,859.99	6,401.45	0.01
		Base		99.398378	89,458.54	106.511100	95,859.99	6,401.45	0.01
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	320,000.000	Local		100.426391	321,364.45	130.757400	418,423.68	97,059.23	0.06
		Base		100.426391	321,364.45	130.757400	418,423.68	97,059.23	0.06
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.25	27 Jul 2021		
	100,000.000	Local		102.464100	102,464.10	112.896100	112,896.10	10,432.00	0.02
		Base		102.464100	102,464.10	112.896100	112,896.10	10,432.00	0.02

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View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
	270,000.000	Local		99.988570	269,969.14	101.105200	272,984.04	3,014.90	0.04
		Base		99.988570	269,969.14	101.105200	272,984.04	3,014.90	0.04
38141GRD8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 3.625					3.625	22 Jan 2023		
	200,000.000	Local		96.939620	193,879.24	105.654600	211,309.20	17,429.96	0.03
		Base		96.939620	193,879.24	105.654600	211,309.20	17,429.96	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.0	03 Mar 2024		
	1,340,000.000	Local		102.476175	1,373,180.74	107.379100	1,438,879.94	65,699.20	0.20
		Base		102.476175	1,373,180.74	107.379100	1,438,879.94	65,699.20	0.19
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	350,000.000	Local		99.556706	348,448.47	105.239500	368,338.25	19,889.78	0.05
		Base		99.556706	348,448.47	105.239500	368,338.25	19,889.78	0.05
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.75	21 Oct 2045		
	350,000.000	Local		99.097409	346,840.93	112.225300	392,788.55	45,947.62	0.05
		Base		99.097409	346,840.93	112.225300	392,788.55	45,947.62	0.05
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.0	29 Dec 2049		
	8,000.000	Local		78.923875	6,313.91	81.500000	6,520.00	206.09	0.00
		Base		78.923875	6,313.91	81.500000	6,520.00	206.09	0.00
38147MAA3	GOLDMAN SACHS GROUP INC SR UNSECURED 07/18 2.9					2.9	19 Jul 2018		
	20,000.000	Local		100.216000	20,043.20	102.369200	20,473.84	430.64	0.00
		Base		100.216000	20,043.20	102.369200	20,473.84	430.64	0.00
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	1,240,000.000	Local		96.839252	1,200,806.73	109.051400	1,352,237.36	151,430.63	0.19
		Base		96.839252	1,200,806.73	109.051400	1,352,237.36	151,430.63	0.18
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125					5.125	15 Nov 2023		
	150,000.000	Local		100.418027	150,627.04	104.250000	156,375.00	5,747.96	0.02
		Base		100.418027	150,627.04	104.250000	156,375.00	5,747.96	0.02
382550BF7	GOODYEAR TIRE + RUBBER COMPANY GUAR 05/26 5					5.0	31 May 2026		
	180,000.000	Local		100.000000	180,000.00	102.875000	185,175.00	5,175.00	0.03
		Base		100.000000	180,000.00	102.875000	185,175.00	5,175.00	0.02

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				6.11822	20 Jan 2040			
		59,192.020	Local	12.953807	7,667.62	10.940530	6,475.92	-1,191.70	0.00
Original Face:		258,000.000	Base	12.953807	7,667.62	10.940530	6,475.92	-1,191.70	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.52383	20 May 2060			
		444,275.970	Local	102.288933	454,445.15	101.371540	450,369.39	-4,075.76	0.06
Original Face:		670,000.000	Base	102.288933	454,445.15	101.371540	450,369.39	-4,075.76	0.06
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				0.8239	20 Oct 2060			
		797,677.920	Local	100.000000	797,677.92	99.124010	790,690.34	-6,987.58	0.11
Original Face:		1,150,000.000	Base	100.000000	797,677.92	99.124010	790,690.34	-6,987.58	0.11
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				0.9939	20 Mar 2061			
		143,786.040	Local	99.989137	143,770.42	99.768120	143,452.63	-317.79	0.02
Original Face:		200,000.000	Base	99.989137	143,770.42	99.768120	143,452.63	-317.79	0.02
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.07044	16 Apr 2042			
		2,448,639.930	Local	22.567389	552,594.09	23.041990	564,215.37	11,621.28	0.08
Original Face:		4,700,000.000	Base	22.567389	552,594.09	23.041990	564,215.37	11,621.28	0.08
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS				5.96822	20 Mar 2039			
		32,034.000	Local	11.753012	3,764.96	6.608640	2,117.01	-1,647.95	0.00
Original Face:		176,719.000	Base	11.753012	3,764.96	6.608640	2,117.01	-1,647.95	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				5.94822	20 Apr 2040			
		64,300.080	Local	22.366722	14,381.82	14.427890	9,277.14	-5,104.68	0.00
Original Face:		300,000.000	Base	22.366722	14,381.82	14.427890	9,277.14	-5,104.68	0.00
38378BRT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 44 A				2.17	16 Apr 2041			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA				5.51822	20 Mar 2042			
		2,802,241.630	Local	20.251122	567,485.37	19.932150	558,547.01	-8,938.36	0.08
Original Face:		4,800,000.000	Base	20.251122	567,485.37	19.932150	558,547.01	-8,938.36	0.08
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI				3.5	20 Feb 2038			
		800,588.720	Local	10.924672	87,461.69	8.098830	64,838.32	-22,623.37	0.01
Original Face:		1,500,000.000	Base	10.924672	87,461.69	8.098830	64,838.32	-22,623.37	0.01

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View Date: October 3, 2016

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38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.75293	16 Mar 2047		
	5,007,070.070	Local		5.748143	287,813.53	4.703490	235,507.04	-52,306.49	0.03
Original Face:	5,680,000.000	Base		5.748143	287,813.53	4.703490	235,507.04	-52,306.49	0.03
38378NJF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178 IO					0.79396	16 Jun 2055		
	530,281.190	Local		5.788902	30,697.46	4.530130	24,022.43	-6,675.03	0.00
Original Face:	631,000.000	Base		5.788902	30,697.46	4.530130	24,022.43	-6,675.03	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.91765	16 Aug 2054		
	8,574,576.680	Local		6.208230	532,329.47	5.771740	494,902.27	-37,427.20	0.07
Original Face:	9,230,000.000	Base		6.208230	532,329.47	5.771740	494,902.27	-37,427.20	0.07
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.06822	20 Aug 2044		
	284,071.700	Local		16.975837	48,223.55	13.468860	38,261.22	-9,962.33	0.01
Original Face:	400,000.000	Base		16.975837	48,223.55	13.468860	38,261.22	-9,962.33	0.01
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.0	20 Nov 2044		
	1,523,973.030	Local		33.060696	503,836.09	12.753820	194,364.78	-309,471.31	0.03
Original Face:	3,000,000.000	Base		33.060696	503,836.09	12.753820	194,364.78	-309,471.31	0.03
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2					4.012	20 Feb 2032		
	150,000.000	Local		88.168200	132,252.30	89.623380	134,435.07	2,182.77	0.02
Original Face:	150,000.000	Base		88.168200	132,252.30	89.623380	134,435.07	2,182.77	0.02
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					4.028	13 Mar 2032		
	225,000.000	Local		88.138058	198,310.63	89.746540	201,929.72	3,619.09	0.03
Original Face:	225,000.000	Base		88.138058	198,310.63	89.746540	201,929.72	3,619.09	0.03
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.25	15 Apr 2025		
	290,000.000	Local		101.639862	294,755.60	106.625000	309,212.50	14,456.90	0.04
		Base		101.639862	294,755.60	106.625000	309,212.50	14,456.90	0.04
404119BT5	HCA INC SR SECURED 06/26 5.25					5.25	15 Jun 2026		
	30,000.000	Local		102.062433	30,618.73	106.250000	31,875.00	1,256.27	0.00
		Base		102.062433	30,618.73	106.250000	31,875.00	1,256.27	0.00
404121AC9	HCA INC SR SECURED 02/20 6.5					6.5	15 Feb 2020		
	190,000.000	Local		109.236337	207,549.04	110.750000	210,425.00	2,875.96	0.03
		Base		109.236337	207,549.04	110.750000	210,425.00	2,875.96	0.03

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View Date: October 3, 2016

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
404121AD7	HCA INC COMPANY GUAR 02/22 7.5					7.5	15 Feb 2022		
	20,000.000	Local		112.437300	22,487.46	114.750000	22,950.00	462.54	0.00
		Base		112.437300	22,487.46	114.750000	22,950.00	462.54	0.00
404121AE5	HCA INC SR SECURED 03/22 5.875					5.875	15 Mar 2022		
	20,000.000	Local		102.959100	20,591.82	110.250000	22,050.00	1,458.18	0.00
		Base		102.959100	20,591.82	110.250000	22,050.00	1,458.18	0.00
404121AG0	HCA INC COMPANY GUAR 05/23 5.875					5.875	01 May 2023		
	30,000.000	Local		105.198200	31,559.46	106.500000	31,950.00	390.54	0.00
		Base		105.198200	31,559.46	106.500000	31,950.00	390.54	0.00
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	240,000.000	Local		100.000000	240,000.00	98.500000	236,400.00	-3,600.00	0.03
		Base		100.000000	240,000.00	98.500000	236,400.00	-3,600.00	0.03
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	650,000.000	Local		99.255700	645,162.05	102.662100	667,303.65	22,141.60	0.09
		Base		99.255700	645,162.05	102.662100	667,303.65	22,141.60	0.09
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4					3.4	08 Mar 2021		
	820,000.000	Local		99.796048	818,327.59	103.426100	848,094.02	29,766.43	0.12
		Base		99.796048	818,327.59	103.426100	848,094.02	29,766.43	0.11
404280AW9	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3					4.3	08 Mar 2026		
	300,000.000	Local		99.861703	299,585.11	107.165800	321,497.40	21,912.29	0.04
		Base		99.861703	299,585.11	107.165800	321,497.40	21,912.29	0.04
404280BB4	HSBC HOLDINGS PLC SR UNSECURED 05/26 3.9					3.9	25 May 2026		
	580,000.000	Local		99.657372	578,012.76	103.602500	600,894.50	22,881.74	0.08
		Base		99.657372	578,012.76	103.602500	600,894.50	22,881.74	0.08
40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676					6.676	15 Jan 2021		
	230,000.000	Local		108.243039	248,958.99	115.025900	264,559.57	15,600.58	0.04
		Base		108.243039	248,958.99	115.025900	264,559.57	15,600.58	0.04
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	480,000.000	Local		99.905325	479,545.56	103.386100	496,253.28	16,707.72	0.07
		Base		99.905325	479,545.56	103.386100	496,253.28	16,707.72	0.07

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	150,000.000	Local		100.606447	150,909.67	114.526800	171,790.20	20,880.53	0.02
		Base		100.606447	150,909.67	114.526800	171,790.20	20,880.53	0.02
423012AD5	HEINEKEN NV SR UNSECURED 144A 04/23 2.75					2.75	01 Apr 2023		
	100,000.000	Local		99.509250	99,509.25	102.823900	102,823.90	3,314.65	0.01
		Base		99.509250	99,509.25	102.823900	102,823.90	3,314.65	0.01
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875	15 Feb 2025		
	150,000.000	Local		101.690107	152,535.16	110.278500	165,417.75	12,882.59	0.02
		Base		101.690107	152,535.16	110.278500	165,417.75	12,882.59	0.02
42805RBN8	HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A					1.83	25 Aug 2019		
	160,000.000	Local		99.979894	159,967.83	99.671830	159,474.93	-492.90	0.02
	Original Face: 160,000.000	Base		99.979894	159,967.83	99.671830	159,474.93	-492.90	0.02
43289DAC7	HILTON WORLDWIDE FIN LLC TERM LOAN B1						26 Oct 2020		
	4,942.230	Local		99.690828	4,926.95	100.285700	4,956.35	29.40	0.00
		Base		99.690828	4,926.95	100.285700	4,956.35	29.40	0.00
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN						25 Oct 2023		
	290,049.880	Local		100.667506	291,985.98	100.660700	291,966.24	-19.74	0.04
		Base		100.667506	291,985.98	100.660700	291,966.24	-19.74	0.04
44328MAK0	HSBC BANK PLC SR UNSECURED 144A 01/21 4.75					4.75	19 Jan 2021		
	200,000.000	Local		99.957600	199,915.20	110.404300	220,808.60	20,893.40	0.03
		Base		99.957600	199,915.20	110.404300	220,808.60	20,893.40	0.03
444859AY8	HUMANA INC SR UNSECURED 06/18 7.2					7.2	15 Jun 2018		
	170,000.000	Local		101.828635	173,108.68	109.437200	186,043.24	12,934.56	0.03
		Base		101.828635	173,108.68	109.437200	186,043.24	12,934.56	0.02
444859BA9	HUMANA INC SR UNSECURED 12/22 3.15					3.15	01 Dec 2022		
	190,000.000	Local		99.871379	189,755.62	103.724400	197,076.36	7,320.74	0.03
		Base		99.871379	189,755.62	103.724400	197,076.36	7,320.74	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	50,000.000	Local		101.533460	50,766.73	105.261700	52,630.85	1,864.12	0.01
		Base		101.533460	50,766.73	105.261700	52,630.85	1,864.12	0.01

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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44923QAD6	HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 10/17 2.125					2.125	02 Oct 2017		
	70,000.000	Local	99.971457	69,980.02	100.494100	70,345.87	365.85	0.01	
		Base	99.971457	69,980.02	100.494100	70,345.87	365.85	0.01	
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.8	25 Sep 2023		
	420,000.000	Local	101.052995	424,422.58	111.778700	469,470.54	45,047.96	0.07	
		Base	101.052995	424,422.58	111.778700	469,470.54	45,047.96	0.06	
45685EAE6	VOYA FINANCIAL INC COMPANY GUAR 02/18 2.9					2.9	15 Feb 2018		
	31,000.000	Local	100.178323	31,055.28	101.877100	31,581.90	526.62	0.00	
		Base	100.178323	31,055.28	101.877100	31,581.90	526.62	0.00	
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.7	29 Jul 2025		
	70,000.000	Local	99.865857	69,906.10	110.941800	77,659.26	7,753.16	0.01	
		Base	99.865857	69,906.10	110.941800	77,659.26	7,753.16	0.01	
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9					4.9	29 Jul 2045		
	120,000.000	Local	102.994883	123,593.86	119.281000	143,137.20	19,543.34	0.02	
		Base	102.994883	123,593.86	119.281000	143,137.20	19,543.34	0.02	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	1,100,000.000	Local	99.718180	1,096,899.98	91.256600	1,003,822.60	-93,077.38	0.14	
		Base	99.718180	1,096,899.98	91.256600	1,003,822.60	-93,077.38	0.13	
46619RAA4	321 HENDERSON RECEIVABLES LLC HENDR 2015 2A A 144A					3.87	15 Mar 2058		
	2,369,640.470	Local	99.924265	2,367,845.83	104.438210	2,474,810.09	106,964.26	0.35	
Original Face:	2,400,000.000	Base	99.924265	2,367,845.83	104.438210	2,474,810.09	106,964.26	0.33	
46625HGN4	JPMORGAN CHASE + CO SUBORDINATED 06/17 6.125					6.125	27 Jun 2017		
	630,000.000	Local	100.364454	632,296.06	103.368000	651,218.40	18,922.34	0.09	
		Base	100.364454	632,296.06	103.368000	651,218.40	18,922.34	0.09	
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.35	15 Aug 2021		
	250,000.000	Local	105.985352	264,963.38	109.804100	274,510.25	9,546.87	0.04	
		Base	105.985352	264,963.38	109.804100	274,510.25	9,546.87	0.04	
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.25	23 Sep 2022		
	100,000.000	Local	102.070990	102,070.99	104.888100	104,888.10	2,817.11	0.01	
		Base	102.070990	102,070.99	104.888100	104,888.10	2,817.11	0.01	

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As of: September 30, 2016

View Date: October 3, 2016

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46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375				3.375	01 May 2023			
		0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
46625HJY7	JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875				3.875	10 Sep 2024			
		1,090,000.000	Local	99.982227	1,089,806.27	105.277400	1,147,523.66	57,717.39	0.16
			Base	99.982227	1,089,806.27	105.277400	1,147,523.66	57,717.39	0.15
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		480,000.000	Local	99.716969	478,641.45	112.013800	537,666.24	59,024.79	0.08
			Base	99.716969	478,641.45	112.013800	537,666.24	59,024.79	0.07
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM				5.372	15 May 2047			
		370,000.000	Local	104.774378	387,665.20	100.308570	371,141.71	-16,523.49	0.05
		Original Face:	370,000.000	Base	104.774378	387,665.20	100.308570	371,141.71	-16,523.49
46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C				5.214527	15 Nov 2045			
		60,000.000	Local	100.452817	60,271.69	109.810630	65,886.38	5,614.69	0.01
		Original Face:	60,000.000	Base	100.452817	60,271.69	109.810630	65,886.38	5,614.69
46641JAE6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C18 D 144A				4.973946	15 Feb 2047			
		700,000.000	Local	94.281010	659,967.07	86.572050	606,004.35	-53,962.72	0.08
		Original Face:	700,000.000	Base	94.281010	659,967.07	86.572050	606,004.35	-53,962.72
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A				4.816002	15 Aug 2047			
		700,000.000	Local	91.830681	642,814.77	84.098870	588,692.09	-54,122.68	0.08
		Original Face:	700,000.000	Base	91.830681	642,814.77	84.098870	588,692.09	-54,122.68
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.9965	15 Aug 2047			
		250,000.000	Local	102.800004	257,000.01	108.690850	271,727.13	14,727.12	0.04
		Original Face:	250,000.000	Base	102.800004	257,000.01	108.690850	271,727.13	14,727.12
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				0.73439	27 Jul 2036			
		1,187,859.550	Local	95.887549	1,139,009.41	95.355690	1,132,691.67	-6,317.74	0.16
		Original Face:	1,560,000.000	Base	95.887549	1,139,009.41	95.355690	1,132,691.67	-6,317.74
46643NAC9	JP MORGAN REREMIC JPMRR 2014 6 2A1 144A				0.362	27 Dec 2036			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					0.73439	27 Jul 2046		
	1,054,371.920	Local		96.029907	1,012,512.37	93.363750	984,401.16	-28,111.21	0.14
Original Face:	1,590,000.000	Base		96.029907	1,012,512.37	93.363750	984,401.16	-28,111.21	0.13
46643NAU9	JP MORGAN REREMIC JPMRR 2014 6 8A1 144A					0.333202	27 Oct 2036		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
46643RAG1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 FL6 B 144A					2.80428	15 Nov 2031		
	740,000.000	Local		99.107500	733,395.50	97.794060	723,676.04	-9,719.46	0.10
Original Face:	740,000.000	Base		99.107500	733,395.50	97.794060	723,676.04	-9,719.46	0.10
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					4.27428	15 May 2028		
	400,000.000	Local		98.196045	392,784.18	93.122660	372,490.64	-20,293.54	0.05
Original Face:	400,000.000	Base		98.196045	392,784.18	93.122660	372,490.64	-20,293.54	0.05
46644UBA5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A5					3.8218	15 Jul 2048		
	1,730,000.000	Local		102.891636	1,780,025.31	109.808420	1,899,685.67	119,660.36	0.27
Original Face:	1,730,000.000	Base		102.891636	1,780,025.31	109.808420	1,899,685.67	119,660.36	0.26
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3					3.8014	15 Aug 2048		
	1,970,000.000	Local		102.899649	2,027,123.08	109.683120	2,160,757.46	133,634.38	0.30
Original Face:	1,970,000.000	Base		102.899649	2,027,123.08	109.683120	2,160,757.46	133,634.38	0.29
47009YAF4	JAGUAR HOLDING COMPANY II 2015 TERM LOAN B						18 Aug 2022		
	498,737.370	Local		100.388571	500,675.32	100.275000	500,108.90	-566.42	0.07
		Base		100.388571	500,675.32	100.275000	500,108.90	-566.42	0.07
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.5	01 Feb 2043		
	50,000.000	Local		101.786060	50,893.03	105.468000	52,734.00	1,840.97	0.01
		Base		101.786060	50,893.03	105.468000	52,734.00	1,840.97	0.01
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	570,000.000	Local		112.157570	639,298.15	120.213400	685,216.38	45,918.23	0.10
		Base		112.157570	639,298.15	120.213400	685,216.38	45,918.23	0.09
494550BB1	KINDER MORGAN ENER PART COMPANY GUAR 02/20 6.85					6.85	15 Feb 2020		
	90,000.000	Local		107.236811	96,513.13	113.484500	102,136.05	5,622.92	0.01
		Base		107.236811	96,513.13	113.484500	102,136.05	5,622.92	0.01

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View Date: October 3, 2016

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494550BL9	KINDER MORGAN ENER PART COMPANY GUAR 09/22 3.95				3.95	01 Sep 2022			
		140,000.000	Local	104.626814	146,477.54	104.466500	146,253.10	-224.44	0.02
			Base	104.626814	146,477.54	104.466500	146,253.10	-224.44	0.02
494550BQ8	KINDER MORGAN ENER PART COMPANY GUAR 09/23 3.5				3.5	01 Sep 2023			
		270,000.000	Local	84.050996	226,937.69	100.155700	270,420.39	43,482.70	0.04
			Base	84.050996	226,937.69	100.155700	270,420.39	43,482.70	0.04
49456BAG6	KINDER MORGAN INC/DELAWA COMPANY GUAR 12/34 5.3				5.3	01 Dec 2034			
		190,000.000	Local	78.632900	149,402.51	99.697500	189,425.25	40,022.74	0.03
			Base	78.632900	149,402.51	99.697500	189,425.25	40,022.74	0.03
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375				5.375	10 Feb 2020			
		18,000.000	Local	109.547278	19,718.51	111.643700	20,095.87	377.36	0.00
			Base	109.547278	19,718.51	111.643700	20,095.87	377.36	0.00
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5				3.5	06 Jun 2022			
		390,000.000	Local	100.625515	392,439.51	106.250600	414,377.34	21,937.83	0.06
			Base	100.625515	392,439.51	106.250600	414,377.34	21,937.83	0.06
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.95	15 Jul 2025			
		220,000.000	Local	99.880914	219,738.01	108.193900	238,026.58	18,288.57	0.03
			Base	99.880914	219,738.01	108.193900	238,026.58	18,288.57	0.03
50077LAL0	KRAFT HEINZ FOODS CO COMPANY GUAR 07/35 5				5.0	15 Jul 2035			
		240,000.000	Local	99.084713	237,803.31	115.482400	277,157.76	39,354.45	0.04
			Base	99.084713	237,803.31	115.482400	277,157.76	39,354.45	0.04
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.2	15 Jul 2045			
		80,000.000	Local	103.519638	82,815.71	118.262600	94,610.08	11,794.37	0.01
			Base	103.519638	82,815.71	118.262600	94,610.08	11,794.37	0.01
50105JAF4	KRONOS INC INCREMENTAL TERM LOAN					30 Oct 2019			
		80,000.000	Local	100.734588	80,587.67	100.187500	80,150.00	-437.67	0.01
			Base	100.734588	80,587.67	100.187500	80,150.00	-437.67	0.01
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625				5.625	15 Oct 2023			
		100,000.000	Local	105.508690	105,508.69	111.625000	111,625.00	6,116.31	0.02
			Base	105.508690	105,508.69	111.625000	111,625.00	6,116.31	0.01

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As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A				4.0	23 Dec 2036			
		247,742.140	Local	91.545056	226,795.68	98.000000	242,787.30	15,991.62	0.03
Original Face:		710,000.000	Base	91.545056	226,795.68	98.000000	242,787.30	15,991.62	0.03
51508PAC8	LANDRYS INC TERM LOAN B					24 Apr 2018			
		300,239.590	Local	100.431016	301,533.67	100.083300	300,489.69	-1,043.98	0.04
			Base	100.431016	301,533.67	100.083300	300,489.69	-1,043.98	0.04
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R					31 Dec 2020			
		328,679.890	Local	26.000003	85,456.78	13.000000	42,728.39	-42,728.39	0.01
			Base	26.000003	85,456.78	13.000000	42,728.39	-42,728.39	0.01
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5				6.5	19 Jul 2017			
		790,000.000	Local	99.345786	784,831.71	0.410000	3,239.00	-781,592.71	0.00
			Base	99.345786	784,831.71	0.410000	3,239.00	-781,592.71	0.00
52729KAM8	LEVEL 3 FINANCING INC. 2015 TERM LOAN B					31 May 2022			
		500,000.000	Local	100.618452	503,092.26	100.541700	502,708.50	-383.76	0.07
			Base	100.618452	503,092.26	100.541700	502,708.50	-383.76	0.07
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.5	04 Nov 2024			
		250,000.000	Local	99.524340	248,810.85	103.536200	258,840.50	10,029.65	0.04
			Base	99.524340	248,810.85	103.536200	258,840.50	10,029.65	0.03
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5				6.5	14 Sep 2020			
		100,000.000	Local	100.718490	100,718.49	113.453300	113,453.30	12,734.81	0.02
			Base	100.718490	100,718.49	113.453300	113,453.30	12,734.81	0.02
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.1	15 Jan 2023			
		40,000.000	Local	100.781150	40,312.46	105.454100	42,181.64	1,869.18	0.01
			Base	100.781150	40,312.46	105.454100	42,181.64	1,869.18	0.01
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.55	15 Jan 2026			
		420,000.000	Local	100.155619	420,653.60	108.058800	453,846.96	33,193.36	0.06
			Base	100.155619	420,653.60	108.058800	453,846.96	33,193.36	0.06
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.5	15 May 2036			
		80,000.000	Local	106.480750	85,184.60	113.794700	91,035.76	5,851.16	0.01
			Base	106.480750	85,184.60	113.794700	91,035.76	5,851.16	0.01

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
55027YAD0	LUMINENT MORTGAGE TRUST LUM 2006 6 A1				0.72528	25 Oct 2046			
		330,098.200	Local	71.893279	237,318.42	85.369830	281,804.27	44,485.85	0.04
Original Face:		1,500,000.000	Base	71.893279	237,318.42	85.369830	281,804.27	44,485.85	0.04
55261FAE4	M+T BANK CORPORATION JR SUBORDINA 12/49 6.875				6.875	29 Dec 2049			
		480,000.000	Local	100.000002	480,000.01	100.550000	482,640.00	2,639.99	0.07
			Base	100.000002	480,000.01	100.550000	482,640.00	2,639.99	0.06
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023			
		478,386.170	Local	100.472144	480,644.84	101.196400	484,109.58	3,464.74	0.07
			Base	100.472144	480,644.84	101.196400	484,109.58	3,464.74	0.07
55336VAC4	MPLX LP COMPANY GUAR 02/23 5.5				5.5	15 Feb 2023			
		30,000.000	Local	101.727400	30,518.22	103.309700	30,992.91	474.69	0.00
			Base	101.727400	30,518.22	103.309700	30,992.91	474.69	0.00
55336VAG5	MPLX LP COMPANY GUAR 12/24 4.875				4.875	01 Dec 2024			
		80,000.000	Local	101.483625	81,186.90	103.432600	82,746.08	1,559.18	0.01
			Base	101.483625	81,186.90	103.432600	82,746.08	1,559.18	0.01
55336VAJ9	MPLX LP COMPANY GUAR 06/25 4.875				4.875	01 Jun 2025			
		530,000.000	Local	92.495177	490,224.44	103.328200	547,639.46	57,415.02	0.08
			Base	92.495177	490,224.44	103.328200	547,639.46	57,415.02	0.07
55352NAC1	MSCG TRUST MSCCG 2015 ALDR A2 144A				3.577142	07 Jun 2035			
		880,000.000	Local	101.675514	894,744.52	104.824700	922,457.36	27,712.84	0.13
Original Face:		880,000.000	Base	101.675514	894,744.52	104.824700	922,457.36	27,712.84	0.12
56523PAD6	MAPLE HLDGS ACQUISITION CORP TERM LOAN B					03 Mar 2023			
		339,948.000	Local	98.135935	333,611.15	101.175000	343,942.39	10,331.24	0.05
			Base	98.135935	333,611.15	101.175000	343,942.39	10,331.24	0.05
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				0.82528	25 May 2037			
		2,215,289.540	Local	91.646103	2,030,226.54	85.004610	1,883,098.23	-147,128.31	0.26
Original Face:		10,140,000.000	Base	91.646103	2,030,226.54	85.004610	1,883,098.23	-147,128.31	0.25
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A				2.94621	25 Nov 2035			
		304,174.830	Local	87.469732	266,060.91	75.177490	228,671.00	-37,389.91	0.03
Original Face:		760,000.000	Base	87.469732	266,060.91	75.177490	228,671.00	-37,389.91	0.03

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	370,000.000	Local		99.697911	368,882.27	107.584700	398,063.39	29,181.12	0.06
		Base		99.697911	368,882.27	107.584700	398,063.39	29,181.12	0.05
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.5	15 Mar 2025		
	880,000.000	Local		101.147659	890,099.40	107.686600	947,642.08	57,542.68	0.13
		Base		101.147659	890,099.40	107.686600	947,642.08	57,542.68	0.13
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75					2.75	10 Feb 2025		
	150,000.000	Local		99.859167	149,788.75	103.625900	155,438.85	5,650.10	0.02
		Base		99.859167	149,788.75	103.625900	155,438.85	5,650.10	0.02
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	910,000.000	Local		103.990465	946,313.23	110.687500	1,007,256.25	60,943.02	0.14
		Base		103.990465	946,313.23	110.687500	1,007,256.25	60,943.02	0.14
59156RAX6	METLIFE INC SR UNSECURED 02/21 4.75					4.75	08 Feb 2021		
	110,000.000	Local		99.987773	109,986.55	111.945800	123,140.38	13,153.83	0.02
		Base		99.987773	109,986.55	111.945800	123,140.38	13,153.83	0.02
594088AJ5	MICHAELS STORES INC TERM LOAN						28 Jan 2020		
	504,800.000	Local		100.553691	507,595.03	100.250000	506,062.00	-1,533.03	0.07
		Base		100.553691	507,595.03	100.250000	506,062.00	-1,533.03	0.07
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	1,040,000.000	Local		99.824600	1,038,175.84	100.084600	1,040,879.84	2,704.00	0.15
		Base		99.824600	1,038,175.84	100.084600	1,040,879.84	2,704.00	0.14
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.45	08 Aug 2036		
	20,000.000	Local		99.587200	19,917.44	101.867500	20,373.50	456.06	0.00
		Base		99.587200	19,917.44	101.867500	20,373.50	456.06	0.00
59562VAR8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5					6.5	15 Sep 2037		
	40,000.000	Local		129.883600	51,953.44	137.514500	55,005.80	3,052.36	0.01
		Base		129.883600	51,953.44	137.514500	55,005.80	3,052.36	0.01
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5					3.5	01 May 2022		
	20,000.000	Local		100.130200	20,026.04	107.085700	21,417.14	1,391.10	0.00
		Base		100.130200	20,026.04	107.085700	21,417.14	1,391.10	0.00

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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609207AB1	MONDELEZ INTERNATIONAL SR UNSECURED 02/24 4				4.0	01 Feb 2024		
		130,000.000	Local 100.012338	130,016.04	109.680700	142,584.91	12,568.87	0.02
			Base 100.012338	130,016.04	109.680700	142,584.91	12,568.87	0.02
61690FAP8	MORGAN STANLEY BAML TRUST MSBAM 2015 C22 AS				3.561	15 Apr 2048		
		400,000.000	Local 102.864873	411,459.49	105.267170	421,068.68	9,609.19	0.06
Original Face:		400,000.000	Base 102.864873	411,459.49	105.267170	421,068.68	9,609.19	0.06
61690HAF6	MORGAN STANLEY REREMIC TRUST MSRR 2015 R2 2A1 144A				1.57939	26 Dec 2046		
		1,735,198.570	Local 97.553182	1,692,741.42	96.652250	1,677,108.46	-15,632.96	0.23
Original Face:		2,150,000.000	Base 97.553182	1,692,741.42	96.652250	1,677,108.46	-15,632.96	0.23
61690KAG7	MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS				3.214	15 Feb 2046		
		21,000.000	Local 102.660810	21,558.77	103.841450	21,806.70	247.93	0.00
Original Face:		21,000.000	Base 102.660810	21,558.77	103.841450	21,806.70	247.93	0.00
6174466Q7	MORGAN STANLEY SR UNSECURED 04/18 6.625				6.625	01 Apr 2018		
		200,000.000	Local 106.293920	212,587.84	107.148000	214,296.00	1,708.16	0.03
			Base 106.293920	212,587.84	107.148000	214,296.00	1,708.16	0.03
6174467P8	MORGAN STANLEY SR UNSECURED 07/20 5.5				5.5	24 Jul 2020		
		700,000.000	Local 108.616969	760,318.78	112.063300	784,443.10	24,124.32	0.11
			Base 108.616969	760,318.78	112.063300	784,443.10	24,124.32	0.11
61747YDT9	MORGAN STANLEY SR UNSECURED 03/17 4.75				4.75	22 Mar 2017		
		40,000.000	Local 99.981350	39,992.54	101.646800	40,658.72	666.18	0.01
			Base 99.981350	39,992.54	101.646800	40,658.72	666.18	0.01
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A				4.812064	15 Nov 2045		
		250,000.000	Local 99.243876	248,109.69	98.708310	246,770.78	-1,338.91	0.03
Original Face:		250,000.000	Base 99.243876	248,109.69	98.708310	246,770.78	-1,338.91	0.03
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4				4.218698	15 Jul 2046		
		50,000.000	Local 103.408100	51,704.05	112.112920	56,056.46	4,352.41	0.01
Original Face:		50,000.000	Base 103.408100	51,704.05	112.112920	56,056.46	4,352.41	0.01
61974QAQ9	MOTEL 6 TRUST MOTEL 2015 MTL6 D 144A				4.531573	05 Feb 2030		
		560,000.000	Local 99.442575	556,878.42	100.332560	561,862.34	4,983.92	0.08
Original Face:		560,000.000	Base 99.442575	556,878.42	100.332560	561,862.34	4,983.92	0.08

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FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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627048AK7	MURRAY ENERGY CORPORATION 2015 TERM LOAN B						16 Apr 2020		
	288,084.540	Local	97.738688	281,570.05	84.875000	244,511.75	-37,058.30	0.03	
		Base	97.738688	281,570.05	84.875000	244,511.75	-37,058.30	0.03	
62886HAM3	NCL CORP LTD SR UNSECURED 144A 11/20 4.625					4.625	15 Nov 2020		
	280,000.000	Local	100.000000	280,000.00	100.000000	280,000.00	0.00	0.04	
		Base	100.000000	280,000.00	100.000000	280,000.00	0.00	0.04	
637640AE3	NATIONAL SEMICONDUCTOR SR UNSECURED 06/17 6.6					6.6	15 Jun 2017		
	20,000.000	Local	100.506250	20,101.25	103.999000	20,799.80	698.55	0.00	
		Base	100.506250	20,101.25	103.999000	20,799.80	698.55	0.00	
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974					1.974	15 Apr 2019		
	100,000.000	Local	100.411330	100,411.33	101.443200	101,443.20	1,031.87	0.01	
		Base	100.411330	100,411.33	101.443200	101,443.20	1,031.87	0.01	
64021SAC3	NEIMAN MARCUS GROUP LTD INC OTHER TERM LOANS						25 Oct 2020		
	394,936.700	Local	99.900404	394,543.36	92.214300	364,188.11	-30,355.25	0.05	
		Base	99.900404	394,543.36	92.214300	364,188.11	-30,355.25	0.05	
64072UAB8	NEPTUNE FINCO CORP. 2015 TERM LOAN						09 Oct 2022		
	520,000.000	Local	100.987892	525,137.04	100.000000	520,000.00	-5,137.04	0.07	
		Base	100.987892	525,137.04	100.000000	520,000.00	-5,137.04	0.07	
64110LAJ5	NETFLIX INC SR UNSECURED 02/22 5.5					5.5	15 Feb 2022		
	10,000.000	Local	103.801900	10,380.19	107.625000	10,762.50	382.31	0.00	
		Base	103.801900	10,380.19	107.625000	10,762.50	382.31	0.00	
64110LAL0	NETFLIX INC SR UNSECURED 02/25 5.875					5.875	15 Feb 2025		
	100,000.000	Local	104.737400	104,737.40	108.000000	108,000.00	3,262.60	0.02	
		Base	104.737400	104,737.40	108.000000	108,000.00	3,262.60	0.01	
64829HAD9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2016 3A A1B 144A					3.25	25 Sep 2056		
	1,230,000.000	Local	102.857277	1,265,144.51	102.858100	1,265,154.63	10.12	0.18	
Original Face:	1,230,000.000	Base	102.857277	1,265,144.51	102.858100	1,265,154.63	10.12	0.17	
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15					3.15	01 Apr 2021		
	140,000.000	Local	100.190329	140,266.46	104.186300	145,860.82	5,594.36	0.02	
		Base	100.190329	140,266.46	104.186300	145,860.82	5,594.36	0.02	

Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85					3.85	01 Apr 2023		
	270,000.000	Local		102.271074	276,131.90	106.446600	287,405.82	11,273.92	0.04
		Base		102.271074	276,131.90	106.446600	287,405.82	11,273.92	0.04
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.2	01 Apr 2026		
	220,000.000	Local		104.396823	229,673.01	108.910800	239,603.76	9,930.75	0.03
		Base		104.396823	229,673.01	108.910800	239,603.76	9,930.75	0.03
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	120,000.000	Local		101.996392	122,395.67	108.187800	129,825.36	7,429.69	0.02
		Base		101.996392	122,395.67	108.187800	129,825.36	7,429.69	0.02
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
	180,000.000	Local		100.766517	181,379.73	106.330800	191,395.44	10,015.71	0.03
		Base		100.766517	181,379.73	106.330800	191,395.44	10,015.71	0.03
65540VAL5	NOMURA RESECURITIZATION TRUST NMRR 2015 6R 3A1 144A					0.71439	26 May 2046		
	840,109.990	Local		95.693697	803,932.31	96.233810	808,469.85	4,537.54	0.11
	Original Face: 1,320,000.000	Base		95.693697	803,932.31	96.233810	808,469.85	4,537.54	0.11
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					0.78439	26 Feb 2046		
	1,814,870.450	Local		96.662257	1,754,294.73	95.742300	1,737,598.71	-16,696.02	0.24
	Original Face: 2,410,000.000	Base		96.662257	1,754,294.73	95.742300	1,737,598.71	-16,696.02	0.23
65540YAA3	NOMURA RESECURITIZATION TRUST NMRR 2015 7R 1A1 144A					0.306	26 Sep 2035		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
65557FAA4	NORDEA BANK AB SUBORDINATED 144A 05/21 4.875					4.875	13 May 2021		
	400,000.000	Local		99.743298	398,973.19	111.372600	445,490.40	46,517.21	0.06
		Base		99.743298	398,973.19	111.372600	445,490.40	46,517.21	0.06
65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25					4.25	21 Sep 2022		
	200,000.000	Local		102.460395	204,920.79	108.036300	216,072.60	11,151.81	0.03
		Base		102.460395	204,920.79	108.036300	216,072.60	11,151.81	0.03
66704JBX5	NORTHSTAR EDU FIN INC DE NRSSTD 01/46 ADJUSTABLE VAR					0.683	29 Jan 2046		
	175,000.000	Local		84.081994	147,143.49	89.594600	156,790.55	9,647.06	0.02
		Base		84.081994	147,143.49	89.594600	156,790.55	9,647.06	0.02

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View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
67054KAA7	SFR GROUP SA SR SECURED 144A 05/26 7.375				7.375	01 May 2026			
		400,000.000	Local	100.776768	403,107.07	102.219000	408,876.00	5,768.93	0.06
			Base	100.776768	403,107.07	102.219000	408,876.00	5,768.93	0.05
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.5	22 Oct 2025			
		280,000.000	Local	97.275493	272,371.38	101.342000	283,757.60	11,386.22	0.04
			Base	97.275493	272,371.38	101.342000	283,757.60	11,386.22	0.04
674215AD0	OASIS PETROLEUM INC COMPANY GUAR 11/21 6.5				6.5	01 Nov 2021			
		40,000.000	Local	92.509125	37,003.65	95.500000	38,200.00	1,196.35	0.01
			Base	92.509125	37,003.65	95.500000	38,200.00	1,196.35	0.01
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875				6.875	15 Mar 2022			
		20,000.000	Local	93.783100	18,756.62	95.750000	19,150.00	393.38	0.00
			Base	93.783100	18,756.62	95.750000	19,150.00	393.38	0.00
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125				3.125	15 Feb 2022			
		100,000.000	Local	99.058390	99,058.39	104.956000	104,956.00	5,897.61	0.01
			Base	99.058390	99,058.39	104.956000	104,956.00	5,897.61	0.01
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045			
		280,000.000	Local	98.669404	276,274.33	113.031200	316,487.36	40,213.03	0.04
			Base	98.669404	276,274.33	113.031200	316,487.36	40,213.03	0.04
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.4	15 Apr 2026			
		230,000.000	Local	99.781578	229,497.63	105.500800	242,651.84	13,154.21	0.03
			Base	99.781578	229,497.63	105.500800	242,651.84	13,154.21	0.03
68245XAA7	1011778 BC / NEW RED FIN SECURED 144A 04/22 6				6.0	01 Apr 2022			
		190,000.000	Local	100.000000	190,000.00	104.750000	199,025.00	9,025.00	0.03
			Base	100.000000	190,000.00	104.750000	199,025.00	9,025.00	0.03
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2				1.2	15 Oct 2017			
		250,000.000	Local	99.934484	249,836.21	100.003900	250,009.75	173.54	0.03
			Base	99.934484	249,836.21	100.003900	250,009.75	173.54	0.03
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034			
		860,000.000	Local	123.353952	1,060,843.99	133.350900	1,146,817.74	85,973.75	0.16
			Base	123.353952	1,060,843.99	133.350900	1,146,817.74	85,973.75	0.15

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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694308GN1	PACIFIC GAS + ELECTRIC SR UNSECURED 10/18 8.25					8.25	15 Oct 2018		
	30,000.000	Local		103.484667	31,045.40	113.397200	34,019.16	2,973.76	0.00
		Base		103.484667	31,045.40	113.397200	34,019.16	2,973.76	0.00
694308GS0	PACIFIC GAS + ELECTRIC SR UNSECURED 01/40 5.4					5.4	15 Jan 2040		
	300,000.000	Local		98.895857	296,687.57	126.805600	380,416.80	83,729.23	0.05
		Base		98.895857	296,687.57	126.805600	380,416.80	83,729.23	0.05
70215EAL7	PARTY CITY HOLDINGS INC. 2015 TERM LOAN B						19 Aug 2022		
	411,515.040	Local		99.784693	410,629.02	100.232100	412,470.17	1,841.15	0.06
		Base		99.784693	410,629.02	100.232100	412,470.17	1,841.15	0.06
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625	15 Jun 2035		
	1,100,000.000	Local		109.106376	1,200,170.14	101.785000	1,119,635.00	-80,535.14	0.16
		Base		109.106376	1,200,170.14	101.785000	1,119,635.00	-80,535.14	0.15
713448BJ6	PEPSICO INC SR UNSECURED 11/18 7.9					7.9	01 Nov 2018		
	105,000.000	Local		108.158410	113,566.33	113.423100	119,094.26	5,527.93	0.02
		Base		108.158410	113,566.33	113.423100	119,094.26	5,527.93	0.02
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.0	05 Mar 2042		
	50,000.000	Local		91.448860	45,724.43	108.691100	54,345.55	8,621.12	0.01
		Base		91.448860	45,724.43	108.691100	54,345.55	8,621.12	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.45	15 Jan 2022		
	580,000.000	Local		104.043945	603,454.88	110.299400	639,736.52	36,281.64	0.09
		Base		104.043945	603,454.88	110.299400	639,736.52	36,281.64	0.09
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.55	14 Mar 2037		
	90,000.000	Local		123.724711	111,352.24	141.250000	127,125.00	15,772.76	0.02
Original Face:	90,000.000	Base		123.724711	111,352.24	141.250000	127,125.00	15,772.76	0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050		
	240,000.000	Local		112.564171	270,154.01	132.250000	317,400.00	47,245.99	0.04
		Base		112.564171	270,154.01	132.250000	317,400.00	47,245.99	0.04
71579UAB1	PETCO ANIMAL SUPPLIES INC. 2016 TERM LOAN						26 Jan 2023		
	520,000.000	Local		100.930288	524,837.50	100.791700	524,116.84	-720.66	0.07
		Base		100.930288	524,837.50	100.791700	524,116.84	-720.66	0.07

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FUND: HBCR



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View Date: October 3, 2016

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71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75					5.75	20 Jan 2020		
	132,000.000	Local	100.248530	132,328.06	103.050000	136,026.00	3,697.94	0.02	
		Base	100.248530	132,328.06	103.050000	136,026.00	3,697.94	0.02	
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021		
	1,090,000.000	Local	99.084159	1,080,017.33	98.900000	1,078,010.00	-2,007.33	0.15	
		Base	99.084159	1,080,017.33	98.900000	1,078,010.00	-2,007.33	0.14	
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		
	40,000.000	Local	101.840375	40,736.15	86.690000	34,676.00	-6,060.15	0.00	
		Base	101.840375	40,736.15	86.690000	34,676.00	-6,060.15	0.00	
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	300,000.000	Local	99.274803	297,824.41	95.500000	286,500.00	-11,324.41	0.04	
		Base	99.274803	297,824.41	95.500000	286,500.00	-11,324.41	0.04	
71656LBK6	PETROLEOS MEXICANOS COMPANY GUAR 144A 08/26 6.875					6.875	04 Aug 2026		
	20,000.000	Local	99.823150	19,964.63	112.750000	22,550.00	2,585.37	0.00	
		Base	99.823150	19,964.63	112.750000	22,550.00	2,585.37	0.00	
71677HAF2	PETSMART INC. TERM LOAN B						11 Mar 2022		
	654,250.000	Local	100.225198	655,723.36	100.125000	655,067.81	-655.55	0.09	
		Base	100.225198	655,723.36	100.125000	655,067.81	-655.55	0.09	
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.9	15 Nov 2021		
	180,000.000	Local	99.261494	178,670.69	104.952200	188,913.96	10,243.27	0.03	
		Base	99.261494	178,670.69	104.952200	188,913.96	10,243.27	0.03	
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042		
	80,000.000	Local	96.782375	77,425.90	112.841000	90,272.80	12,846.90	0.01	
		Base	96.782375	77,425.90	112.841000	90,272.80	12,846.90	0.01	
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	540,000.000	Local	98.369887	531,197.39	102.710800	554,638.32	23,440.93	0.08	
		Base	98.369887	531,197.39	102.710800	554,638.32	23,440.93	0.07	
726505AN0	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 11/20 6.5					6.5	15 Nov 2020		
	32,000.000	Local	103.050969	32,976.31	102.625000	32,840.00	-136.31	0.00	
		Base	103.050969	32,976.31	102.625000	32,840.00	-136.31	0.00	

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WESTERN ASSET MANAGEMENT COMPANY
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View Date: October 3, 2016

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726505AP5	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 02/23 6.875					6.875	15 Feb 2023		
	46,000.000	Local	107.823283	49,598.71	103.625000	47,667.50	-1,931.21	0.01	
		Base	107.823283	49,598.71	103.625000	47,667.50	-1,931.21	0.01	
73755LAH0	POTASH CORP SASKATCHEWAN SR UNSECURED 03/20 4.875					4.875	30 Mar 2020		
	10,000.000	Local	102.803900	10,280.39	109.576800	10,957.68	677.29	0.00	
		Base	102.803900	10,280.39	109.576800	10,957.68	677.29	0.00	
74153QAG7	PRIDE INTERNATIONAL INC COMPANY GUAR 06/19 8.5					8.5	15 Jun 2019		
	130,000.000	Local	98.582708	128,157.52	108.750000	141,375.00	13,217.48	0.02	
		Base	98.582708	128,157.52	108.750000	141,375.00	13,217.48	0.02	
74153QAH5	PRIDE INTERNATIONAL INC COMPANY GUAR 08/20 6.875					6.875	15 Aug 2020		
	70,000.000	Local	92.897129	65,027.99	98.750000	69,125.00	4,097.01	0.01	
		Base	92.897129	65,027.99	98.750000	69,125.00	4,097.01	0.01	
743263AR6	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4					4.4	15 Jan 2021		
	120,000.000	Local	99.517575	119,421.09	109.209000	131,050.80	11,629.71	0.02	
		Base	99.517575	119,421.09	109.209000	131,050.80	11,629.71	0.02	
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875					6.875	01 Mar 2021		
	260,000.000	Local	102.446900	266,361.94	104.250000	271,050.00	4,688.06	0.04	
		Base	102.446900	266,361.94	104.250000	271,050.00	4,688.06	0.04	
74966UAL4	RPI FIN TR LNS TERM LOAN B 4						09 Nov 2020		
	518,680.210	Local	100.903844	523,368.27	100.339300	520,440.09	-2,928.18	0.07	
		Base	100.903844	523,368.27	100.339300	520,440.09	-2,928.18	0.07	
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR					11.0	29 Dec 2049		
	160,000.000	Local	105.376600	168,602.56	121.125000	193,800.00	25,197.44	0.03	
		Base	105.376600	168,602.56	121.125000	193,800.00	25,197.44	0.03	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875	15 May 2025		
	570,000.000	Local	98.694874	562,560.78	96.000000	547,200.00	-15,360.78	0.08	
		Base	98.694874	562,560.78	96.000000	547,200.00	-15,360.78	0.07	
75281AAZ2	RANGE RESOURCES CORP COMPANY GUAR 144A 03/23 5					5.0	15 Mar 2023		
	10,000.000	Local	100.649700	10,064.97	97.750000	9,775.00	-289.97	0.00	
		Base	100.649700	10,064.97	97.750000	9,775.00	-289.97	0.00	

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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75886AAJ7	REGENCY ENERGY PARTNERS COMPANY GUAR 11/23 4.5				4.5	01 Nov 2023			
		50,000.000	Local 100.000000	50,000.00	100.673500	50,336.75	336.75		0.01
			Base 100.000000	50,000.00	100.673500	50,336.75	336.75		0.01
75886AAL2	REGENCY ENERGY PART/FINA COMPANY GUAR 03/22 5.875				5.875	01 Mar 2022			
		128,000.000	Local 101.436492	129,838.71	110.267600	141,142.53	11,303.82		0.02
			Base 101.436492	129,838.71	110.267600	141,142.53	11,303.82		0.02
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.0	25 Jul 2037			
		229,460.860	Local 78.590536	180,334.52	69.579360	159,657.40	-20,677.12		0.02
Original Face:		420,000.000	Base 78.590536	180,334.52	69.579360	159,657.40	-20,677.12		0.02
76116FAE7	RFCSP STRIP PRINCIPAL BONDS 10/20 0.00000					15 Oct 2020			
		0.000	Local 0.000000	-20.49	0.000000	0.00	20.49		0.00
			Base 0.000000	-20.49	0.000000	0.00	20.49		0.00
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.15	15 Sep 2043			
		10,000.000	Local 109.956200	10,995.62	131.826100	13,182.61	2,186.99		0.00
			Base 109.956200	10,995.62	131.826100	13,182.61	2,186.99		0.00
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045			
		1,120,000.000	Local 105.730153	1,184,177.71	130.010800	1,456,120.96	271,943.25		0.20
			Base 105.730153	1,184,177.71	130.010800	1,456,120.96	271,943.25		0.20
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25				3.25	12 Jun 2020			
		130,000.000	Local 99.986431	129,982.36	105.206900	136,768.97	6,786.61		0.02
			Base 99.986431	129,982.36	105.206900	136,768.97	6,786.61		0.02
761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125				8.125	23 Jun 2019			
		10,000.000	Local 112.945100	11,294.51	117.133700	11,713.37	418.86		0.00
			Base 112.945100	11,294.51	117.133700	11,713.37	418.86		0.00
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125				5.125	15 Jul 2023			
		210,000.000	Local 103.390271	217,119.57	103.250000	216,825.00	-294.57		0.03
			Base 103.390271	217,119.57	103.250000	216,825.00	-294.57		0.03
76173FAS6	REYNOLDS GROUP HLDGS INC US TERM LOAN					05 Feb 2023			
		104,000.000	Local 100.371490	104,386.35	100.261400	104,271.86	-114.49		0.01
			Base 100.371490	104,386.35	100.261400	104,271.86	-114.49		0.01

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767201AQ9	RIO TINTO FIN USA LTD COMPANY GUAR 09/21 3.75					3.75	20 Sep 2021		
	440,000.000	Local		101.882282	448,282.04	108.140900	475,819.96	27,537.92	0.07
		Base		101.882282	448,282.04	108.140900	475,819.96	27,537.92	0.06
772739AP3	WESTROCK RKT CO COMPANY GUAR 03/20 3.5					3.5	01 Mar 2020		
	60,000.000	Local		99.707200	59,824.32	104.421400	62,652.84	2,828.52	0.01
		Base		99.707200	59,824.32	104.421400	62,652.84	2,828.52	0.01
772739AQ1	WESTROCK RKT CO COMPANY GUAR 03/23 4					4.0	01 Mar 2023		
	20,000.000	Local		99.530750	19,906.15	105.602200	21,120.44	1,214.29	0.00
		Base		99.530750	19,906.15	105.602200	21,120.44	1,214.29	0.00
775109AK7	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8					6.8	15 Aug 2018		
	70,000.000	Local		101.148514	70,803.96	109.597300	76,718.11	5,914.15	0.01
		Base		101.148514	70,803.96	109.597300	76,718.11	5,914.15	0.01
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1					6.1	10 Jun 2023		
	230,000.000	Local		99.308891	228,410.45	104.812300	241,068.29	12,657.84	0.03
		Base		99.308891	228,410.45	104.812300	241,068.29	12,657.84	0.03
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6					6.0	19 Dec 2023		
	80,000.000	Local		106.399938	85,119.95	104.221800	83,377.44	-1,742.51	0.01
		Base		106.399938	85,119.95	104.221800	83,377.44	-1,742.51	0.01
780099CE5	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/22 6.125					6.125	15 Dec 2022		
	150,000.000	Local		106.957440	160,436.16	105.961400	158,942.10	-1,494.06	0.02
		Base		106.957440	160,436.16	105.961400	158,942.10	-1,494.06	0.02
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	1,190,000.000	Local		101.859418	1,212,127.07	100.106000	1,191,261.40	-20,865.67	0.17
		Base		101.859418	1,212,127.07	100.106000	1,191,261.40	-20,865.67	0.16
78412FAP9	SESI LLC COMPANY GUAR 12/21 7.125					7.125	15 Dec 2021		
	20,000.000	Local		100.000000	20,000.00	97.750000	19,550.00	-450.00	0.00
		Base		100.000000	20,000.00	97.750000	19,550.00	-450.00	0.00
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8					8.0	25 Mar 2020		
	280,000.000	Local		99.961321	279,891.70	107.250000	300,300.00	20,408.30	0.04
		Base		99.961321	279,891.70	107.250000	300,300.00	20,408.30	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
78442GJS6	SLM STUDENT LOAN TRUST SLMA 2003 11 A6 144A					1.60028	15 Dec 2025		
	300,000.000	Local		95.701093	287,103.28	97.366630	292,099.89	4,996.61	0.04
Original Face:	300,000.000	Base		95.701093	287,103.28	97.366630	292,099.89	4,996.61	0.04
78442GRX6	SLM STUDENT LOAN TRUST SLMA 2006 2 A6					0.8845	25 Jan 2041		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
78444YAD7	SLM STUDENT LOAN TRUST SLMA 2008 5 A4					2.4145	25 Jul 2023		
	1,253,138.630	Local		100.928110	1,264,769.14	100.560020	1,260,156.46	-4,612.68	0.18
Original Face:	1,370,000.000	Base		100.928110	1,264,769.14	100.560020	1,260,156.46	-4,612.68	0.17
78447AAA2	SLM STUDENT LOAN TRUST SLMA 2012 3 A					1.17528	26 Dec 2025		
	1,355,193.360	Local		96.889797	1,313,044.09	96.370130	1,306,001.60	-7,042.49	0.18
Original Face:	2,500,000.000	Base		96.889797	1,313,044.09	96.370130	1,306,001.60	-7,042.49	0.18
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A					3.5	28 Oct 2029		
	382,686.280	Local		98.520966	377,026.22	98.208790	375,831.57	-1,194.65	0.05
Original Face:	910,000.000	Base		98.520966	377,026.22	98.208790	375,831.57	-1,194.65	0.05
78454LAH3	SM ENERGY CO SR UNSECURED 01/24 5					5.0	15 Jan 2024		
	70,000.000	Local		54.423657	38,096.56	94.000000	65,800.00	27,703.44	0.01
		Base		54.423657	38,096.56	94.000000	65,800.00	27,703.44	0.01
79970YAB1	SANCHEZ ENERGY CORP COMPANY GUAR 06/21 7.75					7.75	15 Jun 2021		
	620,000.000	Local		74.376184	461,132.34	88.000000	545,600.00	84,467.66	0.08
		Base		74.376184	461,132.34	88.000000	545,600.00	84,467.66	0.07
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3					3.0	21 Dec 2020		
	370,000.000	Local		99.807262	369,286.87	104.273400	385,811.58	16,524.71	0.05
		Base		99.807262	369,286.87	104.273400	385,811.58	16,524.71	0.05
806851AG6	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/25 4					4.0	21 Dec 2025		
	300,000.000	Local		99.939223	299,817.67	108.797500	326,392.50	26,574.83	0.05
		Base		99.939223	299,817.67	108.797500	326,392.50	26,574.83	0.04
816194AT1	SELECT MEDICAL CORPORATION TERM LOAN F						03 Mar 2021		
	477,600.000	Local		98.195513	468,981.77	100.875000	481,779.00	12,797.23	0.07
		Base		98.195513	468,981.77	100.875000	481,779.00	12,797.23	0.06

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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81760HAB8	SERVICEMASTER CO LLC TERM LOAN B						01 Jul 2021		
	103,735.370	Local	100.874996	104,643.05	100.968800	104,740.36	97.31	0.01	
		Base	100.874996	104,643.05	100.968800	104,740.36	97.31	0.01	
822538AA2	SHELF DRILL HOLD LTD SECURED 144A 11/18 8.625					8.625	01 Nov 2018		
	20,000.000	Local	102.273350	20,454.67	79.500000	15,900.00	-4,554.67	0.00	
		Base	102.273350	20,454.67	79.500000	15,900.00	-4,554.67	0.00	
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	200,000.000	Local	123.730820	247,461.64	136.012000	272,024.00	24,562.36	0.04	
		Base	123.730820	247,461.64	136.012000	272,024.00	24,562.36	0.04	
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125					4.125	11 May 2035		
	170,000.000	Local	100.748571	171,272.57	107.259900	182,341.83	11,069.26	0.03	
		Base	100.748571	171,272.57	107.259900	182,341.83	11,069.26	0.02	
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	410,000.000	Local	99.805639	409,203.12	107.939600	442,552.36	33,349.24	0.06	
		Base	99.805639	409,203.12	107.939600	442,552.36	33,349.24	0.06	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	40,000.000	Local	104.800125	41,920.05	102.300400	40,920.16	-999.89	0.01	
		Base	104.800125	41,920.05	102.300400	40,920.16	-999.89	0.01	
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875	10 May 2026		
	200,000.000	Local	99.441690	198,883.38	101.494600	202,989.20	4,105.82	0.03	
		Base	99.441690	198,883.38	101.494600	202,989.20	4,105.82	0.03	
82937JAA2	SINOPEC GRP OVERSEA 2012 COMPANY GUAR 144A 05/17 2.75					2.75	17 May 2017		
	200,000.000	Local	99.962620	199,925.24	100.821800	201,643.60	1,718.36	0.03	
		Base	99.962620	199,925.24	100.821800	201,643.60	1,718.36	0.03	
831641FF7	SMALL BUSINESS ADMINISTRATION SBIC 2016 10A 1					2.507	10 Mar 2026		
	549,254.410	Local	100.000000	549,254.41	103.124780	566,417.40	17,162.99	0.08	
Original Face:	550,000.000	Base	100.000000	549,254.41	103.124780	566,417.40	17,162.99	0.08	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	400,000.000	Local	98.312558	393,250.23	94.526900	378,107.60	-15,142.63	0.05	
		Base	98.312558	393,250.23	94.526900	378,107.60	-15,142.63	0.05	

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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843452AZ6	SOUTHERN NATURAL GAS COMPANY GUAR 03/32 8					8.0	01 Mar 2032		
	140,000.000	Local		114.789557	160,705.38	128.455200	179,837.28	19,131.90	0.03
		Base		114.789557	160,705.38	128.455200	179,837.28	19,131.90	0.02
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.75	15 Jul 2025		
	110,000.000	Local		103.952318	114,347.55	108.000000	118,800.00	4,452.45	0.02
		Base		103.952318	114,347.55	108.000000	118,800.00	4,452.45	0.02
852061AK6	SPRINT COMMUNICATIONS COMPANY GUAR 144A 11/18 9					9.0	15 Nov 2018		
	230,000.000	Local		108.382404	249,279.53	110.375000	253,862.50	4,582.97	0.04
		Base		108.382404	249,279.53	110.375000	253,862.50	4,582.97	0.03
852061AM2	SPRINT COMMUNICATIONS SR UNSECURED 11/21 11.5					11.5	15 Nov 2021		
	40,000.000	Local		86.024625	34,409.85	114.250000	45,700.00	11,290.15	0.01
		Base		86.024625	34,409.85	114.250000	45,700.00	11,290.15	0.01
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875					7.875	15 Sep 2023		
	360,000.000	Local		103.604800	372,977.28	100.625000	362,250.00	-10,727.28	0.05
		Base		103.604800	372,977.28	100.625000	362,250.00	-10,727.28	0.05
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625	15 Feb 2025		
	280,000.000	Local		92.827114	259,915.92	99.000000	277,200.00	17,284.08	0.04
		Base		92.827114	259,915.92	99.000000	277,200.00	17,284.08	0.04
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	200,000.000	Local		104.834140	209,668.28	106.419000	212,838.00	3,169.72	0.03
		Base		104.834140	209,668.28	106.419000	212,838.00	3,169.72	0.03
857477AF0	STATE STREET CORP JR SUBORDINA 03/18 4.956					4.956	15 Mar 2018		
	280,000.000	Local		100.813900	282,278.92	104.397700	292,313.56	10,034.64	0.04
		Base		100.813900	282,278.92	104.397700	292,313.56	10,034.64	0.04
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	850,000.000	Local		103.107272	876,411.81	110.500000	939,250.00	62,838.19	0.13
		Base		103.107272	876,411.81	110.500000	939,250.00	62,838.19	0.13
85771PAB8	STATOIL ASA COMPANY GUAR 08/17 3.125					3.125	17 Aug 2017		
	150,000.000	Local		99.839380	149,759.07	101.607300	152,410.95	2,651.88	0.02
		Base		99.839380	149,759.07	101.607300	152,410.95	2,651.88	0.02

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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View Date: October 3, 2016

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86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					1.24528	25 Sep 2035		
	1,370,000.000	Local		92.902648	1,272,766.28	92.920010	1,273,004.14	237.86	0.18
Original Face:	1,370,000.000	Base		92.902648	1,272,766.28	92.920010	1,273,004.14	237.86	0.17
87265VAB4	T MOBILE USA INC. TERM LOAN B						09 Nov 2022		
	498,743.720	Local		100.750000	502,484.30	100.642900	501,950.14	-534.16	0.07
		Base		100.750000	502,484.30	100.642900	501,950.14	-534.16	0.07
877249AC6	TAYLOR MORRISON COMM/MON COMPANY GUAR 144A 04/21 5.25					5.25	15 Apr 2021		
	130,000.000	Local		98.608608	128,191.19	103.250000	134,225.00	6,033.81	0.02
		Base		98.608608	128,191.19	103.250000	134,225.00	6,033.81	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.85	16 Dec 2039		
	180,000.000	Local		102.903167	185,225.70	135.951300	244,712.34	59,486.64	0.03
		Base		102.903167	185,225.70	135.951300	244,712.34	59,486.64	0.03
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		
	500,000.000	Local		105.416748	527,083.74	112.471300	562,356.50	35,272.76	0.08
		Base		105.416748	527,083.74	112.471300	562,356.50	35,272.76	0.08
87938WAG8	TELEFONICA EMISIONES SAU COMPANY GUAR 07/17 6.221					6.221	03 Jul 2017		
	60,000.000	Local		99.343567	59,606.14	103.506800	62,104.08	2,497.94	0.01
		Base		99.343567	59,606.14	103.506800	62,104.08	2,497.94	0.01
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877					5.877	15 Jul 2019		
	10,000.000	Local		100.237700	10,023.77	111.053400	11,105.34	1,081.57	0.00
		Base		100.237700	10,023.77	111.053400	11,105.34	1,081.57	0.00
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125	01 Apr 2022		
	60,000.000	Local		98.607200	59,164.32	100.000000	60,000.00	835.68	0.01
		Base		98.607200	59,164.32	100.000000	60,000.00	835.68	0.01
880591EH1	TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25					5.25	15 Sep 2039		
	290,000.000	Local		115.984890	336,356.18	138.234200	400,879.18	64,523.00	0.06
		Base		115.984890	336,356.18	138.234200	400,879.18	64,523.00	0.05
883556AZ5	THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6					3.6	15 Aug 2021		
	80,000.000	Local		99.898450	79,918.76	106.357600	85,086.08	5,167.32	0.01
		Base		99.898450	79,918.76	106.357600	85,086.08	5,167.32	0.01

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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887317AL9	TIME WARNER INC COMPANY GUAR 03/41 6.25					6.25	29 Mar 2041		
	220,000.000	Local		125.960905	277,113.99	128.818900	283,401.58	6,287.59	0.04
		Base		125.960905	277,113.99	128.818900	283,401.58	6,287.59	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	170,000.000	Local		111.192206	189,026.75	136.173100	231,494.27	42,467.52	0.03
		Base		111.192206	189,026.75	136.173100	231,494.27	42,467.52	0.03
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	150,000.000	Local		116.003053	174,004.58	127.960100	191,940.15	17,935.57	0.03
		Base		116.003053	174,004.58	127.960100	191,940.15	17,935.57	0.03
88732JAP3	TIME WARNER CABLE LLC SR SECURED 02/19 8.75					8.75	14 Feb 2019		
	10,000.000	Local		105.210500	10,521.05	115.325900	11,532.59	1,011.54	0.00
		Base		105.210500	10,521.05	115.325900	11,532.59	1,011.54	0.00
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5					5.0	01 Feb 2020		
	10,000.000	Local		108.277400	10,827.74	108.399700	10,839.97	12.23	0.00
		Base		108.277400	10,827.74	108.399700	10,839.97	12.23	0.00
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125	15 Feb 2021		
	180,000.000	Local		102.673356	184,812.04	106.145000	191,061.00	6,248.96	0.03
		Base		102.673356	184,812.04	106.145000	191,061.00	6,248.96	0.03
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	510,000.000	Local		113.235141	577,499.22	111.048700	566,348.37	-11,150.85	0.08
		Base		113.235141	577,499.22	111.048700	566,348.37	-11,150.85	0.08
88732JBA5	TIME WARNER CABLE LLC SR SECURED 09/21 4					4.0	01 Sep 2021		
	300,000.000	Local		102.637487	307,912.46	106.131800	318,395.40	10,482.94	0.04
		Base		102.637487	307,912.46	106.131800	318,395.40	10,482.94	0.04
88732JBB3	TIME WARNER CABLE LLC SR SECURED 09/41 5.5					5.5	01 Sep 2041		
	60,000.000	Local		100.581617	60,348.97	106.740600	64,044.36	3,695.39	0.01
		Base		100.581617	60,348.97	106.740600	64,044.36	3,695.39	0.01
893574AG8	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 02/26 7.85					7.85	01 Feb 2026		
	480,000.000	Local		100.830554	483,986.66	129.464100	621,427.68	137,441.02	0.09
		Base		100.830554	483,986.66	129.464100	621,427.68	137,441.02	0.08

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893830BA6	TRANSOCEAN INC COMPANY GUAR 12/16 6.8					6.8	15 Dec 2016		
	90,000.000	Local		100.625444	90,562.90	100.469000	90,422.10	-140.80	0.01
		Base		100.625444	90,562.90	100.469000	90,422.10	-140.80	0.01
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5					4.5	15 Feb 2021		
	40,000.000	Local		100.091575	40,036.63	110.883400	44,353.36	4,316.73	0.01
		Base		100.091575	40,036.63	110.883400	44,353.36	4,316.73	0.01
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15					5.15	15 Aug 2044		
	60,000.000	Local		103.766300	62,259.78	117.779500	70,667.70	8,407.92	0.01
		Base		103.766300	62,259.78	117.779500	70,667.70	8,407.92	0.01
903203BQ9	UPC FING PARTNERSHIP TERM LOAN AN						31 Aug 2024		
	520,000.000	Local		99.750000	518,700.00	100.375000	521,950.00	3,250.00	0.07
		Base		99.750000	518,700.00	100.375000	521,950.00	3,250.00	0.07
90351DAB3	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125					4.125	24 Sep 2025		
	440,000.000	Local		99.828834	439,246.87	104.798900	461,115.16	21,868.29	0.06
		Base		99.828834	439,246.87	104.798900	461,115.16	21,868.29	0.06
909317BE8	UAL 2009 2A PASS THRU TR PASS THRU CE 07/18 9.75					9.75	15 Jul 2018		
	9,354.250	Local		99.938103	9,348.46	102.319000	9,571.18	222.72	0.00
		Base		99.938103	9,348.46	102.319000	9,571.18	222.72	0.00
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.75	03 Nov 2020		
	100,000.000	Local		99.021220	99,021.22	108.369900	108,369.90	9,348.68	0.02
		Base		99.021220	99,021.22	108.369900	108,369.90	9,348.68	0.01
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	1,200,000.000	Local		105.704483	1,268,453.79	115.875000	1,390,500.00	122,046.21	0.19
		Base		105.704483	1,268,453.79	115.875000	1,390,500.00	122,046.21	0.19
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75					5.75	15 Nov 2024		
	220,000.000	Local		101.940859	224,269.89	103.750000	228,250.00	3,980.11	0.03
		Base		101.940859	224,269.89	103.750000	228,250.00	3,980.11	0.03
911365BD5	UNITED RENTALS NORTH AM COMPANY GUAR 07/25 5.5					5.5	15 Jul 2025		
	60,000.000	Local		90.278500	54,167.10	102.000000	61,200.00	7,032.90	0.01
		Base		90.278500	54,167.10	102.000000	61,200.00	7,032.90	0.01

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912810FR4	TSY INFL IX N/B 01/25 2.375				2.375	15 Jan 2025			
		2,093,837.090	Local	113.041200	2,366,898.57	119.164500	2,495,110.50	128,211.93	0.35
Original Face:		1,640,000.000	Base	113.041202	2,366,898.61	119.164500	2,495,110.50	128,211.89	0.34
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125	15 Feb 2040			
		1,113,450.000	Local	124.948377	1,391,237.70	133.039100	1,481,323.86	90,086.16	0.21
Original Face:		1,000,000.000	Base	124.948377	1,391,237.70	133.039100	1,481,323.86	90,086.16	0.20
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125	15 Feb 2041			
		406,611.500	Local	119.903803	487,542.65	134.279100	545,994.26	58,451.61	0.08
Original Face:		370,000.000	Base	119.903803	487,542.65	134.279100	545,994.26	58,451.61	0.07
912810QV3	TSY INFL IX N/B 02/42 0.75				0.75	15 Feb 2042			
		2,130,100.000	Local	94.363315	2,010,032.97	103.032900	2,194,703.80	184,670.83	0.31
Original Face:		2,000,000.000	Base	94.363315	2,010,032.97	103.032900	2,194,703.80	184,670.83	0.29
912810RA8	TSY INFL IX N/B 02/43 0.625				0.625	15 Feb 2043			
		1,486,385.000	Local	87.945331	1,307,206.21	100.266100	1,490,340.27	183,134.06	0.21
Original Face:		1,420,000.000	Base	87.945331	1,307,206.21	100.266100	1,490,340.27	183,134.06	0.20
912810RB6	US TREASURY N/B 05/43 2.875				2.875	15 May 2043			
		5,180,000.000	Local	104.924369	5,435,082.29	111.343800	5,767,608.84	332,526.55	0.81
			Base	104.924369	5,435,082.29	111.343800	5,767,608.84	332,526.55	0.77
912810RF7	TSY INFL IX N/B 02/44 1.375				1.375	15 Feb 2044			
		526,631.100	Local	103.623096	545,711.45	118.620300	624,691.39	78,979.94	0.09
Original Face:		510,000.000	Base	103.623096	545,711.45	118.620300	624,691.39	78,979.94	0.08
912810RG5	US TREASURY N/B 05/44 3.375				3.375	15 May 2044			
		7,860,000.000	Local	106.244454	8,350,814.12	122.011700	9,590,119.62	1,239,305.50	1.34
			Base	106.244454	8,350,814.12	122.011700	9,590,119.62	1,239,305.50	1.29
912810RJ9	US TREASURY N/B 11/44 3				3.0	15 Nov 2044			
		3,820,000.000	Local	100.754988	3,848,840.55	114.019500	4,355,544.90	506,704.35	0.61
			Base	100.754988	3,848,840.55	114.019500	4,355,544.90	506,704.35	0.59
912810RL4	TSY INFL IX N/B 02/45 0.75				0.75	15 Feb 2045			
		1,635,184.000	Local	88.802715	1,452,087.78	103.073700	1,685,444.65	233,356.87	0.24
Original Face:		1,600,000.000	Base	88.802715	1,452,087.78	103.073700	1,685,444.65	233,356.87	0.23

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As of: September 30, 2016

View Date: October 3, 2016

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912810RM2	US TREASURY N/B 05/45 3				3.0	15 May 2045			
		19,740,000.000	Local	103.116510	20,355,199.04	114.015600	22,506,679.44	2,151,480.40	3.15
			Base	103.116510	20,355,199.04	114.015600	22,506,679.44	2,151,480.40	3.02
912810RP5	US TREASURY N/B 11/45 3				3.0	15 Nov 2045			
		9,820,000.000	Local	102.506616	10,066,149.66	114.101600	11,204,777.12	1,138,627.46	1.57
			Base	102.506616	10,066,149.66	114.101600	11,204,777.12	1,138,627.46	1.51
912810RQ3	US TREASURY N/B 02/46 2.5				2.5	15 Feb 2046			
		1,440,000.000	Local	104.130136	1,499,473.96	103.359400	1,488,375.36	-11,098.60	0.21
			Base	104.130136	1,499,473.96	103.359400	1,488,375.36	-11,098.60	0.20
912810RR1	TSY INFL IX N/B 02/46 1				1.0	15 Feb 2046			
		2,234,496.000	Local	100.035672	2,235,293.10	110.543100	2,470,081.15	234,788.05	0.35
Original Face:		2,200,000.000	Base	100.035672	2,235,293.10	110.543100	2,470,081.15	234,788.05	0.33
912810RS9	US TREASURY N/B 05/46 2.5				2.5	15 May 2046			
		130,000.000	Local	103.704892	134,816.36	103.500000	134,550.00	-266.36	0.02
			Base	103.704892	134,816.36	103.500000	134,550.00	-266.36	0.02
912810RT7	US TREASURY N/B 08/46 2.25				2.25	15 Aug 2046			
		2,880,000.000	Local	99.134178	2,855,064.32	98.187500	2,827,800.00	-27,264.32	0.40
			Base	99.134178	2,855,064.32	98.187500	2,827,800.00	-27,264.32	0.38
912828A7	US TREASURY N/B 08/26 1.5				1.5	15 Aug 2026			
		1,210,000.000	Local	99.366017	1,202,328.81	99.027300	1,198,230.33	-4,098.48	0.17
			Base	99.366017	1,202,328.81	99.027300	1,198,230.33	-4,098.48	0.16
912828D1	US TREASURY N/B 08/23 1.375				1.375	31 Aug 2023			
		730,000.000	Local	99.210045	724,233.33	99.687500	727,718.75	3,485.42	0.10
			Base	99.210045	724,233.33	99.687500	727,718.75	3,485.42	0.10
912828F6	US TREASURY N/B 08/21 1.125				1.125	31 Aug 2021			
		2,450,000.000	Local	100.000000	2,450,000.00	99.898400	2,447,510.80	-2,489.20	0.34
			Base	100.000000	2,450,000.00	99.898400	2,447,510.80	-2,489.20	0.33
912828A75	US TREASURY N/B 12/18 1.5				1.5	31 Dec 2018			
		220,000.000	Local	99.843282	219,655.22	101.496100	223,291.42	3,636.20	0.03
			Base	99.843282	219,655.22	101.496100	223,291.42	3,636.20	0.03

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As of: September 30, 2016

View Date: October 3, 2016

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912828D56	US TREASURY N/B 08/24 2.375	270,000.000	Local	101.165022	273,145.56	106.546900	287,676.63	14,531.07	0.04
			Base	101.165022	273,145.56	106.546900	287,676.63	14,531.07	0.04
912828J76	US TREASURY N/B 03/22 1.75	5,670,000.000	Local	99.953813	5,667,381.22	102.582000	5,816,399.40	149,018.18	0.81
			Base	99.953813	5,667,381.22	102.582000	5,816,399.40	149,018.18	0.78
912828J84	US TREASURY N/B 03/20 1.375	960,000.000	Local	100.821891	967,890.15	101.308600	972,562.56	4,672.41	0.14
			Base	100.821891	967,890.15	101.308600	972,562.56	4,672.41	0.13
912828L65	US TREASURY N/B 09/20 1.375	30,000.000	Local	99.465500	29,839.65	101.191400	30,357.42	517.77	0.00
			Base	99.465500	29,839.65	101.191400	30,357.42	517.77	0.00
912828N71	TSY INFL IX N/B 01/26 0.625	4,141,013.850	Local	101.957577	4,222,077.38	105.171000	4,355,145.68	133,068.30	0.61
			Original Face:	4,088,557.660	Base	101.957577	4,222,077.38	105.171000	4,355,145.68
912828N89	US TREASURY N/B 01/21 1.375	6,880,000.000	Local	99.899650	6,873,095.93	101.093800	6,955,253.44	82,157.51	0.97
			Base	99.899650	6,873,095.93	101.093800	6,955,253.44	82,157.51	0.93
912828PC8	US TREASURY N/B 11/20 2.625	800,000.000	Local	103.638051	829,104.41	106.160200	849,281.60	20,177.19	0.12
			Base	103.638051	829,104.41	106.160200	849,281.60	20,177.19	0.11
912828R36	US TREASURY N/B 05/26 1.625	2,240,000.000	Local	100.838778	2,258,788.62	100.132800	2,242,974.72	-15,813.90	0.31
			Base	100.838778	2,258,788.62	100.132800	2,242,974.72	-15,813.90	0.30
912828S27	US TREASURY N/B 06/21 1.125	520,000.000	Local	100.089625	520,466.05	99.882800	519,390.56	-1,075.49	0.07
			Base	100.089625	520,466.05	99.882800	519,390.56	-1,075.49	0.07
912828S92	US TREASURY N/B 07/23 1.25	2,640,000.000	Local	99.414789	2,624,550.43	98.953100	2,612,361.84	-12,188.59	0.37
			Base	99.414789	2,624,550.43	98.953100	2,612,361.84	-12,188.59	0.35

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912828T34	US TREASURY N/B 09/21 1.125				1.125	30 Sep 2021			
		320,000.000	Local	100.039063	320,125.00	99.867200	319,575.04	-549.96	0.04
			Base	100.039063	320,125.00	99.867200	319,575.04	-549.96	0.04
912828XD7	US TREASURY N/B 05/22 1.875				1.875	31 May 2022			
		1,620,000.000	Local	99.531330	1,612,407.54	103.230500	1,672,334.10	59,926.56	0.23
			Base	99.531330	1,612,407.54	103.230500	1,672,334.10	59,926.56	0.22
912828XH8	US TREASURY N/B 06/20 1.625				1.625	30 Jun 2020			
		320,000.000	Local	101.153622	323,691.59	102.179700	326,975.04	3,283.45	0.05
			Base	101.153622	323,691.59	102.179700	326,975.04	3,283.45	0.04
912828XL9	TSY INFL IX N/B 07/25 0.375				0.375	15 Jul 2025			
		1,197,499.400	Local	97.993308	1,173,469.28	103.274000	1,236,705.53	63,236.25	0.17
		Original Face: 1,180,000.000	Base	97.993308	1,173,469.28	103.274000	1,236,705.53	63,236.25	0.17
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.5	01 Jun 2042			
		160,000.000	Local	100.893469	161,429.55	115.821900	185,315.04	23,885.49	0.03
			Base	100.893469	161,429.55	115.821900	185,315.04	23,885.49	0.02
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375				3.375	15 Nov 2021			
		70,000.000	Local	99.697229	69,788.06	107.137900	74,996.53	5,208.47	0.01
			Base	99.697229	69,788.06	107.137900	74,996.53	5,208.47	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75				2.75	15 Feb 2023			
		200,000.000	Local	101.062955	202,125.91	103.530300	207,060.60	4,934.69	0.03
			Base	101.062955	202,125.91	103.530300	207,060.60	4,934.69	0.03
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.75	15 Jul 2025			
		320,000.000	Local	99.756413	319,220.52	109.816000	351,411.20	32,190.68	0.05
			Base	99.756413	319,220.52	109.816000	351,411.20	32,190.68	0.05
914908AU2	UNIVISION COMMUNICATIONS INC TERM LOAN					01 Mar 2020			
		246,029.380	Local	99.711831	245,320.40	100.093800	246,260.16	939.76	0.03
			Base	99.711831	245,320.40	100.093800	246,260.16	939.76	0.03
914908AV0	UNIVISION COMMUNICATIONS INC TERM LOAN					01 Mar 2020			
		1,007,487.170	Local	100.103015	1,008,525.03	100.083300	1,008,326.41	-198.62	0.14
			Base	100.103015	1,008,525.03	100.083300	1,008,326.41	-198.62	0.14

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View Date: October 3, 2016

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91831AAA9	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 03/20 5.375					5.375	15 Mar 2020		
	190,000.000	Local		100.000000	190,000.00	92.500000	175,750.00	-14,250.00	0.02
		Base		100.000000	190,000.00	92.500000	175,750.00	-14,250.00	0.02
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	560,000.000	Local		96.713589	541,596.10	97.200000	544,320.00	2,723.90	0.08
		Base		96.713589	541,596.10	97.200000	544,320.00	2,723.90	0.07
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45					2.45	01 Nov 2022		
	20,000.000	Local		99.963450	19,992.69	101.560000	20,312.00	319.31	0.00
		Base		99.963450	19,992.69	101.560000	20,312.00	319.31	0.00
92343VBQ6	VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5					4.5	15 Sep 2020		
	110,000.000	Local		106.860709	117,546.78	109.736800	120,710.48	3,163.70	0.02
		Base		106.860709	117,546.78	109.736800	120,710.48	3,163.70	0.02
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15					5.15	15 Sep 2023		
	470,000.000	Local		106.942909	502,631.67	116.492700	547,515.69	44,884.02	0.08
		Base		106.942909	502,631.67	116.492700	547,515.69	44,884.02	0.07
92343VBS2	VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4					6.4	15 Sep 2033		
	284,000.000	Local		104.882736	297,866.97	129.564700	367,963.75	70,096.78	0.05
		Base		104.882736	297,866.97	129.564700	367,963.75	70,096.78	0.05
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043		
	474,000.000	Local		124.919890	592,120.28	135.208500	640,888.29	48,768.01	0.09
		Base		124.919890	592,120.28	135.208500	640,888.29	48,768.01	0.09
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862	21 Aug 2046		
	140,000.000	Local		115.620043	161,868.06	112.006300	156,808.82	-5,059.24	0.02
		Base		115.620043	161,868.06	112.006300	156,808.82	-5,059.24	0.02
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.5	01 Nov 2024		
	500,000.000	Local		99.578582	497,892.91	106.667300	533,336.50	35,443.59	0.07
		Base		99.578582	497,892.91	106.667300	533,336.50	35,443.59	0.07
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25					4.25	01 Sep 2023		
	90,000.000	Local		99.130733	89,217.66	106.264400	95,637.96	6,420.30	0.01
		Base		99.130733	89,217.66	106.264400	95,637.96	6,420.30	0.01

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92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875					3.875	01 Apr 2024		
	10,000.000	Local	94.179500	9,417.95	103.066800	10,306.68	888.73	0.00	
		Base	94.179500	9,417.95	103.066800	10,306.68	888.73	0.00	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.15	14 Dec 2025		
	790,000.000	Local	99.659338	787,308.77	105.633100	834,501.49	47,192.72	0.12	
		Base	99.659338	787,308.77	105.633100	834,501.49	47,192.72	0.11	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	500,000.000	Local	101.867444	509,337.22	115.567400	577,837.00	68,499.78	0.08	
		Base	101.867444	509,337.22	115.567400	577,837.00	68,499.78	0.08	
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA					1.34472	15 May 2047		
	3,831,183.530	Local	5.865345	224,712.13	5.863700	224,649.11	-63.02	0.03	
Original Face:	3,954,407.000	Base	5.865345	224,712.13	5.863700	224,649.11	-63.02	0.03	
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.75	17 Sep 2024		
	300,000.000	Local	99.693123	299,079.37	105.112200	315,336.60	16,257.23	0.04	
		Base	99.693123	299,079.37	105.112200	315,336.60	16,257.23	0.04	
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	500,000.000	Local	101.926494	509,632.47	108.087800	540,439.00	30,806.53	0.08	
		Base	101.926494	509,632.47	108.087800	540,439.00	30,806.53	0.07	
92912EAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5					7.5	15 Jul 2021		
	450,000.000	Local	105.222771	473,502.47	96.810000	435,645.00	-37,857.47	0.06	
		Base	105.222771	473,502.47	96.810000	435,645.00	-37,857.47	0.06	
92922FAS7	WAMU MORTGAGE PASS THROUGH CER WAMU 2003 AR8 A					2.695149	25 Aug 2033		
	64,594.350	Local	95.781303	61,869.31	100.968460	65,219.92	3,350.61	0.01	
Original Face:	1,140,000.000	Base	95.781303	61,869.31	100.968460	65,219.92	3,350.61	0.01	
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A					2.839573	25 Oct 2034		
	206,851.020	Local	95.687698	197,930.98	100.515380	207,917.09	9,986.11	0.03	
Original Face:	2,100,000.000	Base	95.687698	197,930.98	100.515380	207,917.09	9,986.11	0.03	
92936MAD9	WPP FINANCE 2010 COMPANY GUAR 09/42 5.125					5.125	07 Sep 2042		
	120,000.000	Local	94.580342	113,496.41	111.545700	133,854.84	20,358.43	0.02	
		Base	94.580342	113,496.41	111.545700	133,854.84	20,358.43	0.02	

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.66128	15 Jun 2045		
		1,053,986.420	Local 6.063446	63,907.90	6.436940	67,844.47	3,936.57	0.01
Original Face:		1,160,000.000	Base 6.063446	63,907.90	6.436940	67,844.47	3,936.57	0.01
92976GAH4	WELLS FARGO BANK NA SUBORDINATED 11/17 6				6.0	15 Nov 2017		
		830,000.000	Local 101.399641	841,617.02	105.119100	872,488.53	30,871.51	0.12
			Base 101.399641	841,617.02	105.119100	872,488.53	30,871.51	0.12
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049		
		710,000.000	Local 97.359773	691,254.39	99.740000	708,154.00	16,899.61	0.10
			Base 97.359773	691,254.39	99.740000	708,154.00	16,899.61	0.10
92978QCC9	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C30 AMFL 144A				0.72956	15 Dec 2043		
		560,000.000	Local 95.683788	535,829.21	97.716390	547,211.78	11,382.57	0.08
Original Face:		560,000.000	Base 95.683788	535,829.21	97.716390	547,211.78	11,382.57	0.07
930NDBI19	BOYD GAMING CORPORATION TERM LOAN B2					15 Sep 2023		
		260,000.000	Local 100.500000	261,300.00	100.550000	261,430.00	130.00	0.04
			Base 100.500000	261,300.00	100.550000	261,430.00	130.00	0.04
930NJEI17	DOLLAR TREE INC. TERM LOAN B3					06 Jul 2022		
		172,033.530	Local 100.749999	173,323.78	100.375000	172,678.66	-645.12	0.02
			Base 100.749999	173,323.78	100.375000	172,678.66	-645.12	0.02
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45				3.45	01 Jun 2026		
		400,000.000	Local 99.805188	399,220.75	103.811800	415,247.20	16,026.45	0.06
			Base 99.805188	399,220.75	103.811800	415,247.20	16,026.45	0.06
93363PAK6	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR14 2A3				2.219767	25 Nov 2036		
		315,137.630	Local 87.953962	277,176.03	85.015840	267,916.90	-9,259.13	0.04
Original Face:		700,000.000	Base 87.953962	277,176.03	85.015840	267,916.90	-9,259.13	0.04
939336R54	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2004 RA2 2A				7.0	25 Jul 2033		
		84,204.750	Local 99.169014	83,505.02	107.988450	90,931.40	7,426.38	0.01
Original Face:		3,350,000.000	Base 99.169014	83,505.02	107.988450	90,931.40	7,426.38	0.01
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375				7.375	15 May 2029		
		80,000.000	Local 120.128188	96,102.55	141.255900	113,004.72	16,902.17	0.02
			Base 120.128188	96,102.55	141.255900	113,004.72	16,902.17	0.02

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94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5				3.5	15 May 2024		
		100,000.000	Local 99.800630	99,800.63	107.814900	107,814.90	8,014.27	0.02
			Base 99.800630	99,800.63	107.814900	107,814.90	8,014.27	0.01
94973VAM9	ANTHEM INC SR UNSECURED 06/17 5.875				5.875	15 Jun 2017		
		220,000.000	Local 100.034382	220,075.64	103.135800	226,898.76	6,823.12	0.03
			Base 100.034382	220,075.64	103.135800	226,898.76	6,823.12	0.03
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125	15 May 2022		
		80,000.000	Local 99.693225	79,754.58	104.090400	83,272.32	3,517.74	0.01
			Base 99.693225	79,754.58	104.090400	83,272.32	3,517.74	0.01
949746RE3	WELLS FARGO + COMPANY SUBORDINATED 01/24 4.48				4.48	16 Jan 2024		
		1,586,000.000	Local 104.241621	1,653,272.11	109.415600	1,735,331.42	82,059.31	0.24
			Base 104.241621	1,653,272.11	109.415600	1,735,331.42	82,059.31	0.23
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.6	01 Apr 2021		
		50,000.000	Local 103.817060	51,908.53	110.404000	55,202.00	3,293.47	0.01
			Base 103.817060	51,908.53	110.404000	55,202.00	3,293.47	0.01
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5				1.5	16 Jan 2018		
		80,000.000	Local 99.952950	79,962.36	100.127300	80,101.84	139.48	0.01
			Base 99.952950	79,962.36	100.127300	80,101.84	139.48	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45				3.45	13 Feb 2023		
		410,000.000	Local 97.112737	398,162.22	103.118800	422,787.08	24,624.86	0.06
			Base 97.112737	398,162.22	103.118800	422,787.08	24,624.86	0.06
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375	02 Nov 2043		
		130,000.000	Local 99.716669	129,631.67	116.095200	150,923.76	21,292.09	0.02
			Base 99.716669	129,631.67	116.095200	150,923.76	21,292.09	0.02
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.65	04 Nov 2044		
		410,000.000	Local 105.897595	434,180.14	105.196300	431,304.83	-2,875.31	0.06
			Base 105.897595	434,180.14	105.196300	431,304.83	-2,875.31	0.06
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027		
		1,230,000.000	Local 99.788298	1,227,396.06	107.773800	1,325,617.74	98,221.68	0.19
			Base 99.788298	1,227,396.06	107.773800	1,325,617.74	98,221.68	0.18

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94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.9	17 Nov 2045		
	560,000.000	Local		99.648329	558,030.64	110.101100	616,566.16	58,535.52	0.09
		Base		99.648329	558,030.64	110.101100	616,566.16	58,535.52	0.08
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					0.95528	25 Jun 2037		
	283,121.400	Local		72.264188	204,595.38	73.095810	206,949.88	2,354.50	0.03
Original Face:	1,110,000.000	Base		72.264188	204,595.38	73.095810	206,949.88	2,354.50	0.03
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.432548	15 Jul 2046		
	70,000.000	Local		103.583186	72,508.23	110.789510	77,552.66	5,044.43	0.01
Original Face:	70,000.000	Base		103.583186	72,508.23	110.789510	77,552.66	5,044.43	0.01
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817	15 Aug 2050		
	20,000.000	Local		104.297750	20,859.55	109.477870	21,895.57	1,036.02	0.00
Original Face:	20,000.000	Base		104.297750	20,859.55	109.477870	21,895.57	1,036.02	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808	15 Dec 2047		
	250,000.000	Local		102.834648	257,086.62	108.219610	270,549.03	13,462.41	0.04
Original Face:	250,000.000	Base		102.834648	257,086.62	108.219610	270,549.03	13,462.41	0.04
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
	220,000.000	Local		102.865545	226,304.20	105.701100	232,542.42	6,238.22	0.03
Original Face:	220,000.000	Base		102.865545	226,304.20	105.701100	232,542.42	6,238.22	0.03
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5					3.148	15 May 2048		
	1,230,000.000	Local		102.864268	1,265,230.50	104.750660	1,288,433.12	23,202.62	0.18
Original Face:	1,230,000.000	Base		102.864268	1,265,230.50	104.750660	1,288,433.12	23,202.62	0.17
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406	15 May 2048		
	1,300,000.000	Local		102.864842	1,337,242.95	103.946140	1,351,299.82	14,056.87	0.19
Original Face:	1,300,000.000	Base		102.864842	1,337,242.95	103.946140	1,351,299.82	14,056.87	0.18
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.33392	15 May 2048		
	5,112,394.670	Local		7.019939	358,887.01	6.888020	352,142.77	-6,744.24	0.05
Original Face:	5,169,000.000	Base		7.019939	358,887.01	6.888020	352,142.77	-6,744.24	0.05
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848	15 May 2048		
	1,130,000.000	Local		99.996365	1,129,958.92	99.455680	1,123,849.18	-6,109.74	0.16
Original Face:	1,130,000.000	Base		99.996365	1,129,958.92	99.455680	1,123,849.18	-6,109.74	0.15

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94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D				4.240887	15 May 2048		
		1,280,000.000	Local 93.339476	1,194,745.29	81.925710	1,048,649.09	-146,096.20	0.15
Original Face:		1,280,000.000	Base 93.339476	1,194,745.29	81.925710	1,048,649.09	-146,096.20	0.14
952355AN5	WEST CORP COMPANY GUAR 144A 07/22 5.375				5.375	15 Jul 2022		
		330,000.000	Local 94.237197	310,982.75	98.000000	323,400.00	12,417.25	0.05
			Base 94.237197	310,982.75	98.000000	323,400.00	12,417.25	0.04
952355AQ8	WEST CORP SR SECURED 144A 07/21 4.75				4.75	15 Jul 2021		
		80,000.000	Local 100.000000	80,000.00	103.000000	82,400.00	2,400.00	0.01
			Base 100.000000	80,000.00	103.000000	82,400.00	2,400.00	0.01
960413AL6	WESTLAKE CHEMICAL CORP COMPANY GUAR 144A 02/21 4.625				4.625	15 Feb 2021		
		320,000.000	Local 103.918397	332,538.87	104.500000	334,400.00	1,861.13	0.05
			Base 103.918397	332,538.87	104.500000	334,400.00	1,861.13	0.04
960413AN2	WESTLAKE CHEMICAL CORP COMPANY GUAR 144A 05/23 4.875				4.875	15 May 2023		
		120,000.000	Local 104.175817	125,010.98	104.500000	125,400.00	389.02	0.02
			Base 104.175817	125,010.98	104.500000	125,400.00	389.02	0.02
966387AH5	WHITING PETROLEUM CORP COMPANY GUAR 03/21 5.75				5.75	15 Mar 2021		
		10,000.000	Local 66.933300	6,693.33	93.500000	9,350.00	2,656.67	0.00
			Base 66.933300	6,693.33	93.500000	9,350.00	2,656.67	0.00
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25				6.25	01 Apr 2023		
		120,000.000	Local 70.356575	84,427.89	91.250000	109,500.00	25,072.11	0.02
			Base 70.356575	84,427.89	91.250000	109,500.00	25,072.11	0.01
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.5	15 Jan 2031		
		248,000.000	Local 105.701996	262,140.95	114.000000	282,720.00	20,579.05	0.04
			Base 105.701996	262,140.95	114.000000	282,720.00	20,579.05	0.04
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875				7.875	01 Sep 2021		
		382,000.000	Local 115.997521	443,110.53	115.750000	442,165.00	-945.53	0.06
			Base 115.997521	443,110.53	115.750000	442,165.00	-945.53	0.06
969457BV1	WILLIAMS COMPANIES INC SR UNSECURED 06/44 5.75				5.75	24 Jun 2044		
		100,000.000	Local 86.787600	86,787.60	103.000000	103,000.00	16,212.40	0.01
			Base 86.787600	86,787.60	103.000000	103,000.00	16,212.40	0.01

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98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.0	15 Jan 2022		
	40,000.000	Local		95.892800	38,357.12	99.812500	39,925.00	1,567.88	0.01
		Base		95.892800	38,357.12	99.812500	39,925.00	1,567.88	0.01
982526AQ8	WM WRIGLEY JR CO SR UNSECURED 144A 10/20 3.375					3.375	21 Oct 2020		
	110,000.000	Local		99.963882	109,960.27	105.850400	116,435.44	6,475.17	0.02
		Base		99.963882	109,960.27	105.850400	116,435.44	6,475.17	0.02
982526AU9	WM WRIGLEY JR CO SR UNSECURED 144A 10/18 2.4					2.4	21 Oct 2018		
	40,000.000	Local		99.920550	39,968.22	101.624400	40,649.76	681.54	0.01
		Base		99.920550	39,968.22	101.624400	40,649.76	681.54	0.01
982526AV7	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9					2.9	21 Oct 2019		
	160,000.000	Local		100.270781	160,433.25	103.463000	165,540.80	5,107.55	0.02
		Base		100.270781	160,433.25	103.463000	165,540.80	5,107.55	0.02
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	280,000.000	Local		115.400546	323,121.53	133.727100	374,435.88	51,314.35	0.05
		Base		115.400546	323,121.53	133.727100	374,435.88	51,314.35	0.05
98379EAC0	XPO LOGISTICS INC TERM LOAN B						30 Oct 2021		
	448,875.000	Local		100.000000	448,875.00	100.425000	450,782.72	1,907.72	0.06
		Base		100.000000	448,875.00	100.425000	450,782.72	1,907.72	0.06
98417EAB6	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/16 5.8					5.8	15 Nov 2016		
	30,000.000	Local		100.451367	30,135.41	100.350000	30,105.00	-30.41	0.00
		Base		100.451367	30,135.41	100.350000	30,105.00	-30.41	0.00
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR					2.7	25 Oct 2017		
	430,000.000	Local		98.660302	424,239.30	100.150000	430,645.00	6,405.70	0.06
		Base		98.660302	424,239.30	100.150000	430,645.00	6,405.70	0.06
ACI08T6X5	REPUBLIC OF PORTUGAL SR UNSECURED 144A 10/24 5.125					5.125	15 Oct 2024		
	410,000.000	Local		100.469305	411,924.15	99.607200	408,389.52	-3,534.63	0.06
		Base		100.469305	411,924.15	99.607200	408,389.52	-3,534.63	0.05
C6901LAD9	1011778 BC ULTD LIABILITY COMP TERM LOAN B2						10 Dec 2021		
	513,645.450	Local		99.818682	512,714.12	100.541700	516,427.87	3,713.75	0.07
		Base		99.818682	512,714.12	100.541700	516,427.87	3,713.75	0.07

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C9413PAU7	VALEANT PHARMACEUTICALS INT. TERM LOAN B F1	312,834.350	Local	100.000000	312,834.35	100.225000	313,538.23	703.88	0.04
			Base	100.000000	312,834.35	100.225000	313,538.23	703.88	0.04
G9368PAV6	VIRGIN MEDIA INVESTMENT HOLDIN USD TERM LOAN F	538,829.400	Local	99.806356	537,785.99	100.333300	540,625.32	2,839.33	0.08
			Base	99.806356	537,785.99	100.333300	540,625.32	2,839.33	0.07
N0501WAC2	ZIGGO NV TERM B1 USD	129,425.530	Local	99.683849	129,016.35	99.781300	129,142.48	126.13	0.02
			Base	99.683849	129,016.35	99.781300	129,142.48	126.13	0.02
N0501WAE8	ZIGGO NV TERM B2 USD	76,702.130	Local	99.683842	76,459.63	99.781300	76,534.38	74.75	0.01
			Base	99.683842	76,459.63	99.781300	76,534.38	74.75	0.01
N0501WAG3	ZIGGO NV TERM B3 USD	23,833.480	Local	99.683806	23,758.12	99.781300	23,781.36	23.24	0.00
			Base	99.683806	23,758.12	99.781300	23,781.36	23.24	0.00
N4715WAC6	JLL / DELTA DUTCH NEWCO B V INITIAL DOLLAR TERM LOANS	423,253.800	Local	99.749039	422,191.60	99.833300	422,548.24	356.64	0.06
			Base	99.749039	422,191.60	99.833300	422,548.24	356.64	0.06
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN	291,750.000	Local	99.680065	290,816.59	89.500000	261,116.25	-29,700.34	0.04
			Base	99.680065	290,816.59	89.500000	261,116.25	-29,700.34	0.04
Q3930AAC2	FORTESCUE METALS GROUP LTD NEW TERM LOANS	0.000	Local	0.000000	-11.45	0.000000	0.00	11.45	0.00
			Base	0.000000	-11.45	0.000000	0.00	11.45	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75	410,000.000	Local	97.042061	397,872.45	105.383900	432,073.99	34,201.54	0.06
			Base	97.042061	397,872.45	105.383900	432,073.99	34,201.54	0.06
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125	520,000.000	Local	114.677552	596,323.27	114.032200	592,967.44	-3,355.83	0.08
			Base	114.677552	596,323.27	114.032200	592,967.44	-3,355.83	0.08

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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
US DOLLAR Total								
		471,509,779.900	Local	404,341,945.06		420,362,323.42	16,020,378.36	61.07
Original Face:		399,680,783.560	Base	404,339,199.10		420,362,323.42	16,023,124.32	58.66
FIXED INCOME Total								
		834,948,079.900	Base	426,364,018.14		439,901,663.71	13,537,645.57	61.29
Original Face:		399,680,783.560						

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI0PJB44	US 10YR FUT OPTN NOV16C 139.5 OCT16 139.5 CALL					21 Oct 2016				
27,000.000		27.000	Local	0.034500	931.50	0.001000	27.00	-904.50	0.00	
			Base	0.034500	931.50	0.001000	27.00	-904.50	0.00	
ADI0PKB25	US 10YR FUT OPTN NOV16C 139 OCT16 139 CALL					21 Oct 2016				
118,000.000		118.000	Local	0.034500	4,071.00	0.001000	118.00	-3,953.00	0.00	
			Base	0.034500	4,071.00	0.001000	118.00	-3,953.00	0.00	
ADI0PKKL3	US 10YR FUT OPTN NOV16C 131 OCT16 131 CALL					21 Oct 2016				
28,000.000		28.000	Local	0.527664	14,774.59	0.578125	16,187.50	1,412.91	0.00	
			Base	0.527664	14,774.59	0.578125	16,187.50	1,412.91	0.00	
ADI0PLLB2	US 5YR FUTR OPTN NOV16C 121.7 OCT16 121.75 CALL					21 Oct 2016				
15,000.000		15.000	Local	0.198563	2,978.45	0.187500	2,812.50	-165.95	0.00	
			Base	0.198563	2,978.45	0.187500	2,812.50	-165.95	0.00	
ADI0PSVZ3	US BOND FUTR OPTN NOV16C 171 OCT16 171 CALL					21 Oct 2016				
5,000.000		5.000	Local	0.690750	3,453.75	0.562500	2,812.50	-641.25	0.00	
			Base	0.690750	3,453.75	0.562500	2,812.50	-641.25	0.00	
ADI0PWCW2	US BOND FUTR OPTN NOV16C 167 OCT16 167 CALL					21 Oct 2016				
6,000.000		6.000	Local	1.487625	8,925.75	2.234375	13,406.25	4,480.50	0.00	
			Base	1.487625	8,925.75	2.234375	13,406.25	4,480.50	0.00	
ADI0PWNS9	US BOND FUTR OPTN NOV16C 169 OCT16 169 CALL					21 Oct 2016				
3,000.000		3.000	Local	1.253250	3,759.75	1.187500	3,562.50	-197.25	0.00	
			Base	1.253250	3,759.75	1.187500	3,562.50	-197.25	0.00	
ADI0PYRB8	US BOND FUTR OPTN NOV16C 168 OCT16 168 CALL					21 Oct 2016				
12,000.000		12.000	Local	1.511063	18,132.75	1.656250	19,875.00	1,742.25	0.00	
			Base	1.511063	18,132.75	1.656250	19,875.00	1,742.25	0.00	
US DOLLAR Total										
214,000.000		214.000	Local		57,027.54		58,801.25	1,773.71	0.01	
			Base		57,027.54		58,801.25	1,773.71	0.01	

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS Total

214,000.000	214.000	Base		57,027.54		58,801.25	1,773.71	0.01
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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

US DOLLAR								Exchange Rate:	1.000000
99ZQ48469	USMXP0065 USD PUT MXN CALL OCT16 18.4975 PUT					27 Oct 2016			
7,685,600.000	7,685,600.000	Local	0.014270	109,673.51	0.003251	24,985.89	-84,687.62	0.00	
		Base	0.014270	109,673.51	0.003251	24,985.89	-84,687.62	0.00	
ADI0PBXN5	JPN YEN FUTR OPTN OCT16P 97 OCT16 97 PUT					07 Oct 2016			
10,000.000	8.000	Local	0.752600	7,526.00	0.060000	600.00	-6,926.00	0.00	
		Base	0.752600	7,526.00	0.060000	600.00	-6,926.00	0.00	
ADI0PHH67	US 10YR FUT OPTN DEC16P 131 NOV16 131 PUT					25 Nov 2016			
12,000.000	12.000	Local	0.643875	7,726.50	0.843750	10,125.00	2,398.50	0.00	
		Base	0.643875	7,726.50	0.843750	10,125.00	2,398.50	0.00	
ADI0PK837	US 5YR FUTR OPTN NOV16P 116.2 OCT16 116.25 PUT					21 Oct 2016			
700,000.000	700.000	Local	0.017759	12,431.30	0.001000	700.00	-11,731.30	0.00	
		Base	0.017759	12,431.30	0.001000	700.00	-11,731.30	0.00	
ADI0PKB09	US 5YR FUTR OPTN NOV16P 116 OCT16 116 PUT					21 Oct 2016			
373,000.000	373.000	Local	0.018875	7,040.38	0.001000	373.00	-6,667.38	0.00	
		Base	0.018875	7,040.38	0.001000	373.00	-6,667.38	0.00	
ADI0PQF02	US 5YR FUTR OPTN NOV16P 117.2 OCT16 117.25 PUT					21 Oct 2016			
900,000.000	900.000	Local	0.018875	16,987.50	0.001000	900.00	-16,087.50	0.00	
		Base	0.018875	16,987.50	0.001000	900.00	-16,087.50	0.00	
ADI0Q1LP4	JPN YEN FUTR OPTN NOV16P 98 NOV16 98 PUT					04 Nov 2016			
2,500.000	2.000	Local	0.842600	2,106.50	0.940000	2,350.00	243.50	0.00	
		Base	0.842600	2,106.50	0.940000	2,350.00	243.50	0.00	
ADI0Q36N2	JPN YEN FUTR OPTN NOV16P 99 NOV16 99 PUT					04 Nov 2016			
7,500.000	6.000	Local	1.017600	7,632.00	1.420000	10,650.00	3,018.00	0.00	
		Base	1.017600	7,632.00	1.420000	10,650.00	3,018.00	0.00	
ADI0Q4KD6	JPN YEN FUTR OPTN DEC16P 98 DEC16 98 PUT					09 Dec 2016			
1,250.000	1.000	Local	1.272600	1,590.75	1.560000	1,950.00	359.25	0.00	
		Base	1.272600	1,590.75	1.560000	1,950.00	359.25	0.00	

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
9,691,850.000	7,687,602.000	Local		172,714.44		52,633.89	-120,080.55	0.01
		Base		172,714.44		52,633.89	-120,080.55	0.01
OPTIONS PURCHASED - PUTS Total								
9,691,850.000	7,687,602.000	Base		172,714.44		52,633.89	-120,080.55	0.01

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI0P46J0	EURO FX CURR OPT	OCT16C 1.14	OCT16 1.14	CALL		07 Oct 2016			
-500,000.000		-4.000	Local	0.005474	-2,737.00	0.000800	-400.00	2,337.00	0.00
			Base	0.005474	-2,737.00	0.000800	-400.00	2,337.00	0.00
ADI0P4XK7	US 10YR FUT OPTN	DEC16C 133	NOV16 133	CALL		25 Nov 2016			
-49,000.000		-49.000	Local	0.618880	-30,325.14	0.296875	-14,546.88	15,778.26	0.00
			Base	0.618880	-30,325.14	0.296875	-14,546.88	15,778.26	0.00
ADI0P6JJ1	US BOND FUTR OPTN	DEC16C 174	NOV16 174	CALL		25 Nov 2016			
-37,000.000		-37.000	Local	1.832477	-67,801.64	0.796875	-29,484.38	38,317.26	0.00
			Base	1.832477	-67,801.64	0.796875	-29,484.38	38,317.26	0.00
ADI0PFQL8	US 10YR FUT OPTN	NOV16C 131.5	OCT16 131.5	CALL		21 Oct 2016			
-66,000.000		-66.000	Local	0.499015	-32,934.97	0.359375	-23,718.75	9,216.22	0.00
			Base	0.499015	-32,934.97	0.359375	-23,718.75	9,216.22	0.00
ADI0PGN13	US BOND FUTR OPTN	NOV16C 174	OCT16 174	CALL		21 Oct 2016			
-9,000.000		-9.000	Local	0.824877	-7,423.89	0.187500	-1,687.50	5,736.39	0.00
			Base	0.824877	-7,423.89	0.187500	-1,687.50	5,736.39	0.00
ADI0PK795	US 5YR FUTR OPTN	DEC16C 122	NOV16 122	CALL		25 Nov 2016			
-36,000.000		-36.000	Local	0.395188	-14,226.75	0.296875	-10,687.50	3,539.25	0.00
			Base	0.395188	-14,226.75	0.296875	-10,687.50	3,539.25	0.00
ADI0PK8S2	US 5YR FUTR OPTN	NOV16C 122	OCT16 122	CALL		21 Oct 2016			
-30,000.000		-30.000	Local	0.160813	-4,824.39	0.109375	-3,281.25	1,543.14	0.00
			Base	0.160813	-4,824.39	0.109375	-3,281.25	1,543.14	0.00
ADI0PK9P7	US 10YR FUT OPTN	NOV16C 132	OCT16 132	CALL		21 Oct 2016			
-50,000.000		-50.000	Local	0.409563	-20,478.13	0.203125	-10,156.25	10,321.88	0.00
			Base	0.409563	-20,478.13	0.203125	-10,156.25	10,321.88	0.00
ADI0PKBJ8	US 10YR FUT OPTN	DEC16C 132	NOV16 132	CALL		25 Nov 2016			
-93,000.000		-93.000	Local	0.554882	-51,604.01	0.531250	-49,406.25	2,197.76	0.01
			Base	0.554882	-51,604.01	0.531250	-49,406.25	2,197.76	0.01

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description				Rate	Maturity Date			% Curr
Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ADI0PL6T0	US 10YR FUT OPTN DEC16C 134 NOV16 134 CALL					25 Nov 2016			
-17,000.000	-17.000	Local	0.284434	-4,835.38	0.171875	-2,921.88	1,913.50		0.00
		Base	0.284434	-4,835.38	0.171875	-2,921.88	1,913.50		0.00
ADI0PL6V5	US 10YR FUT OPTN DEC16C 134.5 NOV16 134.5 CALL					25 Nov 2016			
-12,000.000	-12.000	Local	0.231125	-2,773.50	0.140625	-1,687.50	1,086.00		0.00
		Base	0.231125	-2,773.50	0.140625	-1,687.50	1,086.00		0.00
ADI0PM494	JPN YEN FUTR OPTN OCT16C 98 OCT16 98 CALL					07 Oct 2016			
-22,500.000	-18.000	Local	1.250733	-28,141.50	1.120000	-25,200.00	2,941.50		0.00
		Base	1.250733	-28,141.50	1.120000	-25,200.00	2,941.50		0.00
ADI0PN2Z6	US BOND FUTR OPTN NOV16C 172 OCT16 172 CALL					21 Oct 2016			
-34,000.000	-34.000	Local	1.245371	-42,342.63	0.375000	-12,750.00	29,592.63		0.00
		Base	1.245371	-42,342.63	0.375000	-12,750.00	29,592.63		0.00
ADI0PPR43	JPN YEN FUTR OPTN OCT16C 99 OCT16 99 CALL					07 Oct 2016			
-6,250.000	-5.000	Local	1.149400	-7,183.75	0.530000	-3,312.50	3,871.25		0.00
		Base	1.149400	-7,183.75	0.530000	-3,312.50	3,871.25		0.00
ADI0PQD87	JPN YEN FUTR OPTN OCT16C 100 OCT16 100 CALL					07 Oct 2016			
-10,000.000	-8.000	Local	1.042400	-10,424.00	0.230000	-2,300.00	8,124.00		0.00
		Base	1.042400	-10,424.00	0.230000	-2,300.00	8,124.00		0.00
ADI0PSV34	US BOND FUTR OPTN NOV16C 170 OCT16 170 CALL					21 Oct 2016			
-8,000.000	-8.000	Local	1.225266	-9,802.13	0.828125	-6,625.00	3,177.13		0.00
		Base	1.225266	-9,802.13	0.828125	-6,625.00	3,177.13		0.00
ADI0Q0V67	US BOND FUTR OPTN DEC16C 172 NOV16 172 CALL					25 Nov 2016			
-17,000.000	-17.000	Local	1.232045	-20,944.77	1.234375	-20,984.38	-39.61		0.00
		Base	1.232045	-20,944.77	1.234375	-20,984.38	-39.61		0.00
ADI0Q0V91	US BOND FUTR OPTN DEC16C 170 NOV16 170 CALL					25 Nov 2016			
-9,000.000	-9.000	Local	1.278001	-11,502.01	1.890625	-17,015.63	-5,513.62		0.00
		Base	1.278001	-11,502.01	1.890625	-17,015.63	-5,513.62		0.00
US DOLLAR Total									
-1,005,750.000	-502.000	Local		-370,305.59		-236,165.65	134,139.94		0.03
		Base		-370,305.59		-236,165.65	134,139.94		0.03

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

-1,005,750.000	-502.000	Base		-370,305.59		-236,165.65	134,139.94	0.03
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
ADI0P0X82	US 10YR FUT OPTN NOV16P 131 OCT16 131 PUT					21 Oct 2016			
-9,000.000	-9.000	Local	0.356126	-3,205.13	0.453125	-4,078.13	-873.00	0.00	
		Base	0.356126	-3,205.13	0.453125	-4,078.13	-873.00	0.00	
ADI0P4536	JPN YEN FUTR OPTN OCT16P 95 OCT16 95 PUT					07 Oct 2016			
-5,000.000	-4.000	Local	0.787400	-3,937.00	0.010000	-50.00	3,887.00	0.00	
		Base	0.787400	-3,937.00	0.010000	-50.00	3,887.00	0.00	
ADI0P46N1	JPN YEN FUTR OPTN OCT16P 94 OCT16 94 PUT					07 Oct 2016			
-2,500.000	-2.000	Local	0.437400	-1,093.50	0.005000	-12.50	1,081.00	0.00	
		Base	0.437400	-1,093.50	0.005000	-12.50	1,081.00	0.00	
ADI0PFMQ1	US 10YR FUT OPTN NOV16P 130 OCT16 130 PUT					21 Oct 2016			
-47,000.000	-47.000	Local	0.488439	-22,956.63	0.156250	-7,343.75	15,612.88	0.00	
		Base	0.488439	-22,956.63	0.156250	-7,343.75	15,612.88	0.00	
ADI0PHQ91	US BOND FUTR OPTN NOV16P 164 OCT16 164 PUT					21 Oct 2016			
-6,000.000	-6.000	Local	1.563157	-9,378.94	0.343750	-2,062.50	7,316.44	0.00	
		Base	1.563157	-9,378.94	0.343750	-2,062.50	7,316.44	0.00	
ADI0PJQR7	US 10YR FUT OPTN DEC16P 130.5 NOV16 130.5 PUT					25 Nov 2016			
-3,000.000	-3.000	Local	0.637377	-1,912.13	0.625000	-1,875.00	37.13	0.00	
		Base	0.637377	-1,912.13	0.625000	-1,875.00	37.13	0.00	
ADI0PL6D5	US 10YR FUT OPTN DEC16P 127.5 NOV16 127.5 PUT					25 Nov 2016			
-12,000.000	-12.000	Local	0.293625	-3,523.50	0.093750	-1,125.00	2,398.50	0.00	
		Base	0.293625	-3,523.50	0.093750	-1,125.00	2,398.50	0.00	
ADI0PNQR8	US 5YR FUTR OPTN NOV16P 121 OCT16 121 PUT					21 Oct 2016			
-36,000.000	-36.000	Local	0.313157	-11,273.64	0.109375	-3,937.50	7,336.14	0.00	
		Base	0.313157	-11,273.64	0.109375	-3,937.50	7,336.14	0.00	
ADI0PPRX9	US BOND FUTR OPTN DEC16P 166 NOV16 166 PUT					25 Nov 2016			
-1,000.000	-1.000	Local	1.559250	-1,559.25	1.765625	-1,765.63	-206.38	0.00	
		Base	1.559250	-1,559.25	1.765625	-1,765.63	-206.38	0.00	

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund
ADI0PR501	JPN YEN FUTR OPTN NOV16P 95 NOV16 95 PUT					04 Nov 2016			
-6,250.000		-5.000	Local 0.889400	-5,558.75	0.200000		-1,250.00	4,308.75	0.00
			Base 0.889400	-5,558.75	0.200000		-1,250.00	4,308.75	0.00
ADI0Q39N9	US 10YR FUT OPTN NOV16P 130.7 OCT16 130.75 PUT					21 Oct 2016			
-6,000.000		-6.000	Local 0.301438	-1,808.63	0.359375		-2,156.25	-347.62	0.00
			Base 0.301438	-1,808.63	0.359375		-2,156.25	-347.62	0.00
ADI0Q4JN6	JPN YEN FUTR OPTN NOV16P 97 NOV16 97 PUT					04 Nov 2016			
-5,000.000		-4.000	Local 0.462400	-2,312.00	0.590000		-2,950.00	-638.00	0.00
			Base 0.462400	-2,312.00	0.590000		-2,950.00	-638.00	0.00
US DOLLAR Total									
-138,750.000		-135.000	Local	-68,519.10			-28,606.26	39,912.84	0.00
			Base	-68,519.10			-28,606.26	39,912.84	0.00
OPTIONS WRITTEN - PUTS Total									
-138,750.000		-135.000	Base	-68,519.10			-28,606.26	39,912.84	0.00
SWAPS FIXED INCOME									
JAPANESE YEN									
							Exchange Rate:	101.405000	
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				0.00621	09 May 2046			
	364,300,000.000	Local	100.000000	364,300,000.00	100.000000		364,300,000.00	0.00	45.23
		Base	0.925840	3,372,835.86	0.986145		3,592,525.02	219,689.16	0.48
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.64079	09 May 2046			
	-364,300,000.000	Local	100.000000	-364,300,000.00	105.212482		-383,289,071.93	-18,989,071.93	47.59
		Base	0.925840	-3,372,835.86	1.037547		-3,779,784.74	-406,948.88	0.51
JAPANESE YEN Total									
		Local		0.00			-18,989,071.93	-18,989,071.93	92.83
		Base		0.00			-187,259.72	-187,259.72	0.99
US DOLLAR									
							Exchange Rate:	1.000000	
99S0PCCI7	BWS014209 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.83344	31 Aug 2022			

Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.00	Local Base	100.000000 100.000000	20,000,000.00 20,000,000.00	100.000000 100.000000	20,000,000.00 20,000,000.00	0.00 0.00	2.80 2.69
99S0PCCJ5	BWS014209 IRS USD P F	1.89700	2 CCPVANILLA		1.897	31 Aug 2022			
		-20,000,000.00	Local Base	100.000000 100.000000	-20,000,000.00 -20,000,000.00	103.718032 103.718032	-20,743,606.40 -20,743,606.40	-743,606.40 -743,606.40	2.90 2.79
99S0Q6JR2	BWS015784 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.83344	30 Nov 2022			
		46,128,000.00	Local Base	100.003730 100.003730	46,129,720.63 46,129,720.63	100.000000 100.000000	46,128,000.00 46,128,000.00	-1,720.63 -1,720.63	6.45 6.20
99S0Q6JS0	BWS015784 IRS USD P F	1.90000	2 CCPVANILLA		1.9	30 Nov 2022			
		-46,128,000.00	Local Base	100.000000 100.000000	-46,128,000.00 -46,128,000.00	103.771313 103.771313	-47,867,631.26 -47,867,631.26	-1,739,631.26 -1,739,631.26	6.70 6.43
99S0SAF38	BWS017764 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Jun 2021			
		837,506.300	Local Base	95.466198 95.466198	799,535.42 799,535.42	100.000000 100.000000	837,506.30 837,506.30	37,970.88 37,970.88	0.12 0.11
99S0SAF46	BWS017764 CDS USD P F	5.00000	2 CCPCDX		5.0	20 Jun 2021			
		-837,506.300	Local Base	100.000000 100.000000	-837,506.30 -837,506.30	105.142523 105.142523	-880,575.25 -880,575.25	-43,068.95 -43,068.95	0.12 0.12
99S0SKCU9	BWS019380 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.85222	13 Jun 2026			
		8,000,000.000	Local Base	100.013736 100.013736	8,001,098.85 8,001,098.85	100.000000 100.000000	8,000,000.00 8,000,000.00	-1,098.85 -1,098.85	1.12 1.07
99S0SKCV7	BWS019380 IRS USD P F	1.58000	2 CCPVANILLA		1.58	13 Jun 2026			
		-8,000,000.000	Local Base	100.000000 100.000000	-8,000,000.00 -8,000,000.00	100.952527 100.952527	-8,076,202.16 -8,076,202.16	-76,202.16 -76,202.16	1.13 1.09
99S0SKD04	SWS019281 IRS USD R F	1.18500	2 CCPVANILLA		1.185	13 Jun 2021			
		8,010,000.000	Local Base	100.000000 100.000000	8,010,000.00 8,010,000.00	100.035584 100.035584	8,012,850.28 8,012,850.28	2,850.28 2,850.28	1.12 1.08
99S0SKD12	SWS019281 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.85222	13 Jun 2021			
		-8,010,000.000	Local Base	100.000000 100.000000	-8,010,000.00 -8,010,000.00	100.000000 100.000000	-8,010,000.00 -8,010,000.00	0.00 0.00	1.12 1.08
99S0TKTU0	BWS021469 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.0	15 May 2023			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		19,200,000.000	Local 100.039005	19,207,488.96	100.000000	19,200,000.00	-7,488.96	2.69
			Base 100.039005	19,207,488.96	100.000000	19,200,000.00	-7,488.96	2.58
99S0TKTV8	BWS021469 IRS USD P F	1.26653	2 CCPVANILLA		1.26653	15 May 2023		
		-19,200,000.000	Local 100.000000	-19,200,000.00	99.807473	-19,163,034.82	36,965.18	2.68
			Base 100.000000	-19,200,000.00	99.807473	-19,163,034.82	36,965.18	2.57
US DOLLAR Total								
			Local	-27,662.44		-2,562,693.31	-2,535,030.87	28.94
			Base	-27,662.44		-2,562,693.31	-2,535,030.87	27.80
SWAPS FIXED INCOME Total								
		0.000	Base	-27,662.44		-2,749,953.03	-2,722,290.59	28.79

Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
8,761,350.000	990,464,439.230	Base		498,247,244.20		509,122,627.38	10,875,383.18	99.82
Original Face:	399,680,783.560							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.890195

GERMANY

ADI0MDVW6	EURO-BOBL FUTURE DEC16 XEUR 20161208	08 Dec 2016							
68.000	6,800,000.000	Local	8,982,120.00	8,978,422.20	132.090000	3,697.80	7,097.80	-3,400.00	
		Base	10,090,058.92		148.383219	4,153.92	7,962.66	-3,808.74	0.00

ADI0MF1B0	EURO-BTP FUTURE DEC16 XEUR 20161208	08 Dec 2016							
8.000	800,000.000	Local	1,144,720.00	1,148,013.20	143.090000	-3,293.20	-5,853.20	2,560.00	
		Base	1,285,920.50		160.740063	-3,699.41	-6,566.41	2,867.00	0.00

GERMANY Total									
76.000	7,600,000.000	Local	10,126,840.00	10,126,435.40		404.60	1,244.60	-840.00	
		Base				454.51	1,396.25	-941.74	0.00

EURO CURRENCY Total									
76.000	7,600,000.000	Local	10,126,840.00	10,126,435.40		404.60	1,244.60	-840.00	
		Base				454.51	1,396.25	-941.74	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z380208	90DAY EUR FUTR MAR17 XCME 20170313	13 Mar 2017							
144.000	36,000,000.000	Local	35,659,800.00	35,569,480.50	99.055000	90,319.50	92,119.50	-1,800.00	
		Base	35,659,800.00		99.055000	90,319.50	92,119.50	-1,800.00	0.00

99Z380471	90DAY EUR FUTR DEC16 XCME 20161219	19 Dec 2016							
12.000	3,000,000.000	Local	2,972,400.00	2,973,489.00	99.080000	-1,089.00	-939.00	-150.00	
		Base	2,972,400.00		99.080000	-1,089.00	-939.00	-150.00	0.00

99Z380513	90DAY EUR FUTR JUN17 XCME 20170619	19 Jun 2017							
40.000	10,000,000.000	Local	9,901,500.00	9,864,530.00	99.015000	36,970.00	37,970.00	-1,000.00	
		Base	9,901,500.00		99.015000	36,970.00	37,970.00	-1,000.00	0.00

99ZB57638	90DAY EUR FUTR MAR18 XCME 20180319	19 Mar 2018							
88.000	22,000,000.000	Local	21,761,300.00	21,769,861.00	98.915000	-8,561.00	-3,061.00	-5,500.00	
		Base	21,761,300.00		98.915000	-8,561.00	-3,061.00	-5,500.00	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217						17 Dec 2018			
31.000	7,750,000.000	Local	7,657,387.50	7,654,388.25	98.805000	2,999.25		5,711.75	-2,712.50	
		Base	7,657,387.50		98.805000	2,999.25		5,711.75	-2,712.50	0.00
ADI0MDKZ1	US 2YR NOTE (CBT) DEC16 XCBT 20161230						30 Dec 2016			
139.000	27,800,000.000	Local	30,367,156.25	30,336,920.88	109.234375	30,235.37		43,266.62	-13,031.25	
		Base	30,367,156.25		109.234375	30,235.37		43,266.62	-13,031.25	0.00
ADI0MDL98	US 5YR NOTE (CBT) DEC16 XCBT 20161230						30 Dec 2016			
2,064.000	206,400,000.000	Local	250,808,250.00	250,476,511.60	121.515625	331,738.40		767,114.43	-435,376.03	
		Base	250,808,250.00		121.515625	331,738.40		767,114.43	-435,376.03	0.06
ADI0MGLQ3	US ULTRA BOND CBT DEC16 XCBT 20161220						20 Dec 2016			
23.000	2,300,000.000	Local	4,229,125.00	4,256,529.42	183.875000	-27,404.42		22,189.33	-49,593.75	
		Base	4,229,125.00		183.875000	-27,404.42		22,189.33	-49,593.75	0.01
ADI0P9DP7	MEXICAN PESO FUT DEC16 XCME 20161219						19 Dec 2016			
39.000	19,500,000.000	Local	997,035.00	1,018,646.75	0.051130	-21,611.75		-23,951.75	2,340.00	
		Base	997,035.00		0.051130	-21,611.75		-23,951.75	2,340.00	0.00
ADI0PGHW2	CAD CURRENCY FUT DEC16 XCME 20161220						20 Dec 2016			
72.000	7,200,000.000	Local	5,492,520.00	5,530,194.00	0.762850	-37,674.00		-50,274.00	12,600.00	
		Base	5,492,520.00		0.762850	-37,674.00		-50,274.00	12,600.00	0.00
ADI0PK1C4	AUDUSD CRNCY FUT DEC16 XCME 20161219						19 Dec 2016			
23.000	2,300,000.000	Local	1,759,270.00	1,732,294.45	0.764900	26,975.55		22,605.55	4,370.00	
		Base	1,759,270.00		0.764900	26,975.55		22,605.55	4,370.00	0.00
US DOLLAR Total										
2,675.000	344,250,000.000	Local	371,605,743.75	371,182,845.85		422,897.90		912,751.43	-489,853.53	
		Base				422,897.90		912,751.43	-489,853.53	0.07
FUTURES LONG Total										
2,751.000	351,850,000.000	Base				423,352.41		914,147.68	-490,795.27	0.07

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.890195

GERMANY

ADI0MDLN7	EURO-BUND FUTURE DEC16 XEUR 20161208						08 Dec 2016			
-60.000	-6,000,000.000	Local	-9,942,000.00	-9,871,021.00	165.700000	-70,979.00		-73,379.00	2,400.00	
		Base	-11,168,339.52		186.138992	-79,734.22		-82,320.21	2,585.99	0.00

ADI0MDLP2	EURO BUXL 30Y BND DEC16 XEUR 20161208						08 Dec 2016			
-5.000	-500,000.000	Local	-960,900.00	-962,291.75	192.180000	1,391.75		1,091.75	300.00	
		Base	-1,079,426.42		215.885284	1,563.42		1,224.78	338.64	0.00

GERMANY Total										
-65.000	-6,500,000.000	Local	-10,902,900.00	-10,833,312.75		-69,587.25		-72,287.25	2,700.00	
		Base				-78,170.80		-81,095.43	2,924.63	0.00

EURO CURRENCY Total										
-65.000	-6,500,000.000	Local	-10,902,900.00	-10,833,312.75		-69,587.25		-72,287.25	2,700.00	
		Base				-78,170.80		-81,095.43	2,924.63	0.00

JAPANESE YEN

Exchange Rate: 101.405000

ADI0MDW39	JPN 10Y BOND(OSE) DEC16 XOSE 20161213						13 Dec 2016			
-11.000	-1,100,000,000.000	Local	-1,675,740,000.00	-1,665,941,200.00	152.340000	-9,798,800.00		-9,468,800.00	-330,000.00	
		Base	-16,525,220.65		1.502293	-96,630.34		-93,690.20	-2,940.14	0.00

JAPANESE YEN Total										
-11.000	-1,100,000,000.000	Local	-1,675,740,000.00	-1,665,941,200.00		-9,798,800.00		-9,468,800.00	-330,000.00	
		Base				-96,630.34		-93,690.20	-2,940.14	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0HSYV8	US 10YR NOTE (CBT)DEC16 XCBT 20161220						20 Dec 2016			
-739.000	-73,900,000.000	Local	-96,901,375.00	-96,877,139.43	131.125000	-24,235.57		-336,001.20	311,765.63	
		Base	-96,901,375.00		131.125000	-24,235.57		-336,001.20	311,765.63	0.04

ADI0KNBH1	EURO FX CURR FUT DEC16 XCME 20161219						19 Dec 2016			
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Holdings - Futures Contracts

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description							Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
-22.000	-2,750,000.000	Local Base	-3,101,175.00 -3,101,175.00	-3,102,666.00	1.127700 1.127700	1,491.00 1,491.00	8,366.00 8,366.00	-6,875.00 -6,875.00		0.00
ADI0MCVX6	JPN YEN CURR FUT DEC16 XCME 20161219						19 Dec 2016			
-229.000	-286,250.000	Local Base	-28,311,556.25 -28,311,556.25	-28,030,143.25	98.905000 98.905000	-281,413.00 -281,413.00	-381,600.50 -381,600.50	100,187.50 100,187.50		0.01
ADI0MDB2	US LONG BOND(CBT) DEC16 XCBT 20161220						20 Dec 2016			
-206.000	-20,600,000.000	Local Base	-34,640,187.50 -34,640,187.50	-34,929,710.05	168.156250 168.156250	289,522.55 289,522.55	-13,039.95 -13,039.95	302,562.50 302,562.50		0.04
ADI0MG8S4	BP CURRENCY FUT DEC16 XCME 20161219						19 Dec 2016			
-8.000	-500,000.000	Local Base	-649,850.00 -649,850.00	-664,674.00	1.299700 1.299700	14,824.00 14,824.00	15,324.00 15,324.00	-500.00 -500.00		0.00
ADI0N7YD7	US 10YR ULTRA FUT DEC16 XCBT 20161220						20 Dec 2016			
-118.000	-11,800,000.000	Local Base	-17,010,437.50 -17,010,437.50	-17,026,862.85	144.156250 144.156250	16,425.35 16,425.35	-64,699.65 -64,699.65	81,125.00 81,125.00		0.01
US DOLLAR Total										
-1,322.000	-109,836,250.000	Local Base	-180,614,581.25	-180,631,195.58		16,614.33 16,614.33	-771,651.30 -771,651.30	788,265.63 788,265.63		0.11
FUTURES SHORT Total										
-1,398.000	-1,216,336,250.000	Base				-158,186.81	-946,436.93	788,250.12		0.11

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
1,353.000	-864,486,250.000	Base			265,165.60		-32,289.25	297,454.85	0.18



As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

MALAYSIAN RINGGIT

Exchange Rate: 4.135500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	0.000000	0.00	0.241809	0.00	0.00

MALAYSIAN RINGGIT Total

		0.010	Local		0.01	0.01	0.00	0.00
			Base		0.00	0.00	0.00	0.00

MEXICAN PESO

Exchange Rate: 19.389750

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-0.150	Local	1.000000	-0.15	1.000000	-0.15	0.00
			Base	0.066667	-0.01	0.051574	-0.01	0.00

MEXICAN PESO Total

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

NEW ZEALAND DOLLAR

Exchange Rate: 1.373343

NZD	NEW ZEALAND DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	1.000000	0.01	0.728150	0.01	0.00

NEW ZEALAND DOLLAR Total

		0.010	Local		0.01	0.01	0.00	0.00
			Base		0.01	0.01	0.00	0.00

SOUTH AFRICAN RAND

Exchange Rate: 13.722500

ZAR	SOUTH AFRICAN RAND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		667,237.500	Local	1.000000	667,237.50	1.000000	667,237.50	0.53
			Base	0.071588	47,766.45	0.072873	48,623.61	0.03

Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SOUTH AFRICAN RAND Total								
		667,237.500	Local	667,237.50		667,237.50	0.00	0.53
			Base	47,766.45		48,623.61	857.16	0.03
							Exchange Rate:	1,101.350000
SOUTH KOREAN WON								
KRW	SOUTH KOREAN WON							
		1,839.000	Local	1,839.00	1.000000	1,839.00	0.00	100.00
			Base	1.61	0.000908	1.67	0.06	0.00
SOUTH KOREAN WON Total								
		1,839.000	Local	1,839.00		1,839.00	0.00	100.00
			Base	1.61		1.67	0.06	0.00
CASH Total								
		669,076.370	Base	47,768.06		48,625.28	857.22	0.03
CASH EQUIVALENT								
							Exchange Rate:	1.000000
US DOLLAR								
85749P9B9	STATE STR INSTL LIQUID RESVS				0.411201	31 Dec 2030		
		8,167,090.310	Local	8,167,090.31	100.000000	8,167,090.31	0.00	8.02
			Base	8,167,090.31	100.000000	8,167,090.31	0.00	4.53
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
912828S84	US TREASURY FRN 07/18 VAR				0.424158	31 Jul 2018		
		3,070,000.000	Local	3,069,235.82	99.975108	3,069,235.82	0.00	3.01
			Base	3,069,235.82	99.975108	3,069,235.82	0.00	1.70
US DOLLAR Total								
		11,237,090.310	Local	11,236,326.47		11,236,326.13	-0.34	11.03
			Base	11,236,326.47		11,236,326.13	-0.34	6.23

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

11,237,090.310	Base			11,236,326.47		11,236,326.13	-0.34	6.23
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FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.306592

982ZRBII4	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 07/22 6				6.0	21 Jul 2022		
	2,475,000.000	Local	110.581719	2,736,897.55	121.585900	3,009,251.03	272,353.48	16.60
		Base	96.581130	2,390,382.96	93.055751	2,303,129.84	-87,253.12	1.28

ACI01V7Y4	NEW S WALES TREASURY CRP LOCAL GOVT G 08/24 5				5.0	20 Aug 2024		
	5,465,000.000	Local	107.949806	5,899,456.90	121.471600	6,638,422.94	738,966.04	36.61
		Base	88.636372	4,843,977.71	92.968272	5,080,716.05	236,738.34	2.82

ACI085SK1	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/25 4				4.75	21 Jul 2025		
	3,685,000.000	Local	111.486114	4,108,263.31	119.247700	4,394,277.75	286,014.44	24.23
		Base	80.708879	2,974,122.18	91.266210	3,363,159.85	389,037.67	1.86

ACI0HPS19	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/26 3				3.25	21 Jul 2026		
	3,815,000.000	Local	99.416763	3,792,749.49	107.220600	4,090,465.89	297,716.40	22.56
		Base	71.422383	2,724,763.90	82.061271	3,130,637.48	405,873.58	1.73

AUSTRALIAN DOLLAR Total

15,440,000.000	Local			16,537,367.25		18,132,417.61	1,595,050.36	100.00
	Base			12,933,246.75		13,877,643.22	944,396.47	7.69

BRAZILIAN REAL

Exchange Rate: 3.252150

959GMYII0	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
	1,575,000.000	Local	92.071833	1,450,131.37	95.357100	1,501,874.33	51,742.96	12.21
		Base	40.420963	636,630.17	29.321249	461,809.67	-174,820.50	0.26

ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
	11,540,000.000	Local	89.720033	10,353,691.79	93.550000	10,795,670.00	441,978.21	87.79
		Base	39.044571	4,505,743.54	28.765586	3,319,548.61	-1,186,194.93	1.84

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FUND: HBCU



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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BRAZILIAN REAL Total

13,115,000.000	Local			11,803,823.16		12,297,544.33	493,721.17	100.00
	Base			5,142,373.71		3,781,358.28	-1,361,015.43	2.10

MALAYSIAN RINGGIT

Exchange Rate: 4.135500

ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.48	15 Mar 2023		
4,840,000.000	Local		97.172922	4,703,169.42	99.967900	4,838,446.36	135,276.94	15.09
	Base		29.356766	1,420,867.47	24.173111	1,169,978.57	-250,888.90	0.65

ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048				4.048	30 Sep 2021		
6,840,000.000	Local		101.332565	6,931,147.48	103.513700	7,080,337.08	149,189.60	22.08
	Base		27.961605	1,912,573.81	25.030516	1,712,087.31	-200,486.50	0.95

ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659				3.659	15 Oct 2020		
16,905,000.000	Local		99.836657	16,877,386.85	101.599300	17,175,361.67	297,974.82	53.55
	Base		24.570332	4,153,614.60	24.567598	4,153,152.38	-462.22	2.30

ACI0MTMW3	MALAYSIA GOVERNMENT SR UNSECURED 11/21 3.62				3.62	30 Nov 2021		
2,930,000.000	Local		100.796679	2,953,342.69	101.693000	2,979,604.90	26,262.21	9.29
	Base		24.897666	729,501.62	24.590255	720,494.47	-9,007.15	0.40

MALAYSIAN RINGGIT Total

31,515,000.000	Local			31,465,046.44		32,073,750.01	608,703.57	100.00
	Base			8,216,557.50		7,755,712.73	-460,844.77	4.30

MEXICAN PESO

Exchange Rate: 19.389750

929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.5	31 May 2029		
101,500,000.000	Local		115.039571	116,765,164.96	119.498100	121,290,571.50	4,525,406.54	26.80
	Base		8.193915	8,316,823.83	6.162952	6,255,396.36	-2,061,427.47	3.47

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
166,900,000.000	Local		111.723435	186,466,412.78	115.470900	192,720,932.10	6,254,519.32	42.58
	Base		7.630642	12,735,541.41	5.955255	9,939,320.11	-2,796,221.30	5.51

B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038		
112,500,000.000	Local		120.098255	135,110,537.09	123.223300	138,626,212.50	3,515,675.41	30.63

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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		Base	7.850825	8,832,178.49	6.355074	7,149,458.48	-1,682,720.01	3.96
MEXICAN PESO Total								
	380,900,000.000	Local		438,342,114.83		452,637,716.10	14,295,601.27	100.00
		Base		29,884,543.73		23,344,174.95	-6,540,368.78	12.94
NEW ZEALAND DOLLAR								
							Exchange Rate:	1.373343
B45C76I11	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/23 5.5				5.5	15 Apr 2023		
	5,755,000.000	Local	110.245428	6,344,624.41	120.984700	6,962,669.49	618,045.08	100.00
		Base	82.374937	4,740,677.62	88.095035	5,069,869.28	329,191.66	2.81
B503GRII7	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 05/21 6				6.0	15 May 2021		
	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
NEW ZEALAND DOLLAR Total								
	5,755,000.000	Local		6,344,624.40		6,962,669.49	618,045.09	100.00
		Base		4,740,677.61		5,069,869.28	329,191.67	2.81
POLISH ZLOTY								
							Exchange Rate:	3.823900
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.0	25 Oct 2023		
	2,000,000.000	Local	100.626022	2,012,520.44	108.520000	2,170,400.00	157,879.56	14.44
		Base	31.432000	628,639.99	28.379403	567,588.06	-61,051.93	0.31
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
	12,465,000.000	Local	102.710788	12,802,899.76	103.149900	12,857,635.04	54,735.28	85.56
		Base	27.116077	3,380,018.97	26.975052	3,362,440.19	-17,578.78	1.86
POLISH ZLOTY Total								
	14,465,000.000	Local		14,815,420.20		15,028,035.04	212,614.84	100.00
		Base		4,008,658.96		3,930,028.25	-78,630.71	2.18
POUND STERLING								
							Exchange Rate:	0.771516
ACI04WZ85	UK TSY 1.25 2018 BONDS REGS 07/18 1.25				1.25	22 Jul 2018		
	8,825,000.000	Local	101.594001	8,965,670.60	102.038000	9,004,853.50	39,182.90	100.00

Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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		Base	144.550068	12,756,543.49	132.256492	11,671,635.46	-1,084,908.03	6.47
POUND STERLING Total								
	8,825,000.000	Local		8,965,670.60		9,004,853.50	39,182.90	100.00
		Base		12,756,543.49		11,671,635.46	-1,084,908.03	6.47
SOUTH AFRICAN RAND								
							Exchange Rate:	13.722500
989RQI11	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041		
	65,110,000.000	Local	78.171298	50,897,332.30	73.057000	47,567,412.70	-3,329,919.60	38.00
		Base	7.524258	4,899,044.40	5.323884	3,466,380.96	-1,432,663.44	1.92
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048		
	62,260,000.000	Local	97.276193	60,564,158.01	93.350000	58,119,710.00	-2,444,448.01	46.43
		Base	7.308638	4,550,357.93	6.802696	4,235,358.72	-314,999.21	2.35
B1W31DII8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/21 6.75				6.75	31 Mar 2021		
	19,770,000.000	Local	96.111587	19,001,260.79	95.219000	18,824,796.30	-176,464.49	15.04
		Base	10.137091	2,004,102.91	6.938896	1,371,819.73	-632,283.18	0.76
SOUTH AFRICAN RAND Total								
	147,140,000.000	Local		130,462,751.10		124,511,919.00	-5,950,832.10	99.47
		Base		11,453,505.24		9,073,559.41	-2,379,945.83	5.03
US DOLLAR								
							Exchange Rate:	1.000000
00084DAH3	ABN AMRO BANK NV SR UNSECURED 144A 10/16 VAR				1.543	28 Oct 2016		
	1,130,000.000	Local	100.000000	1,130,000.00	100.055000	1,130,621.50	621.50	1.11
		Base	100.000000	1,130,000.00	100.055000	1,130,621.50	621.50	0.63
00254ELV2	SWEDISH EXPORT CREDIT SR UNSECURED 06/17 VAR				1.02544	12 Jun 2017		
	1,030,000.000	Local	100.025311	1,030,260.70	100.111800	1,031,151.54	890.84	1.01
		Base	100.025311	1,030,260.70	100.111800	1,031,151.54	890.84	0.57
00254EMF6	SWEDISH EXPORT CREDIT SR UNSECURED 09/17 VAR				0.94294	28 Sep 2017		
	895,000.000	Local	100.000000	895,000.00	100.045700	895,409.02	409.02	0.88
		Base	100.000000	895,000.00	100.045700	895,409.02	409.02	0.50

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STATE STREET

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View Date: October 3, 2016

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037833BW9	APPLE INC SR UNSECURED 02/36 4.5					4.5	23 Feb 2036		
	1,225,000.000	Local		99.683268	1,221,120.03	114.188600	1,398,810.35	177,690.32	1.37
		Base		99.683268	1,221,120.03	114.188600	1,398,810.35	177,690.32	0.78
037833BX7	APPLE INC SR UNSECURED 02/46 4.65					4.65	23 Feb 2046		
	3,155,000.000	Local		103.630899	3,269,554.85	115.392600	3,640,636.53	371,081.68	3.57
		Base		103.630899	3,269,554.85	115.392600	3,640,636.53	371,081.68	2.02
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR					1.37356	09 Dec 2016		
	845,000.000	Local		100.000000	845,000.00	100.034900	845,294.91	294.91	0.83
		Base		100.000000	845,000.00	100.034900	845,294.91	294.91	0.47
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
	270,000.000	Local		100.051626	270,139.39	105.106000	283,786.20	13,646.81	0.28
		Base		100.051626	270,139.39	105.106000	283,786.20	13,646.81	0.16
172967JQ5	CITIGROUP INC SR UNSECURED 04/18 VAR					1.4235	27 Apr 2018		
	4,850,000.000	Local		99.856536	4,843,041.99	100.205100	4,859,947.35	16,905.36	4.77
		Base		99.856536	4,843,041.99	100.205100	4,859,947.35	16,905.36	2.69
219868BV7	CORP ANDINA DE FOMENTO SR UNSECURED 01/18 VAR					1.3015	29 Jan 2018		
	1,460,000.000	Local		100.000000	1,460,000.00	100.187600	1,462,738.96	2,738.96	1.44
		Base		100.000000	1,460,000.00	100.187600	1,462,738.96	2,738.96	0.81
219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2					2.0	10 May 2019		
	1,420,000.000	Local		99.992161	1,419,888.68	100.891600	1,432,660.72	12,772.04	1.41
		Base		99.992161	1,419,888.68	100.891600	1,432,660.72	12,772.04	0.79
24702RAF8	DELL INC SR UNSECURED 04/38 6.5					6.5	15 Apr 2038		
	230,000.000	Local		116.388809	267,694.26	96.000000	220,800.00	-46,894.26	0.22
		Base		116.388809	267,694.26	96.000000	220,800.00	-46,894.26	0.12
25215BAR4	DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 06/18 VAR					1.03567	05 Jun 2018		
	8,115,000.000	Local		99.861293	8,103,743.94	99.565400	8,079,732.21	-24,011.73	7.93
		Base		99.861293	8,103,743.94	99.565400	8,079,732.21	-24,011.73	4.48
29878TCM4	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 10/18 VAR					0.7346	09 Oct 2018		
	1,925,000.000	Local		100.000000	1,925,000.00	100.024000	1,925,462.00	462.00	1.89
		Base		100.000000	1,925,000.00	100.024000	1,925,462.00	462.00	1.07

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View Date: October 3, 2016

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30215EAS6	EXPORT IMPORT BK KOREA SR UNSECURED 144A 05/17 VAR				1.4176	12 May 2017			
		2,310,000.000	Local	100.024597	2,310,568.20	100.025800	2,310,595.98	27.78	2.27
			Base	100.024597	2,310,568.20	100.025800	2,310,595.98	27.78	1.28
30215EAU1	EXPORT IMPORT BK KOREA SR UNSECURED 144A 08/17 VAR				1.44325	14 Aug 2017			
		2,185,000.000	Local	100.049749	2,186,087.02	99.891200	2,182,622.72	-3,464.30	2.14
			Base	100.049749	2,186,087.02	99.891200	2,182,622.72	-3,464.30	1.21
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046			
		2,010,000.000	Local	100.805754	2,026,195.65	111.779300	2,246,763.93	220,568.28	2.21
			Base	100.805754	2,026,195.65	111.779300	2,246,763.93	220,568.28	1.25
345397XE8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 VAR				1.48294	27 Mar 2017			
		800,000.000	Local	100.000000	800,000.00	100.075300	800,602.40	602.40	0.79
			Base	100.000000	800,000.00	100.075300	800,602.40	602.40	0.44
345397XJ7	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR				1.75028	15 Jun 2018			
		4,350,000.000	Local	99.563629	4,331,017.87	100.358600	4,365,599.10	34,581.23	4.28
			Base	99.563629	4,331,017.87	100.358600	4,365,599.10	34,581.23	2.42
38141EB73	GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR				1.917	15 Nov 2018			
		3,490,000.000	Local	100.699010	3,514,395.46	100.807000	3,518,164.30	3,768.84	3.45
			Base	100.699010	3,514,395.46	100.807000	3,518,164.30	3,768.84	1.95
48125LRH7	JP MORGAN CHASE BANK NA SR UNSECURED 09/18 VAR				1.30952	21 Sep 2018			
		1,070,000.000	Local	100.000000	1,070,000.00	100.075000	1,070,802.50	802.50	1.05
			Base	100.000000	1,070,000.00	100.075000	1,070,802.50	802.50	0.59
50048MAN0	KOMMUNALBANKEN AS SR UNSECURED 144A 03/17 VAR				1.23294	27 Mar 2017			
		964,000.000	Local	100.158298	965,525.99	100.102800	964,990.99	-535.00	0.95
			Base	100.158298	965,525.99	100.102800	964,990.99	-535.00	0.53
50048MAZ3	KOMMUNALBANKEN AS SR UNSECURED 144A 02/18 VAR				0.991	20 Feb 2018			
		3,830,000.000	Local	100.083080	3,833,181.98	100.153000	3,835,859.90	2,677.92	3.76
			Base	100.083080	3,833,181.98	100.153000	3,835,859.90	2,677.92	2.13
50048MBH2	KOMMUNALBANKEN AS SR UNSECURED 144A 05/17 VAR				0.8791	02 May 2017			
		678,000.000	Local	100.018973	678,128.64	99.970000	677,796.60	-332.04	0.67
			Base	100.018973	678,128.64	99.970000	677,796.60	-332.04	0.38

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55608JAG3	MACQUARIE GROUP LTD SR UNSECURED 144A 01/17 VAR					1.7591	31 Jan 2017		
	990,000.000	Local		100.000000	990,000.00	100.176500	991,747.35	1,747.35	0.97
		Base		100.000000	990,000.00	100.176500	991,747.35	1,747.35	0.55
55608PAL8	MACQUARIE BANK LTD SR UNSECURED 144A 10/17 VAR					1.3635	27 Oct 2017		
	885,000.000	Local		100.000000	885,000.00	99.994700	884,953.10	-46.90	0.87
		Base		100.000000	885,000.00	99.994700	884,953.10	-46.90	0.49
626207YF5	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637					6.637	01 Apr 2057		
	160,000.000	Local		95.636356	153,018.17	134.993000	215,988.80	62,970.63	0.21
		Base		95.636356	153,018.17	134.993000	215,988.80	62,970.63	0.12
626207YM0	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655					6.655	01 Apr 2057		
	505,000.000	Local		105.000949	530,254.79	134.454000	678,992.70	148,737.91	0.67
		Base		105.000949	530,254.79	134.454000	678,992.70	148,737.91	0.38
62944BBC7	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 07/17 VAR					0.74335	14 Jul 2017		
	3,668,000.000	Local		100.001061	3,668,038.90	100.011100	3,668,407.15	368.25	3.60
		Base		100.001061	3,668,038.90	100.011100	3,668,407.15	368.25	2.03
63983TAN5	NEDER WATERSCHAPSBANK SR UNSECURED 144A 02/18 VAR					1.047	14 Feb 2018		
	3,460,000.000	Local		100.168534	3,465,831.27	100.205000	3,467,093.00	1,261.73	3.40
		Base		100.168534	3,465,831.27	100.205000	3,467,093.00	1,261.73	1.92
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	550,000.000	Local		98.518311	541,850.71	110.300800	606,654.40	64,803.69	0.60
		Base		98.518311	541,850.71	110.300800	606,654.40	64,803.69	0.34
912810RP5	US TREASURY N/B 11/45 3					3.0	15 Nov 2045		
	4,010,000.000	Local		106.499097	4,270,613.79	114.101600	4,575,474.16	304,860.37	4.49
		Base		106.499097	4,270,613.79	114.101600	4,575,474.16	304,860.37	2.54
912828Q86	US TREASURY FRN 04/18 VAR					0.440158	30 Apr 2018		
	1,005,000.000	Local		100.043708	1,005,439.27	100.083300	1,005,837.17	397.90	0.99
		Base		100.043708	1,005,439.27	100.083300	1,005,837.17	397.90	0.56
912828S84	US TREASURY FRN 07/18 VAR					0.424158	31 Jul 2018		
	20,925,000.000	Local		100.016823	20,928,520.30	99.986600	20,922,196.05	-6,324.25	20.53
		Base		100.016823	20,928,520.30	99.986600	20,922,196.05	-6,324.25	11.59

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.7395	26 Jul 2021		
		2,700,000.000	Local 100.589249	2,715,909.71	100.316800	2,708,553.60	-7,356.11	2.66
			Base 100.589249	2,715,909.71	100.316800	2,708,553.60	-7,356.11	1.50
ACI02ON88	SWEDISH EXPORT CREDIT SR UNSECURED REGS 11/17 VAR				1.16735	09 Nov 2017		
		1,745,000.000	Local 100.322047	1,750,619.72	100.325800	1,750,685.21	65.49	1.72
			Base 100.322047	1,750,619.72	100.325800	1,750,685.21	65.49	0.97
US DOLLAR Total		88,840,000.000	Local	89,300,641.28		90,657,432.40	1,356,791.12	88.97
			Base	89,300,641.28		90,657,432.40	1,356,791.12	50.24
FIXED INCOME Total		705,995,000.000	Base	178,436,748.27		169,161,413.98	-9,275,334.29	93.75

Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		717,901,166.680	Base	189,720,842.80		180,446,365.39	-9,274,477.41	100.00



As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.1854156	31 Dec 2030			
		1,482,217.950	Local	100.000000	1,482,217.95	100.000000	1,482,217.95	0.00	1.78
			Base	100.000000	1,482,217.95	100.000000	1,482,217.95	0.00	1.78

US DOLLAR Total		1,482,217.950	Local		1,482,217.95		1,482,217.95	0.00	1.78
			Base		1,482,217.95		1,482,217.95	0.00	1.78

CASH EQUIVALENT Total

		1,482,217.950	Base		1,482,217.95		1,482,217.95	0.00	1.78
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00130H105	AES CORP COMMON STOCK USD.01								
		216,117.000	Local	12.356961	2,670,549.42	12.850000	2,777,103.45	106,554.03	3.34
			Base	12.356961	2,670,549.42	12.850000	2,777,103.45	106,554.03	3.34

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		12,399.000	Local	145.392359	1,802,719.86	122.540000	1,519,373.46	-283,346.40	1.83
			Base	145.392359	1,802,719.86	122.540000	1,519,373.46	-283,346.40	1.83

02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		2,611.000	Local	675.493014	1,763,712.26	777.290000	2,029,504.19	265,791.93	2.44
			Base	675.493014	1,763,712.26	777.290000	2,029,504.19	265,791.93	2.44

023135106	AMAZON.COM INC COMMON STOCK USD.01								
		3,385.000	Local	234.886969	795,092.39	837.310000	2,834,294.35	2,039,201.96	3.41
			Base	234.886969	795,092.39	837.310000	2,834,294.35	2,039,201.96	3.41

02665T306	AMERICAN HOMES 4 RENT A REIT USD.01								
		71,870.000	Local	16.536837	1,188,502.49	21.640000	1,555,266.80	366,764.31	1.87
			Base	16.536837	1,188,502.49	21.640000	1,555,266.80	366,764.31	1.87

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		17,930.000	Local 55.317397	991,840.92	59.340000	1,063,966.20	72,125.28	1.28
			Base 55.317397	991,840.92	59.340000	1,063,966.20	72,125.28	1.28
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		13,708.000	Local 80.796836	1,107,563.03	99.770000	1,367,647.16	260,084.13	1.64
			Base 80.796836	1,107,563.03	99.770000	1,367,647.16	260,084.13	1.64
037411105	APACHE CORP COMMON STOCK USD.625							
		28,268.000	Local 71.161931	2,011,605.46	63.870000	1,805,477.16	-206,128.30	2.17
			Base 71.161931	2,011,605.46	63.870000	1,805,477.16	-206,128.30	2.17
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		7,770.000	Local 270.156441	2,099,115.55	313.030000	2,432,243.10	333,127.55	2.93
			Base 270.156441	2,099,115.55	313.030000	2,432,243.10	333,127.55	2.93
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		10,240.000	Local 129.108386	1,322,069.87	131.740000	1,349,017.60	26,947.73	1.62
			Base 129.108386	1,322,069.87	131.740000	1,349,017.60	26,947.73	1.62
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		36,820.000	Local 56.297279	2,072,865.81	53.920000	1,985,334.40	-87,531.41	2.39
			Base 56.297279	2,072,865.81	53.920000	1,985,334.40	-87,531.41	2.39
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001							
		17,128.000	Local 44.608024	764,046.23	54.740000	937,586.72	173,540.49	1.13
			Base 44.608024	764,046.23	54.740000	937,586.72	173,540.49	1.13
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		17,200.000	Local 63.720764	1,095,997.14	70.460000	1,211,912.00	115,914.86	1.46
			Base 63.720764	1,095,997.14	70.460000	1,211,912.00	115,914.86	1.46
131347304	CALPINE CORP COMMON STOCK USD.001							
		175,622.000	Local 18.563201	3,260,106.44	12.640000	2,219,862.08	-1,040,244.36	2.67
			Base 18.563201	3,260,106.44	12.640000	2,219,862.08	-1,040,244.36	2.67
151020104	CELGENE CORP COMMON STOCK USD.01							
		11,650.000	Local 105.489361	1,228,951.05	104.530000	1,217,774.50	-11,176.55	1.46
			Base 105.489361	1,228,951.05	104.530000	1,217,774.50	-11,176.55	1.46

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

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View Date: October 3, 2016

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		90,350.000	Local 23.158890	2,092,405.70	31.720000	2,865,902.00	773,496.30	3.45
			Base 23.158890	2,092,405.70	31.720000	2,865,902.00	773,496.30	3.45
172967424	CITIGROUP INC COMMON STOCK USD.01							
		60,256.000	Local 43.407704	2,615,574.62	47.230000	2,845,890.88	230,316.26	3.42
			Base 43.407704	2,615,574.62	47.230000	2,845,890.88	230,316.26	3.42
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		20,030.000	Local 49.517306	991,831.63	74.140000	1,485,024.20	493,192.57	1.79
			Base 49.517306	991,831.63	74.140000	1,485,024.20	493,192.57	1.79
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01							
		76,550.000	Local 30.631285	2,344,824.86	19.200000	1,469,760.00	-875,064.86	1.77
			Base 30.631285	2,344,824.86	19.200000	1,469,760.00	-875,064.86	1.77
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		46,429.000	Local 42.930404	1,993,215.73	44.110000	2,047,983.19	54,767.46	2.46
			Base 42.930404	1,993,215.73	44.110000	2,047,983.19	54,767.46	2.46
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		26,310.000	Local 49.141655	1,292,916.95	56.550000	1,487,830.50	194,913.55	1.79
			Base 49.141655	1,292,916.95	56.550000	1,487,830.50	194,913.55	1.79
30161N101	EXELON CORP COMMON STOCK							
		49,400.000	Local 32.604006	1,610,637.88	33.290000	1,644,526.00	33,888.12	1.98
			Base 32.604006	1,610,637.88	33.290000	1,644,526.00	33,888.12	1.98
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01							
		17,850.000	Local 63.116800	1,126,634.88	70.530000	1,258,960.50	132,325.62	1.51
			Base 63.116800	1,126,634.88	70.530000	1,258,960.50	132,325.62	1.51
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
		26,130.000	Local 41.659544	1,088,563.88	42.820000	1,118,886.60	30,322.72	1.35
			Base 41.659544	1,088,563.88	42.820000	1,118,886.60	30,322.72	1.35
48248M102	KKR + CO LP MLP							
		56,550.000	Local 23.655390	1,337,712.31	14.260000	806,403.00	-531,309.31	0.97
			Base 23.655390	1,337,712.31	14.260000	806,403.00	-531,309.31	0.97

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: September 30, 2016

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
548661107	LOWE S COS INC COMMON STOCK USD.5								
	22,530.000	Local	52.340509	1,179,231.66	72.210000	1,626,891.30	447,659.64	1.96	
		Base	52.340509	1,179,231.66	72.210000	1,626,891.30	447,659.64	1.96	
59156R108	METLIFE INC COMMON STOCK USD.01								
	50,538.000	Local	43.282279	2,187,399.81	44.430000	2,245,403.34	58,003.53	2.70	
		Base	43.282279	2,187,399.81	44.430000	2,245,403.34	58,003.53	2.70	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	57,340.000	Local	31.365614	1,798,504.28	57.600000	3,302,784.00	1,504,279.72	3.97	
		Base	31.365614	1,798,504.28	57.600000	3,302,784.00	1,504,279.72	3.97	
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
	30,133.000	Local	26.300926	792,525.80	24.460000	737,053.18	-55,472.62	0.89	
		Base	26.300926	792,525.80	24.460000	737,053.18	-55,472.62	0.89	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	67,609.000	Local	39.157886	2,647,425.52	39.280000	2,655,681.52	8,256.00	3.19	
		Base	39.157886	2,647,425.52	39.280000	2,655,681.52	8,256.00	3.19	
693718108	PACCAR INC COMMON STOCK USD1.0								
	19,250.000	Local	45.511071	876,088.12	58.780000	1,131,515.00	255,426.88	1.36	
		Base	45.511071	876,088.12	58.780000	1,131,515.00	255,426.88	1.36	
745867101	PULTEGROUP INC COMMON STOCK USD.01								
	72,045.000	Local	18.983558	1,367,670.46	20.040000	1,443,781.80	76,111.34	1.74	
		Base	18.983558	1,367,670.46	20.040000	1,443,781.80	76,111.34	1.74	
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	27,440.000	Local	46.393668	1,273,042.26	68.500000	1,879,640.00	606,597.74	2.26	
		Base	46.393668	1,273,042.26	68.500000	1,879,640.00	606,597.74	2.26	
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
	15,520.000	Local	137.795064	2,138,579.39	101.140000	1,569,692.80	-568,886.59	1.89	
		Base	137.795064	2,138,579.39	101.140000	1,569,692.80	-568,886.59	1.89	
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
	72,200.000	Local	33.793797	2,439,912.11	25.860000	1,867,092.00	-572,820.11	2.25	
		Base	33.793797	2,439,912.11	25.860000	1,867,092.00	-572,820.11	2.25	

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
	13,730.000	Local		115.218876	1,581,955.17	122.340000	1,679,728.20	97,773.03	2.02
		Base		115.218876	1,581,955.17	122.340000	1,679,728.20	97,773.03	2.02
858912108	STERICYCLE INC COMMON STOCK USD.01								
	16,350.000	Local		83.598468	1,366,834.95	80.140000	1,310,289.00	-56,545.95	1.58
		Base		83.598468	1,366,834.95	80.140000	1,310,289.00	-56,545.95	1.58
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	94,210.000	Local		28.957456	2,728,081.97	28.000000	2,637,880.00	-90,201.97	3.17
		Base		28.957456	2,728,081.97	28.000000	2,637,880.00	-90,201.97	3.17
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
	31,060.000	Local		28.094821	872,625.15	52.470000	1,629,718.20	757,093.05	1.96
		Base		28.094821	872,625.15	52.470000	1,629,718.20	757,093.05	1.96
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	14,739.000	Local		52.323388	771,194.42	140.000000	2,063,460.00	1,292,265.58	2.48
		Base		52.323388	771,194.42	140.000000	2,063,460.00	1,292,265.58	2.48
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	60,350.000	Local		39.318243	2,372,855.96	44.280000	2,672,298.00	299,442.04	3.21
		Base		39.318243	2,372,855.96	44.280000	2,672,298.00	299,442.04	3.21
984332106	YAHOO INC COMMON STOCK USD.001								
	22,910.000	Local		39.045756	894,538.26	43.100000	987,421.00	92,882.74	1.19
		Base		39.045756	894,538.26	43.100000	987,421.00	92,882.74	1.19
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
	8,900.000	Local		250.378727	2,228,370.67	230.310000	2,049,759.00	-178,611.67	2.47
		Base		250.378727	2,228,370.67	230.310000	2,049,759.00	-178,611.67	2.47
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
	14,183.000	Local		48.296211	684,985.16	80.660000	1,144,000.78	459,015.62	1.38
		Base		48.296211	684,985.16	80.660000	1,144,000.78	459,015.62	1.38
N59465109	MYLAN NV COMMON STOCK EUR.01								
	21,460.000	Local		45.572195	977,979.30	38.120000	818,055.20	-159,924.10	0.98
		Base		45.572195	977,979.30	38.120000	818,055.20	-159,924.10	0.98

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CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

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N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		28,143.000	Local 68.021034	1,914,315.96	102.010000	2,870,867.43	956,551.47	3.45
			Base 68.021034	1,914,315.96	102.010000	2,870,867.43	956,551.47	3.45
US DOLLAR Total								
		1,873,213.000	Local	73,763,172.74		81,660,541.79	7,897,369.05	98.22
			Base	73,763,172.74		81,660,541.79	7,897,369.05	98.22
EQUITY Total								
		1,873,213.000	Base	73,763,172.74		81,660,541.79	7,897,369.05	98.22

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		3,355,430.950	Base	75,245,390.69		83,142,759.74	7,897,369.05	100.00



As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.411201	31 Dec 2099		
	12,337,759.190	Local	100.000000	12,337,759.19	100.000000	12,337,759.19	0.00	9.75
		Base	100.000000	12,337,759.19	100.000000	12,337,759.19	0.00	9.75

US DOLLAR Total	12,337,759.190	Local		12,337,759.19		12,337,759.19	0.00	9.75
		Base		12,337,759.19		12,337,759.19	0.00	9.75

CASH EQUIVALENT Total

	12,337,759.190	Base		12,337,759.19		12,337,759.19	0.00	9.75
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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	26.340000	205,452.00	851.55	0.16
		Base	26.230827	204,600.45	26.340000	205,452.00	851.55	0.16

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
	3,200.000	Local	24.990000	79,968.00	22.937500	73,400.00	-6,568.00	0.06
		Base	24.990000	79,968.00	22.937500	73,400.00	-6,568.00	0.06

US DOLLAR Total	11,000.000	Local		284,568.45		278,852.00	-5,716.45	0.22
		Base		284,568.45		278,852.00	-5,716.45	0.22

EQUITY Total

	11,000.000	Base		284,568.45		278,852.00	-5,716.45	0.22
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00077TAA2	ROYAL BK SCOTLAND NV/NY SUBORDINATED 05/23 7.75				7.75	15 May 2023		
		140,000.000	Local 111.016079	155,422.51	113.717400	159,204.36	3,781.85	0.13
			Base 111.016079	155,422.51	113.717400	159,204.36	3,781.85	0.13
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
		200,000.000	Local 99.757515	199,515.03	105.031600	210,063.20	10,548.17	0.17
			Base 99.757515	199,515.03	105.031600	210,063.20	10,548.17	0.17
00184AAG0	TIME WARNER INC COMPANY GUAR 05/32 7.7				7.7	01 May 2032		
		620,000.000	Local 126.488765	784,230.34	142.188500	881,568.70	97,338.36	0.70
			Base 126.488765	784,230.34	142.188500	881,568.70	97,338.36	0.70
00185AAH7	AON PLC COMPANY GUAR 05/45 4.75				4.75	15 May 2045		
		140,000.000	Local 99.689800	139,565.72	108.402800	151,763.92	12,198.20	0.12
			Base 99.689800	139,565.72	108.402800	151,763.92	12,198.20	0.12
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
		40,000.000	Local 91.731675	36,692.67	98.505300	39,402.12	2,709.45	0.03
			Base 91.731675	36,692.67	98.505300	39,402.12	2,709.45	0.03
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.8	15 Jun 2044		
		250,000.000	Local 100.739732	251,849.33	104.972100	262,430.25	10,580.92	0.21
			Base 100.739732	251,849.33	104.972100	262,430.25	10,580.92	0.21
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
		370,000.000	Local 99.250257	367,225.95	102.740800	380,140.96	12,915.01	0.30
			Base 99.250257	367,225.95	102.740800	380,140.96	12,915.01	0.30
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5				4.5	15 May 2035		
		290,000.000	Local 100.798838	292,316.63	105.068900	304,699.81	12,383.18	0.24
			Base 100.798838	292,316.63	105.068900	304,699.81	12,383.18	0.24
00206RCQ3	AT+T INC SR UNSECURED 05/46 4.75				4.75	15 May 2046		
		190,000.000	Local 97.420074	185,098.14	104.645500	198,826.45	13,728.31	0.16
			Base 97.420074	185,098.14	104.645500	198,826.45	13,728.31	0.16
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65				5.65	15 Feb 2047		
		160,000.000	Local 99.767844	159,628.55	117.859400	188,575.04	28,946.49	0.15
			Base 99.767844	159,628.55	117.859400	188,575.04	28,946.49	0.15

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15				5.15	15 Mar 2042			
		20,000.000	Local	97.525550	19,505.11	108.504800	21,700.96	2,195.85	0.02
			Base	97.525550	19,505.11	108.504800	21,700.96	2,195.85	0.02
00206RDL3	AT+T INC SR UNSECURED 144A 03/48 4.5				4.5	09 Mar 2048			
		1,330,000.000	Local	101.515135	1,350,151.29	100.523700	1,336,965.21	-13,186.08	1.06
			Base	101.515135	1,350,151.29	100.523700	1,336,965.21	-13,186.08	1.06
00206RDM1	AT+T INC SR UNSECURED 144A 03/49 4.55				4.55	09 Mar 2049			
		31,000.000	Local	100.144419	31,044.77	100.407100	31,126.20	81.43	0.02
			Base	100.144419	31,044.77	100.407100	31,126.20	81.43	0.02
00287YAR0	ABBVIE INC SR UNSECURED 05/35 4.5				4.5	14 May 2035			
		60,000.000	Local	98.982700	59,389.62	106.571600	63,942.96	4,553.34	0.05
			Base	98.982700	59,389.62	106.571600	63,942.96	4,553.34	0.05
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7				4.7	14 May 2045			
		270,000.000	Local	101.620863	274,376.33	107.678000	290,730.60	16,354.27	0.23
			Base	101.620863	274,376.33	107.678000	290,730.60	16,354.27	0.23
00440EAW7	CHUBB INA HOLDINGS INC COMPANY GUAR 11/45 4.35				4.35	03 Nov 2045			
		280,000.000	Local	101.093532	283,061.89	115.587500	323,645.00	40,583.11	0.26
			Base	101.093532	283,061.89	115.587500	323,645.00	40,583.11	0.26
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035			
		100,000.000	Local	95.798580	95,798.58	106.219800	106,219.80	10,421.22	0.08
			Base	95.798580	95,798.58	106.219800	106,219.80	10,421.22	0.08
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045			
		460,000.000	Local	101.784454	468,208.49	109.342400	502,975.04	34,766.55	0.40
			Base	101.784454	468,208.49	109.342400	502,975.04	34,766.55	0.40
00817YAX6	AETNA INC SR UNSECURED 06/46 4.375				4.375	15 Jun 2046			
		220,000.000	Local	100.984341	222,165.55	104.714700	230,372.34	8,206.79	0.18
			Base	100.984341	222,165.55	104.714700	230,372.34	8,206.79	0.18
00817YAY4	AETNA INC SR UNSECURED 06/36 4.25				4.25	15 Jun 2036			
		120,000.000	Local	99.589217	119,507.06	103.574600	124,289.52	4,782.46	0.10
			Base	99.589217	119,507.06	103.574600	124,289.52	4,782.46	0.10

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
013817AQ4	ALCOA INC SR UNSECURED 02/22 5.87					5.87	23 Feb 2022		
	160,000.000	Local		101.627969	162,604.75	107.500000	172,000.00	9,395.25	0.14
		Base		101.627969	162,604.75	107.500000	172,000.00	9,395.25	0.14
013817AW1	ALCOA INC SR UNSECURED 10/24 5.125					5.125	01 Oct 2024		
	450,000.000	Local		103.179167	464,306.25	106.375000	478,687.50	14,381.25	0.38
		Base		103.179167	464,306.25	106.375000	478,687.50	14,381.25	0.38
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.75	30 Sep 2024		
	200,000.000	Local		100.000000	200,000.00	103.875000	207,750.00	7,750.00	0.16
		Base		100.000000	200,000.00	103.875000	207,750.00	7,750.00	0.16
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7					7.0	30 Sep 2026		
	200,000.000	Local		101.747690	203,495.38	103.375000	206,750.00	3,254.62	0.16
		Base		101.747690	203,495.38	103.375000	206,750.00	3,254.62	0.16
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.5	15 May 2067		
	110,000.000	Local		90.281364	99,309.50	116.250000	127,875.00	28,565.50	0.10
		Base		90.281364	99,309.50	116.250000	127,875.00	28,565.50	0.10
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.25	09 Aug 2042		
	100,000.000	Local		103.259450	103,259.45	108.193400	108,193.40	4,933.95	0.09
		Base		103.259450	103,259.45	108.193400	108,193.40	4,933.95	0.09
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875	16 Sep 2046		
	450,000.000	Local		99.099207	445,946.43	103.745100	466,852.95	20,906.52	0.37
		Base		99.099207	445,946.43	103.745100	466,852.95	20,906.52	0.37
023551AF1	HESS CORP SR UNSECURED 10/29 7.875					7.875	01 Oct 2029		
	140,000.000	Local		116.968707	163,756.19	121.740900	170,437.26	6,681.07	0.13
		Base		116.968707	163,756.19	121.740900	170,437.26	6,681.07	0.13
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	30,000.000	Local		115.766667	34,730.00	118.590400	35,577.12	847.12	0.03
		Base		115.766667	34,730.00	118.590400	35,577.12	847.12	0.03
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125	15 Nov 2037		
	130,000.000	Local		91.522808	118,979.65	119.530400	155,389.52	36,409.87	0.12
		Base		91.522808	118,979.65	119.530400	155,389.52	36,409.87	0.12

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02376TAC2	AMER AIRLN 13 2 B PTT PASS THRU CE 144A 01/22 5.6					5.6	15 Jan 2022		
	197,146.900	Local	100.000000	197,146.90	104.625000	206,264.94	9,118.04	0.16	
		Base	100.000000	197,146.90	104.625000	206,264.94	9,118.04	0.16	
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 VAR					6.25	15 Mar 2087		
	125,000.000	Local	82.623328	103,279.16	105.500000	131,875.00	28,595.84	0.10	
		Base	82.623328	103,279.16	105.500000	131,875.00	28,595.84	0.10	
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.5	16 Jul 2044		
	60,000.000	Local	101.071700	60,643.02	101.864300	61,118.58	475.56	0.05	
		Base	101.071700	60,643.02	101.864300	61,118.58	475.56	0.05	
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.4	01 May 2045		
	160,000.000	Local	97.815494	156,504.79	105.042400	168,067.84	11,563.05	0.13	
		Base	97.815494	156,504.79	105.042400	168,067.84	11,563.05	0.13	
031162CE8	AMGEN INC SR UNSECURED 144A 06/51 4.663					4.663	15 Jun 2051		
	197,000.000	Local	99.933076	196,868.16	106.879700	210,553.01	13,684.85	0.17	
		Base	99.933076	196,868.16	106.879700	210,553.01	13,684.85	0.17	
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2					6.2	15 Mar 2040		
	60,000.000	Local	109.025600	65,415.36	114.372100	68,623.26	3,207.90	0.05	
		Base	109.025600	65,415.36	114.372100	68,623.26	3,207.90	0.05	
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45					6.45	15 Sep 2036		
	50,000.000	Local	105.654860	52,827.43	116.830000	58,415.00	5,587.57	0.05	
		Base	105.654860	52,827.43	116.830000	58,415.00	5,587.57	0.05	
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95					7.95	15 Jun 2039		
	120,000.000	Local	144.667358	173,600.83	123.713000	148,455.60	-25,145.23	0.12	
		Base	144.667358	173,600.83	123.713000	148,455.60	-25,145.23	0.12	
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	50,000.000	Local	92.633660	46,316.83	91.749800	45,874.90	-441.93	0.04	
		Base	92.633660	46,316.83	91.749800	45,874.90	-441.93	0.04	
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.6	15 Mar 2046		
	690,000.000	Local	106.315064	733,573.94	121.675500	839,560.95	105,987.01	0.66	
		Base	106.315064	733,573.94	121.675500	839,560.95	105,987.01	0.66	

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Holdings

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



STATE STREET

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03523TAP3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/40 6.375					6.375	15 Jan 2040		
	150,000.000	Local		107.538513	161,307.77	135.213200	202,819.80	41,512.03	0.16
		Base		107.538513	161,307.77	135.213200	202,819.80	41,512.03	0.16
035242AM8	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7					4.7	01 Feb 2036		
	360,000.000	Local		99.183625	357,061.05	114.977300	413,918.28	56,857.23	0.33
		Base		99.183625	357,061.05	114.977300	413,918.28	56,857.23	0.33
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	1,610,000.000	Local		103.017870	1,658,587.70	118.978100	1,915,547.41	256,959.71	1.51
		Base		103.017870	1,658,587.70	118.978100	1,915,547.41	256,959.71	1.51
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	50,000.000	Local		117.689920	58,844.96	114.090500	57,045.25	-1,799.71	0.05
		Base		117.689920	58,844.96	114.090500	57,045.25	-1,799.71	0.05
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	200,000.000	Local		98.259230	196,518.46	103.719000	207,438.00	10,919.54	0.16
		Base		98.259230	196,518.46	103.719000	207,438.00	10,919.54	0.16
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.25	01 Feb 2042		
	140,000.000	Local		97.325079	136,255.11	105.216200	147,302.68	11,047.57	0.12
		Base		97.325079	136,255.11	105.216200	147,302.68	11,047.57	0.12
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	230,000.000	Local		104.222491	239,711.73	102.176100	235,005.03	-4,706.70	0.19
		Base		104.222491	239,711.73	102.176100	235,005.03	-4,706.70	0.19
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		
	560,000.000	Local		100.259264	561,451.88	102.276200	572,746.72	11,294.84	0.45
		Base		100.259264	561,451.88	102.276200	572,746.72	11,294.84	0.45
040114GS3	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/26 7.5					7.5	22 Apr 2026		
	310,000.000	Local		106.326945	329,613.53	112.800000	349,680.00	20,066.47	0.28
		Base		106.326945	329,613.53	112.800000	349,680.00	20,066.47	0.28
040114GU8	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/46 7.625					7.625	22 Apr 2046		
	150,000.000	Local		95.774000	143,661.00	112.800000	169,200.00	25,539.00	0.13
		Base		95.774000	143,661.00	112.800000	169,200.00	25,539.00	0.13

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04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.35	01 Sep 2040		
	3,000.000	Local	107.737333	3,232.12	112.015400	3,360.46	128.34	0.00	
		Base	107.737333	3,232.12	112.015400	3,360.46	128.34	0.00	
05523UAL4	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 10/44 4.75					4.75	07 Oct 2044		
	260,000.000	Local	102.418015	266,286.84	110.570100	287,482.26	21,195.42	0.23	
		Base	102.418015	266,286.84	110.570100	287,482.26	21,195.42	0.23	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	330,000.000	Local	107.352324	354,262.67	118.191200	390,030.96	35,768.29	0.31	
		Base	107.352324	354,262.67	118.191200	390,030.96	35,768.29	0.31	
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	400,000.000	Local	100.755488	403,021.95	113.250000	453,000.00	49,978.05	0.36	
		Base	100.755488	403,021.95	113.250000	453,000.00	49,978.05	0.36	
05565AAQ6	BNP PARIBAS JR SUBORDINA 144A 12/49 VAR					7.625	29 Dec 2049		
	200,000.000	Local	100.000000	200,000.00	102.928200	205,856.40	5,856.40	0.16	
		Base	100.000000	200,000.00	102.928200	205,856.40	5,856.40	0.16	
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15					5.15	21 Jul 2024		
	200,000.000	Local	99.840450	199,680.90	105.184800	210,369.60	10,688.70	0.17	
		Base	99.840450	199,680.90	105.184800	210,369.60	10,688.70	0.17	
05581KAA9	BNP PARIBAS SUBORDINATED 144A 09/25 4.375					4.375	28 Sep 2025		
	220,000.000	Local	99.128250	218,082.15	102.404200	225,289.24	7,207.09	0.18	
		Base	99.128250	218,082.15	102.404200	225,289.24	7,207.09	0.18	
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR					6.5	29 Oct 2049		
	100,000.000	Local	100.000000	100,000.00	108.312500	108,312.50	8,312.50	0.09	
		Base	100.000000	100,000.00	108.312500	108,312.50	8,312.50	0.09	
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR					6.1	29 Dec 2049		
	30,000.000	Local	100.000000	30,000.00	104.250000	31,275.00	1,275.00	0.02	
		Base	100.000000	30,000.00	104.250000	31,275.00	1,275.00	0.02	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	580,000.000	Local	103.047734	597,676.86	117.724400	682,801.52	85,124.66	0.54	
		Base	103.047734	597,676.86	117.724400	682,801.52	85,124.66	0.54	

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View Date: October 3, 2016

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06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024			
		510,000.000	Local	101.210963	516,175.91	105.894400	540,061.44	23,885.53	0.43
			Base	101.210963	516,175.91	105.894400	540,061.44	23,885.53	0.43
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 2025			
		150,000.000	Local	98.904400	148,356.60	103.638600	155,457.90	7,101.30	0.12
			Base	98.904400	148,356.60	103.638600	155,457.90	7,101.30	0.12
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625				7.625	21 Nov 2022			
		200,000.000	Local	104.791880	209,583.76	111.000000	222,000.00	12,416.24	0.18
			Base	104.791880	209,583.76	111.000000	222,000.00	12,416.24	0.18
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.25	01 Apr 2042			
		110,000.000	Local	95.957909	105,553.70	109.661000	120,627.10	15,073.40	0.10
			Base	95.957909	105,553.70	109.661000	120,627.10	15,073.40	0.10
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.7	30 May 2041			
		160,000.000	Local	96.618744	154,589.99	113.794100	182,070.56	27,480.57	0.14
			Base	96.618744	154,589.99	113.794100	182,070.56	27,480.57	0.14
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.75	01 May 2043			
		380,000.000	Local	105.528571	401,008.57	117.263800	445,602.44	44,593.87	0.35
			Base	105.528571	401,008.57	117.263800	445,602.44	44,593.87	0.35
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.95	15 Oct 2039			
		130,000.000	Local	100.073708	130,095.82	114.263900	148,543.07	18,447.25	0.12
			Base	100.073708	130,095.82	114.263900	148,543.07	18,447.25	0.12
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259				5.259	15 Nov 2046			
		210,000.000	Local	105.015705	220,532.98	118.252900	248,331.09	27,798.11	0.20
			Base	105.015705	220,532.98	118.252900	248,331.09	27,798.11	0.20
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 2044			
		140,000.000	Local	106.995857	149,794.20	114.048200	159,667.48	9,873.28	0.13
			Base	106.995857	149,794.20	114.048200	159,667.48	9,873.28	0.13
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044			
		40,000.000	Local	109.567925	43,827.17	115.032400	46,012.96	2,185.79	0.04
			Base	109.567925	43,827.17	115.032400	46,012.96	2,185.79	0.04

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09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.0	15 Jun 2044		
		170,000.000	Local 98.622941	167,659.00	109.254000	185,731.80	18,072.80	0.15
			Base 98.622941	167,659.00	109.254000	185,731.80	18,072.80	0.15
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125	15 Feb 2033		
		120,000.000	Local 103.649675	124,379.61	134.948800	161,938.56	37,558.95	0.13
			Base 103.649675	124,379.61	134.948800	161,938.56	37,558.95	0.13
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875	15 Feb 2040		
		50,000.000	Local 123.354320	61,677.16	135.816100	67,908.05	6,230.89	0.05
			Base 123.354320	61,677.16	135.816100	67,908.05	6,230.89	0.05
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.375				9.375	15 Dec 2030		
		340,000.000	Local 142.807415	485,545.21	161.885700	550,411.38	64,866.17	0.43
			Base 142.807415	485,545.21	161.885700	550,411.38	64,866.17	0.43
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.95	15 Sep 2041		
		300,000.000	Local 103.542447	310,627.34	120.386200	361,158.60	50,531.26	0.29
			Base 103.542447	310,627.34	120.386200	361,158.60	50,531.26	0.29
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.55	01 Sep 2044		
		30,000.000	Local 99.487933	29,846.38	115.779200	34,733.76	4,887.38	0.03
			Base 99.487933	29,846.38	115.779200	34,733.76	4,887.38	0.03
126408GU1	CSX CORP SR UNSECURED 04/41 5.5				5.5	15 Apr 2041		
		50,000.000	Local 111.208340	55,604.17	122.977400	61,488.70	5,884.53	0.05
			Base 111.208340	55,604.17	122.977400	61,488.70	5,884.53	0.05
126408GW7	CSX CORP SR UNSECURED 05/42 4.75				4.75	30 May 2042		
		185,000.000	Local 103.208022	190,934.84	114.620300	212,047.56	21,112.72	0.17
			Base 103.208022	190,934.84	114.620300	212,047.56	21,112.72	0.17
126408HC0	CSX CORP SR UNSECURED 05/50 3.95				3.95	01 May 2050		
		70,000.000	Local 99.115743	69,381.02	99.844900	69,891.43	510.41	0.06
			Base 99.115743	69,381.02	99.844900	69,891.43	510.41	0.06
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.3	05 Dec 2043		
		210,000.000	Local 104.117243	218,646.21	123.995800	260,391.18	41,744.97	0.21
			Base 104.117243	218,646.21	123.995800	260,391.18	41,744.97	0.21

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126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	210,000.000	Local		99.794138	209,567.69	122.364500	256,965.45	47,397.76	0.20
		Base		99.794138	209,567.69	122.364500	256,965.45	47,397.76	0.20
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.7	01 Nov 2111		
	210,000.000	Local		99.085767	208,080.11	109.701100	230,372.31	22,292.20	0.18
		Base		99.085767	208,080.11	109.701100	230,372.31	22,292.20	0.18
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.55	01 Apr 2039		
	230,000.000	Local		134.173230	308,598.43	160.141000	368,324.30	59,725.87	0.29
		Base		134.173230	308,598.43	160.141000	368,324.30	59,725.87	0.29
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.3	01 Oct 2039		
	220,000.000	Local		108.909427	239,600.74	151.878000	334,131.60	94,530.86	0.26
		Base		108.909427	239,600.74	151.878000	334,131.60	94,530.86	0.26
14310FAA0	CARLYLE HOLDINGS II FIN SR SECURED 144A 03/43 5.625					5.625	30 Mar 2043		
	180,000.000	Local		108.630956	195,535.72	108.521800	195,339.24	-196.48	0.15
		Base		108.630956	195,535.72	108.521800	195,339.24	-196.48	0.15
149123CE9	CATERPILLAR INC SR UNSECURED 05/64 4.75					4.75	15 May 2064		
	190,000.000	Local		102.599868	194,939.75	114.121900	216,831.61	21,891.86	0.17
		Base		102.599868	194,939.75	114.121900	216,831.61	21,891.86	0.17
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35					4.35	01 Nov 2042		
	160,000.000	Local		99.836456	159,738.33	99.152200	158,643.52	-1,094.81	0.13
		Base		99.836456	159,738.33	99.152200	158,643.52	-1,094.81	0.13
14916RAF1	CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2					4.2	01 Aug 2023		
	80,000.000	Local		99.805788	79,844.63	108.313200	86,650.56	6,805.93	0.07
		Base		99.805788	79,844.63	108.313200	86,650.56	6,805.93	0.07
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	90,000.000	Local		98.767844	88,891.06	105.408100	94,867.29	5,976.23	0.07
		Base		98.767844	88,891.06	105.408100	94,867.29	5,976.23	0.07
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	260,000.000	Local		102.554115	266,640.70	112.591700	292,738.42	26,097.72	0.23
		Base		102.554115	266,640.70	112.591700	292,738.42	26,097.72	0.23

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View Date: October 3, 2016

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15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45					4.45	15 Sep 2042		
	70,000.000	Local		99.788657	69,852.06	82.517700	57,762.39	-12,089.67	0.05
		Base		99.788657	69,852.06	82.517700	57,762.39	-12,089.67	0.05
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.5	01 Apr 2044		
	260,000.000	Local		104.086988	270,626.17	118.594400	308,345.44	37,719.27	0.24
		Base		104.086988	270,626.17	118.594400	308,345.44	37,719.27	0.24
161175AV6	CHARTER COMM OPT LLC/CAP SR SECURED 144A 10/45 6.484					6.484	23 Oct 2045		
	360,000.000	Local		107.420239	386,712.86	120.932200	435,355.92	48,643.06	0.34
		Base		107.420239	386,712.86	120.932200	435,355.92	48,643.06	0.34
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	280,000.000	Local		100.542157	281,518.04	103.329600	289,322.88	7,804.84	0.23
		Base		100.542157	281,518.04	103.329600	289,322.88	7,804.84	0.23
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314					6.314	01 Jan 2044		
	220,000.000	Local		102.017800	224,439.16	100.520000	221,144.00	-3,295.16	0.17
		Base		102.017800	224,439.16	100.520000	221,144.00	-3,295.16	0.17
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	10,000.000	Local		115.972100	11,597.21	123.749800	12,374.98	777.77	0.01
		Base		115.972100	11,597.21	123.749800	12,374.98	777.77	0.01
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125	25 Aug 2036		
	375,000.000	Local		92.963432	348,612.87	119.939900	449,774.63	101,161.76	0.36
		Base		92.963432	348,612.87	119.939900	449,774.63	101,161.76	0.36
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	100,000.000	Local		142.344600	142,344.60	157.213200	157,213.20	14,868.60	0.12
		Base		142.344600	142,344.60	157.213200	157,213.20	14,868.60	0.12
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	630,000.000	Local		104.121479	655,965.32	114.043700	718,475.31	62,509.99	0.57
		Base		104.121479	655,965.32	114.043700	718,475.31	62,509.99	0.57
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	100,000.000	Local		101.547770	101,547.77	102.750000	102,750.00	1,202.23	0.08
		Base		101.547770	101,547.77	102.750000	102,750.00	1,202.23	0.08

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172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
		60,000.000	Local 100.000000	60,000.00	102.010000	61,206.00	1,206.00	0.05
			Base 100.000000	60,000.00	102.010000	61,206.00	1,206.00	0.05
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.45	29 Sep 2027		
		450,000.000	Local 99.943136	449,744.11	104.647300	470,912.85	21,168.74	0.37
			Base 99.943136	449,744.11	104.647300	470,912.85	21,168.74	0.37
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6				4.6	09 Mar 2026		
		70,000.000	Local 99.810957	69,867.67	106.796800	74,757.76	4,890.09	0.06
			Base 99.810957	69,867.67	106.796800	74,757.76	4,890.09	0.06
172967KM2	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.25	29 Dec 2049		
		10,000.000	Local 100.000000	10,000.00	107.625000	10,762.50	762.50	0.01
			Base 100.000000	10,000.00	107.625000	10,762.50	762.50	0.01
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125				4.125	25 Jul 2028		
		280,000.000	Local 100.734036	282,055.30	101.662800	284,655.84	2,600.54	0.22
			Base 100.734036	282,055.30	101.662800	284,655.84	2,600.54	0.22
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625	01 Dec 2036		
		450,000.000	Local 119.509520	537,792.84	126.950600	571,277.70	33,484.86	0.45
			Base 119.509520	537,792.84	126.950600	571,277.70	33,484.86	0.45
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	129.271000	168,052.30	38,052.30	0.13
			Base 100.000000	130,000.00	129.271000	168,052.30	38,052.30	0.13
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858	01 Jan 2114		
		60,000.000	Local 100.000000	60,000.00	112.409000	67,445.40	7,445.40	0.05
			Base 100.000000	60,000.00	112.409000	67,445.40	7,445.40	0.05
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125	18 Jan 2041		
		140,000.000	Local 128.175171	179,445.24	120.750000	169,050.00	-10,395.24	0.13
			Base 128.175171	179,445.24	120.750000	169,050.00	-10,395.24	0.13
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A				4.21656	08 Apr 2031		
		310,000.000	Local 100.000000	310,000.00	99.999760	309,999.26	-0.74	0.24
Original Face:		310,000.000	Base 100.000000	310,000.00	99.999760	309,999.26	-0.74	0.24

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20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	110,000.000	Local		135.350409	148,885.45	141.850400	156,035.44	7,149.99	0.12
		Base		135.350409	148,885.45	141.850400	156,035.44	7,149.99	0.12
20030NAM3	COMCAST CORP COMPANY GUAR 03/37 6.45					6.45	15 Mar 2037		
	260,000.000	Local		126.021500	327,655.90	138.063100	358,964.06	31,308.16	0.28
		Base		126.021500	327,655.90	138.063100	358,964.06	31,308.16	0.28
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95					6.95	15 Aug 2037		
	70,000.000	Local		135.178886	94,625.22	145.790900	102,053.63	7,428.41	0.08
		Base		135.178886	94,625.22	145.790900	102,053.63	7,428.41	0.08
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.4	15 May 2038		
	530,000.000	Local		111.231974	589,529.46	139.125300	737,364.09	147,834.63	0.58
		Base		111.231974	589,529.46	139.125300	737,364.09	147,834.63	0.58
20030NBB6	COMCAST CORP COMPANY GUAR 03/40 6.4					6.4	01 Mar 2040		
	340,000.000	Local		114.535859	389,421.92	140.202400	476,688.16	87,266.24	0.38
		Base		114.535859	389,421.92	140.202400	476,688.16	87,266.24	0.38
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.65	15 Jul 2042		
	50,000.000	Local		101.525900	50,762.95	115.560400	57,780.20	7,017.25	0.05
		Base		101.525900	50,762.95	115.560400	57,780.20	7,017.25	0.05
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.3	15 Apr 2044		
	40,000.000	Local		100.000000	40,000.00	114.411800	45,764.72	5,764.72	0.04
		Base		100.000000	40,000.00	114.411800	45,764.72	5,764.72	0.04
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	320,000.000	Local		114.053981	364,972.74	127.164900	406,927.68	41,954.94	0.32
		Base		114.053981	364,972.74	127.164900	406,927.68	41,954.94	0.32
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.5	01 Feb 2039		
	50,000.000	Local		122.501580	61,250.79	129.082700	64,541.35	3,290.56	0.05
		Base		122.501580	61,250.79	129.082700	64,541.35	3,290.56	0.05
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.9	01 Jun 2044		
	50,000.000	Local		101.940960	50,970.48	84.000000	42,000.00	-8,970.48	0.03
		Base		101.940960	50,970.48	84.000000	42,000.00	-8,970.48	0.03

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View Date: October 3, 2016

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21684AAD8	COOPERATIEVE RABOBANK UA BANK GUARANT 08/45 5.25					5.25	04 Aug 2045		
	910,000.000	Local		106.279154	967,140.30	114.095800	1,038,271.78	71,131.48	0.82
		Base		106.279154	967,140.30	114.095800	1,038,271.78	71,131.48	0.82
21684AAF3	COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75					3.75	21 Jul 2026		
	420,000.000	Local		99.553588	418,125.07	100.163800	420,687.96	2,562.89	0.33
		Base		99.553588	418,125.07	100.163800	420,687.96	2,562.89	0.33
221602AC9	REPUBLIC OF COSTA RICA SR UNSECURED 144A 04/44 7					7.0	04 Apr 2044		
	200,000.000	Local		100.249255	200,498.51	106.750000	213,500.00	13,001.49	0.17
		Base		100.249255	200,498.51	106.750000	213,500.00	13,001.49	0.17
224044BR7	COX COMMUNICATIONS INC SR UNSECURED 144A 12/36 6.45					6.45	01 Dec 2036		
	60,000.000	Local		101.298700	60,779.22	108.394900	65,036.94	4,257.72	0.05
		Base		101.298700	60,779.22	108.394900	65,036.94	4,257.72	0.05
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125	29 Dec 2049		
	590,000.000	Local		98.944500	583,772.55	106.000000	625,400.00	41,627.45	0.49
		Base		98.944500	583,772.55	106.000000	625,400.00	41,627.45	0.49
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	980,000.000	Local		100.923401	989,049.33	105.626100	1,035,135.78	46,086.45	0.82
		Base		100.923401	989,049.33	105.626100	1,035,135.78	46,086.45	0.82
225433AQ4	CRED SUIS GP FUN LTD COMPANY GUAR 144A 04/26 4.55					4.55	17 Apr 2026		
	250,000.000	Local		99.976876	249,942.19	104.998400	262,496.00	12,553.81	0.21
		Base		99.976876	249,942.19	104.998400	262,496.00	12,553.81	0.21
235417AA0	DALLAS TX CONVENTION CENTER HO DALFAC 01/42 FIXED 7.088					7.088	01 Jan 2042		
	90,000.000	Local		126.745411	114,070.87	141.850000	127,665.00	13,594.13	0.10
		Base		126.745411	114,070.87	141.850000	127,665.00	13,594.13	0.10
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875	31 Jan 2020		
	80,000.000	Local		99.996000	79,996.80	114.753600	91,802.88	11,806.08	0.07
		Base		99.996000	79,996.80	114.753600	91,802.88	11,806.08	0.07
249218BC1	DENVER CO PUBLIC SCHS COPS DENEDU 12/37 FIXED 4.242					4.242	15 Dec 2037		
	60,000.000	Local		100.000000	60,000.00	110.710000	66,426.00	6,426.00	0.05
		Base		100.000000	60,000.00	110.710000	66,426.00	6,426.00	0.05

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25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75				8.75	15 Jun 2030		
		100,000.000	Local 141.164770	141,164.77	155.439600	155,439.60	14,274.83	0.12
			Base 141.164770	141,164.77	155.439600	155,439.60	14,274.83	0.12
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95				7.95	15 Apr 2032		
		140,000.000	Local 119.716714	167,603.40	122.519200	171,526.88	3,923.48	0.14
			Base 119.716714	167,603.40	122.519200	171,526.88	3,923.48	0.14
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041		
		150,000.000	Local 97.728180	146,592.27	100.899100	151,348.65	4,756.38	0.12
			Base 97.728180	146,592.27	100.899100	151,348.65	4,756.38	0.12
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.75	15 May 2042		
		90,000.000	Local 80.008700	72,007.83	93.223900	83,901.51	11,893.68	0.07
			Base 80.008700	72,007.83	93.223900	83,901.51	11,893.68	0.07
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		
		470,000.000	Local 93.297015	438,495.97	97.283500	457,232.45	18,736.48	0.36
			Base 93.297015	438,495.97	97.283500	457,232.45	18,736.48	0.36
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85				5.85	15 Dec 2025		
		300,000.000	Local 101.243053	303,729.16	112.537900	337,613.70	33,884.54	0.27
			Base 101.243053	303,729.16	112.537900	337,613.70	33,884.54	0.27
25272KAR4	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/46 8.35				8.35	15 Jul 2046		
		190,000.000	Local 104.755747	199,035.92	119.735100	227,496.69	28,460.77	0.18
			Base 104.755747	199,035.92	119.735100	227,496.69	28,460.77	0.18
25468PCP9	WALT DISNEY COMPANY/THE SR UNSECURED 08/41 4.375				4.375	16 Aug 2041		
		20,000.000	Local 101.610750	20,322.15	115.868000	23,173.60	2,851.45	0.02
			Base 101.610750	20,322.15	115.868000	23,173.60	2,851.45	0.02
25674DAF0	DOLLAR TREE INC TERM LOAN B 2					06 Jul 2022		
		230,000.000	Local 100.000000	230,000.00	100.625000	231,437.50	1,437.50	0.18
			Base 100.000000	230,000.00	100.625000	231,437.50	1,437.50	0.18
25746UAV1	DOMINION RESOURCES INC SR UNSECURED 06/35 5.95				5.95	15 Jun 2035		
		130,000.000	Local 114.952838	149,438.69	122.675800	159,478.54	10,039.85	0.13
			Base 114.952838	149,438.69	122.675800	159,478.54	10,039.85	0.13

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263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.2	15 Mar 2042		
	150,000.000	Local		99.820087	149,730.13	109.278500	163,917.75	14,187.62	0.13
		Base		99.820087	149,730.13	109.278500	163,917.75	14,187.62	0.13
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65					2.65	01 Sep 2026		
	330,000.000	Local		99.558967	328,544.59	98.126700	323,818.11	-4,726.48	0.26
		Base		99.558967	328,544.59	98.126700	323,818.11	-4,726.48	0.26
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.75	01 Sep 2046		
	470,000.000	Local		99.312653	466,769.47	96.977400	455,793.78	-10,975.69	0.36
		Base		99.312653	466,769.47	96.977400	455,793.78	-10,975.69	0.36
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.1	01 Jun 2037		
	340,000.000	Local		123.663044	420,454.35	131.799600	448,118.64	27,664.29	0.35
		Base		123.663044	420,454.35	131.799600	448,118.64	27,664.29	0.35
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.0	30 Sep 2042		
	10,000.000	Local		99.229800	9,922.98	107.187500	10,718.75	795.77	0.01
		Base		99.229800	9,922.98	107.187500	10,718.75	795.77	0.01
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375					4.375	30 Mar 2044		
	190,000.000	Local		100.337347	190,640.96	113.295300	215,261.07	24,620.11	0.17
		Base		100.337347	190,640.96	113.295300	215,261.07	24,620.11	0.17
26874QAB6	ENSCO INTERNATIONAL INC COMPANY GUAR 11/27 7.2					7.2	15 Nov 2027		
	80,000.000	Local		82.192325	65,753.86	81.000000	64,800.00	-953.86	0.05
		Base		82.192325	65,753.86	81.000000	64,800.00	-953.86	0.05
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	450,000.000	Local		98.517016	443,326.57	106.764000	480,438.00	37,111.43	0.38
		Base		98.517016	443,326.57	106.764000	480,438.00	37,111.43	0.38
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5					5.5	08 Dec 2041		
	220,000.000	Local		108.561491	238,835.28	124.778300	274,512.26	35,676.98	0.22
		Base		108.561491	238,835.28	124.778300	274,512.26	35,676.98	0.22
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	248,000.000	Local		97.236347	241,146.14	91.730000	227,490.40	-13,655.74	0.18
		Base		97.236347	241,146.14	91.730000	227,490.40	-13,655.74	0.18

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279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026		
	870,000.000	Local		99.830554	868,525.82	104.095000	905,626.50	37,100.68	0.72
		Base		99.830554	868,525.82	104.095000	905,626.50	37,100.68	0.72
29336UAF4	ENLINK MIDSTREAM PARTNER SR UNSECURED 07/26 4.85					4.85	15 Jul 2026		
	260,000.000	Local		99.834108	259,568.68	100.627500	261,631.50	2,062.82	0.21
		Base		99.834108	259,568.68	100.627500	261,631.50	2,062.82	0.21
29358QAD1	ENSCO PLC SR UNSECURED 10/44 5.75					5.75	01 Oct 2044		
	310,000.000	Local		95.998548	297,595.50	61.068500	189,312.35	-108,283.15	0.15
		Base		95.998548	297,595.50	61.068500	189,312.35	-108,283.15	0.15
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	290,000.000	Local		101.412283	294,095.62	114.622200	332,404.38	38,308.76	0.26
		Base		101.412283	294,095.62	114.622200	332,404.38	38,308.76	0.26
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		
	40,000.000	Local		99.335525	39,734.21	115.829200	46,331.68	6,597.47	0.04
		Base		99.335525	39,734.21	115.829200	46,331.68	6,597.47	0.04
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625	15 Jun 2035		
	440,000.000	Local		94.634845	416,393.32	119.487800	525,746.32	109,353.00	0.42
		Base		94.634845	416,393.32	119.487800	525,746.32	109,353.00	0.42
30162AAC2	HARRIS CORPORATION SR UNSECURED 10/21 5.55					5.55	01 Oct 2021		
	50,000.000	Local		100.285120	50,142.56	113.950000	56,975.00	6,832.44	0.05
		Base		100.285120	50,142.56	113.950000	56,975.00	6,832.44	0.05
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	290,000.000	Local		101.994759	295,784.80	111.779300	324,159.97	28,375.17	0.26
		Base		101.994759	295,784.80	111.779300	324,159.97	28,375.17	0.26
31572UAE6	FIBRIA OVERSEAS FINANCE COMPANY GUAR 05/24 5.25					5.25	12 May 2024		
	350,000.000	Local		100.828823	352,900.88	104.000000	364,000.00	11,099.12	0.29
		Base		100.828823	352,900.88	104.000000	364,000.00	11,099.12	0.29
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	430,000.000	Local		109.244240	469,750.23	129.921000	558,660.30	88,910.07	0.44
		Base		109.244240	469,750.23	129.921000	558,660.30	88,910.07	0.44

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338906AD2	FLEXI VAN LEASNG COMPANY GUAR 144A 08/18 7.875				7.875	15 Aug 2018		
		20,000.000	Local 98.274600	19,654.92	90.250000	18,050.00	-1,604.92	0.01
			Base 98.274600	19,654.92	90.250000	18,050.00	-1,604.92	0.01
340630AB8	FLORIDA EAST COAST HLDGS COMPANY GUAR 144A 05/20 9.75				9.75	01 May 2020		
		20,000.000	Local 100.076100	20,015.22	90.750000	18,150.00	-1,865.22	0.01
			Base 100.076100	20,015.22	90.750000	18,150.00	-1,865.22	0.01
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.45	16 Jul 2031		
		350,000.000	Local 126.516477	442,807.67	132.269600	462,943.60	20,135.93	0.37
			Base 126.516477	442,807.67	132.269600	462,943.60	20,135.93	0.37
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.75	15 Jan 2043		
		300,000.000	Local 97.365197	292,095.59	103.600000	310,800.00	18,704.41	0.25
			Base 97.365197	292,095.59	103.600000	310,800.00	18,704.41	0.25
35177PAL1	ORANGE SA SR UNSECURED 03/31 9				9.0	01 Mar 2031		
		20,000.000	Local 138.990050	27,798.01	159.549700	31,909.94	4,111.93	0.03
			Base 138.990050	27,798.01	159.549700	31,909.94	4,111.93	0.03
35671DBD6	FREEPORT MCMORAN INC COMPANY GUAR 03/18 2.375				2.375	15 Mar 2018		
		120,000.000	Local 86.679908	104,015.89	98.500000	118,200.00	14,184.11	0.09
			Base 86.679908	104,015.89	98.500000	118,200.00	14,184.11	0.09
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418				4.418	15 Nov 2035		
		357,000.000	Local 101.692997	363,044.00	112.236500	400,684.31	37,640.31	0.32
			Base 101.692997	363,044.00	112.236500	400,684.31	37,640.31	0.32
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375	15 Apr 2026		
		120,000.000	Local 100.885758	121,062.91	107.500000	129,000.00	7,937.09	0.10
			Base 100.885758	121,062.91	107.500000	129,000.00	7,937.09	0.10
369604BF9	GENERAL ELECTRIC CO SR UNSECURED 10/42 4.125				4.125	09 Oct 2042		
		200,000.000	Local 100.478915	200,957.83	109.438400	218,876.80	17,918.97	0.17
			Base 100.478915	200,957.83	109.438400	218,876.80	17,918.97	0.17
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.5	11 Mar 2044		
		40,000.000	Local 100.067725	40,027.09	115.123000	46,049.20	6,022.11	0.04
			Base 100.067725	40,027.09	115.123000	46,049.20	6,022.11	0.04

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36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.15	07 Aug 2037		
	317,000.000	Local		114.261776	362,209.83	137.230900	435,021.95	72,812.12	0.34
		Base		114.261776	362,209.83	137.230900	435,021.95	72,812.12	0.34
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	130,000.000	Local		123.532792	160,592.63	133.928600	174,107.18	13,514.55	0.14
		Base		123.532792	160,592.63	133.928600	174,107.18	13,514.55	0.14
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	561,000.000	Local		139.533323	782,781.94	150.627300	845,019.15	62,237.21	0.67
		Base		139.533323	782,781.94	150.627300	845,019.15	62,237.21	0.67
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	370,000.000	Local		108.660343	402,043.27	118.024000	436,688.80	34,645.53	0.35
		Base		108.660343	402,043.27	118.024000	436,688.80	34,645.53	0.35
37045VAJ9	GENERAL MOTORS CO SR UNSECURED 04/45 5.2					5.2	01 Apr 2045		
	160,000.000	Local		100.161200	160,257.92	104.018000	166,428.80	6,170.88	0.13
		Base		100.161200	160,257.92	104.018000	166,428.80	6,170.88	0.13
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.6	01 Apr 2036		
	120,000.000	Local		99.921192	119,905.43	120.318200	144,381.84	24,476.41	0.11
		Base		99.921192	119,905.43	120.318200	144,381.84	24,476.41	0.11
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.75	01 Apr 2046		
	240,000.000	Local		117.801913	282,724.59	125.367600	300,882.24	18,157.65	0.24
		Base		117.801913	282,724.59	125.367600	300,882.24	18,157.65	0.24
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	103.862400	72,703.68	2,703.68	0.06
		Base		100.000000	70,000.00	103.862400	72,703.68	2,703.68	0.06
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	10,000.000	Local		96.719400	9,671.94	101.430700	10,143.07	471.13	0.01
		Base		96.719400	9,671.94	101.430700	10,143.07	471.13	0.01
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.65	01 Dec 2041		
	50,000.000	Local		99.779100	49,889.55	123.995600	61,997.80	12,108.25	0.05
		Base		99.779100	49,889.55	123.995600	61,997.80	12,108.25	0.05

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As of: September 30, 2016

View Date: October 3, 2016

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375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.8	01 Apr 2044		
	100,000.000	Local	99.811090	99,811.09	111.601500	111,601.50	11,790.41	0.09	
		Base	99.811090	99,811.09	111.601500	111,601.50	11,790.41	0.09	
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		
	150,000.000	Local	99.428353	149,142.53	106.786100	160,179.15	11,036.62	0.13	
		Base	99.428353	149,142.53	106.786100	160,179.15	11,036.62	0.13	
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	350,000.000	Local	99.963734	349,873.07	111.755200	391,143.20	41,270.13	0.31	
		Base	99.963734	349,873.07	111.755200	391,143.20	41,270.13	0.31	
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.0	01 Sep 2036		
	210,000.000	Local	101.054452	212,214.35	101.971600	214,140.36	1,926.01	0.17	
		Base	101.054452	212,214.35	101.971600	214,140.36	1,926.01	0.17	
377372AE7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/38 6.375					6.375	15 May 2038		
	60,000.000	Local	99.703717	59,822.23	144.205300	86,523.18	26,700.95	0.07	
		Base	99.703717	59,822.23	144.205300	86,523.18	26,700.95	0.07	
378272AH1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625					4.625	29 Apr 2024		
	30,000.000	Local	99.654333	29,896.30	101.900000	30,570.00	673.70	0.02	
		Base	99.654333	29,896.30	101.900000	30,570.00	673.70	0.02	
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.8	08 Jul 2044		
	430,000.000	Local	99.524574	427,955.67	112.470900	483,624.87	55,669.20	0.38	
		Base	99.524574	427,955.67	112.470900	483,624.87	55,669.20	0.38	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	750,000.000	Local	99.827093	748,703.20	127.331000	954,982.50	206,279.30	0.75	
		Base	99.827093	748,703.20	127.331000	954,982.50	206,279.30	0.75	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	370,000.000	Local	99.363084	367,643.41	130.757400	483,802.38	116,158.97	0.38	
		Base	99.363084	367,643.41	130.757400	483,802.38	116,158.97	0.38	
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	240,000.000	Local	101.005213	242,412.51	105.239500	252,574.80	10,162.29	0.20	
		Base	101.005213	242,412.51	105.239500	252,574.80	10,162.29	0.20	

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View Date: October 3, 2016

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38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.75	21 Oct 2045			
		380,000.000	Local	106.741100	405,616.18	112.225300	426,456.14	20,839.96	0.34
			Base	106.741100	405,616.18	112.225300	426,456.14	20,839.96	0.34
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045			
		530,000.000	Local	98.252345	520,737.43	109.051400	577,972.42	57,234.99	0.46
			Base	98.252345	520,737.43	109.051400	577,972.42	57,234.99	0.46
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125				5.125	15 Nov 2023			
		110,000.000	Local	100.380018	110,418.02	104.250000	114,675.00	4,256.98	0.09
			Base	100.380018	110,418.02	104.250000	114,675.00	4,256.98	0.09
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184				5.184	01 Oct 2042			
		60,000.000	Local	100.000000	60,000.00	128.859000	77,315.40	17,315.40	0.06
			Base	100.000000	60,000.00	128.859000	77,315.40	17,315.40	0.06
40049JBA4	GRUPO TELEVISA SAB SR UNSECURED 05/45 5				5.0	13 May 2045			
		200,000.000	Local	96.612850	193,225.70	95.376000	190,752.00	-2,473.70	0.15
			Base	96.612850	193,225.70	95.376000	190,752.00	-2,473.70	0.15
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.5	15 Sep 2037			
		200,000.000	Local	126.803865	253,607.73	128.092100	256,184.20	2,576.47	0.20
			Base	126.803865	253,607.73	128.092100	256,184.20	2,576.47	0.20
404280AQ2	HSBC HOLDINGS PLC SUBORDINATED 03/44 5.25				5.25	14 Mar 2044			
		470,000.000	Local	106.401826	500,088.58	112.551700	528,992.99	28,904.41	0.42
			Base	106.401826	500,088.58	112.551700	528,992.99	28,904.41	0.42
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375	29 Dec 2049			
		290,000.000	Local	100.000000	290,000.00	98.500000	285,650.00	-4,350.00	0.23
			Base	100.000000	290,000.00	98.500000	285,650.00	-4,350.00	0.23
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.25	18 Aug 2025			
		270,000.000	Local	99.255700	267,990.39	102.662100	277,187.67	9,197.28	0.22
			Base	99.255700	267,990.39	102.662100	277,187.67	9,197.28	0.22
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.75	01 Aug 2043			
		230,000.000	Local	99.799700	229,539.31	105.558400	242,784.32	13,245.01	0.19
			Base	99.799700	229,539.31	105.558400	242,784.32	13,245.01	0.19

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406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.85	15 Nov 2035		
	260,000.000	Local		101.452273	263,775.91	107.183900	278,678.14	14,902.23	0.22
		Base		101.452273	263,775.91	107.183900	278,678.14	14,902.23	0.22
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.0	15 Nov 2045		
	240,000.000	Local		101.707021	244,096.85	109.150600	261,961.44	17,864.59	0.21
		Base		101.707021	244,096.85	109.150600	261,961.44	17,864.59	0.21
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854					4.854	27 Apr 2035		
	310,000.000	Local		102.122519	316,579.81	109.847400	340,526.94	23,947.13	0.27
		Base		102.122519	316,579.81	109.847400	340,526.94	23,947.13	0.27
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	320,000.000	Local		99.900234	319,680.75	114.526800	366,485.76	46,805.01	0.29
		Base		99.900234	319,680.75	114.526800	366,485.76	46,805.01	0.29
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125	01 Aug 2039		
	90,000.000	Local		124.777433	112,299.69	141.412900	127,271.61	14,971.92	0.10
		Base		124.777433	112,299.69	141.412900	127,271.61	14,971.92	0.10
42809HAG2	HESS CORP SR UNSECURED 04/27 4.3					4.3	01 Apr 2027		
	300,000.000	Local		99.828513	299,485.54	100.778600	302,335.80	2,850.26	0.24
		Base		99.828513	299,485.54	100.778600	302,335.80	2,850.26	0.24
431116AC6	HIGHMARK INC SR UNSECURED 144A 05/41 6.125					6.125	15 May 2041		
	60,000.000	Local		99.361933	59,617.16	97.360200	58,416.12	-1,201.04	0.05
		Base		99.361933	59,617.16	97.360200	58,416.12	-1,201.04	0.05
43129TAA0	HILAND PART LP/CORP COMPANY GUAR 144A 10/20 7.25					7.25	01 Oct 2020		
	130,000.000	Local		103.615177	134,699.73	103.625000	134,712.50	12.77	0.11
		Base		103.615177	134,699.73	103.625000	134,712.50	12.77	0.11
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625					5.625	15 Oct 2021		
	50,000.000	Local		102.863340	51,431.67	103.000000	51,500.00	68.33	0.04
		Base		102.863340	51,431.67	103.000000	51,500.00	68.33	0.04
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.4	15 Mar 2045		
	320,000.000	Local		101.594428	325,102.17	116.441600	372,613.12	47,510.95	0.29
		Base		101.594428	325,102.17	116.441600	372,613.12	47,510.95	0.29

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View Date: October 3, 2016

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444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	150,000.000	Local		101.269173	151,903.76	105.261700	157,892.55	5,988.79	0.12
		Base		101.269173	151,903.76	105.261700	157,892.55	5,988.79	0.12
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	190,000.000	Local		99.529905	189,106.82	110.999300	210,898.67	21,791.85	0.17
		Base		99.529905	189,106.82	110.999300	210,898.67	21,791.85	0.17
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					4.0	21 Dec 2065		
	240,000.000	Local		78.322921	187,975.01	80.000000	192,000.00	4,024.99	0.15
		Base		78.322921	187,975.01	80.000000	192,000.00	4,024.99	0.15
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					4.25	21 Dec 2065		
	110,000.000	Local		97.710282	107,481.31	79.750000	87,725.00	-19,756.31	0.07
		Base		97.710282	107,481.31	79.750000	87,725.00	-19,756.31	0.07
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.1	01 Jun 2033		
	270,000.000	Local		89.273852	241,039.40	96.400000	260,280.00	19,240.60	0.21
		Base		89.273852	241,039.40	96.400000	260,280.00	19,240.60	0.21
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.63	01 Feb 2035		
	20,000.000	Local		104.441100	20,888.22	107.654000	21,530.80	642.58	0.02
		Base		104.441100	20,888.22	107.654000	21,530.80	642.58	0.02
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35					7.35	01 Jul 2035		
	50,000.000	Local		118.684400	59,342.20	112.610000	56,305.00	-3,037.20	0.04
		Base		118.684400	59,342.20	112.610000	56,305.00	-3,037.20	0.04
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.65	01 Dec 2038		
	210,000.000	Local		103.713700	217,798.77	100.061000	210,128.10	-7,670.67	0.17
		Base		103.713700	217,798.77	100.061000	210,128.10	-7,670.67	0.17
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7					5.7	15 Jul 2043		
	420,000.000	Local		110.940786	465,951.30	111.977600	470,305.92	4,354.62	0.37
		Base		110.940786	465,951.30	111.977600	470,305.92	4,354.62	0.37
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9					4.9	29 Jul 2045		
	20,000.000	Local		99.923400	19,984.68	119.281000	23,856.20	3,871.52	0.02
		Base		99.923400	19,984.68	119.281000	23,856.20	3,871.52	0.02

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45867UAB6	INTERFACE SEC SYS HDGS/L SECURED 01/18 9.25				9.25	15 Jan 2018			
		160,000.000	Local	100.988325	161,581.32	101.250000	162,000.00	418.68	0.13
			Base	100.988325	161,581.32	101.250000	162,000.00	418.68	0.13
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017	26 Jun 2024			
		200,000.000	Local	100.000000	200,000.00	91.256600	182,513.20	-17,486.80	0.14
			Base	100.000000	200,000.00	91.256600	182,513.20	-17,486.80	0.14
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625				5.625	16 Aug 2043			
		170,000.000	Local	99.180918	168,607.56	120.519500	204,883.15	36,275.59	0.16
			Base	99.180918	168,607.56	120.519500	204,883.15	36,275.59	0.16
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		660,000.000	Local	101.036221	666,839.06	112.013800	739,291.08	72,452.02	0.58
			Base	101.036221	666,839.06	112.013800	739,291.08	72,452.02	0.58
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM				5.372	15 May 2047			
		223,000.000	Local	105.113960	234,404.13	100.308570	223,688.11	-10,716.02	0.18
		Original Face: 223,000.000	Base	105.113960	234,404.13	100.308570	223,688.11	-10,716.02	0.18
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D				4.272202	15 Aug 2048			
		100,000.000	Local	80.947550	80,947.55	74.119010	74,119.01	-6,828.54	0.06
		Original Face: 100,000.000	Base	80.947550	80,947.55	74.119010	74,119.01	-6,828.54	0.06
47770VAZ3	JOBSONHIO BEVERAGE SYS STWD LIQ JOBDEV 01/35 FIXED 4.532				4.532	01 Jan 2035			
		30,000.000	Local	100.000000	30,000.00	116.510000	34,953.00	4,953.00	0.03
			Base	100.000000	30,000.00	116.510000	34,953.00	4,953.00	0.03
478115AB4	JOHNS HOPKINS UNIVERSITY SR UNSECURED 07/53 4.083				4.083	01 Jul 2053			
		140,000.000	Local	100.000000	140,000.00	112.733500	157,826.90	17,826.90	0.12
			Base	100.000000	140,000.00	112.733500	157,826.90	17,826.90	0.12
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.95	15 Aug 2037			
		20,000.000	Local	105.106050	21,021.21	145.996300	29,199.26	8,178.05	0.02
			Base	105.106050	21,021.21	145.996300	29,199.26	8,178.05	0.02
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.5	01 Sep 2040			
		20,000.000	Local	105.619800	21,123.96	125.424000	25,084.80	3,960.84	0.02
			Base	105.619800	21,123.96	125.424000	25,084.80	3,960.84	0.02

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478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	330,000.000	Local		101.331833	334,395.05	111.434700	367,734.51	33,339.46	0.29
		Base		101.331833	334,395.05	111.434700	367,734.51	33,339.46	0.29
478373AD5	JOHNSON CONTROLS INC SR UNSECURED 07/44 4.625					4.625	02 Jul 2044		
	340,000.000	Local		98.584674	335,187.89	110.922100	377,135.14	41,947.25	0.30
		Base		98.584674	335,187.89	110.922100	377,135.14	41,947.25	0.30
478373AE3	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95					4.95	02 Jul 2064		
	90,000.000	Local		99.795633	89,816.07	104.487300	94,038.57	4,222.50	0.07
		Base		99.795633	89,816.07	104.487300	94,038.57	4,222.50	0.07
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4					5.4	06 Jan 2042		
	30,000.000	Local		99.839600	29,951.88	125.095100	37,528.53	7,576.65	0.03
		Base		99.839600	29,951.88	125.095100	37,528.53	7,576.65	0.03
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125	01 Jun 2044		
	330,000.000	Local		99.268761	327,586.91	101.764300	335,822.19	8,235.28	0.27
		Base		99.268761	327,586.91	101.764300	335,822.19	8,235.28	0.27
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	470,000.000	Local		107.812930	506,720.77	120.213400	565,002.98	58,282.21	0.45
		Base		107.812930	506,720.77	120.213400	565,002.98	58,282.21	0.45
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.0	04 Jun 2042		
	100,000.000	Local		99.313140	99,313.14	114.898600	114,898.60	15,585.46	0.09
		Base		99.313140	99,313.14	114.898600	114,898.60	15,585.46	0.09
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	280,000.000	Local		101.022350	282,862.58	105.802600	296,247.28	13,384.70	0.23
		Base		101.022350	282,862.58	105.802600	296,247.28	13,384.70	0.23
50077LAL0	KRAFT HEINZ FOODS CO COMPANY GUAR 07/35 5					5.0	15 Jul 2035		
	20,000.000	Local		99.084650	19,816.93	115.482400	23,096.48	3,279.55	0.02
		Base		99.084650	19,816.93	115.482400	23,096.48	3,279.55	0.02
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	200,000.000	Local		100.624700	201,249.40	118.262600	236,525.20	35,275.80	0.19
		Base		100.624700	201,249.40	118.262600	236,525.20	35,275.80	0.19

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View Date: October 3, 2016

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50247VAB5	LYB INTL FINANCE BV COMPANY GUAR 07/43 5.25					5.25	15 Jul 2043		
	80,000.000	Local		97.078250	77,662.60	113.624000	90,899.20	13,236.60	0.07
		Base		97.078250	77,662.60	113.624000	90,899.20	13,236.60	0.07
53079QAC1	LIBERTY MUTUAL INSURANCE SUBORDINATED 144A 10/26 7.875					7.875	15 Oct 2026		
	250,000.000	Local		124.063784	310,159.46	127.030300	317,575.75	7,416.29	0.25
		Base		124.063784	310,159.46	127.030300	317,575.75	7,416.29	0.25
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.5	30 Apr 2049		
	200,000.000	Local		95.756600	191,513.20	103.270000	206,540.00	15,026.80	0.16
		Base		95.756600	191,513.20	103.270000	206,540.00	15,026.80	0.16
539439AJ8	LLOYDS BANKING GROUP PLC SUBORDINATED 144A 12/45 5.3					5.3	01 Dec 2045		
	200,000.000	Local		99.867580	199,735.16	107.649000	215,298.00	15,562.84	0.17
		Base		99.867580	199,735.16	107.649000	215,298.00	15,562.84	0.17
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.07	15 Dec 2042		
	20,000.000	Local		97.889650	19,577.93	107.122900	21,424.58	1,846.65	0.02
		Base		97.889650	19,577.93	107.122900	21,424.58	1,846.65	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	90,000.000	Local		98.172556	88,355.30	113.794700	102,415.23	14,059.93	0.08
		Base		98.172556	88,355.30	113.794700	102,415.23	14,059.93	0.08
539830BL2	LOCKHEED MARTIN CORP SR UNSECURED 05/46 4.7					4.7	15 May 2046		
	310,000.000	Local		101.954306	316,058.35	118.812100	368,317.51	52,259.16	0.29
		Base		101.954306	316,058.35	118.812100	368,317.51	52,259.16	0.29
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	153.538000	30,707.60	10,707.60	0.02
		Base		100.000000	20,000.00	153.538000	30,707.60	10,707.60	0.02
548661CR6	LOWE S COMPANIES INC SR UNSECURED 04/40 5.8					5.8	15 Apr 2040		
	320,000.000	Local		108.016356	345,652.34	132.167800	422,936.96	77,284.62	0.33
		Base		108.016356	345,652.34	132.167800	422,936.96	77,284.62	0.33
548661CX3	LOWE S COMPANIES INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042		
	10,000.000	Local		99.596600	9,959.66	116.557600	11,655.76	1,696.10	0.01
		Base		99.596600	9,959.66	116.557600	11,655.76	1,696.10	0.01

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View Date: October 3, 2016

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549876AE0	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/20 6.125				6.125	09 Nov 2020		
		200,000.000	Local 104.209940	208,419.88	110.329600	220,659.20	12,239.32	0.17
			Base 104.209940	208,419.88	110.329600	220,659.20	12,239.32	0.17
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	103.438000	237,907.40	7,907.40	0.19
			Base 100.000000	230,000.00	103.438000	237,907.40	7,907.40	0.19
55261FAE4	M+T BANK CORPORATION JR SUBORDINA 12/49 6.875				6.875	29 Dec 2049		
		150,000.000	Local 100.000007	150,000.01	100.550000	150,825.00	824.99	0.12
			Base 100.000007	150,000.01	100.550000	150,825.00	824.99	0.12
55277BAC9	MCE FINANCE LTD COMPANY GUAR 144A 02/21 5				5.0	15 Feb 2021		
		200,000.000	Local 95.945405	191,890.81	100.519200	201,038.40	9,147.59	0.16
			Base 95.945405	191,890.81	100.519200	201,038.40	9,147.59	0.16
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25				4.25	15 Sep 2046		
		230,000.000	Local 99.318187	228,431.83	99.695800	229,300.34	868.51	0.18
			Base 99.318187	228,431.83	99.695800	229,300.34	868.51	0.18
575718AA9	MASS INSTITUTE OF TECH NOTES 07/11 5.6				5.6	01 Jul 2111		
		20,000.000	Local 120.638850	24,127.77	138.227100	27,645.42	3,517.65	0.02
			Base 120.638850	24,127.77	138.227100	27,645.42	3,517.65	0.02
575718AB7	MASS INSTITUTE OF TECH UNSECURED 07/14 4.678				4.678	01 Jul 2114		
		130,000.000	Local 100.000000	130,000.00	117.535200	152,795.76	22,795.76	0.12
			Base 100.000000	130,000.00	117.535200	152,795.76	22,795.76	0.12
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.0	15 Nov 2047		
		40,000.000	Local 100.000000	40,000.00	107.939100	43,175.64	3,175.64	0.03
			Base 100.000000	40,000.00	107.939100	43,175.64	3,175.64	0.03
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.7	09 Dec 2035		
		160,000.000	Local 104.204156	166,726.65	113.255500	181,208.80	14,482.15	0.14
			Base 104.204156	166,726.65	113.255500	181,208.80	14,482.15	0.14
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875	09 Dec 2045		
		150,000.000	Local 100.000000	150,000.00	116.057000	174,085.50	24,085.50	0.14
			Base 100.000000	150,000.00	116.057000	174,085.50	24,085.50	0.14

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585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local		99.803250	39,921.30	126.651300	50,660.52	10,739.22	0.04
		Base		99.803250	39,921.30	126.651300	50,660.52	10,739.22	0.04
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		
	70,000.000	Local		99.842100	69,889.47	113.453700	79,417.59	9,528.12	0.06
		Base		99.842100	69,889.47	113.453700	79,417.59	9,528.12	0.06
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	70,000.000	Local		100.387043	70,270.93	117.498800	82,249.16	11,978.23	0.06
		Base		100.387043	70,270.93	117.498800	82,249.16	11,978.23	0.06
586054AC2	MEMORIAL SLOAN KETTERING SR UNSECURED 07/55 4.2					4.2	01 Jul 2055		
	20,000.000	Local		99.642650	19,928.53	111.853700	22,370.74	2,442.21	0.02
		Base		99.642650	19,928.53	111.853700	22,370.74	2,442.21	0.02
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	275,000.000	Local		86.309178	237,350.24	110.687500	304,390.63	67,040.39	0.24
		Base		86.309178	237,350.24	110.687500	304,390.63	67,040.39	0.24
59284MAB0	MEXICO CITY ARPT TRUST SR SECURED 144A 10/46 5.5					5.5	31 Oct 2046		
	200,000.000	Local		98.631195	197,262.39	98.098000	196,196.00	-1,066.39	0.16
		Base		98.631195	197,262.39	98.098000	196,196.00	-1,066.39	0.16
594918BL7	MICROSOFT CORP SR UNSECURED 11/45 4.45					4.45	03 Nov 2045		
	150,000.000	Local		99.660133	149,490.20	113.690500	170,535.75	21,045.55	0.13
		Base		99.660133	149,490.20	113.690500	170,535.75	21,045.55	0.13
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	1,200,000.000	Local		99.881981	1,198,583.77	101.218500	1,214,622.00	16,038.23	0.96
		Base		99.881981	1,198,583.77	101.218500	1,214,622.00	16,038.23	0.96
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125	01 Apr 2036		
	670,000.000	Local		107.230773	718,446.18	132.824100	889,921.47	171,475.29	0.70
		Base		107.230773	718,446.18	132.824100	889,921.47	171,475.29	0.70
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.4	15 Dec 2043		
	230,000.000	Local		99.823391	229,593.80	126.295400	290,479.42	60,885.62	0.23
		Base		99.823391	229,593.80	126.295400	290,479.42	60,885.62	0.23

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View Date: October 3, 2016

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61166WAJ0	MONSANTO CO SR UNSECURED 07/42 3.6				3.6	15 Jul 2042			
		70,000.000	Local	99.859129	69,901.39	89.891200	62,923.84	-6,977.55	0.05
			Base	99.859129	69,901.39	89.891200	62,923.84	-6,977.55	0.05
6174467Y9	MORGAN STANLEY SUBORDINATED 09/26 4.35				4.35	08 Sep 2026			
		170,000.000	Local	101.911265	173,249.15	106.760200	181,492.34	8,243.19	0.14
			Base	101.911265	173,249.15	106.760200	181,492.34	8,243.19	0.14
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25				7.25	01 Apr 2032			
		200,000.000	Local	107.484335	214,968.67	138.740400	277,480.80	62,512.13	0.22
			Base	107.484335	214,968.67	138.740400	277,480.80	62,512.13	0.22
62886HAL5	NCL CORP LTD SR UNSECURED 144A 11/19 5.25				5.25	15 Nov 2019			
		180,000.000	Local	100.000000	180,000.00	101.000000	181,800.00	1,800.00	0.14
			Base	100.000000	180,000.00	101.000000	181,800.00	1,800.00	0.14
63859WAE9	NATIONWIDE BLDG SOCIETY SUBORDINATED 144A 09/26 4				4.0	14 Sep 2026			
		300,000.000	Local	99.707267	299,121.80	99.648780	298,946.34	-175.46	0.24
			Base	99.707267	299,121.80	99.648780	298,946.34	-175.46	0.24
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375				9.375	15 Aug 2039			
		20,000.000	Local	151.738950	30,347.79	157.668500	31,533.70	1,185.91	0.02
			Base	151.738950	30,347.79	157.668500	31,533.70	1,185.91	0.02
64128XAE0	NEUBERGER BERMAN GRP/FIN SR UNSECURED 144A 04/45 4.875				4.875	15 Apr 2045			
		130,000.000	Local	85.528238	111,186.71	85.498400	111,147.92	-38.79	0.09
			Base	85.528238	111,186.71	85.498400	111,147.92	-38.79	0.09
651229AY2	NEWELL BRANDS INC SR UNSECURED 04/46 5.5				5.5	01 Apr 2046			
		530,000.000	Local	106.071802	562,180.55	121.310200	642,944.06	80,763.51	0.51
			Base	106.071802	562,180.55	121.310200	642,944.06	80,763.51	0.51
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6				6.0	01 Mar 2041			
		110,000.000	Local	101.546155	111,700.77	108.187800	119,006.58	7,305.81	0.09
			Base	101.546155	111,700.77	108.187800	119,006.58	7,305.81	0.09
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25				5.25	15 Nov 2043			
		180,000.000	Local	99.644389	179,359.90	101.790200	183,222.36	3,862.46	0.14
			Base	99.644389	179,359.90	101.790200	183,222.36	3,862.46	0.14

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655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95				6.95	15 Mar 2028			
		40,000.000	Local	131.215525	52,486.21	127.335900	50,934.36	-1,551.85	0.04
			Base	131.215525	52,486.21	127.335900	50,934.36	-1,551.85	0.04
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5				5.0	15 Jan 2044			
		380,000.000	Local	100.230503	380,875.91	104.744600	398,029.48	17,153.57	0.31
			Base	100.230503	380,875.91	104.744600	398,029.48	17,153.57	0.31
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643				4.643	01 Dec 2044			
		40,000.000	Local	100.000000	40,000.00	126.113200	50,445.28	10,445.28	0.04
			Base	100.000000	40,000.00	126.113200	50,445.28	10,445.28	0.04
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045			
		250,000.000	Local	99.312944	248,282.36	113.031200	282,578.00	34,295.64	0.22
			Base	99.312944	248,282.36	113.031200	282,578.00	34,295.64	0.22
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.4	15 Apr 2046			
		270,000.000	Local	101.044404	272,819.89	110.389900	298,052.73	25,232.84	0.24
			Base	101.044404	272,819.89	110.389900	298,052.73	25,232.84	0.24
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25				8.25	15 Oct 2038			
		80,000.000	Local	149.992150	119,993.72	149.921700	119,937.36	-56.36	0.09
			Base	149.992150	119,993.72	149.921700	119,937.36	-56.36	0.09
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8				4.8	01 Jun 2111			
		70,000.000	Local	98.993800	69,295.66	111.682000	78,177.40	8,881.74	0.06
			Base	98.993800	69,295.66	111.682000	78,177.40	8,881.74	0.06
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034			
		210,000.000	Local	127.312943	267,357.18	133.350900	280,036.89	12,679.71	0.22
			Base	127.312943	267,357.18	133.350900	280,036.89	12,679.71	0.22
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8				5.8	01 Mar 2037			
		220,000.000	Local	94.882518	208,741.54	131.540000	289,388.00	80,646.46	0.23
			Base	94.882518	208,741.54	131.540000	289,388.00	80,646.46	0.23
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5				4.5	15 Dec 2041			
		170,000.000	Local	99.665988	169,432.18	113.691400	193,275.38	23,843.20	0.15
			Base	99.665988	169,432.18	113.691400	193,275.38	23,843.20	0.15

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694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6					4.6	15 Jun 2043		
	80,000.000	Local		99.921313	79,937.05	115.704600	92,563.68	12,626.63	0.07
		Base		99.921313	79,937.05	115.704600	92,563.68	12,626.63	0.07
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75					4.75	15 Feb 2044		
	70,000.000	Local		99.584400	69,709.08	119.339700	83,537.79	13,828.71	0.07
		Base		99.584400	69,709.08	119.339700	83,537.79	13,828.71	0.07
694308HL4	PACIFIC GAS + ELECTRIC SR UNSECURED 03/45 4.3					4.3	15 Mar 2045		
	230,000.000	Local		97.854035	225,064.28	112.163000	257,974.90	32,910.62	0.20
		Base		97.854035	225,064.28	112.163000	257,974.90	32,910.62	0.20
698299BB9	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3					4.3	29 Apr 2053		
	430,000.000	Local		83.476393	358,948.49	106.250000	456,875.00	97,926.51	0.36
	Original Face:	Base		83.476393	358,948.49	106.250000	456,875.00	97,926.51	0.36
70213HAC2	PARTNERS HEALTHCARE SYST COMPANY GUAR 07/55 4.117					4.117	01 Jul 2055		
	60,000.000	Local		100.000000	60,000.00	110.743500	66,446.10	6,446.10	0.05
		Base		100.000000	60,000.00	110.743500	66,446.10	6,446.10	0.05
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.15	15 Apr 2025		
	130,000.000	Local		99.796862	129,735.92	102.991800	133,889.34	4,153.42	0.11
		Base		99.796862	129,735.92	102.991800	133,889.34	4,153.42	0.11
713448BS6	PEPSICO INC SR UNSECURED 11/40 4.875					4.875	01 Nov 2040		
	140,000.000	Local		99.817136	139,743.99	121.603800	170,245.32	30,501.33	0.13
		Base		99.817136	139,743.99	121.603800	170,245.32	30,501.33	0.13
713448CC0	PEPSICO INC SR UNSECURED 08/42 3.6					3.6	13 Aug 2042		
	30,000.000	Local		98.414833	29,524.45	103.375500	31,012.65	1,488.20	0.02
		Base		98.414833	29,524.45	103.375500	31,012.65	1,488.20	0.02
713448CQ9	PEPSICO INC SR UNSECURED 10/44 4.25					4.25	22 Oct 2044		
	240,000.000	Local		102.153821	245,169.17	114.127400	273,905.76	28,736.59	0.22
		Base		102.153821	245,169.17	114.127400	273,905.76	28,736.59	0.22
714264AK4	PERNOD RICARD SA SR UNSECURED 144A 01/42 5.5					5.5	15 Jan 2042		
	190,000.000	Local		98.676621	187,485.58	121.880400	231,572.76	44,087.18	0.18
		Base		98.676621	187,485.58	121.880400	231,572.76	44,087.18	0.18

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WESTERN ASSET MANAGEMENT COMPANY

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View Date: October 3, 2016

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71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875	20 Jan 2040			
		95,000.000	Local	98.626105	93,694.80	88.270000	83,856.50	-9,838.30	0.07
			Base	98.626105	93,694.80	88.270000	83,856.50	-9,838.30	0.07
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5				6.5	02 Jun 2041			
		590,000.000	Local	113.956475	672,343.20	97.250000	573,775.00	-98,568.20	0.45
			Base	113.956475	672,343.20	97.250000	573,775.00	-98,568.20	0.45
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.5	27 Jun 2044			
		280,000.000	Local	84.091146	235,455.21	86.690000	242,732.00	7,276.79	0.19
			Base	84.091146	235,455.21	86.690000	242,732.00	7,276.79	0.19
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375	23 Jan 2045			
		100,000.000	Local	100.593740	100,593.74	95.500000	95,500.00	-5,093.74	0.08
			Base	100.593740	100,593.74	95.500000	95,500.00	-5,093.74	0.08
71656LBK6	PETROLEOS MEXICANOS COMPANY GUAR 144A 08/26 6.875				6.875	04 Aug 2026			
		220,000.000	Local	99.823218	219,611.08	112.750000	248,050.00	28,438.92	0.20
			Base	99.823218	219,611.08	112.750000	248,050.00	28,438.92	0.20
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4				4.4	15 May 2044			
		160,000.000	Local	99.718481	159,549.57	115.523700	184,837.92	25,288.35	0.15
			Base	99.718481	159,549.57	115.523700	184,837.92	25,288.35	0.15
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875				3.875	21 Aug 2042			
		240,000.000	Local	99.155329	237,972.79	103.589700	248,615.28	10,642.49	0.20
			Base	99.155329	237,972.79	103.589700	248,615.28	10,642.49	0.20
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458				4.458	01 Oct 2062			
		370,000.000	Local	100.000000	370,000.00	115.075000	425,777.50	55,777.50	0.34
			Base	100.000000	370,000.00	115.075000	425,777.50	55,777.50	0.34
73358WXP4	PORT AUTH OF NEW YORK NEW JE PORTRN 06/45 FIXED 4.823				4.823	01 Jun 2045			
		100,000.000	Local	100.000000	100,000.00	110.611000	110,611.00	10,611.00	0.09
			Base	100.000000	100,000.00	110.611000	110,611.00	10,611.00	0.09
740816AL7	PRES + FELLOWS OF HARVAR UNSECURED 10/37 3.619				3.619	01 Oct 2037			
		10,000.000	Local	100.000000	10,000.00	110.336400	11,033.64	1,033.64	0.01
			Base	100.000000	10,000.00	110.336400	11,033.64	1,033.64	0.01

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74153QAH5	PRIDE INTERNATIONAL INC COMPANY GUAR 08/20 6.875					6.875	15 Aug 2020		
	50,000.000	Local		92.124800	46,062.40	98.750000	49,375.00	3,312.60	0.04
		Base		92.124800	46,062.40	98.750000	49,375.00	3,312.60	0.04
74153QAJ1	PRIDE INTERNATIONAL INC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	50,000.000	Local		115.040600	57,520.30	75.000000	37,500.00	-20,020.30	0.03
		Base		115.040600	57,520.30	75.000000	37,500.00	-20,020.30	0.03
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	150,000.000	Local		96.965560	145,448.34	140.887200	211,330.80	65,882.46	0.17
		Base		96.965560	145,448.34	140.887200	211,330.80	65,882.46	0.17
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125					7.125	10 Jun 2021		
	210,000.000	Local		100.000000	210,000.00	105.000000	220,500.00	10,500.00	0.17
		Base		100.000000	210,000.00	105.000000	220,500.00	10,500.00	0.17
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7					5.7	14 Dec 2036		
	50,000.000	Local		110.044560	55,022.28	119.735300	59,867.65	4,845.37	0.05
		Base		110.044560	55,022.28	119.735300	59,867.65	4,845.37	0.05
747525AK9	QUALCOMM INC SR UNSECURED 05/45 4.8					4.8	20 May 2045		
	110,000.000	Local		89.610055	98,571.06	109.170700	120,087.77	21,516.71	0.09
		Base		89.610055	98,571.06	109.170700	120,087.77	21,516.71	0.09
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875	15 May 2025		
	30,000.000	Local		100.000000	30,000.00	96.000000	28,800.00	-1,200.00	0.02
		Base		100.000000	30,000.00	96.000000	28,800.00	-1,200.00	0.02
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.95	15 Jul 2046		
	100,000.000	Local		99.937190	99,937.19	101.788400	101,788.40	1,851.21	0.08
		Base		99.937190	99,937.19	101.788400	101,788.40	1,851.21	0.08
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	80,000.000	Local		99.665750	79,732.60	103.750000	83,000.00	3,267.40	0.07
	Original Face:	80,000.000	Base	99.665750	79,732.60	103.750000	83,000.00	3,267.40	0.07
761713AT3	REYNOLDS AMERICAN INC COMPANY GUAR 06/37 7.25					7.25	15 Jun 2037		
	90,000.000	Local		98.560967	88,704.87	136.978000	123,280.20	34,575.33	0.10
		Base		98.560967	88,704.87	136.978000	123,280.20	34,575.33	0.10

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761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	440,000.000	Local		108.621005	477,932.42	130.010800	572,047.52	94,115.10	0.45
		Base		108.621005	477,932.42	130.010800	572,047.52	94,115.10	0.45
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125	01 May 2040		
	50,000.000	Local		127.084220	63,542.11	142.535400	71,267.70	7,725.59	0.06
		Base		127.084220	63,542.11	142.535400	71,267.70	7,725.59	0.06
775109AL5	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/38 7.5					7.5	15 Aug 2038		
	110,000.000	Local		113.116845	124,428.53	136.980600	150,678.66	26,250.13	0.12
		Base		113.116845	124,428.53	136.980600	150,678.66	26,250.13	0.12
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1					6.1	10 Jun 2023		
	160,000.000	Local		101.035994	161,657.59	104.812300	167,699.68	6,042.09	0.13
		Base		101.035994	161,657.59	104.812300	167,699.68	6,042.09	0.13
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					8.625	29 Dec 2049		
	450,000.000	Local		100.000000	450,000.00	97.875000	440,437.50	-9,562.50	0.35
		Base		100.000000	450,000.00	97.875000	440,437.50	-9,562.50	0.35
78442GPL4	SLM STUDENT LOAN TRUST SLMA 2005 4 B					0.8945	25 Jul 2040		
	64,670.960	Local		87.296493	56,455.48	85.004930	54,973.50	-1,481.98	0.04
Original Face:	100,000.000	Base		87.296493	56,455.48	85.004930	54,973.50	-1,481.98	0.04
78442GPS9	SLM STUDENT LOAN TRUST SLMA 2005 5 B					0.9645	25 Oct 2040		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138	01 May 2049		
	180,000.000	Local		128.683828	231,630.89	142.345000	256,221.00	24,590.11	0.20
		Base		128.683828	231,630.89	142.345000	256,221.00	24,590.11	0.20
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.3	01 Apr 2042		
	260,000.000	Local		99.634331	259,049.26	114.680000	298,168.00	39,118.74	0.24
		Base		99.634331	259,049.26	114.680000	298,168.00	39,118.74	0.24
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625	15 Sep 2045		
	430,000.000	Local		100.837253	433,600.19	101.565300	436,730.79	3,130.60	0.35
		Base		100.837253	433,600.19	101.565300	436,730.79	3,130.60	0.35

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80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.5	17 Jul 2025		
		280,000.000	Local 100.893057	282,500.56	104.146500	291,610.20	9,109.64	0.23
			Base 100.893057	282,500.56	104.146500	291,610.20	9,109.64	0.23
806851AG6	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/25 4				4.0	21 Dec 2025		
		270,000.000	Local 99.939226	269,835.91	108.797500	293,753.25	23,917.34	0.23
			Base 99.939226	269,835.91	108.797500	293,753.25	23,917.34	0.23
81413PAG0	SECURITY CAPITAL GROUP SR UNSECURED 06/28 7.7				7.7	15 Jun 2028		
		140,000.000	Local 128.998829	180,598.36	140.556800	196,779.52	16,181.16	0.16
			Base 128.998829	180,598.36	140.556800	196,779.52	16,181.16	0.16
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375	15 Dec 2038		
		80,000.000	Local 99.485050	79,588.04	136.012000	108,809.60	29,221.56	0.09
			Base 99.485050	79,588.04	136.012000	108,809.60	29,221.56	0.09
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.55	12 Aug 2043		
		30,000.000	Local 107.859400	32,357.82	110.300800	33,090.24	732.42	0.03
			Base 107.859400	32,357.82	110.300800	33,090.24	732.42	0.03
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045		
		520,000.000	Local 100.620948	523,228.93	107.939600	561,285.92	38,056.99	0.44
			Base 100.620948	523,228.93	107.939600	561,285.92	38,056.99	0.44
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.0	10 May 2046		
		610,000.000	Local 99.205507	605,153.59	102.300400	624,032.44	18,878.85	0.49
			Base 99.205507	605,153.59	102.300400	624,032.44	18,878.85	0.49
82481LAD1	SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2				3.2	23 Sep 2026		
		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
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.5	01 Sep 2040		
		170,000.000	Local 107.390259	182,563.44	116.138300	197,435.11	14,871.67	0.16
			Base 107.390259	182,563.44	116.138300	197,435.11	14,871.67	0.16
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.05	15 Mar 2042		
		170,000.000	Local 98.857182	168,057.21	110.292200	187,496.74	19,439.53	0.15
			Base 98.857182	168,057.21	110.292200	187,496.74	19,439.53	0.15

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842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.65	01 Oct 2043		
	280,000.000	Local		109.147821	305,613.90	121.427600	339,997.28	34,383.38	0.27
		Base		109.147821	305,613.90	121.427600	339,997.28	34,383.38	0.27
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.75	16 Apr 2040		
	150,000.000	Local		100.876027	151,314.04	108.983300	163,474.95	12,160.91	0.13
		Base		100.876027	151,314.04	108.983300	163,474.95	12,160.91	0.13
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	240,000.000	Local		97.809696	234,743.27	94.526900	226,864.56	-7,878.71	0.18
		Base		97.809696	234,743.27	94.526900	226,864.56	-7,878.71	0.18
843452AZ6	SOUTHERN NATURAL GAS COMPANY GUAR 03/32 8					8.0	01 Mar 2032		
	400,000.000	Local		106.096745	424,386.98	128.455200	513,820.80	89,433.82	0.41
		Base		106.096745	424,386.98	128.455200	513,820.80	89,433.82	0.41
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	290,000.000	Local		102.627234	297,618.98	106.419000	308,615.10	10,996.12	0.24
		Base		102.627234	297,618.98	106.419000	308,615.10	10,996.12	0.24
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.35	15 May 2045		
	80,000.000	Local		103.600000	82,880.00	102.167200	81,733.76	-1,146.24	0.06
		Base		103.600000	82,880.00	102.167200	81,733.76	-1,146.24	0.06
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.0	01 Jul 2042		
	180,000.000	Local		97.928861	176,271.95	108.918100	196,052.58	19,780.63	0.15
		Base		97.928861	176,271.95	108.918100	196,052.58	19,780.63	0.15
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		
	710,000.000	Local		102.770721	729,672.12	112.471300	798,546.23	68,874.11	0.63
		Base		102.770721	729,672.12	112.471300	798,546.23	68,874.11	0.63
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.25	15 Jul 2041		
	90,000.000	Local		108.711444	97,840.30	95.750000	86,175.00	-11,665.30	0.07
		Base		108.711444	97,840.30	95.750000	86,175.00	-11,665.30	0.07
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045	20 Jun 2036		
	30,000.000	Local		88.358367	26,507.51	131.179800	39,353.94	12,846.43	0.03
		Base		88.358367	26,507.51	131.179800	39,353.94	12,846.43	0.03

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881561M27	TERWIN MORTGAGE TRUST TMTS 2006 1 1A3 144A					0.8158	25 Jan 2037		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.1	01 Oct 2046		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
882484AA6	TEXAS HEALTH RESOURCES SECURED 11/55 4.33					4.33	15 Nov 2055		
	40,000.000	Local		100.000000	40,000.00	111.709700	44,683.88	4,683.88	0.04
		Base		100.000000	40,000.00	111.709700	44,683.88	4,683.88	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	670,000.000	Local		134.666978	902,268.75	136.173100	912,359.77	10,091.02	0.72
		Base		134.666978	902,268.75	136.173100	912,359.77	10,091.02	0.72
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.55	01 May 2037		
	90,000.000	Local		109.070044	98,163.04	118.563100	106,706.79	8,543.75	0.08
		Base		109.070044	98,163.04	118.563100	106,706.79	8,543.75	0.08
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	700,000.000	Local		107.170301	750,192.11	127.960100	895,720.70	145,528.59	0.71
		Base		107.170301	750,192.11	127.960100	895,720.70	145,528.59	0.71
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.75	15 Jun 2039		
	100,000.000	Local		107.346920	107,346.92	121.655000	121,655.00	14,308.08	0.10
		Base		107.346920	107,346.92	121.655000	121,655.00	14,308.08	0.10
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	190,000.000	Local		109.102979	207,295.66	111.048700	210,992.53	3,696.87	0.17
		Base		109.102979	207,295.66	111.048700	210,992.53	3,696.87	0.17
88732JBB3	TIME WARNER CABLE LLC SR SECURED 09/41 5.5					5.5	01 Sep 2041		
	200,000.000	Local		104.839485	209,678.97	106.740600	213,481.20	3,802.23	0.17
		Base		104.839485	209,678.97	106.740600	213,481.20	3,802.23	0.17
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.5	15 Sep 2042		
	140,000.000	Local		89.573279	125,402.59	95.425900	133,596.26	8,193.67	0.11
		Base		89.573279	125,402.59	95.425900	133,596.26	8,193.67	0.11

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WESTERN ASSET MANAGEMENT COMPANY
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As of: September 30, 2016

View Date: October 3, 2016

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88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625				5.625	15 Jan 2024			
		20,000.000	Local	101.273000	20,254.60	106.750000	21,350.00	1,095.40	0.02
			Base	101.273000	20,254.60	106.750000	21,350.00	1,095.40	0.02
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4				5.4	15 Aug 2041			
		140,000.000	Local	99.356786	139,099.50	107.061200	149,885.68	10,786.18	0.12
			Base	99.356786	139,099.50	107.061200	149,885.68	10,786.18	0.12
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.45	01 Aug 2042			
		350,000.000	Local	99.915291	349,703.52	96.200700	336,702.45	-13,001.07	0.27
			Base	99.915291	349,703.52	96.200700	336,702.45	-13,001.07	0.27
893574AG8	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 02/26 7.85				7.85	01 Feb 2026			
		270,000.000	Local	99.933707	269,821.01	129.464100	349,553.07	79,732.06	0.28
			Base	99.933707	269,821.01	129.464100	349,553.07	79,732.06	0.28
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75				7.75	15 Apr 2026			
		60,000.000	Local	134.374850	80,624.91	136.647500	81,988.50	1,363.59	0.06
			Base	134.374850	80,624.91	136.647500	81,988.50	1,363.59	0.06
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65				6.65	15 Nov 2037			
		100,000.000	Local	120.812880	120,812.88	131.842200	131,842.20	11,029.32	0.10
			Base	120.812880	120,812.88	131.842200	131,842.20	11,029.32	0.10
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9				6.9	15 Aug 2039			
		610,000.000	Local	121.405510	740,573.61	134.275800	819,082.38	78,508.77	0.65
			Base	121.405510	740,573.61	134.275800	819,082.38	78,508.77	0.65
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15				5.15	15 Aug 2044			
		150,000.000	Local	103.590507	155,385.76	117.779500	176,669.25	21,283.49	0.14
			Base	103.590507	155,385.76	117.779500	176,669.25	21,283.49	0.14
902494AZ6	TYSON FOODS INC COMPANY GUAR 08/34 4.875				4.875	15 Aug 2034			
		80,000.000	Local	99.986525	79,989.22	110.681700	88,545.36	8,556.14	0.07
			Base	99.986525	79,989.22	110.681700	88,545.36	8,556.14	0.07
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375				4.375	15 Nov 2065			
		270,000.000	Local	98.028426	264,676.75	109.297400	295,102.98	30,426.23	0.23
			Base	98.028426	264,676.75	109.297400	295,102.98	30,426.23	0.23

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View Date: October 3, 2016

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90931QAA5	UNITED AIR 2013 1 B PTT PASS THRU CE 02/23 5.375					5.375	15 Feb 2023		
	98,095.000	Local		100.000000	98,095.00	104.000000	102,018.80	3,923.80	0.08
		Base		100.000000	98,095.00	104.000000	102,018.80	3,923.80	0.08
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625	03 Mar 2024		
	90,422.710	Local		100.000000	90,422.71	101.500000	91,779.05	1,356.34	0.07
		Base		100.000000	90,422.71	101.500000	91,779.05	1,356.34	0.07
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.05	11 Jan 2040		
	22,000.000	Local		114.238000	25,132.36	121.750000	26,785.00	1,652.64	0.02
		Base		114.238000	25,132.36	121.750000	26,785.00	1,652.64	0.02
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	556,000.000	Local		99.618376	553,878.17	103.625000	576,155.00	22,276.83	0.46
		Base		99.618376	553,878.17	103.625000	576,155.00	22,276.83	0.46
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	170,000.000	Local		99.483541	169,122.02	115.875000	196,987.50	27,865.48	0.16
		Base		99.483541	169,122.02	115.875000	196,987.50	27,865.48	0.16
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.35	15 Jan 2047		
	350,000.000	Local		103.692263	362,922.92	98.250000	343,875.00	-19,047.92	0.27
		Base		103.692263	362,922.92	98.250000	343,875.00	-19,047.92	0.27
912810RS9	US TREASURY N/B 05/46 2.5					2.5	15 May 2046		
	340,000.000	Local		103.303335	351,231.34	103.500000	351,900.00	668.66	0.28
		Base		103.303335	351,231.34	103.500000	351,900.00	668.66	0.28
912828A7	US TREASURY N/B 08/26 1.5					1.5	15 Aug 2026		
	240,000.000	Local		98.880533	237,313.28	99.027300	237,665.52	352.24	0.19
		Base		98.880533	237,313.28	99.027300	237,665.52	352.24	0.19
912828L99	US TREASURY N/B 10/20 1.375					1.375	31 Oct 2020		
	130,000.000	Local		98.751238	128,376.61	101.168000	131,518.40	3,141.79	0.10
		Base		98.751238	128,376.61	101.168000	131,518.40	3,141.79	0.10
912828R36	US TREASURY N/B 05/26 1.625					1.625	15 May 2026		
	10,000.000	Local		101.142200	10,114.22	100.132800	10,013.28	-100.94	0.01
		Base		101.142200	10,114.22	100.132800	10,013.28	-100.94	0.01

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View Date: October 3, 2016

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913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	330,000.000	Local		103.049918	340,064.73	115.821900	382,212.27	42,147.54	0.30
		Base		103.049918	340,064.73	115.821900	382,212.27	42,147.54	0.30
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.5	15 Jun 2037		
	130,000.000	Local		93.286077	121,271.90	139.599400	181,479.22	60,207.32	0.14
		Base		93.286077	121,271.90	139.599400	181,479.22	60,207.32	0.14
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875	15 Feb 2038		
	40,000.000	Local		105.395150	42,158.06	146.554900	58,621.96	16,463.90	0.05
		Base		105.395150	42,158.06	146.554900	58,621.96	16,463.90	0.05
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625	15 Nov 2041		
	80,000.000	Local		98.790825	79,032.66	115.824400	92,659.52	13,626.86	0.07
		Base		98.790825	79,032.66	115.824400	92,659.52	13,626.86	0.07
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625	15 Jul 2035		
	150,000.000	Local		105.677493	158,516.24	116.127000	174,190.50	15,674.26	0.14
		Base		105.677493	158,516.24	116.127000	174,190.50	15,674.26	0.14
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	109.207000	141,969.10	11,969.10	0.11
		Base		100.000000	130,000.00	109.207000	141,969.10	11,969.10	0.11
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		
	280,000.000	Local		102.112854	285,915.99	109.923000	307,784.40	21,868.41	0.24
		Base		102.112854	285,915.99	109.923000	307,784.40	21,868.41	0.24
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062	15 May 2033		
	80,000.000	Local		99.765250	79,812.20	105.799000	84,639.20	4,827.00	0.07
		Base		99.765250	79,812.20	105.799000	84,639.20	4,827.00	0.07
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	108.931000	21,786.20	1,786.20	0.02
		Base		100.000000	20,000.00	108.931000	21,786.20	1,786.20	0.02
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131	15 May 2045		
	70,000.000	Local		100.000000	70,000.00	109.934000	76,953.80	6,953.80	0.06
		Base		100.000000	70,000.00	109.934000	76,953.80	6,953.80	0.06

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As of: September 30, 2016

View Date: October 3, 2016

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91412NAJ9	UNIVERSITY OF CHICAGO UNSECURED 10/45 4.151					4.151	01 Oct 2045		
	100,000.000	Local		100.000000	100,000.00	101.259700	101,259.70	1,259.70	0.08
		Base		100.000000	100,000.00	101.259700	101,259.70	1,259.70	0.08
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	540,000.000	Local		94.306837	509,256.92	97.200000	524,880.00	15,623.08	0.41
		Base		94.306837	509,256.92	97.200000	524,880.00	15,623.08	0.41
92343VAW4	VERIZON COMMUNICATIONS SR UNSECURED 04/41 6					6.0	01 Apr 2041		
	70,000.000	Local		120.361143	84,252.80	125.972600	88,180.82	3,928.02	0.07
		Base		120.361143	84,252.80	125.972600	88,180.82	3,928.02	0.07
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043		
	1,485,000.000	Local		114.895607	1,706,199.77	135.208500	2,007,846.23	301,646.46	1.59
		Base		114.895607	1,706,199.77	135.208500	2,007,846.23	301,646.46	1.59
92343VBZ6	VERIZON COMMUNICATIONS SR UNSECURED 03/34 5.05					5.05	15 Mar 2034		
	500,000.000	Local		104.460780	522,303.90	112.397300	561,986.50	39,682.60	0.44
		Base		104.460780	522,303.90	112.397300	561,986.50	39,682.60	0.44
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862	21 Aug 2046		
	30,000.000	Local		107.453600	32,236.08	112.006300	33,601.89	1,365.81	0.03
		Base		107.453600	32,236.08	112.006300	33,601.89	1,365.81	0.03
92343VCM4	VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012					5.012	21 Aug 2054		
	726,000.000	Local		84.406300	612,789.74	110.424000	801,678.24	188,888.50	0.63
		Base		84.406300	612,789.74	110.424000	801,678.24	188,888.50	0.63
92553PAP7	VIACOM INC SR UNSECURED 03/43 4.375					4.375	15 Mar 2043		
	100,000.000	Local		85.392810	85,392.81	91.806200	91,806.20	6,413.39	0.07
		Base		85.392810	85,392.81	91.806200	91,806.20	6,413.39	0.07
92553PAW2	VIACOM INC SR UNSECURED 04/44 5.25					5.25	01 Apr 2044		
	160,000.000	Local		91.970000	147,152.00	104.694200	167,510.72	20,358.72	0.13
		Base		91.970000	147,152.00	104.694200	167,510.72	20,358.72	0.13
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875	15 Nov 2038		
	236,000.000	Local		122.500102	289,100.24	169.196100	399,302.80	110,202.56	0.32
		Base		122.500102	289,100.24	169.196100	399,302.80	110,202.56	0.32

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92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.15	14 Dec 2035		
	140,000.000	Local	99.868550	139,815.97	113.190700	158,466.98	18,651.01	0.13	
		Base	99.868550	139,815.97	113.190700	158,466.98	18,651.01	0.13	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	500,000.000	Local	103.149464	515,747.32	115.567400	577,837.00	62,089.68	0.46	
		Base	103.149464	515,747.32	115.567400	577,837.00	62,089.68	0.46	
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	450,000.000	Local	98.722029	444,249.13	108.087800	486,395.10	42,145.97	0.38	
		Base	98.722029	444,249.13	108.087800	486,395.10	42,145.97	0.38	
931142DG5	WAL MART STORES INC SR UNSECURED 04/43 4					4.0	11 Apr 2043		
	370,000.000	Local	101.411103	375,221.08	111.525200	412,643.24	37,422.16	0.33	
		Base	101.411103	375,221.08	111.525200	412,643.24	37,422.16	0.33	
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75					4.75	02 Oct 2043		
	30,000.000	Local	99.322900	29,796.87	123.608700	37,082.61	7,285.74	0.03	
		Base	99.322900	29,796.87	123.608700	37,082.61	7,285.74	0.03	
931142DQ3	WAL MART STORES INC SR UNSECURED 04/44 4.3					4.3	22 Apr 2044		
	60,000.000	Local	100.091083	60,054.65	117.470000	70,482.00	10,427.35	0.06	
		Base	100.091083	60,054.65	117.470000	70,482.00	10,427.35	0.06	
931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8					4.8	18 Nov 2044		
	150,000.000	Local	106.554327	159,831.49	110.235100	165,352.65	5,521.16	0.13	
		Base	106.554327	159,831.49	110.235100	165,352.65	5,521.16	0.13	
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	130,000.000	Local	139.830969	181,780.26	143.143300	186,086.29	4,306.03	0.15	
		Base	139.830969	181,780.26	143.143300	186,086.29	4,306.03	0.15	
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local	93.814800	168,866.64	130.776600	235,397.88	66,531.24	0.19	
		Base	93.814800	168,866.64	130.776600	235,397.88	66,531.24	0.19	
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		
	408,000.000	Local	104.139071	424,887.41	119.460000	487,396.80	62,509.39	0.39	
		Base	104.139071	424,887.41	119.460000	487,396.80	62,509.39	0.39	

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94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	210,000.000	Local		99.711248	209,393.62	116.095200	243,799.92	34,406.30	0.19
		Base		99.711248	209,393.62	116.095200	243,799.92	34,406.30	0.19
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.1	03 Jun 2026		
	210,000.000	Local		100.107295	210,225.32	106.094400	222,798.24	12,572.92	0.18
		Base		100.107295	210,225.32	106.094400	222,798.24	12,572.92	0.18
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	300,000.000	Local		97.401793	292,205.38	105.196300	315,588.90	23,383.52	0.25
		Base		97.401793	292,205.38	105.196300	315,588.90	23,383.52	0.25
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	340,000.000	Local		102.591341	348,810.56	107.773800	366,430.92	17,620.36	0.29
		Base		102.591341	348,810.56	107.773800	366,430.92	17,620.36	0.29
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.9	17 Nov 2045		
	220,000.000	Local		99.248032	218,345.67	110.101100	242,222.42	23,876.75	0.19
		Base		99.248032	218,345.67	110.101100	242,222.42	23,876.75	0.19
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	820,000.000	Local		102.984657	844,474.19	101.804900	834,800.18	-9,674.01	0.66
		Base		102.984657	844,474.19	101.804900	834,800.18	-9,674.01	0.66
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.619749	15 Dec 2047		
	100,000.000	Local		85.569650	85,569.65	81.464830	81,464.83	-4,104.82	0.06
Original Face:	100,000.000	Base		85.569650	85,569.65	81.464830	81,464.83	-4,104.82	0.06
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local		118.126986	82,688.89	114.250000	79,975.00	-2,713.89	0.06
		Base		118.126986	82,688.89	114.250000	79,975.00	-2,713.89	0.06
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	102,000.000	Local		103.993049	106,072.91	115.750000	118,065.00	11,992.09	0.09
		Base		103.993049	106,072.91	115.750000	118,065.00	11,992.09	0.09
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55					4.55	24 Jun 2024		
	140,000.000	Local		101.333564	141,866.99	101.955000	142,737.00	870.01	0.11
		Base		101.333564	141,866.99	101.955000	142,737.00	870.01	0.11

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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	70,000.000	Local		95.822271	67,075.59	133.727100	93,608.97	26,533.38	0.07
		Base		95.822271	67,075.59	133.727100	93,608.97	26,533.38	0.07
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.9	15 Nov 2037		
	80,000.000	Local		116.668625	93,334.90	107.750000	86,200.00	-7,134.90	0.07
		Base		116.668625	93,334.90	107.750000	86,200.00	-7,134.90	0.07
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.0	15 Nov 2041		
	120,000.000	Local		98.809783	118,571.74	98.875000	118,650.00	78.26	0.09
		Base		98.809783	118,571.74	98.875000	118,650.00	78.26	0.09
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.5	23 Mar 2021		
	250,000.000	Local		100.182648	250,456.62	111.600000	279,000.00	28,543.38	0.22
		Base		100.182648	250,456.62	111.600000	279,000.00	28,543.38	0.22
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.95	15 Jul 2024		
	290,000.000	Local		101.249162	293,622.57	103.297900	299,563.91	5,941.34	0.24
		Base		101.249162	293,622.57	103.297900	299,563.91	5,941.34	0.24
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.75	29 Apr 2025		
	710,000.000	Local		98.212483	697,308.63	105.000000	745,500.00	48,191.37	0.59
		Base		98.212483	697,308.63	105.000000	745,500.00	48,191.37	0.59
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.7	01 Feb 2043		
	30,000.000	Local		99.288933	29,786.68	105.238900	31,571.67	1,784.99	0.02
		Base		99.288933	29,786.68	105.238900	31,571.67	1,784.99	0.02
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	760,000.000	Local		100.879055	766,680.82	111.875000	850,250.00	83,569.18	0.67
Original Face:	380,000.000	Base		100.879055	766,680.82	111.875000	850,250.00	83,569.18	0.67
ACI0NWBP2	REPUBLIC OF ECUADOR SR UNSECURED 144A 03/22 10.75					10.75	28 Mar 2022		
	700,000.000	Local		100.000000	700,000.00	102.000000	714,000.00	14,000.00	0.56
		Base		100.000000	700,000.00	102.000000	714,000.00	14,000.00	0.56
US DOLLAR Total									
	95,067,335.570	Local			98,414,300.17		107,330,526.76	8,916,226.59	84.81
Original Face:	1,723,000.000	Base			98,414,300.17		107,330,526.76	8,916,226.59	84.81

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Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

	95,067,335.570	Base		98,414,300.17		107,330,526.76	8,916,226.59	84.81
Original Face:	1,723,000.000							

SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S0SAF38	BWS017764 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Jun 2021		
	3,100,000.000	Local	95.265580	2,953,232.97	100.000000	3,100,000.00	146,767.03	2.45
		Base	95.265580	2,953,232.97	100.000000	3,100,000.00	146,767.03	2.45
99S0SAF46	BWS017764 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Jun 2021		
	-3,100,000.000	Local	100.000000	-3,100,000.00	105.142523	-3,259,418.21	-159,418.21	2.58
		Base	100.000000	-3,100,000.00	105.142523	-3,259,418.21	-159,418.21	2.58

US DOLLAR Total

		Local		-146,767.03		-159,418.21	-12,651.18	5.03
		Base		-146,767.03		-159,418.21	-12,651.18	5.03

SWAPS FIXED INCOME Total

	0.000	Base		-146,767.03		-159,418.21	-12,651.18	5.03
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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		107,416,094.760	Base	110,889,860.78		119,787,719.74	8,897,858.96	99.81
Original Face:		1,723,000.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI0MDKZ1	US 2YR NOTE (CBT) DEC16 XCBT 20161230	30 Dec 2016							
3.000	600,000.000		Local 655,406.25	654,740.64	109.234375	665.61	946.86	-281.25	
			Base 655,406.25		109.234375	665.61	946.86	-281.25	0.00

ADI0MDB2	US LONG BOND(CBT) DEC16 XCBT 20161220	20 Dec 2016							
132.000	13,200,000.000		Local 22,196,625.00	22,310,866.50	168.156250	-114,241.50	79,633.50	-193,875.00	
			Base 22,196,625.00		168.156250	-114,241.50	79,633.50	-193,875.00	0.15

US DOLLAR Total			Local 22,852,031.25	22,965,607.14		-113,575.89	80,580.36	-194,156.25	
135.000	13,800,000.000		Base			-113,575.89	80,580.36	-194,156.25	0.15

FUTURES LONG Total

135.000	13,800,000.000		Base			-113,575.89	80,580.36	-194,156.25	0.15
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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

US DOLLAR										Exchange Rate:	1.000000
ADI0HSYV8	US 10YR NOTE (CBT)DEC16 XCBT 20161220						20 Dec 2016				
-73.000	-7,300,000.000	Local	-9,572,125.00	-9,577,729.38	131.125000	5,604.38		-25,192.50	30,796.88		
		Base	-9,572,125.00		131.125000	5,604.38		-25,192.50	30,796.88	0.02	
ADI0MDL98	US 5YR NOTE (CBT) DEC16 XCBT 20161230						30 Dec 2016				
-12.000	-1,200,000.000	Local	-1,458,187.50	-1,457,773.50	121.515625	-414.00		-2,945.26	2,531.26		
		Base	-1,458,187.50		121.515625	-414.00		-2,945.26	2,531.26	0.00	
ADI0MGLQ3	US ULTRA BOND CBT DEC16 XCBT 20161220						20 Dec 2016				
-7.000	-700,000.000	Local	-1,287,125.00	-1,309,938.19	183.875000	22,813.19		7,719.44	15,093.75		
		Base	-1,287,125.00		183.875000	22,813.19		7,719.44	15,093.75	0.01	
US DOLLAR Total											
-92.000	-9,200,000.000	Local	-12,317,437.50	-12,345,441.07		28,003.57		-20,418.32	48,421.89		
		Base				28,003.57		-20,418.32	48,421.89	0.04	
FUTURES SHORT Total											
-92.000	-9,200,000.000	Base				28,003.57		-20,418.32	48,421.89	0.04	

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
43.000	4,600,000.000	Base			-85,572.32		60,162.04	-145,734.36	0.19



As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.306592

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		614,770.580	Local	1.000000	614,770.58	1.000000	614,770.58	0.00	18.87
			Base	0.764427	469,947.36	0.765350	470,514.58	567.22	0.20

AUSTRALIAN DOLLAR Total

		614,770.580	Local		614,770.58		614,770.58	0.00	18.87
			Base		469,947.36		470,514.58	567.22	0.20

BRAZILIAN REAL

Exchange Rate: 3.252150

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		68,332.390	Local	1.000000	68,332.39	1.000000	68,332.39	0.00	0.26
			Base	0.314533	21,492.82	0.307489	21,011.45	-481.37	0.01

BRAZILIAN REAL Total

		68,332.390	Local		68,332.39		68,332.39	0.00	0.26
			Base		21,492.82		21,011.45	-481.37	0.01

CANADIAN DOLLAR

Exchange Rate: 1.311950

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		136,640.080	Local	1.000000	136,640.08	1.000000	136,640.08	0.00	100.00
			Base	0.769846	105,191.84	0.762224	104,150.37	-1,041.47	0.05

CANADIAN DOLLAR Total

		136,640.080	Local		136,640.08		136,640.08	0.00	100.00
			Base		105,191.84		104,150.37	-1,041.47	0.05

EURO CURRENCY

Exchange Rate: 0.890195

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		87,470.160	Local	1.000000	87,470.16	1.000000	87,470.16	0.00	5.26

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	1.117819	97,775.78	1.123349	98,259.55	483.77	0.04	
INTERNATIONAL Total		87,470.160		87,470.16		87,470.16	0.00	5.26	
		Base		97,775.78		98,259.55	483.77	0.04	
EURO CURRENCY Total		87,470.160		87,470.16		87,470.16	0.00	5.26	
		Base		97,775.78		98,259.55	483.77	0.04	
INDONESIAN RUPIAH							Exchange Rate:	13,051.000000	
IDR	INDONESIAN RUPIAH								
		376,573,956.000	Local	1.000000	376,573,956.00	1.000000	376,573,956.00	0.00	3.60
			Base	0.000077	29,067.85	0.000077	28,854.03	-213.82	0.01
INDONESIAN RUPIAH Total		376,573,956.000	Local		376,573,956.00		376,573,956.00	0.00	3.60
			Base		29,067.85		28,854.03	-213.82	0.01
JAPANESE YEN							Exchange Rate:	101.405000	
JPY	JAPANESE YEN								
		2,124,806.000	Local	1.000000	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	0.009487	20,157.85	0.009861	20,953.66	795.81	0.01
JAPANESE YEN Total		2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00	100.00
			Base		20,157.85		20,953.66	795.81	0.01
MEXICAN PESO							Exchange Rate:	19.389750	
MXN	MEXICAN PESO (NEW)								
		0.190	Local	1.000000	0.19	1.000000	0.19	0.00	0.00
			Base	0.052632	0.01	0.051574	0.01	0.00	0.00
MEXICAN PESO Total		0.190	Local		0.19		0.19	0.00	0.00

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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, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		0.01		0.01	0.00	0.00

NEW ZEALAND DOLLAR

Exchange Rate: 1.373343

NZD	NEW ZEALAND DOLLAR								
		48,294.040	Local	1.000000	48,294.04	1.000000	48,294.04	0.00	0.36
			Base	0.723700	34,950.40	0.728150	35,165.32	214.92	0.02

NEW ZEALAND DOLLAR Total

		48,294.040	Local		48,294.04		48,294.04	0.00	0.36
			Base		34,950.40		35,165.32	214.92	0.02

POUND STERLING

Exchange Rate: 0.771516

GBP	POUND STERLING								
		144,177.020	Local	1.000000	144,177.02	1.000000	144,177.02	0.00	0.58
			Base	1.293165	186,444.64	1.296149	186,874.96	430.32	0.08

POUND STERLING Total

		144,177.020	Local		144,177.02		144,177.02	0.00	0.58
			Base		186,444.64		186,874.96	430.32	0.08

SWEDISH KRONA

Exchange Rate: 8.578800

SEK	SWEDISH KRONA								
		-3.290	Local	1.000000	-3.29	1.000000	-3.29	0.00	0.65
			Base	0.115502	-0.38	0.116566	-0.38	0.00	0.00

SWEDISH KRONA Total

		-3.290	Local		-3.29		-3.29	0.00	0.65
			Base		-0.38		-0.38	0.00	0.00

CASH Total

		379,798,443.170	Base		965,028.17		965,783.55	755.38	0.42
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CASH EQUIVALENT

& 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, 2016

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR							Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.1854156	31 Dec 2030		
		2,735,343.860	Local 100.000000	2,735,343.86	100.000000	2,735,343.86	0.00	1.58
			Base 100.000000	2,735,343.86	100.000000	2,735,343.86	0.00	1.19
US DOLLAR Total		2,735,343.860	Local	2,735,343.86		2,735,343.86	0.00	1.58
			Base	2,735,343.86		2,735,343.86	0.00	1.19
CASH EQUIVALENT Total		2,735,343.860	Base	2,735,343.86		2,735,343.86	0.00	1.19
EQUITY								
NEW ZEALAND DOLLAR							Exchange Rate:	1.373343
931APJ905	CCPC MERRILL LYNCH COC NZD CCPC CASH COLLATERAL NZD							
		1,101.000	Local 1.000000	1,101.00	1.000000	1,101.00	0.00	0.01
			Base 0.741362	816.24	0.728150	801.69	-14.55	0.00
NEW ZEALAND DOLLAR Total		1,101.000	Local	1,101.00		1,101.00	0.00	0.01
			Base	816.24		801.69	-14.55	0.00
SWEDISH KRONA							Exchange Rate:	8.578800
930KHU908	CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK							
		501.000	Local 1.000000	501.00	1.000000	501.00	0.00	99.35
			Base 0.117345	58.79	0.116566	58.40	-0.39	0.00
SWEDISH KRONA Total		501.000	Local	501.00		501.00	0.00	99.35
			Base	58.79		58.40	-0.39	0.00
US DOLLAR							Exchange Rate:	1.000000

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2016

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
73936Q769	POWERSHARES SENIOR LOAN PORTFO POWERSHARES SENIOR LOAN								
	145,500.000	Local		23.235280	3,380,733.25	23.210000	3,377,055.00	-3,678.25	1.95
		Base		23.235280	3,380,733.25	23.210000	3,377,055.00	-3,678.25	1.47
G0177J116	ALLERGAN PLC PREFERRED STOCK 03/18 5.5								
	147.000	Local		827.135034	121,588.85	821.630000	120,779.61	-809.24	0.07
		Base		827.135034	121,588.85	821.630000	120,779.61	-809.24	0.05
US DOLLAR Total									
	145,647.000	Local			3,502,322.10		3,497,834.61	-4,487.49	2.02
		Base			3,502,322.10		3,497,834.61	-4,487.49	1.52
EQUITY Total									
	147,249.000	Base			3,503,197.13		3,498,694.70	-4,502.43	1.52
FIXED INCOME									
AUSTRALIAN DOLLAR								Exchange Rate:	1.306592
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75					2.75	21 Oct 2019		
	2,500,000.000	Local		102.258920	2,556,473.00	103.648900	2,591,222.50	34,749.50	79.54
		Base		79.839010	1,995,975.26	79.327671	1,983,191.77	-12,783.49	0.86
AUSTRALIAN DOLLAR Total									
	2,500,000.000	Local			2,556,473.00		2,591,222.50	34,749.50	79.54
		Base			1,995,975.26		1,983,191.77	-12,783.49	0.86
BRAZILIAN REAL								Exchange Rate:	3.252150
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10					10.0	01 Jan 2021		
	2,400,000.000	Local		91.909827	2,205,835.84	95.357100	2,288,570.40	82,734.56	8.86
		Base		27.058133	649,395.18	29.321249	703,709.98	54,314.80	0.31
BRAZILIAN REAL Total									
	2,400,000.000	Local			2,205,835.84		2,288,570.40	82,734.56	8.86
		Base			649,395.18		703,709.98	54,314.80	0.31

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EURO CURRENCY							Exchange Rate:	0.890195
IRELAND								
B4TV0DI15	IRISH TSY 5.4 2025 BONDS 03/25 5.4				5.4	13 Mar 2025		
		1,100,000.000	Local 128.100491	1,409,105.40	143.164400	1,574,808.40	165,703.00	94.65
			Base 144.441071	1,588,851.78	160.823640	1,769,060.04	180,208.26	0.77
IRELAND Total								
		1,100,000.000	Local	1,409,105.40		1,574,808.40	165,703.00	94.65
			Base	1,588,851.78		1,769,060.04	180,208.26	0.77
EURO CURRENCY Total								
		1,100,000.000	Local	1,409,105.40		1,574,808.40	165,703.00	94.65
			Base	1,588,851.78		1,769,060.04	180,208.26	0.77
INDONESIAN RUPIAH							Exchange Rate:	13,051.000000
INDONESIAN RUPIAH								
B4NPD2I14	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375	15 Sep 2026		
		9,285,000,000.000	Local 111.689968	10,370,413,534.65	108.649800	10,088,133,930.00	-282,279,604.65	96.40
			Base 0.008516	790,694.61	0.008325	772,977.85	-17,716.76	0.34
INDONESIAN RUPIAH Total								
		9,285,000,000.000	Local	10,370,413,534.65		10,088,133,930.00	-282,279,604.65	96.40
			Base	790,694.61		772,977.85	-17,716.76	0.34
MEXICAN PESO							Exchange Rate:	19.389750
MEXICAN PESO								
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038		
		11,920,000.000	Local 123.983608	14,778,846.08	123.223300	14,688,217.36	-90,628.72	100.00
			Base 6.568129	782,920.97	6.355074	757,524.84	-25,396.13	0.33
MEXICAN PESO Total								
		11,920,000.000	Local	14,778,846.08		14,688,217.36	-90,628.72	100.00
			Base	782,920.97		757,524.84	-25,396.13	0.33
NEW ZEALAND DOLLAR							Exchange Rate:	1.373343

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As of: September 30, 2016

View Date: October 3, 2016

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ACI05QTZ4	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/20 3				3.0	15 Apr 2020		
		3,300,000.000	Local 99.153982	3,272,081.41	103.614000	3,419,262.00	147,180.59	25.24
			Base 74.611732	2,462,187.15	75.446556	2,489,736.36	27,549.21	1.08
NEW ZEALAND DOLLAR Total								
		3,300,000.000	Local	3,272,081.41		3,419,262.00	147,180.59	25.24
			Base	2,462,187.15		2,489,736.36	27,549.21	1.08
POUND STERLING							Exchange Rate:	0.771516
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875				7.875	15 Jul 2020		
		150,000.000	Local 103.515540	155,273.31	103.800000	155,700.00	426.69	0.63
			Base 158.979960	238,469.94	134.540308	201,810.46	-36,659.48	0.09
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075		
		140,000.000	Local 107.844936	150,982.91	111.087400	155,522.36	4,539.45	0.63
			Base 165.987586	232,382.62	143.985867	201,580.21	-30,802.41	0.09
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875	29 Dec 2049		
		150,000.000	Local 99.801553	149,702.33	95.275000	142,912.50	-6,789.83	0.58
			Base 152.176980	228,265.47	123.490634	185,235.95	-43,029.52	0.08
ACI09J0V6	VIRGIN MEDIA FINANCE PLC COMPANY GUAR REGS 10/24 6.375				6.375	15 Oct 2024		
		150,000.000	Local 102.927267	154,390.90	104.000000	156,000.00	1,609.10	0.63
			Base 157.903960	236,855.94	134.799538	202,199.31	-34,656.63	0.09
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.0	30 Apr 2023		
		150,000.000	Local 99.778887	149,668.33	104.201400	156,302.10	6,633.77	0.63
			Base 153.038073	229,557.11	135.060582	202,590.87	-26,966.24	0.09
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375	29 Dec 2049		
		200,000.000	Local 101.754610	203,509.22	98.475000	196,950.00	-6,559.22	0.80
			Base 155.179915	310,359.83	127.638312	255,276.62	-55,083.21	0.11
B3XR42II1	CO OP GRP HLDS COMPANY GUAR 07/26 VAR				7.5	08 Jul 2026		
		140,000.000	Local 108.145471	151,403.66	119.480000	167,272.00	15,868.34	0.68
			Base 166.345186	232,883.26	154.863930	216,809.50	-16,073.76	0.09
BG6LSMII5	TELEFONICA EUROPE BV COMPANY GUAR REGS 11/49 VAR				6.75	29 Nov 2049		

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 30, 2016

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	100,000.000	Local		104.514830	104,514.83	106.910400	106,910.40	2,395.57	0.43
		Base		160.408840	160,408.84	138.571851	138,571.85	-21,836.99	0.06
BGQYQ3I19	GRAINGER PLC SR SECURED REGS 12/20 5					5.0	16 Dec 2020		
	150,000.000	Local		102.969713	154,454.57	109.641500	164,462.25	10,007.68	0.67
		Base		159.621313	239,431.97	142.111764	213,167.65	-26,264.32	0.09
POUND STERLING Total									
	1,330,000.000	Local			1,373,900.06		1,402,031.61	28,131.55	5.67
		Base			2,108,614.98		1,817,242.42	-291,372.56	0.79
RUSSIAN RUBLE								Exchange Rate:	62.795000
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.05	19 Jan 2028		
	56,910,000.000	Local		92.479202	52,629,913.61	92.851300	52,841,674.83	211,761.22	100.00
		Base		1.433455	815,779.13	1.478642	841,494.94	25,715.81	0.37
RUSSIAN RUBLE Total									
	56,910,000.000	Local			52,629,913.61		52,841,674.83	211,761.22	100.00
		Base			815,779.13		841,494.94	25,715.81	0.37
US DOLLAR								Exchange Rate:	1.000000
00130HBN4	AES CORP/VA SR UNSECURED 06/20 8					8.0	01 Jun 2020		
	250,000.000	Local		110.147236	275,368.09	117.750000	294,375.00	19,006.91	0.17
		Base		110.147236	275,368.09	117.750000	294,375.00	19,006.91	0.13
00287YAAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	80,000.000	Local		99.845688	79,876.55	104.526300	83,621.04	3,744.49	0.05
		Base		99.845688	79,876.55	104.526300	83,621.04	3,744.49	0.04
00507UAR2	ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45					3.45	15 Mar 2022		
	50,000.000	Local		99.886680	49,943.34	104.983800	52,491.90	2,548.56	0.03
		Base		99.886680	49,943.34	104.983800	52,491.90	2,548.56	0.02
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	10,000.000	Local		99.591200	9,959.12	106.219800	10,621.98	662.86	0.01
		Base		99.591200	9,959.12	106.219800	10,621.98	662.86	0.00

Holdings

WA GLOBAL STRATEGIC INCOME CIF
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View Date: October 3, 2016

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00507UUAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	80,000.000	Local		99.833750	79,867.00	109.342400	87,473.92	7,606.92	0.05
		Base		99.833750	79,867.00	109.342400	87,473.92	7,606.92	0.04
00508XAF1	ACTUANT CORPORATION COMPANY GUAR 06/22 5.625					5.625	15 Jun 2022		
	200,000.000	Local		100.201405	200,402.81	104.188000	208,376.00	7,973.19	0.12
		Base		100.201405	200,402.81	104.188000	208,376.00	7,973.19	0.09
00772BAM3	AERCAP IRELAND CAP LTD/A COMPANY GUAR 10/21 5					5.0	01 Oct 2021		
	150,000.000	Local		101.130713	151,696.07	106.750000	160,125.00	8,428.93	0.09
		Base		101.130713	151,696.07	106.750000	160,125.00	8,428.93	0.07
00772BAP6	AERCAP IRELAND CAP LTD/A COMPANY GUAR 07/22 4.625					4.625	01 Jul 2022		
	150,000.000	Local		93.578587	140,367.88	105.125000	157,687.50	17,319.62	0.09
		Base		93.578587	140,367.88	105.125000	157,687.50	17,319.62	0.07
01310TAL3	ALBERTSONS LLC TERM B 6						22 Jun 2023		
	200,000.000	Local		100.875000	201,750.00	100.900000	201,800.00	50.00	0.12
		Base		100.875000	201,750.00	100.900000	201,800.00	50.00	0.09
013817AW1	ALCOA INC SR UNSECURED 10/24 5.125					5.125	01 Oct 2024		
	120,000.000	Local		99.839442	119,807.33	106.375000	127,650.00	7,842.67	0.07
		Base		99.839442	119,807.33	106.375000	127,650.00	7,842.67	0.06
01609WAP7	ALIBABA GROUP HOLDING SR UNSECURED 11/21 3.125					3.125	28 Nov 2021		
	250,000.000	Local		96.844320	242,110.80	104.269400	260,673.50	18,562.70	0.15
		Base		96.844320	242,110.80	104.269400	260,673.50	18,562.70	0.11
018772AS2	ALLIANCE ONE INTL INC SECURED 07/21 9.875					9.875	15 Jul 2021		
	170,000.000	Local		88.340900	150,179.53	84.875000	144,287.50	-5,892.03	0.08
		Base		88.340900	150,179.53	84.875000	144,287.50	-5,892.03	0.06
01F0304B1	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.0	17 Nov 2031		
	100,000.000	Local		104.859380	104,859.38	104.839849	104,839.85	-19.53	0.06
Original Face:	100,000.000	Base		104.859380	104,859.38	104.839849	104,839.85	-19.53	0.05
01F032674	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.5	14 Jul 2046		
	0.000	Local		0.000000	31.81	0.000000	0.00	-31.81	0.00
		Base		0.000000	31.81	0.000000	0.00	-31.81	0.00

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WESTERN ASSET MANAGEMENT COMPANY

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01F032690	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Sep 2046			
		-600,000.000	Local	105.343750	-632,062.50	105.490853	-632,945.12	-882.62	0.37
Original Face:		600,000.000	Base	105.343750	-632,062.50	105.490853	-632,945.12	-882.62	0.28
01F032690	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Sep 2046			
		600,000.000	Local	105.360352	632,162.11	105.490853	632,945.12	783.01	0.37
Original Face:		600,000.000	Base	105.360352	632,162.11	105.490853	632,945.12	783.01	0.28
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Oct 2046			
		-600,000.000	Local	105.261720	-631,570.32	105.515620	-633,093.72	-1,523.40	0.37
Original Face:		600,000.000	Base	105.261720	-631,570.32	105.515620	-633,093.72	-1,523.40	0.28
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Oct 2046			
		600,000.000	Local	105.489063	632,934.38	105.515620	633,093.72	159.34	0.37
Original Face:		600,000.000	Base	105.489063	632,934.38	105.515620	633,093.72	159.34	0.28
01F0326B5	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Nov 2046			
		400,000.000	Local	105.499025	421,996.10	105.392573	421,570.29	-425.81	0.24
Original Face:		400,000.000	Base	105.499025	421,996.10	105.392573	421,570.29	-425.81	0.18
023770AB6	AMER AIRLN 15 1 B PTT PASS THRU CE 11/24 3.7				3.7	01 Nov 2024			
		172,569.730	Local	100.000000	172,569.73	97.750000	168,686.91	-3,882.82	0.10
Original Face:		190,000.000	Base	100.000000	172,569.73	97.750000	168,686.91	-3,882.82	0.07
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025			
		140,000.000	Local	99.689050	139,564.67	104.884600	146,838.44	7,273.77	0.08
			Base	99.689050	139,564.67	104.884600	146,838.44	7,273.77	0.06
02R0326B0	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY				3.5	14 Nov 2046			
		500,000.000	Local	105.484376	527,421.88	105.371097	526,855.49	-566.39	0.30
Original Face:		500,000.000	Base	105.484376	527,421.88	105.371097	526,855.49	-566.39	0.23
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044			
		400,000.000	Local	103.713863	414,855.45	91.749800	366,999.20	-47,856.25	0.21
			Base	103.713863	414,855.45	91.749800	366,999.20	-47,856.25	0.16
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044			
		80,000.000	Local	87.189850	69,751.88	97.141900	77,713.52	7,961.64	0.04
			Base	87.189850	69,751.88	97.141900	77,713.52	7,961.64	0.03

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040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				1.38528	25 Jan 2034		
		293,836.280	Local	84.055835	246,986.54	89.210310	262,132.26	15,145.72
Original Face:		22,150,000.000	Base	84.055835		262,132.26	15,145.72	0.11
04044PAC8	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B1					20 Oct 2021		
		233,644.860	Local	100.621888	235,097.87	100.250000	234,228.97	-868.90
			Base	100.621888		234,228.97	-868.90	0.10
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR				6.5	29 Oct 2049		
		600,000.000	Local	104.728752	628,372.51	108.312500	649,875.00	21,502.49
			Base	104.728752		649,875.00	21,502.49	0.28
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		
		20,000.000	Local	109.675400	21,935.08	117.724400	23,544.88	1,609.80
			Base	109.675400		23,544.88	1,609.80	0.01
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024		
		90,000.000	Local	101.392744	91,253.47	105.894400	95,304.96	4,051.49
			Base	101.392744		95,304.96	4,051.49	0.04
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 2025		
		100,000.000	Local	99.267120	99,267.12	103.638600	103,638.60	4,371.48
			Base	99.267120		103,638.60	4,371.48	0.05
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875				3.875	01 Aug 2025		
		70,000.000	Local	99.836857	69,885.80	106.831700	74,782.19	4,896.39
			Base	99.836857		74,782.19	4,896.39	0.03
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1				4.1	01 May 2023		
		167,000.000	Local	89.953066	150,221.62	107.841900	180,095.97	29,874.35
			Base	89.953066		180,095.97	29,874.35	0.08
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				1.16528	25 Dec 2034		
		566,212.750	Local	94.720311	536,318.48	93.338910	528,496.81	-7,821.67
Original Face:		10,280,000.000	Base	94.720311		528,496.81	-7,821.67	0.23
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044		
		79,000.000	Local	109.567911	86,558.65	115.032400	90,875.60	4,316.95
			Base	109.567911		90,875.60	4,316.95	0.04

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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR									
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085789AE5	BERRY PETROLEUM CO LLC SR UNSECURED 11/20 6.75					6.75	01 Nov 2020		
	200,000.000	Local		20.438270	40,876.54	57.000000	114,000.00	73,123.46	0.07
		Base		20.438270	40,876.54	57.000000	114,000.00	73,123.46	0.05
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875					8.875	15 Feb 2021		
	300,000.000	Local		81.081960	243,245.88	93.500000	280,500.00	37,254.12	0.16
		Base		81.081960	243,245.88	93.500000	280,500.00	37,254.12	0.12
105756BX7	FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6					6.0	07 Apr 2026		
	350,000.000	Local		102.045263	357,158.42	110.750000	387,625.00	30,466.58	0.22
		Base		102.045263	357,158.42	110.750000	387,625.00	30,466.58	0.17
11070TAB4	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2					2.0	23 Oct 2022		
	2,000,000.000	Local		99.187716	1,983,754.31	101.762800	2,035,256.00	51,501.69	1.17
		Base		99.187716	1,983,754.31	101.762800	2,035,256.00	51,501.69	0.89
12505BAC4	CBRE SERVICES INC COMPANY GUAR 03/25 5.25					5.25	15 Mar 2025		
	220,000.000	Local		107.777323	237,110.11	107.180100	235,796.22	-1,313.89	0.14
		Base		107.777323	237,110.11	107.180100	235,796.22	-1,313.89	0.10
126458AB4	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/21 5.875					5.875	01 Jun 2021		
	300,000.000	Local		101.542843	304,628.53	103.500000	310,500.00	5,871.47	0.18
		Base		101.542843	304,628.53	103.500000	310,500.00	5,871.47	0.14
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	90,000.000	Local		102.161122	91,945.01	122.364500	110,128.05	18,183.04	0.06
		Base		102.161122	91,945.01	122.364500	110,128.05	18,183.04	0.05
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					0.64428	15 Apr 2037		
	281,934.250	Local		87.845631	247,666.92	88.028960	248,183.79	516.87	0.14
Original Face:	2,630,000.000	Base		87.845631	247,666.92	88.028960	248,183.79	516.87	0.11
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W					5.859	25 Apr 2047		
	240,841.710	Local		100.585434	242,251.68	96.995590	233,605.84	-8,645.84	0.13
Original Face:	280,000.000	Base		100.585434	242,251.68	96.995590	233,605.84	-8,645.84	0.10
12670NAB9	CAMPING WORLD INC TERM LOAN						20 Feb 2020		
	138,055.560	Local		100.249994	138,400.69	100.062500	138,141.84	-258.85	0.08
		Base		100.249994	138,400.69	100.062500	138,141.84	-258.85	0.06

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WA GLOBAL STRATEGIC INCOME CIF
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As of: September 30, 2016

View Date: October 3, 2016

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144577AH6	CARRIZO OIL + GAS INC COMPANY GUAR 04/23 6.25					6.25	15 Apr 2023		
	110,000.000	Local		100.000000	110,000.00	99.000000	108,900.00	-1,100.00	0.06
		Base		100.000000	110,000.00	99.000000	108,900.00	-1,100.00	0.05
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	500,000.000	Local		109.458296	547,291.48	105.408100	527,040.50	-20,250.98	0.30
		Base		109.458296	547,291.48	105.408100	527,040.50	-20,250.98	0.23
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022		
	210,000.000	Local		101.652610	213,470.48	103.250000	216,825.00	3,354.52	0.13
		Base		101.652610	213,470.48	103.250000	216,825.00	3,354.52	0.09
156700AS5	CENTURYLINK INC SR UNSECURED 03/22 5.8					5.8	15 Mar 2022		
	250,000.000	Local		103.777064	259,442.66	102.500000	256,250.00	-3,192.66	0.15
		Base		103.777064	259,442.66	102.500000	256,250.00	-3,192.66	0.11
165167CF2	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625					6.625	15 Aug 2020		
	40,000.000	Local		74.529750	29,811.90	94.125000	37,650.00	7,838.10	0.02
		Base		74.529750	29,811.90	94.125000	37,650.00	7,838.10	0.02
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	200,000.000	Local		88.274845	176,549.69	91.750000	183,500.00	6,950.31	0.11
		Base		88.274845	176,549.69	91.750000	183,500.00	6,950.31	0.08
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	101,000.000	Local		144.382663	145,826.49	157.213200	158,785.33	12,958.84	0.09
		Base		144.382663	145,826.49	157.213200	158,785.33	12,958.84	0.07
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	600,000.000	Local		101.251390	607,508.34	102.750000	616,500.00	8,991.66	0.36
		Base		101.251390	607,508.34	102.750000	616,500.00	8,991.66	0.27
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		
	450,000.000	Local		113.095762	508,930.93	112.395800	505,781.10	-3,149.83	0.29
		Base		113.095762	508,930.93	112.395800	505,781.10	-3,149.83	0.22
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	160,000.000	Local		99.984575	159,975.32	102.010000	163,216.00	3,240.68	0.09
		Base		99.984575	159,975.32	102.010000	163,216.00	3,240.68	0.07

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View Date: October 3, 2016

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172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4					4.4	10 Jun 2025		
	110,000.000	Local		99.728255	109,701.08	105.879100	116,467.01	6,765.93	0.07
		Base		99.728255	109,701.08	105.879100	116,467.01	6,765.93	0.05
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	150,000.000	Local		99.890420	149,835.63	112.864100	169,296.15	19,460.52	0.10
		Base		99.890420	149,835.63	112.864100	169,296.15	19,460.52	0.07
21036PAN8	CONSTELLATION BRANDS INC COMPANY GUAR 11/24 4.75					4.75	15 Nov 2024		
	320,000.000	Local		105.068547	336,219.35	108.250000	346,400.00	10,180.65	0.20
		Base		105.068547	336,219.35	108.250000	346,400.00	10,180.65	0.15
21684AAC0	COOPERATIEVE RABOBANK UA BANK GUARANT 08/25 4.375					4.375	04 Aug 2025		
	250,000.000	Local		99.862488	249,656.22	105.527600	263,819.00	14,162.78	0.15
		Base		99.862488	249,656.22	105.527600	263,819.00	14,162.78	0.11
21H0326B1	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	21 Nov 2046		
	600,000.000	Local		106.093750	636,562.50	106.093752	636,562.51	0.01	0.37
Original Face:	600,000.000	Base		106.093750	636,562.50	106.093752	636,562.51	0.01	0.28
22025YAM2	CORRECTIONS CORP OF AMER COMPANY GUAR 04/20 4.125					4.125	01 Apr 2020		
	30,000.000	Local		94.250733	28,275.22	94.000000	28,200.00	-75.22	0.02
		Base		94.250733	28,275.22	94.000000	28,200.00	-75.22	0.01
22025YAQ3	CORRECTIONS CORP OF AMER COMPANY GUAR 10/22 5					5.0	15 Oct 2022		
	120,000.000	Local		94.828533	113,794.24	90.500000	108,600.00	-5,194.24	0.06
		Base		94.828533	113,794.24	90.500000	108,600.00	-5,194.24	0.05
226373AH1	CRESTWOOD MIDSTREAM PART COMPANY GUAR 03/22 6.125					6.125	01 Mar 2022		
	350,000.000	Local		96.093629	336,327.70	101.000000	353,500.00	17,172.30	0.20
		Base		96.093629	336,327.70	101.000000	353,500.00	17,172.30	0.15
23918KAR9	DAVITA INC COMPANY GUAR 05/25 5					5.0	01 May 2025		
	140,000.000	Local		100.030214	140,042.30	100.375000	140,525.00	482.70	0.08
		Base		100.030214	140,042.30	100.375000	140,525.00	482.70	0.06
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	10,000.000	Local		101.254800	10,125.48	100.899100	10,089.91	-35.57	0.01
		Base		101.254800	10,125.48	100.899100	10,089.91	-35.57	0.00

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View Date: October 3, 2016

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25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045			
		180,000.000	Local	99.058306	178,304.95	97.283500	175,110.30	-3,194.65	0.10
			Base	99.058306	178,304.95	97.283500	175,110.30	-3,194.65	0.08
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875				5.875	15 Jul 2022			
		200,000.000	Local	102.212785	204,425.57	102.773000	205,546.00	1,120.43	0.12
			Base	102.212785	204,425.57	102.773000	205,546.00	1,120.43	0.09
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875	15 Nov 2024			
		150,000.000	Local	100.219333	150,329.00	98.750000	148,125.00	-2,204.00	0.09
			Base	100.219333	150,329.00	98.750000	148,125.00	-2,204.00	0.06
256746AB4	DOLLAR TREE INC COMPANY GUAR 03/23 5.75				5.75	01 Mar 2023			
		250,000.000	Local	103.919736	259,799.34	107.625000	269,062.50	9,263.16	0.16
			Base	103.919736	259,799.34	107.625000	269,062.50	9,263.16	0.12
269871AB5	EAGLE SPINCO INC COMPANY GUAR 02/21 4.625				4.625	15 Feb 2021			
		250,000.000	Local	93.097016	232,742.54	103.500000	258,750.00	26,007.46	0.15
			Base	93.097016	232,742.54	103.500000	258,750.00	26,007.46	0.11
3128M96V9	FED HM LN PC POOL G07784 FG 07/44 FIXED 4				4.0	01 Jul 2044			
		0.010	Local	700.000000	0.07	108.851141	0.01	-0.06	0.00
			Base	700.000000	0.07	108.851141	0.01	-0.06	0.00
3128M96X5	FED HM LN PC POOL G07786 FG 08/44 FIXED 4				4.0	01 Aug 2044			
		0.010	Local	0.000000	0.00	109.962563	0.01	0.01	0.00
			Base	0.000000	0.00	109.962563	0.01	0.01	0.00
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5				3.5	01 Mar 2043			
		0.000	Local	0.000000	10.03	0.000000	0.00	-10.03	0.00
			Base	0.000000	10.03	0.000000	0.00	-10.03	0.00
3132H7BY9	FED HM LN PC POOL U99054 FG 06/43 FIXED 4				4.0	01 Jun 2043			
		1,516,089.140	Local	107.388096	1,628,099.26	108.762397	1,648,934.89	20,835.63	0.95
		Original Face: 1,900,000.000	Base	107.388096	1,628,099.26	108.762397	1,648,934.89	20,835.63	0.72
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5				3.5	01 Mar 2045			
		1,077,770.070	Local	104.566779	1,126,989.45	106.640500	1,149,339.39	22,349.94	0.66
		Original Face: 1,240,000.000	Base	104.566779	1,126,989.45	106.640500	1,149,339.39	22,349.94	0.50

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View Date: October 3, 2016

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3136AARL1	FANNIE MAE FNR 2012 134 SK					5.62472	25 Dec 2042		
	790,431.530	Local		14.039821	110,975.17	20.104350	158,911.12	47,935.95	0.09
Original Face:	1,200,000.000	Base		14.039821	110,975.17	20.104350	158,911.12	47,935.95	0.07
3136AFRB2	FANNIE MAE FNR 2013 73 IB					3.5	25 Jul 2028		
	572,383.910	Local		9.239404	52,884.86	10.014930	57,323.85	4,438.99	0.03
Original Face:	1,100,000.000	Base		9.239404	52,884.86	10.014930	57,323.85	4,438.99	0.02
3137B1J94	FREDDIE MAC FHR 4194 BI					3.5	15 Apr 2043		
	389,826.810	Local		12.424471	48,433.92	11.988510	46,734.43	-1,699.49	0.03
Original Face:	600,000.000	Base		12.424471	48,433.92	11.988510	46,734.43	-1,699.49	0.02
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.985262	15 Apr 2041		
	137,587.820	Local		6.250641	8,600.12	6.630850	9,123.24	523.12	0.01
Original Face:	200,000.000	Base		6.250641	8,600.12	6.630850	9,123.24	523.12	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					5.27528	25 Oct 2024		
	600,000.000	Local		102.575792	615,454.75	106.871150	641,226.90	25,772.15	0.37
Original Face:	600,000.000	Base		102.575792	615,454.75	106.871150	641,226.90	25,772.15	0.28
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					8.07528	25 Dec 2027		
	329,943.100	Local		100.000000	329,943.10	101.467640	334,785.48	4,842.38	0.19
Original Face:	330,000.000	Base		100.000000	329,943.10	101.467640	334,785.48	4,842.38	0.15
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2					3.37528	25 Apr 2028		
	570,000.000	Local		102.735309	585,591.26	103.086490	587,592.99	2,001.73	0.34
Original Face:	570,000.000	Base		102.735309	585,591.26	103.086490	587,592.99	2,001.73	0.26
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					5.17528	25 Oct 2028		
	570,000.000	Local		103.263935	588,604.43	105.186420	599,562.59	10,958.16	0.35
Original Face:	570,000.000	Base		103.263935	588,604.43	105.186420	599,562.59	10,958.16	0.26
3138EN2H1	FNMA POOL AL6175 FN 01/44 FIXED VAR					3.5	01 Jan 2044		
	328,687.840	Local		104.242128	342,631.20	106.611982	350,420.62	7,789.42	0.20
Original Face:	400,000.000	Base		104.242128	342,631.20	106.611982	350,420.62	7,789.42	0.15
3138EP3B8	FNMA POOL AL7093 FN 05/45 FIXED VAR					4.0	01 May 2045		
	792,141.550	Local		109.109989	864,305.56	109.752368	869,394.11	5,088.55	0.50
Original Face:	900,000.000	Base		109.109989	864,305.56	109.752368	869,394.11	5,088.55	0.38

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Holdings

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3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
	999,907.190	Local		107.239816	1,072,298.63	108.976162	1,089,660.48	17,361.85	0.63
Original Face:	1,200,000.000	Base		107.239816	1,072,298.63	108.976162	1,089,660.48	17,361.85	0.47
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
	732,917.900	Local		107.656701	789,035.23	109.842057	805,052.10	16,016.87	0.46
Original Face:	800,000.000	Base		107.656701	789,035.23	109.842057	805,052.10	16,016.87	0.35
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	636,349.820	Local		104.701159	666,265.64	105.490853	671,290.85	5,025.21	0.39
Original Face:	700,000.000	Base		104.701159	666,265.64	105.490853	671,290.85	5,025.21	0.29
3138WGAM6	FNMA POOL AS6311 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	0.000	Local		0.000000	9.84	0.000000	0.00	-9.84	0.00
		Base		0.000000	9.84	0.000000	0.00	-9.84	0.00
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	96,217.180	Local		103.389530	99,478.49	106.381479	102,357.26	2,878.77	0.06
Original Face:	100,000.000	Base		103.389530	99,478.49	106.381479	102,357.26	2,878.77	0.04
3138WGHT4	FNMA POOL AS6541 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
	96,408.680	Local		102.942909	99,245.90	106.641728	102,811.88	3,565.98	0.06
Original Face:	100,000.000	Base		102.942909	99,245.90	106.641728	102,811.88	3,565.98	0.04
3138WGJG0	FNMA POOL AS6562 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
	95,900.330	Local		102.790428	98,576.36	106.386792	102,025.28	3,448.92	0.06
Original Face:	100,000.000	Base		102.790428	98,576.36	106.386792	102,025.28	3,448.92	0.04
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.66342	25 Oct 2035		
	156,197.370	Local		4.080735	6,374.00	6.597610	10,305.29	3,931.29	0.01
Original Face:	1,400,000.000	Base		4.080735	6,374.00	6.597610	10,305.29	3,931.29	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.76965	25 Apr 2036		
	115,085.260	Local		7.711570	8,874.88	6.237310	7,178.22	-1,696.66	0.00
Original Face:	2,700,000.000	Base		7.710883	8,874.09	6.237310	7,178.22	-1,695.87	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.38215	25 Jul 2036		
	131,100.490	Local		4.378824	5,740.66	8.255190	10,822.59	5,081.93	0.01
Original Face:	1,400,000.000	Base		4.378824	5,740.66	8.255190	10,822.59	5,081.93	0.00

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.36374	25 Dec 2036		
	154,769.700	Local		4.420717	6,841.93	7.283960	11,273.36	4,431.43	0.01
Original Face:	1,700,000.000	Base		4.420717	6,841.93	7.283960	11,273.36	4,431.43	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.86369	25 Dec 2036		
	148,895.870	Local		2.634640	3,922.87	6.454140	9,609.95	5,687.08	0.01
Original Face:	1,600,000.000	Base		2.634640	3,922.87	6.454140	9,609.95	5,687.08	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.25	15 Jan 2038		
	55,020.060	Local		0.754252	414.99	1.239700	682.08	267.09	0.00
Original Face:	425,601.240	Base		0.754252	414.99	1.239700	682.08	267.09	0.00
31418AK72	FNMA POOL MA1217 FN 10/42 FIXED 4					4.0	01 Oct 2042		
	0.000	Local		0.000000	51.04	0.000000	0.00	-51.04	0.00
		Base		0.000000	51.04	0.000000	0.00	-51.04	0.00
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					1.39528	25 Sep 2034		
	341,252.860	Local		96.509037	329,339.85	95.525440	325,983.30	-3,356.55	0.19
Original Face:	420,000.000	Base		96.509037	329,339.85	95.525440	325,983.30	-3,356.55	0.14
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	500,000.000	Local		125.942636	629,713.18	129.921000	649,605.00	19,891.82	0.37
		Base		125.942636	629,713.18	129.921000	649,605.00	19,891.82	0.28
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
	130,000.000	Local		79.214000	102,978.20	91.000000	118,300.00	15,321.80	0.07
		Base		79.214000	102,978.20	91.000000	118,300.00	15,321.80	0.05
36188MF46	GNMA II POOL AP1087 G2 11/45 FIXED 4					4.0	20 Nov 2045		
	564,307.000	Local		106.562701	601,340.78	109.292669	616,746.18	15,405.40	0.36
Original Face:	586,517.000	Base		106.562701	601,340.78	109.292669	616,746.18	15,405.40	0.27
36188SSH0	GNMA II POOL AP5020 G2 11/45 FIXED 4					4.0	20 Nov 2045		
	210,525.300	Local		106.562693	224,341.43	109.318059	230,142.17	5,800.74	0.13
Original Face:	213,483.000	Base		106.562693	224,341.43	109.318059	230,142.17	5,800.74	0.10
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					1.56528	25 Aug 2033		
	532,592.160	Local		95.723512	509,815.92	94.815460	504,979.71	-4,836.21	0.29
Original Face:	3,970,000.000	Base		95.723512	509,815.92	94.815460	504,979.71	-4,836.21	0.22

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369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021		
	50,000.000	Local		111.592400	55,796.20	114.581700	57,290.85	1,494.65	0.03
		Base		111.592400	55,796.20	114.581700	57,290.85	1,494.65	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	500,000.000	Local		122.140350	610,701.75	118.024000	590,120.00	-20,581.75	0.34
		Base		122.140350	610,701.75	118.024000	590,120.00	-20,581.75	0.26
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375					4.375	25 Sep 2021		
	60,000.000	Local		103.410883	62,046.53	106.805000	64,083.00	2,036.47	0.04
		Base		103.410883	62,046.53	106.805000	64,083.00	2,036.47	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	99.250000	89,325.00	-675.00	0.05
		Base		100.000000	90,000.00	99.250000	89,325.00	-675.00	0.04
37185LAH5	GENESIS ENERGY LP/GENESI COMPANY GUAR 08/22 6.75					6.75	01 Aug 2022		
	50,000.000	Local		98.818580	49,409.29	103.038000	51,519.00	2,109.71	0.03
		Base		98.818580	49,409.29	103.038000	51,519.00	2,109.71	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	650,000.000	Local		129.562740	842,157.81	127.331000	827,651.50	-14,506.31	0.48
		Base		129.562740	842,157.81	127.331000	827,651.50	-14,506.31	0.36
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	30,000.000	Local		99.784300	29,935.29	109.051400	32,715.42	2,780.13	0.02
		Base		99.784300	29,935.29	109.051400	32,715.42	2,780.13	0.01
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					6.07044	16 Apr 2042		
	156,296.170	Local		18.886426	29,518.76	23.041990	36,013.75	6,494.99	0.02
Original Face:	300,000.000	Base		18.886426	29,518.76	23.041990	36,013.75	6,494.99	0.02
38378D3F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SD					5.52044	16 Mar 2042		
	745,956.960	Local		12.598999	93,983.11	20.042970	149,511.93	55,528.82	0.09
Original Face:	1,400,000.000	Base		12.598999	93,983.11	20.042970	149,511.93	55,528.82	0.07
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					1.61848	20 Nov 2042		
	123,674.280	Local		0.779071	963.51	5.168580	6,392.20	5,428.69	0.00
Original Face:	300,000.000	Base		0.779071	963.51	5.168580	6,392.20	5,428.69	0.00

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38379JA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 36 MI				5.5	20 Mar 2045		
		275,794.200	Local 14.103404	38,896.37	18.618290	51,348.16	12,451.79	0.03
Original Face:		400,000.000	Base 14.103404	38,896.37	18.618290	51,348.16	12,451.79	0.02
38379RCY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 11 IO				0.90047	16 Jan 2056		
		4,415,987.740	Local 7.411489	327,290.43	7.497310	331,080.29	3,789.86	0.19
Original Face:		4,460,000.000	Base 7.411489	327,290.43	7.497310	331,080.29	3,789.86	0.14
404030AE8	H+E EQUIPMENT SERVICES COMPANY GUAR 09/22 7				7.0	01 Sep 2022		
		50,000.000	Local 89.798040	44,899.02	105.500000	52,750.00	7,850.98	0.03
			Base 89.798040	44,899.02	105.500000	52,750.00	7,850.98	0.02
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375	01 Feb 2025		
		190,000.000	Local 102.025947	193,849.30	103.250000	196,175.00	2,325.70	0.11
			Base 102.025947	193,849.30	103.250000	196,175.00	2,325.70	0.09
404119BT5	HCA INC SR SECURED 06/26 5.25				5.25	15 Jun 2026		
		60,000.000	Local 101.950633	61,170.38	106.250000	63,750.00	2,579.62	0.04
			Base 101.950633	61,170.38	106.250000	63,750.00	2,579.62	0.03
404121AF2	HCA INC SR SECURED 05/23 4.75				4.75	01 May 2023		
		110,000.000	Local 102.299573	112,529.53	104.250000	114,675.00	2,145.47	0.07
			Base 102.299573	112,529.53	104.250000	114,675.00	2,145.47	0.05
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375	29 Dec 2049		
		500,000.000	Local 102.901134	514,505.67	98.500000	492,500.00	-22,005.67	0.28
			Base 102.901134	514,505.67	98.500000	492,500.00	-22,005.67	0.21
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625				5.625	15 Oct 2021		
		250,000.000	Local 102.863912	257,159.78	103.000000	257,500.00	340.22	0.15
			Base 102.863912	257,159.78	103.000000	257,500.00	340.22	0.11
437690AZ3	HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 3 M2				1.82528	25 Jul 2034		
		403,474.530	Local 93.766293	378,323.11	92.902350	374,837.32	-3,485.79	0.22
Original Face:		590,000.000	Base 93.766293	378,323.11	92.902350	374,837.32	-3,485.79	0.16
445545AJ5	HUNGARY SR UNSECURED 11/23 5.75				5.75	22 Nov 2023		
		710,000.000	Local 110.250155	782,776.10	117.750000	836,025.00	53,248.90	0.48
			Base 110.250155	782,776.10	117.750000	836,025.00	53,248.90	0.36

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45072PAD4	IASIS HEALTHCARE/CAP CRP COMPANY GUAR 05/19 8.375				8.375	15 May 2019			
		180,000.000	Local	92.775078	166,995.14	90.500000	162,900.00	-4,095.14	0.09
			Base	92.775078	166,995.14	90.500000	162,900.00	-4,095.14	0.07
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8				4.8	22 May 2019			
		200,000.000	Local	104.833860	209,667.72	106.535300	213,070.60	3,402.88	0.12
			Base	104.833860	209,667.72	106.535300	213,070.60	3,402.88	0.09
452526AA4	IMMUCOR INC COMPANY GUAR 08/19 11.125				11.125	15 Aug 2019			
		270,000.000	Local	86.574526	233,751.22	94.250000	254,475.00	20,723.78	0.15
			Base	86.574526	233,751.22	94.250000	254,475.00	20,723.78	0.11
46284PAQ7	IRON MOUNTAIN INC COMPANY GUAR 08/23 6				6.0	15 Aug 2023			
		30,000.000	Local	105.337933	31,601.38	106.750000	32,025.00	423.62	0.02
			Base	105.337933	31,601.38	106.750000	32,025.00	423.62	0.01
46556MAK8	ITAU UNIBANCO HLDG SA/KY SR UNSECURED REGS 05/18 2.85				2.85	26 May 2018			
		250,000.000	Local	97.694388	244,235.97	100.250000	250,625.00	6,389.03	0.14
			Base	97.694388	244,235.97	100.250000	250,625.00	6,389.03	0.11
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C				3.4834	15 Aug 2049			
		400,000.000	Local	97.213198	388,852.79	97.109600	388,438.40	-414.39	0.22
		Original Face: 400,000.000	Base	97.213198	388,852.79	97.109600	388,438.40	-414.39	0.17
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		90,000.000	Local	99.736489	89,762.84	112.013800	100,812.42	11,049.58	0.06
			Base	99.736489	89,762.84	112.013800	100,812.42	11,049.58	0.04
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75				6.75	28 Apr 2028			
		200,000.000	Local	102.593715	205,187.43	114.250000	228,500.00	23,312.57	0.13
		Original Face: 200,000.000	Base	102.593715	205,187.43	114.250000	228,500.00	23,312.57	0.10
478373AE3	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95				4.95	02 Jul 2064			
		300,000.000	Local	105.730437	317,191.31	104.487300	313,461.90	-3,729.41	0.18
			Base	105.730437	317,191.31	104.487300	313,461.90	-3,729.41	0.14
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625				5.625	15 Oct 2023			
		80,000.000	Local	106.209350	84,967.48	111.625000	89,300.00	4,332.52	0.05
			Base	106.209350	84,967.48	111.625000	89,300.00	4,332.52	0.04

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502079AB2	LMI AEROSPACE INC SECURED 07/19 7.375					7.375	15 Jul 2019		
	100,000.000	Local		98.101170	98,101.17	100.500000	100,500.00	2,398.83	0.06
		Base		98.101170	98,101.17	100.500000	100,500.00	2,398.83	0.04
52729KAM8	LEVEL 3 FINANCING INC. 2015 TERM LOAN B						31 May 2022		
	200,000.000	Local		101.000000	202,000.00	100.541700	201,083.40	-916.60	0.12
		Base		101.000000	202,000.00	100.541700	201,083.40	-916.60	0.09
532716AU1	L BRANDS INC COMPANY GUAR 02/22 5.625					5.625	15 Feb 2022		
	350,000.000	Local		106.321509	372,125.28	111.750000	391,125.00	18,999.72	0.23
		Base		106.321509	372,125.28	111.750000	391,125.00	18,999.72	0.17
53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65					4.65	24 Mar 2026		
	400,000.000	Local		102.255995	409,023.98	102.898500	411,594.00	2,570.02	0.24
		Base		102.255995	409,023.98	102.898500	411,594.00	2,570.02	0.18
552953CA7	MGM RESORTS INTL COMPANY GUAR 12/21 6.625					6.625	15 Dec 2021		
	240,000.000	Local		105.748533	253,796.48	112.500000	270,000.00	16,203.52	0.16
		Base		105.748533	253,796.48	112.500000	270,000.00	16,203.52	0.12
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875	01 Dec 2024		
	260,000.000	Local		101.574515	264,093.74	103.432600	268,924.76	4,831.02	0.16
		Base		101.574515	264,093.74	103.432600	268,924.76	4,831.02	0.12
59001AAN2	MERITAGE HOMES CORP COMPANY GUAR 04/20 7.15					7.15	15 Apr 2020		
	40,000.000	Local		106.716075	42,686.43	111.250000	44,500.00	1,813.57	0.03
		Base		106.716075	42,686.43	111.250000	44,500.00	1,813.57	0.02
59001AAQ5	MERITAGE HOMES CORP COMPANY GUAR 04/22 7					7.0	01 Apr 2022		
	260,000.000	Local		106.898423	277,935.90	111.500000	289,900.00	11,964.10	0.17
		Base		106.898423	277,935.90	111.500000	289,900.00	11,964.10	0.13
63543WAC5	NATIONAL COLLEGIATE STUDENT LO NCSLT 2006 4 A3					0.78528	26 Feb 2029		
	100,000.000	Local		96.046270	96,046.27	96.598550	96,598.55	552.28	0.06
Original Face:	100,000.000	Base		96.046270	96,046.27	96.598550	96,598.55	552.28	0.04
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					1.15528	25 Sep 2035		
	750,000.000	Local		66.734748	500,510.61	69.843990	523,829.93	23,319.32	0.30
Original Face:	750,000.000	Base		66.734748	500,510.61	69.843990	523,829.93	23,319.32	0.23

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654677AB9	NISKA GAS STORAGE CAN/FI COMPANY GUAR 04/19 6.5					6.5	01 Apr 2019		
	130,000.000	Local		99.500000	129,350.00	99.250000	129,025.00	-325.00	0.07
		Base		99.500000	129,350.00	99.250000	129,025.00	-325.00	0.06
674215AD0	OASIS PETROLEUM INC COMPANY GUAR 11/21 6.5					6.5	01 Nov 2021		
	40,000.000	Local		58.224575	23,289.83	95.500000	38,200.00	14,910.17	0.02
		Base		58.224575	23,289.83	95.500000	38,200.00	14,910.17	0.02
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875					6.875	15 Mar 2022		
	120,000.000	Local		91.761283	110,113.54	95.750000	114,900.00	4,786.46	0.07
		Base		91.761283	110,113.54	95.750000	114,900.00	4,786.46	0.05
674215AJ7	OASIS PETROLEUM INC COMPANY GUAR 09/23 2.625					2.625	15 Sep 2023		
	110,000.000	Local		98.293773	108,123.15	112.812500	124,093.75	15,970.60	0.07
		Base		98.293773	108,123.15	112.812500	124,093.75	15,970.60	0.05
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	30,000.000	Local		99.232967	29,769.89	113.031200	33,909.36	4,139.47	0.02
		Base		99.232967	29,769.89	113.031200	33,909.36	4,139.47	0.01
683234C63	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5					2.5	10 Sep 2021		
	2,250,000.000	Local		101.496111	2,283,662.50	104.160600	2,343,613.50	59,951.00	1.35
		Base		101.496111	2,283,662.50	104.160600	2,343,613.50	59,951.00	1.02
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2					1.06528	25 Aug 2032		
	196,191.510	Local		92.163392	180,816.75	92.959690	182,379.02	1,562.27	0.11
	Original Face: 13,350,000.000	Base		92.163392	180,816.75	92.959690	182,379.02	1,562.27	0.08
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.25	19 Jun 2024		
	240,000.000	Local		101.126042	242,702.50	108.027500	259,266.00	16,563.50	0.15
		Base		101.126042	242,702.50	108.027500	259,266.00	16,563.50	0.11
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050		
	800,000.000	Local		107.170290	857,362.32	132.250000	1,058,000.00	200,637.68	0.61
		Base		107.170290	857,362.32	132.250000	1,058,000.00	200,637.68	0.46
715638BU5	REPUBLIC OF PERU SR UNSECURED 08/27 4.125					4.125	25 Aug 2027		
	810,000.000	Local		99.507173	806,008.10	114.250000	925,425.00	119,416.90	0.53
		Base		99.507173	806,008.10	114.250000	925,425.00	119,416.90	0.40

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WA GLOBAL STRATEGIC INCOME CIF
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STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

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71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021		
	190,000.000	Local	97.029579	184,356.20	98.900000	187,910.00	3,553.80	0.11	
		Base	97.029579	184,356.20	98.900000	187,910.00	3,553.80	0.08	
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/49 6.85					6.85	05 Jun 2049		
	90,000.000	Local	79.729333	71,756.40	84.600000	76,140.00	4,383.60	0.04	
		Base	79.729333	71,756.40	84.600000	76,140.00	4,383.60	0.03	
74153QAJ1	PRIDE INTERNATIONAL INC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	150,000.000	Local	75.293233	112,939.85	75.000000	112,500.00	-439.85	0.06	
		Base	75.293233	112,939.85	75.000000	112,500.00	-439.85	0.05	
74966UAL4	RPI FIN TR LNS TERM LOAN B 4						09 Nov 2020		
	299,238.580	Local	100.900004	301,931.74	100.339300	300,253.90	-1,677.84	0.17	
		Base	100.900004	301,931.74	100.339300	300,253.90	-1,677.84	0.13	
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681					9.681	02 Jul 2026		
	469,000.000	Local	108.011947	506,576.03	80.000000	375,200.00	-131,376.03	0.22	
		Base	108.011947	506,576.03	80.000000	375,200.00	-131,376.03	0.16	
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.15	15 Sep 2043		
	300,000.000	Local	119.724493	359,173.48	131.826100	395,478.30	36,304.82	0.23	
		Base	119.724493	359,173.48	131.826100	395,478.30	36,304.82	0.17	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	80,000.000	Local	101.340713	81,072.57	130.010800	104,008.64	22,936.07	0.06	
		Base	101.340713	81,072.57	130.010800	104,008.64	22,936.07	0.05	
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25					3.25	12 Jun 2020		
	22,000.000	Local	99.986364	21,997.00	105.206900	23,145.52	1,148.52	0.01	
		Base	99.986364	21,997.00	105.206900	23,145.52	1,148.52	0.01	
76173FAS6	REYNOLDS GROUP HLDGS INC US TERM LOAN						05 Feb 2023		
	240,000.000	Local	100.499138	241,197.93	100.261400	240,627.36	-570.57	0.14	
		Base	100.499138	241,197.93	100.261400	240,627.36	-570.57	0.10	
762760AB2	RICE ENERGY INC COMPANY GUAR 05/22 6.25					6.25	01 May 2022		
	90,000.000	Local	93.644689	84,280.22	103.250000	92,925.00	8,644.78	0.05	
		Base	93.644689	84,280.22	103.250000	92,925.00	8,644.78	0.04	

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As of: September 30, 2016

View Date: October 3, 2016

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762760AD8	RICE ENERGY INC COMPANY GUAR 05/23 7.25					7.25	01 May 2023		
	70,000.000	Local		72.406771	50,684.74	107.000000	74,900.00	24,215.26	0.04
		Base		72.406771	50,684.74	107.000000	74,900.00	24,215.26	0.03
767201AS5	RIO TINTO FIN USA LTD COMPANY GUAR 06/25 3.75					3.75	15 Jun 2025		
	450,000.000	Local		98.062531	441,281.39	107.585100	484,132.95	42,851.56	0.28
		Base		98.062531	441,281.39	107.585100	484,132.95	42,851.56	0.21
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	250,000.000	Local		101.259784	253,149.46	100.106000	250,265.00	-2,884.46	0.14
		Base		101.259784	253,149.46	100.106000	250,265.00	-2,884.46	0.11
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8					8.0	25 Mar 2020		
	250,000.000	Local		100.000000	250,000.00	107.250000	268,125.00	18,125.00	0.15
		Base		100.000000	250,000.00	107.250000	268,125.00	18,125.00	0.12
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					1.18028	15 Jun 2039		
	280,000.000	Local		89.620043	250,936.12	89.496300	250,589.64	-346.48	0.14
	Original Face:	280,000.000	Base	89.620043	250,936.12	89.496300	250,589.64	-346.48	0.11
78443DAD4	SLM STUDENT LOAN TRUST SLMA 2007 A A4A					1.09028	16 Dec 2041		
	300,000.000	Local		85.375000	256,125.00	87.016540	261,049.62	4,924.62	0.15
	Original Face:	300,000.000	Base	85.375000	256,125.00	87.016540	261,049.62	4,924.62	0.11
79970YAD7	SANCHEZ ENERGY CORP COMPANY GUAR 01/23 6.125					6.125	15 Jan 2023		
	160,000.000	Local		58.294813	93,271.70	80.250000	128,400.00	35,128.30	0.07
		Base		58.294813	93,271.70	80.250000	128,400.00	35,128.30	0.06
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125					4.125	11 May 2035		
	30,000.000	Local		100.742567	30,222.77	107.259900	32,177.97	1,955.20	0.02
		Base		100.742567	30,222.77	107.259900	32,177.97	1,955.20	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	120,000.000	Local		99.805642	119,766.77	107.939600	129,527.52	9,760.75	0.07
		Base		99.805642	119,766.77	107.939600	129,527.52	9,760.75	0.06
852061AR1	SPRINT COMMUNICATIONS SR UNSECURED 08/20 7					7.0	15 Aug 2020		
	600,000.000	Local		101.126838	606,761.03	100.500000	603,000.00	-3,761.03	0.35
		Base		101.126838	606,761.03	100.500000	603,000.00	-3,761.03	0.26

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View Date: October 3, 2016

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857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	1,130,000.000	Local		104.836792	1,184,655.75	110.500000	1,248,650.00	63,994.25	0.72
		Base		104.836792	1,184,655.75	110.500000	1,248,650.00	63,994.25	0.54
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1					1.42528	25 Sep 2034		
	298,208.180	Local		95.876505	285,911.58	96.187950	286,840.34	928.76	0.17
Original Face:	560,000.000	Base		95.876505	285,911.58	96.187950	286,840.34	928.76	0.12
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					1.24528	25 Sep 2035		
	620,000.000	Local		92.902648	575,996.42	92.920010	576,104.06	107.64	0.33
Original Face:	620,000.000	Base		92.902648	575,996.42	92.920010	576,104.06	107.64	0.25
86614WAB2	SUMMIT MID HLDS LLC / FI COMPANY GUAR 07/21 7.5					7.5	01 Jul 2021		
	10,000.000	Local		99.349700	9,934.97	103.500000	10,350.00	415.03	0.01
		Base		99.349700	9,934.97	103.500000	10,350.00	415.03	0.00
86614WAC0	SUMMIT MID HLDS LLC / FI COMPANY GUAR 08/22 5.5					5.5	15 Aug 2022		
	250,000.000	Local		95.846808	239,617.02	95.250000	238,125.00	-1,492.02	0.14
		Base		95.846808	239,617.02	95.250000	238,125.00	-1,492.02	0.10
87265VAB4	T MOBILE USA INC. TERM LOAN B						09 Nov 2022		
	149,623.120	Local		100.999999	151,119.35	100.642900	150,585.05	-534.30	0.09
		Base		100.999999	151,119.35	100.642900	150,585.05	-534.30	0.07
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125	01 Apr 2022		
	80,000.000	Local		108.879475	87,103.58	100.000000	80,000.00	-7,103.58	0.05
		Base		108.879475	87,103.58	100.000000	80,000.00	-7,103.58	0.03
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	20,000.000	Local		116.003050	23,200.61	127.960100	25,592.02	2,391.41	0.01
		Base		116.003050	23,200.61	127.960100	25,592.02	2,391.41	0.01
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	220,000.000	Local		96.254586	211,760.09	111.048700	244,307.14	32,547.05	0.14
		Base		96.254586	211,760.09	111.048700	244,307.14	32,547.05	0.11
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	1,280,000.000	Local		94.717122	1,212,379.16	103.625000	1,326,400.00	114,020.84	0.77
		Base		94.717122	1,212,379.16	103.625000	1,326,400.00	114,020.84	0.58

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Holdings

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912810RP5	US TREASURY N/B 11/45 3					3.0	15 Nov 2045		
	130,000.000	Local		107.242100	139,414.73	114.101600	148,332.08	8,917.35	0.09
		Base		107.242100	139,414.73	114.101600	148,332.08	8,917.35	0.06
912810RS9	US TREASURY N/B 05/46 2.5					2.5	15 May 2046		
	270,000.000	Local		100.520463	271,405.25	103.500000	279,450.00	8,044.75	0.16
		Base		100.520463	271,405.25	103.500000	279,450.00	8,044.75	0.12
91359PAJ9	UNIVERSAL HOSPITAL SERVI SECURED 08/20 7.625					7.625	15 Aug 2020		
	480,000.000	Local		91.323185	438,351.29	95.250000	457,200.00	18,848.71	0.26
		Base		91.323185	438,351.29	95.250000	457,200.00	18,848.71	0.20
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	170,000.000	Local		89.542976	152,223.06	96.750000	164,475.00	12,251.94	0.09
		Base		89.542976	152,223.06	96.750000	164,475.00	12,251.94	0.07
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.25	10 Aug 2026		
	90,000.000	Local		100.000000	90,000.00	104.470000	94,023.00	4,023.00	0.05
		Base		100.000000	90,000.00	104.470000	94,023.00	4,023.00	0.04
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043		
	450,000.000	Local		129.278509	581,753.29	135.208500	608,438.25	26,684.96	0.35
		Base		129.278509	581,753.29	135.208500	608,438.25	26,684.96	0.26
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	490,000.000	Local		99.016486	485,180.78	99.740000	488,726.00	3,545.22	0.28
		Base		99.016486	485,180.78	99.740000	488,726.00	3,545.22	0.21
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	190,000.000	Local		99.814289	189,647.15	107.773800	204,770.22	15,123.07	0.12
		Base		99.814289	189,647.15	107.773800	204,770.22	15,123.07	0.09
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25					6.25	01 Apr 2023		
	120,000.000	Local		94.600417	113,520.50	91.250000	109,500.00	-4,020.50	0.06
		Base		94.600417	113,520.50	91.250000	109,500.00	-4,020.50	0.05
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.0	15 Aug 2022		
	450,000.000	Local		103.472787	465,627.54	103.000000	463,500.00	-2,127.54	0.27
		Base		103.472787	465,627.54	103.000000	463,500.00	-2,127.54	0.20

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969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.75	15 Mar 2032		
		500,000.000	Local 121.712276	608,561.38	124.000000	620,000.00	11,438.62	0.36
			Base 121.712276	608,561.38	124.000000	620,000.00	11,438.62	0.27
97381WAN4	WINDSTREAM SERVICES LLC COMPANY GUAR 10/20 7.75				7.75	15 Oct 2020		
		140,000.000	Local 96.339829	134,875.76	101.750000	142,450.00	7,574.24	0.08
			Base 96.339829	134,875.76	101.750000	142,450.00	7,574.24	0.06
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.95	15 Jul 2024		
		530,000.000	Local 91.014838	482,378.64	103.297900	547,478.87	65,100.23	0.32
			Base 91.014838	482,378.64	103.297900	547,478.87	65,100.23	0.24
ACI06CWN7	REPUBLIC OF NIGERIA SR UNSECURED REGS 07/23 6.375				6.375	12 Jul 2023		
		220,000.000	Local 94.565541	208,044.19	98.380000	216,436.00	8,391.81	0.12
			Base 94.565541	208,044.19	98.380000	216,436.00	8,391.81	0.09
ACI083D97	STANDARD CHARTERED PLC SUBORDINATED REGS 03/44 5.7				5.7	26 Mar 2044		
		600,000.000	Local 107.151410	642,908.46	106.419000	638,514.00	-4,394.46	0.37
			Base 107.151410	642,908.46	106.419000	638,514.00	-4,394.46	0.28
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375				4.375	19 Jun 2024		
		200,000.000	Local 101.788690	203,577.38	107.406000	214,812.00	11,234.62	0.12
			Base 101.788690	203,577.38	107.406000	214,812.00	11,234.62	0.09
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125	21 Jul 2025		
		810,000.000	Local 99.657019	807,221.85	112.700000	912,870.00	105,648.15	0.53
			Base 99.657019	807,221.85	112.700000	912,870.00	105,648.15	0.40
ACI0NWD13	REPUBLIC OF ECUADOR SR UNSECURED REGS 03/22 10.75				10.75	28 Mar 2022		
		200,000.000	Local 100.000000	200,000.00	102.000000	204,000.00	4,000.00	0.12
			Base 100.000000	200,000.00	102.000000	204,000.00	4,000.00	0.09
F6627WAB9	SFR GROUP SA SR SECURED REGS 05/22 6				6.0	15 May 2022		
		250,000.000	Local 100.199564	250,498.91	102.000000	255,000.00	4,501.09	0.15
			Base 100.199564	250,498.91	102.000000	255,000.00	4,501.09	0.11
G6436QAE6	NCL CORP LTD SR UNSECURED REGS 11/19 5.25				5.25	15 Nov 2019		
		200,000.000	Local 101.856280	203,712.56	101.000000	202,000.00	-1,712.56	0.12
			Base 101.856280	203,712.56	101.000000	202,000.00	-1,712.56	0.09

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L0178WAF9	ALTICE FINANCING SA SR SECURED REGS 02/23 6.625				6.625	15 Feb 2023			
		250,000.000	Local	100.104048	250,260.12	102.625000	256,562.50	6,302.38	0.15
			Base	100.104048	250,260.12	102.625000	256,562.50	6,302.38	0.11
L9058MAA8	DH SERVICES LUX SARL COMPANY GUAR REGS 12/20 7.75				7.75	15 Dec 2020			
		400,000.000	Local	102.113410	408,453.64	104.250000	417,000.00	8,546.36	0.24
			Base	102.113410	408,453.64	104.250000	417,000.00	8,546.36	0.18
N1384FAB1	BHARTI AIRTEL INTERNATIO COMPANY GUAR REGS 05/24 5.35				5.35	20 May 2024			
		200,000.000	Local	106.888550	213,777.10	109.432000	218,864.00	5,086.90	0.13
			Base	106.888550	213,777.10	109.432000	218,864.00	5,086.90	0.10
N77616AD7	SCHAEFFLER HLDG FIN BV SR SECURED REGS 11/22 6.75				6.75	15 Nov 2022			
		200,000.000	Local	106.107690	212,215.38	114.250000	228,500.00	16,284.62	0.13
			Base	106.107690	212,215.38	114.250000	228,500.00	16,284.62	0.10
P2205JAE0	CENCOSUD SA COMPANY GUAR REGS 01/21 5.5				5.5	20 Jan 2021			
		230,000.000	Local	105.322026	242,240.66	108.621600	249,829.68	7,589.02	0.14
			Base	105.322026	242,240.66	108.621600	249,829.68	7,589.02	0.11
P30179AK4	COMISION FED DE ELECTRIC SR UNSECURED REGS 02/42 5.75				5.75	14 Feb 2042			
		250,000.000	Local	97.248428	243,121.07	103.500000	258,750.00	15,628.93	0.15
			Base	97.248428	243,121.07	103.500000	258,750.00	15,628.93	0.11
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875				3.875	22 Sep 2019			
		230,000.000	Local	101.304748	233,000.92	104.375000	240,062.50	7,061.58	0.14
			Base	101.304748	233,000.92	104.375000	240,062.50	7,061.58	0.10
P4949BAH7	GRUPO BIMBO SAB DE CV COMPANY GUAR REGS 01/22 4.5				4.5	25 Jan 2022			
		230,000.000	Local	103.548583	238,161.74	107.220200	246,606.46	8,444.72	0.14
			Base	103.548583	238,161.74	107.220200	246,606.46	8,444.72	0.11
P8055KWB7	REPUBLIC OF ARGENTINA BONDS 04/17 7				7.0	17 Apr 2017			
		810,000.000	Local	99.167951	803,260.40	102.117760	827,153.86	23,893.46	0.48
			Base	99.167951	803,260.40	102.117760	827,153.86	23,893.46	0.36
U00568AC6	ACTIVISION BLIZZARD COMPANY GUAR REGS 09/23 6.125				6.125	15 Sep 2023			
		200,000.000	Local	106.283850	212,567.70	109.875000	219,750.00	7,182.30	0.13
			Base	106.283850	212,567.70	109.875000	219,750.00	7,182.30	0.10

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
U13055AQ8	CALPINE CORP SR SECURED REGS 01/24 5.875				5.875	15 Jan 2024		
		368,000.000	Local 104.838823	385,806.87	105.625000	388,700.00	2,893.13	0.22
			Base 104.838823	385,806.87	105.625000	388,700.00	2,893.13	0.17
U1500AAA5	CBC AMMO LLC/CBC FINCO SR UNSECURED REGS 11/21 7.25				7.25	15 Nov 2021		
		100,000.000	Local 95.055980	95,055.98	97.500000	97,500.00	2,444.02	0.06
			Base 95.055980	95,055.98	97.500000	97,500.00	2,444.02	0.04
U2646JAA9	DS SERVICES OF AMERICA I SECURED REGS 09/21 10				10.0	01 Sep 2021		
		400,000.000	Local 110.280540	441,122.16	111.375000	445,500.00	4,377.84	0.26
			Base 110.280540	441,122.16	111.375000	445,500.00	4,377.84	0.19
U3400PAA9	FLORIDA EAST COAST HLDGS SR SECURED REGS 05/19 6.75				6.75	01 May 2019		
		250,000.000	Local 99.628712	249,071.78	102.500000	256,250.00	7,178.22	0.15
			Base 99.628712	249,071.78	102.500000	256,250.00	7,178.22	0.11
U3906JAA2	GREEKTOWN HOLDINGS LLC/M SR SECURED REGS 03/19 8.875				8.875	15 Mar 2019		
		100,000.000	Local 102.995500	102,995.50	105.750000	105,750.00	2,754.50	0.06
			Base 102.995500	102,995.50	105.750000	105,750.00	2,754.50	0.05
U40245AB5	GUITAR CENTER INC SR SECURED REGS 04/19 6.5				6.5	15 Apr 2019		
		200,000.000	Local 95.582200	191,164.40	88.000000	176,000.00	-15,164.40	0.10
			Base 95.582200	191,164.40	88.000000	176,000.00	-15,164.40	0.08
U40462AA8	HC2 HOLDINGS INC SR SECURED REGS 12/19 11				11.0	01 Dec 2019		
		250,000.000	Local 97.908080	244,770.20	98.000000	245,000.00	229.80	0.14
			Base 97.908080	244,770.20	98.000000	245,000.00	229.80	0.11
U4945QAB5	KINDER MORGAN INC/DELAWA COMPANY GUAR REGS 11/23 5.625				5.625	15 Nov 2023		
		280,000.000	Local 107.895961	302,108.69	110.253600	308,710.08	6,601.39	0.18
			Base 107.895961	302,108.69	110.253600	308,710.08	6,601.39	0.13
U5689PAB4	NEIMAN MARCUS GROUP LTD COMPANY GUAR REGS 10/21 8.75				8.75	15 Oct 2021		
		200,000.000	Local 106.658185	213,316.37	78.500000	157,000.00	-56,316.37	0.09
			Base 106.658185	213,316.37	78.500000	157,000.00	-56,316.37	0.07
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75				5.75	01 May 2025		
		750,000.000	Local 96.553136	724,148.52	99.250000	744,375.00	20,226.48	0.43
			Base 96.553136	724,148.52	99.250000	744,375.00	20,226.48	0.32

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
U9611PAF0	WEST CORP COMPANY GUAR REGS 07/22 5.375				5.375	15 Jul 2022		
		200,000.000	Local 95.626760	191,253.52	98.000000	196,000.00	4,746.48	0.11
			Base 95.626760	191,253.52	98.000000	196,000.00	4,746.48	0.09
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.25	17 Jan 2042		
		1,290,000.000	Local 93.420562	1,205,125.25	114.407200	1,475,852.88	270,727.63	0.85
			Base 93.420562	1,205,125.25	114.407200	1,475,852.88	270,727.63	0.64
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125	15 Nov 2021		
		250,000.000	Local 96.979220	242,448.05	73.500000	183,750.00	-58,698.05	0.11
			Base 96.979220	242,448.05	73.500000	183,750.00	-58,698.05	0.08
US DOLLAR Total								
		70,419,849.370	Local	63,508,061.06		65,774,567.08	2,266,506.02	39.43
Original Face:		90,565,601.240	Base	63,508,060.27		65,774,567.08	2,266,506.81	29.70
FIXED INCOME Total								
		9,434,879,849.370	Base	74,702,479.33		76,909,505.28	2,207,025.95	34.55
Original Face:		90,565,601.240						

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

OPTIONS PURCHASED - PUTS

US DOLLAR Exchange Rate: 1.000000

99ZQ31291	9WP023188 SWAPTION PAYER 100 161019 100 PUT					19 Oct 2016			
7,760,000.000	7,760,000.000	Local	1.190000	92,344.00	0.030098		2,335.60	-90,008.40	0.00
		Base	1.190000	92,344.00	0.030098		2,335.60	-90,008.40	0.00

99ZQ91774	USMXP0072 USD PUT MXN CALL DEC16 18.4 PUT					09 Dec 2016			
500,000.000	500,000.000	Local	0.013260	6,630.00	0.010569		5,284.50	-1,345.50	0.00
		Base	0.013260	6,630.00	0.010569		5,284.50	-1,345.50	0.00

99ZR01201	USMXP0077 USD PUT MXN CALL DEC16 18.875 PUT					21 Dec 2016			
260,000.000	260,000.000	Local	0.013249	3,444.74	0.019369		5,035.94	1,591.20	0.00
		Base	0.013249	3,444.74	0.019369		5,035.94	1,591.20	0.00

ADI0K8FW7	S+P500 EMINI OPTN DEC16P 2050 DEC16 2050 PUT					16 Dec 2016			
1,400.000	28.000	Local	38.136429	53,391.00	25.000000		35,000.00	-18,391.00	0.02
		Base	38.136429	53,391.00	25.000000		35,000.00	-18,391.00	0.02

ADI0NPYP0	S+P EMINI 3RD WK OCT16P 2060 OCT16 2060 PUT					21 Oct 2016			
2,200.000	44.000	Local	32.440000	71,368.00	4.700000		10,340.00	-61,028.00	0.01
		Base	32.440000	71,368.00	4.700000		10,340.00	-61,028.00	0.00

ADI0NRL47	S+P EMINI 3RD WK OCT16P 2075 OCT16 2075 PUT					21 Oct 2016			
1,800.000	36.000	Local	33.815000	60,867.00	6.000000		10,800.00	-50,067.00	0.01
		Base	33.815000	60,867.00	6.000000		10,800.00	-50,067.00	0.00

US DOLLAR Total									
8,525,400.000	8,520,108.000	Local		288,044.74			68,796.04	-219,248.70	0.04
		Base		288,044.74			68,796.04	-219,248.70	0.03

OPTIONS PURCHASED - PUTS Total

8,525,400.000	8,520,108.000	Base		288,044.74			68,796.04	-219,248.70	0.03
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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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

US DOLLAR								Exchange Rate:	1.000000
99ZQ91758	USMXC0012 USD CALL MXN PUT DEC16 20.4 CALL					09 Dec 2016			
-500,000.000	-500,000.000	Local	0.012500	-6,250.00	0.018421	-9,210.50	-2,960.50	0.01	
		Base	0.012500	-6,250.00	0.018421	-9,210.50	-2,960.50	0.00	
99ZR01219	USMXC0078 USD CALL MXN PUT DEC16 21.3155 CALL					21 Dec 2016			
-260,000.000	-260,000.000	Local	0.016052	-4,173.52	0.009623	-2,501.98	1,671.54	0.00	
		Base	0.016052	-4,173.52	0.009623	-2,501.98	1,671.54	0.00	
US DOLLAR Total									
-760,000.000	-760,000.000	Local		-10,423.52		-11,712.48	-1,288.96	0.01	
		Base		-10,423.52		-11,712.48	-1,288.96	0.01	
OPTIONS WRITTEN - CALLS Total									
-760,000.000	-760,000.000	Base		-10,423.52		-11,712.48	-1,288.96	0.01	

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

99ZQ31309	9WP023204 SWAPTION PAYER 96 161019 96 PUT					19 Oct 2016			
-7,760,000.000	-7,760,000.000	Local	0.528000	-40,972.80	0.007151		-554.92	40,417.88	0.00
		Base	0.528000	-40,972.80	0.007151		-554.92	40,417.88	0.00

ADI0NPD99	S+P EMINI 3RD WK OCT16P 1960 OCT16 1960 PUT					21 Oct 2016			
-1,100.000	-22.000	Local	17.685000	-19,453.50	1.200000		-1,320.00	18,133.50	0.00
		Base	17.685000	-19,453.50	1.200000		-1,320.00	18,133.50	0.00

ADI0NRL88	S+P 500 EMINI 3WK FUTURE OPTN OCT16 1975 PUT					21 Oct 2016			
-1,800.000	-36.000	Local	18.685000	-33,633.00	1.400000		-2,520.00	31,113.00	0.00
		Base	18.685000	-33,633.00	1.400000		-2,520.00	31,113.00	0.00

ADI0Q0T78	S+P500 EMINI OPTN DEC16P 1950 DEC16 1950 PUT					16 Dec 2016			
-1,400.000	-28.000	Local	21.113571	-29,559.00	13.000000		-18,200.00	11,359.00	0.01
		Base	21.113571	-29,559.00	13.000000		-18,200.00	11,359.00	0.01

US DOLLAR Total									
-7,764,300.000	-7,760,086.000	Local		-123,618.30			-22,594.92	101,023.38	0.01
		Base		-123,618.30			-22,594.92	101,023.38	0.01

OPTIONS WRITTEN - PUTS Total

-7,764,300.000	-7,760,086.000	Base		-123,618.30			-22,594.92	101,023.38	0.01
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 3.252150

99S0P4V03	0WP278997 IRS BRL R F 1.07856				1.0785613	04 Jan 2021			
	11,226,103.530	Local	58.492424	6,566,420.10	109.087582		12,246,284.89	5,679,864.79	47.41
		Base	15.370437	1,725,501.21	33.543220		3,765,596.57	2,040,095.36	1.64

99S0P4V11	0WP278997 IRS BRL P V 00MCDI BZDIOVRA/				1.0	04 Jan 2021			
	-11,226,103.530	Local	58.492424	-6,566,420.10	100.000000		-11,226,103.53	-4,659,683.43	43.46
		Base	15.370437	-1,725,501.21	30.748889		-3,451,902.14	-1,726,400.93	1.50

Holdings

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BRAZILIAN REAL Total

	Local			0.00		1,020,181.36	1,020,181.36	90.88
	Base			0.00		313,694.43	313,694.43	3.14

NEW ZEALAND DOLLAR

Exchange Rate: 1.373343

99S0TANI5	SWS021048 IRS NZD R F 2.10250 2 CCPVANILLA				2.1025	02 Aug 2021		
	1,270,000.000	Local	100.000000	1,270,000.00	99.983302	1,269,787.94	-212.06	9.37
		Base	72.219999	917,193.99	72.802863	924,596.36	7,402.37	0.40
99S0TANJ3	SWS021048 IRS NZD P V 03MNZDBB 1 CCPVANILLA				2.26	02 Aug 2021		
	-1,270,000.000	Local	100.000000	-1,270,000.00	100.000000	-1,270,000.00	0.00	9.37
		Base	72.219999	-917,193.99	72.815021	-924,750.77	-7,556.78	0.40
99S0TANR5	SWS021006 IRS NZD R F 2.12750 2 CCPVANILLA				2.1275	02 Aug 2021		
	1,270,000.000	Local	100.000000	1,270,000.00	100.097875	1,271,243.01	1,243.01	9.38
		Base	72.219999	917,193.99	72.886289	925,655.87	8,461.88	0.40
99S0TANS3	SWS021006 IRS NZD P V 03MNZDBB 1 CCPVANILLA				0.7591	02 Aug 2021		
	-1,270,000.000	Local	100.000000	-1,270,000.00	100.000000	-1,270,000.00	0.00	9.37
		Base	72.219999	-917,193.99	72.815021	-924,750.77	-7,556.78	0.40
99S0TBOR2	SWS021204 IRS NZD R F 2.10500 2 CCPVANILLA				2.105	04 Aug 2021		
	1,250,000.000	Local	100.000000	1,250,000.00	99.994659	1,249,933.24	-66.76	9.22
		Base	72.370002	904,625.02	72.811132	910,139.16	5,514.14	0.40
99S0TBOS0	SWS021204 IRS NZD P V 03MNZDBB 1 CCPVANILLA				2.258	04 Aug 2021		
	-1,250,000.000	Local	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	9.23
		Base	72.370002	-904,625.02	72.815021	-910,187.77	-5,562.75	0.40
99S0TBOX9	SWS021188 IRS NZD R F 2.10500 2 CCPVANILLA				2.105	04 Aug 2021		
	1,250,000.000	Local	100.000000	1,250,000.00	99.994659	1,249,933.24	-66.76	9.22
		Base	72.370002	904,625.02	72.811132	910,139.16	5,514.14	0.40
99S0TBOY7	SWS021188 IRS NZD P V 03MNZDBB 1 CCPVANILLA				2.258	04 Aug 2021		
	-1,250,000.000	Local	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	9.23
		Base	72.370002	-904,625.02	72.815021	-910,187.77	-5,562.75	0.40

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NEW ZEALAND DOLLAR Total

	Local			0.00		897.43	897.43	74.40
	Base			0.00		653.47	653.47	3.19

POUND STERLING

Exchange Rate: 0.771516

99S0T8X06	BWS019901 IRS GBP R V 06MLIBOR 1 CCPVANILLA				1.0	28 Jun 2018		
	0.000 Local	0.000000	193.53	0.000000	0.00	0.00	-193.53	0.00
	Base	0.000000	254.14	0.000000	0.00	0.00	-254.14	0.00

99S0TF6X0	BWS021303 IRS GBP R V 06MLIBOR 1 CCPVANILLA				0.50063	09 Aug 2018		
	11,580,000.000 Local	100.000000	11,580,000.00	100.078839	11,589,129.56	11,589,129.56	9,129.56	46.89
	Base	130.050004	15,059,790.50	129.717127	15,021,243.32	15,021,243.32	-38,547.18	6.53

99S0TF6Y8	BWS021303 IRS GBP P F .39800 2 CCPVANILLA				0.398	09 Aug 2018		
	-11,580,000.000 Local	100.000000	-11,580,000.00	100.000000	-11,580,000.00	-11,580,000.00	0.00	46.85
	Base	130.050004	-15,059,790.50	129.614940	-15,009,410.04	-15,009,410.04	50,380.46	6.53

POUND STERLING Total

	Local		193.53			9,129.56	8,936.03	93.74
	Base		254.14			11,833.28	11,579.14	13.06

US DOLLAR

Exchange Rate: 1.000000

99S0NHPU7	0WP277197 CDS USD R F 5.00000 3A968IAA3				5.0	20 Jun 2017		
	640,000.000 Local	100.059516	640,380.90	81.791051	523,462.73	523,462.73	-116,918.17	0.30
	Base	100.059516	640,380.90	81.791051	523,462.73	523,462.73	-116,918.17	0.23

99S0NHVP5	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	-640,000.00	0.00	0.37
	Base	100.000000	-640,000.00	100.000000	-640,000.00	-640,000.00	0.00	0.28

99S0NHQC6	0WP277213 CDS USD R V 03MEVENT 1 CORPORATE				1.0	20 Jun 2017		
	1,280,000.000 Local	97.120402	1,243,141.14	96.705502	1,237,830.43	1,237,830.43	-5,310.71	0.71
	Base	97.120402	1,243,141.14	96.705502	1,237,830.43	1,237,830.43	-5,310.71	0.54

99S0NHQD4	0WP277213 CDS USD P F 5.00000 2 CORPORATE				5.0	20 Jun 2017		
	-1,280,000.000 Local	100.000000	-1,280,000.00	100.000000	-1,280,000.00	-1,280,000.00	0.00	0.74

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		Base	100.000000	-1,280,000.00	100.000000	-1,280,000.00	0.00	0.56	
99S0PTRC7	BWS014225 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2020			
		0.000 Local	0.000000	-11.48	0.000000	0.00	11.48	0.00	
		Base	0.000000	-11.48	0.000000	0.00	11.48	0.00	
99S0Q6JR2	BWS015784 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.83344	30 Nov 2022			
		12,028,000.000 Local	100.000000	12,028,000.00	100.000000	12,028,000.00	0.00	6.94	
		Base	100.000000	12,028,000.00	100.000000	12,028,000.00	0.00	5.23	
99S0Q6JS0	BWS015784 IRS USD P F 1.90000 2 CCPVANILLA				1.9	30 Nov 2022			
		-12,028,000.000 Local	100.000000	-12,028,000.00	103.771313	-12,481,613.53	-453,613.53	7.21	
		Base	100.000000	-12,028,000.00	103.771313	-12,481,613.53	-453,613.53	5.43	
99S0RJZ61	OWP282650 TRS USD R V 00MCPURN CPURNSA				1.0	22 Mar 2019			
		5,700,000.000 Local	102.730000	5,855,610.00	103.801591	5,916,690.69	61,080.69	3.42	
		Base	102.730000	5,855,610.00	103.801591	5,916,690.69	61,080.69	2.57	
99S0RJZ79	OWP282650 TRS USD P F 1.69000 INDEX SWAP SLB61W2Q				1.69	22 Mar 2019			
		-5,700,000.000 Local	102.730000	-5,855,610.00	103.513533	-5,900,271.38	-44,661.38	3.41	
		Base	102.730000	-5,855,610.00	103.513533	-5,900,271.38	-44,661.38	2.57	
99S0RN704	SWS017764 CDS USD R F 5.00000 2 CCPCDX				5.0	20 Jun 2021			
		5,000,000.000 Local	102.581955	5,129,097.73	105.142523	5,257,126.15	128,028.42	3.03	
		Base	102.581955	5,129,097.73	105.142523	5,257,126.15	128,028.42	2.29	
99S0RN7P1	SWS017764 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2021			
		-5,000,000.000 Local	100.000000	-5,000,000.00	100.000000	-5,000,000.00	0.00	2.89	
		Base	100.000000	-5,000,000.00	100.000000	-5,000,000.00	0.00	2.17	
99S0RR3L5	OWP283013 TRS USD R V 03MCPURN INDEX SWAP - CPURNSA				1.0	08 Apr 2046			
		1,200,000.000 Local	104.500000	1,254,000.00	117.749029	1,412,988.35	158,988.35	0.82	
		Base	104.500000	1,254,000.00	117.749029	1,412,988.35	158,988.35	0.61	
99S0RR3M3	OWP283013 TRS USD P F 1.99000 INDEX SWAP 1.99% FIXED				1.99	08 Apr 2046			
		-1,200,000.000 Local	104.500000	-1,254,000.00	119.802404	-1,437,628.85	-183,628.85	0.83	
		Base	104.500000	-1,254,000.00	119.802404	-1,437,628.85	-183,628.85	0.63	
99S0RX6F2	OWP283179 TRS USD R V 00MCPURN INDEX SWAP - CPURNSA				1.0	25 Apr 2046			
		690,000.000 Local	100.840000	695,796.00	117.842109	813,110.55	117,314.55	0.47	

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Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.840000	695,796.00	117.842109	813,110.55	117,314.55	0.35
99S0RX6G0	OWP283179 TRS USD P F 1.96400 INDEX SWAP 1.964% FIXED				1.964	25 Apr 2046		
	-690,000.000	Local	100.840000	-695,796.00	118.794012	-819,678.68	-123,882.68	0.47
		Base	100.840000	-695,796.00	118.794012	-819,678.68	-123,882.68	0.36
99S0SKCU9	BWS019380 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.85222	13 Jun 2026		
	1,240,000.000	Local	100.013735	1,240,170.32	100.000000	1,240,000.00	-170.32	0.72
		Base	100.013735	1,240,170.32	100.000000	1,240,000.00	-170.32	0.54
99S0SKCV7	BWS019380 IRS USD P F 1.58000 2 CCPVANILLA				1.58	13 Jun 2026		
	-1,240,000.000	Local	100.000000	-1,240,000.00	100.952527	-1,251,811.33	-11,811.33	0.72
		Base	100.000000	-1,240,000.00	100.952527	-1,251,811.33	-11,811.33	0.54
99S0SKD04	SWS019281 IRS USD R F 1.18500 2 CCPVANILLA				1.185	13 Jun 2021		
	1,240,000.000	Local	100.000000	1,240,000.00	100.035584	1,240,441.24	441.24	0.72
		Base	100.000000	1,240,000.00	100.035584	1,240,441.24	441.24	0.54
99S0SKD12	SWS019281 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.85222	13 Jun 2021		
	-1,240,000.000	Local	100.000000	-1,240,000.00	100.000000	-1,240,000.00	0.00	0.72
		Base	100.000000	-1,240,000.00	100.000000	-1,240,000.00	0.00	0.54
99S0TANL8	BWS020982 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.7591	02 Aug 2021		
	880,000.000	Local	100.000000	880,000.00	100.000000	880,000.00	0.00	0.51
		Base	100.000000	880,000.00	100.000000	880,000.00	0.00	0.38
99S0TANM6	BWS020982 IRS USD P F 1.08400 2 CCPVANILLA				1.084	02 Aug 2021		
	-880,000.000	Local	100.000000	-880,000.00	99.516362	-875,743.99	4,256.01	0.51
		Base	100.000000	-880,000.00	99.516362	-875,743.99	4,256.01	0.38
99S0TANO2	BWS021022 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.7591	02 Aug 2021		
	880,000.000	Local	100.000000	880,000.00	100.000000	880,000.00	0.00	0.51
		Base	100.000000	880,000.00	100.000000	880,000.00	0.00	0.38
99S0TANP9	BWS021022 IRS USD P F 1.08100 2 CCPVANILLA				1.081	02 Aug 2021		
	-880,000.000	Local	100.000000	-880,000.00	99.502129	-875,618.74	4,381.26	0.51
		Base	100.000000	-880,000.00	99.502129	-875,618.74	4,381.26	0.38
99S0TBOU5	BWS021105 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.7676	04 Aug 2021		
	870,000.000	Local	100.000000	870,000.00	100.000000	870,000.00	0.00	0.50

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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, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	870,000.00	100.000000	870,000.00	0.00	0.38
99S0TBOV3	BWS021105 IRS USD P F 1.14150 2 CCPVANILLA				1.1415	04 Aug 2021		
	-870,000.00	Local	100.000000	-870,000.00	99.786547	-868,142.96	1,857.04	0.50
		Base	100.000000	-870,000.00	99.786547	-868,142.96	1,857.04	0.38
99S0TBP00	BWS021121 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.7676	04 Aug 2021		
	870,000.00	Local	100.000000	870,000.00	100.000000	870,000.00	0.00	0.50
		Base	100.000000	870,000.00	100.000000	870,000.00	0.00	0.38
99S0TBP18	BWS021121 IRS USD P F 1.14350 2 CCPVANILLA				1.1435	04 Aug 2021		
	-870,000.00	Local	100.000000	-870,000.00	99.796046	-868,225.60	1,774.40	0.50
		Base	100.000000	-870,000.00	99.796046	-868,225.60	1,774.40	0.38
99S0TF6C6	SWS021329 IRS USD R F 1.02050 2 CCPVANILLA				1.0205	11 Aug 2018		
	15,250,000.00	Local	100.000000	15,250,000.00	100.024210	15,253,692.03	3,692.03	8.81
		Base	100.000000	15,250,000.00	100.024210	15,253,692.03	3,692.03	6.63
99S0TF6D4	SWS021329 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.816	11 Aug 2018		
	-15,250,000.00	Local	100.000000	-15,250,000.00	100.000000	-15,250,000.00	0.00	8.80
		Base	100.000000	-15,250,000.00	100.000000	-15,250,000.00	0.00	6.63
99S0U07C6	SWS021980 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Dec 2021		
	660,000.00	Local	101.205144	667,953.95	101.250170	668,251.12	297.17	0.39
		Base	101.205144	667,953.95	101.250170	668,251.12	297.17	0.29
99S0U07D4	SWS021980 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2021		
	-660,000.00	Local	100.000000	-660,000.00	100.000000	-660,000.00	0.00	0.38
		Base	100.000000	-660,000.00	100.000000	-660,000.00	0.00	0.29
US DOLLAR Total								
		Local		100,732.56		-357,141.77	-457,874.33	56.88
		Base		100,732.56		-357,141.77	-457,874.33	42.85
SWAPS FIXED INCOME Total								
	0.000	Base		100,986.70		-30,960.59	-131,947.29	62.24

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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, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
1,100.000	9,817,560,907.400	Base		82,161,038.11		84,112,855.44	1,951,817.33	99.96
Original Face:	90,565,601.240							

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.306592

ADI0N7XJ5	AUST 10Y BOND FUT DEC16 XSFE 20161215						15 Dec 2016			
73.000	7,300,000.000	Local	10,002,186.25	10,033,829.91	98.085000	-31,643.66		-83,337.88	51,694.22	
		Base	7,655,171.81		75.069341	-24,218.47		-63,640.99	39,422.52	0.02

AUSTRALIAN DOLLAR Total

73.000	7,300,000.000	Local	10,002,186.25	10,033,829.91		-31,643.66		-83,337.88	51,694.22	
		Base				-24,218.47		-63,640.99	39,422.52	0.02

EURO CURRENCY

Exchange Rate: 0.890195

GERMANY

ADI0MDVW6	EURO-BOBL FUTURE DEC16 XEUR 20161208						08 Dec 2016			
15.000	1,500,000.000	Local	1,981,350.00	1,980,594.75	132.090000	755.25		1,505.25	-750.00	
		Base	2,225,748.29		148.383219	848.41		1,688.66	-840.25	0.00

GERMANY Total

15.000	1,500,000.000	Local	1,981,350.00	1,980,594.75		755.25		1,505.25	-750.00	
		Base				848.41		1,688.66	-840.25	0.00

EURO CURRENCY Total

15.000	1,500,000.000	Local	1,981,350.00	1,980,594.75		755.25		1,505.25	-750.00	
		Base				848.41		1,688.66	-840.25	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z380513	90DAY EUR FUTR JUN17 XCME 20170619						19 Jun 2017			
82.000	20,500,000.000	Local	20,298,075.00	20,300,404.00	99.015000	-2,329.00		-279.00	-2,050.00	
		Base	20,298,075.00		99.015000	-2,329.00		-279.00	-2,050.00	0.00

ADI0MDL98	US 5YR NOTE (CBT) DEC16 XCBT 20161230						30 Dec 2016			
54.000	5,400,000.000	Local	6,561,843.75	6,563,017.67	121.515625	-1,173.92		10,216.73	-11,390.65	
		Base	6,561,843.75		121.515625	-1,173.92		10,216.73	-11,390.65	0.00

ADI0MDB2	US LONG BOND(CBT) DEC16 XCBT 20161220						20 Dec 2016			
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Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund	
6.000	600,000.000	Local Base	1,008,937.50 1,008,937.50	1,017,769.50	168.156250 168.156250		-8,832.00 -8,832.00	-19.50 -19.50	-8,812.50 -8,812.50	0.00
ADI0MGLQ3	US ULTRA BOND CBT DEC16 XCBT 20161220					20 Dec 2016				
6.000	600,000.000	Local Base	1,103,250.00 1,103,250.00	1,113,581.43	183.875000 183.875000		-10,331.43 -10,331.43	2,606.07 2,606.07	-12,937.50 -12,937.50	0.01
US DOLLAR Total										
148.000	27,100,000.000	Local Base	28,972,106.25	28,994,772.60			-22,666.35 -22,666.35	12,524.30 12,524.30	-35,190.65 -35,190.65	0.02
FUTURES LONG Total										
236.000	35,900,000.000	Base					-46,036.41	-49,428.03	3,391.62	0.03

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.890195

GERMANY

ADI0MDLN7	EURO-BUND FUTURE DEC16 XEUR 20161208						08 Dec 2016			
-19.000	-1,900,000.000	Local	-3,148,300.00	-3,125,798.65	165.700000	-22,501.35		-23,261.35	760.00	
		Base	-3,536,640.85		186.138992	-25,276.88		-26,095.74	818.86	0.00

ADI0MDLP2	EURO BUXL 30Y BND DEC16 XEUR 20161208						08 Dec 2016			
-2.000	-200,000.000	Local	-384,360.00	-384,336.70	192.180000	-23.30		-143.30	120.00	
		Base	-431,770.57		215.885284	-26.17		-160.76	134.59	0.00

GERMANY Total										
-21.000	-2,100,000.000	Local	-3,532,660.00	-3,510,135.35		-22,524.65		-23,404.65	880.00	
		Base				-25,303.05		-26,256.50	953.45	0.00

EURO CURRENCY Total										
-21.000	-2,100,000.000	Local	-3,532,660.00	-3,510,135.35		-22,524.65		-23,404.65	880.00	
		Base				-25,303.05		-26,256.50	953.45	0.00

US DOLLAR

Exchange Rate: 1.000000

99ZE65684	90DAY EUR FUTR JUN19 XCME 20190617						17 Jun 2019			
-82.000	-20,500,000.000	Local	-20,243,750.00	-20,250,671.00	98.750000	6,921.00		-1,279.00	8,200.00	
		Base	-20,243,750.00		98.750000	6,921.00		-1,279.00	8,200.00	0.00

ADI0HSYV8	US 10YR NOTE (CBT)DEC16 XCBT 20161220						20 Dec 2016			
-5.000	-500,000.000	Local	-655,625.00	-654,396.59	131.125000	-1,228.41		-3,337.79	2,109.38	
		Base	-655,625.00		131.125000	-1,228.41		-3,337.79	2,109.38	0.00

US DOLLAR Total										
-87.000	-21,000,000.000	Local	-20,899,375.00	-20,905,067.59		5,692.59		-4,616.79	10,309.38	
		Base				5,692.59		-4,616.79	10,309.38	0.00

FUTURES SHORT Total

-108.000	-23,100,000.000	Base				-19,610.46		-30,873.29	11,262.83	0.00
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& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

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

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2016

View Date: October 3, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
128.000	12,800,000.000	Base			-65,646.87		-80,301.32	14,654.45	0.04