



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
111,330.23	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	721,419.89	839,356.27	2	3,698.35
16,744.994	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	339,421.03	394,636.71	1	0.00
28,185.314	CUSIP # 256210105 DODGE & COX INCOME FUND	337,096.36	404,370.55	1	0.00
108,034.06	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,109,509.80	1,281,287.72	3	5,570.51
30,198.319	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	340,637.04	402,201.77	1	0.00
		2,848,084.12	3,321,853.02	9	9,268.86
MUTUAL FUNDS - EQUITY					
122,432.031	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,250,570.42	3,194,088.06	10	0.00
174,506.61	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,236,866.24	7,540,860.34	19	0.00
20,195.748	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,523,054.80	2,305,193.78	8	0.00
28,084.936	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,699,138.63	1,860,959.99	5	0.00
67,980.707	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,634,256.20	1,634,834.44	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
183,344.517	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,613,431.75	2,015,686.32	5	0.00
73,045.371	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,657,399.47	2,134,202.31	5	0.00
15,934.19	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,950,982.22	2,352,798.36	6	0.00
54,268.496	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,540,308.30	2,783,028.42	8	0.00
21,593.049	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,566,791.64	1,288,938.58	5	0.00
8,082.646	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	918,350.24	951,582.29	3	0.00
3,921.256	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	616,774.36	571,960.98	2	0.00
19,686.38	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,612,117.66	1,581,420.95	5	0.00
		27,820,041.93	30,215,554.82	85	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
649,983.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	649,983.14	649,983.14	2	0.00
		649,983.14	649,983.14	2	0.00
	COMMON TRUST FUNDS - EQUITY				

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,713.468	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,233,858.68	1,131,120.14	4	0.00
		1,233,858.68	1,131,120.14	4	0.00



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ABG BALANCED CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
265,365.443	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,719,568.07	2,044,462.10	4	8,815.34
41,165.732	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	834,429.39	968,956.51	2	0.00
173,906.593	CUSIP # 256210105 DODGE & COX INCOME FUND	2,079,922.85	2,470,799.51	5	0.00
447,380.459	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,713,467.16	1,851,353.43	4	5,437.06
330,224.174	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,391,402.27	3,892,548.83	8	17,027.18
144,086.683	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,625,297.78	1,918,405.21	4	0.00
43,042.273	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	428,701.04	525,478.04	1	869.59
		11,792,788.56	13,672,003.63	29	32,149.17
MUTUAL FUNDS - EQUITY					
122,241.607	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,245,514.67	3,183,540.95	8	0.00
151,014.342	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	5,397,252.58	6,327,009.70	13	0.00
19,307.025	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,412,026.63	2,112,108.70	6	0.00

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ABG BALANCED CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,200.044	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,282,602.66	1,331,370.98	3	0.00
66,987.802	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,610,386.76	1,538,735.49	4	0.00
86,823.713	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	764,048.67	940,549.97	2	0.00
55,426.194	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,257,620.34	1,539,734.72	3	0.00
16,793.845	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,056,238.38	2,418,174.23	5	0.00
52,211.922	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,444,040.07	2,575,540.92	6	0.00
11,094.863	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	805,043.26	539,814.23	2	0.00
3,466.393	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	393,851.57	394,033.01	1	0.00
2,406.874	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	378,577.21	298,501.22	1	0.00
9,956.403	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	815,329.84	736,851.87	2	0.00
		22,862,532.64	23,935,965.99	55	0.00

COMMON TRUST FUNDS - FIXED INCOME

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ABG BALANCED CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
841,360.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	841,360.31	841,360.31	2	0.00
		841,360.31	841,360.31	2	0.00
COMMON TRUST FUNDS - EQUITY					
65,711.296	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,598,755.83	1,423,010.81	4	0.00
		1,598,755.83	1,423,010.81	4	0.00
COMMON TRUST FUNDS - OTHER					
389,112.505	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,144,048.18	3,978,272.37	10	0.00
		4,144,048.18	3,978,272.37	10	0.00



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ABG GROWTH CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
207,599.776	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,345,246.55	1,589,797.32	3	6,896.39
23,572.995	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	477,824.61	552,551.89	1	0.00
75,974.64	CUSIP # 256210105 DODGE & COX INCOME FUND	908,656.69	1,087,268.90	2	0.00
485,483.049	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,859,400.08	2,018,132.28	4	5,900.12
257,353.168	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,643,017.04	3,026,054.29	6	13,269.77
75,485.029	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	851,471.13	1,004,001.51	2	0.00
47,249.588	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	470,605.90	578,246.74	1	954.60
		8,556,222.00	9,856,052.93	20	27,020.88
MUTUAL FUNDS - EQUITY					
142,071.173	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,771,989.64	3,785,166.92	9	0.00
193,208.867	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,905,284.91	8,233,696.48	16	0.00
23,689.047	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,959,472.64	2,723,748.81	7	0.00

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ABG GROWTH CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,600.975	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,790,858.99	1,896,566.20	4	0.00
69,920.877	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,680,897.88	1,624,551.70	4	0.00
188,546.569	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,659,209.81	2,070,295.22	4	0.00
73,793.596	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,674,376.69	2,142,226.75	4	0.00
17,458.42	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,137,608.94	2,539,757.44	5	0.00
62,216.489	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,912,353.85	3,181,747.46	7	0.00
16,987.952	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,232,645.80	866,397.23	3	0.00
7,073.175	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	803,654.14	820,702.26	2	0.00
4,928.006	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	775,126.06	735,484.26	2	0.00
15,018.567	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,229,870.45	1,167,848.76	3	0.00
		29,533,349.80	31,788,189.49	69	0.00

COMMON TRUST FUNDS - FIXED INCOME

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ABG GROWTH CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
902,796.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	902,796.37	902,796.37	2	0.00
		902,796.37	902,796.37	2	0.00
COMMON TRUST FUNDS - EQUITY					
84,425.885	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,054,081.78	1,862,080.72	5	0.00
		2,054,081.78	1,862,080.72	5	0.00
COMMON TRUST FUNDS - OTHER					
170,763.2406	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	1,818,628.51	1,741,538.43	4	0.00
		1,818,628.51	1,741,538.43	4	0.00



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ABG INCOME CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
210,983.977	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,367,176.17	1,606,036.93	6	7,008.81
45,655.711	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	925,441.26	1,075,246.23	4	0.00
132,132.972	CUSIP # 256210105 DODGE & COX INCOME FUND	1,580,310.35	1,864,338.82	7	0.00
186,985.305	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	716,153.72	769,761.85	3	2,272.45
203,583.337	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,090,800.87	2,382,329.39	9	10,497.27
138,575.053	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,563,126.60	1,827,158.60	7	0.00
46,331.719	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	461,463.92	551,143.92	2	936.05
		8,704,472.89	10,076,015.74	39	20,714.58
MUTUAL FUNDS - EQUITY					
57,180.525	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,518,142.94	1,532,362.22	7	0.00
50,599.808	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,808,437.14	2,058,639.42	8	0.00
7,089.629	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	885,707.35	845,106.01	4	0.00

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ABG INCOME CIF

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11,218.945	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	678,746.17	756,567.30	3	0.00
17,402.926	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	418,366.34	404,369.99	2	0.00
23,010.891	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	202,495.84	255,026.80	1	0.00
18,679.557	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	423,839.15	517,405.55	2	0.00
5,435.495	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	665,522.01	754,696.47	3	0.00
23,222.744	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,087,056.65	1,225,296.79	5	0.00
5,636.13	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	408,957.59	287,158.07	2	0.00
1,246.122	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	196,002.53	203,000.59	1	0.00
2,659.051	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	217,749.69	202,157.13	1	0.00
		8,511,023.40	9,041,786.34	38	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
479,044.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	479,044.65	479,044.65	2	0.00

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ABG INCOME CIF

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		479,044.65	479,044.65	2	0.00
	COMMON TRUST FUNDS - EQUITY				
8,684.021	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	211,282.23	182,383.35	1	0.00
		211,282.23	182,383.35	1	0.00
	COMMON TRUST FUNDS - OTHER				
431,092.6392	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,591,136.61	4,394,663.65	20	0.00
		4,591,136.61	4,394,663.65	20	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
114,028.449	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	738,904.35	856,564.74	8	3,801.60
27,333.767	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	554,055.46	649,606.86	6	0.00
69,653.773	CUSIP # 256210105 DODGE & COX INCOME FUND	833,059.13	990,782.50	9	0.00
52,466.308	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	200,945.96	216,986.17	2	637.63
89,382.905	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	917,962.43	1,045,506.17	10	4,722.33
80,759.827	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	910,970.85	1,067,455.19	10	0.00
28,301.196	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	281,879.91	338,144.12	3	571.78
		4,437,778.09	5,165,045.75	47	9,733.34
MUTUAL FUNDS - EQUITY					
13,513.475	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	358,782.76	379,038.10	4	0.00
12,361.917	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	441,814.91	532,641.05	5	0.00
1,396.744	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	174,495.23	185,014.61	2	0.00

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3,164.059	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	191,425.57	216,772.07	2	0.00
10,089.401	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	88,786.73	111,944.35	1	0.00
4,027.522	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	91,384.47	117,581.18	1	0.00
719.192	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	88,057.87	103,275.28	1	0.00
3,805.611	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	178,140.65	226,538.12	2	0.00
1,211.879	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	87,933.94	65,041.57	1	0.00
		1,700,822.13	1,937,846.33	18	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
197,885.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	197,885.63	197,885.63	2	0.00
		197,885.63	197,885.63	2	0.00
	COMMON TRUST FUNDS - EQUITY				
3,617.256	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	88,007.84	79,048.25	1	0.00
		88,007.84	79,048.25	1	0.00
	COMMON TRUST FUNDS - OTHER				

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ABG WEALTH PRESERVATION CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
259,084.4419	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,759,249.31	2,647,562.30	29	0.00
15,320.7398	CUSIP # ABGWPRES6 ABG WEALTH PRESERVATION CIF	164,881.65	164,396.90	2	0.00
		2,924,130.96	2,811,959.20	31	0.00

HB8F1000002 - AFL-CIO HIT DVF

9/30/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Base	Base	Receivable	Base		Gain/Loss
				Base			Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-7,511.15	0.00	-7,511.15	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-29,837.39	0.00	-29,837.39	-0.02	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-12,616.97	0.00	-12,616.97	-0.01	0.00
1,260,246.780	BLACKROCK FEDERAL FUND 30	100.0000	1,260,246.78	2,563.24	1,260,246.78	0.99	0.00
99VVBJNY8	0.110%						
SUBTOTAL UNITED STATES			1,210,281.27	2,563.24	1,210,281.27	0.95	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,210,281.27	2,563.24	1,210,281.27	0.95	0.00
TOTAL CASH & CASH EQUIVALENTS			1,210,281.27	2,563.24	1,210,281.27	0.95	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
3,898,141.467	US DEBT INDEX FUND M	11.0250	46,803,762.83	0.00	42,977,009.67	33.85	-3,826,753.16
09257F750							
86,449.680	AFL CIO HSG INVT TR	957.4400	98,847,826.20	213,837.00	82,770,381.62	65.20	-16,077,444.58
99VVBHSM3							
SUBTOTAL UNITED STATES			145,651,589.03	213,837.00	125,747,391.29	99.05	-19,904,197.74
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			145,651,589.03	213,837.00	125,747,391.29	99.05	-19,904,197.74
TOTAL FIXED INCOME SECURITIES			145,651,589.03	213,837.00	125,747,391.29	99.05	-19,904,197.74
TOTAL ASSETS - BASE:			146,861,870.30	216,400.24	126,957,672.56	100.00	-19,904,197.74
NET ASSETS - BASE:					127,174,072.80		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
412,019.88	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	412,019.88	412,019.88	11	835.19
		412,019.88	412,019.88	11	835.19
CORPORATE BONDS					
50,000	CUSIP # 097023BR5 BOEING CO 2.25% 06/15/2026	43,959.50	44,735.50	1	331.25
50,000	CUSIP # 205887CG5 CONAGRA FOODS INC .5% 08/11/2023	48,165.00	48,836.00	1	34.72
50,000	CUSIP # 294429AQ8 EQUIFAX INC 2.6% 12/01/2024	47,492.00	48,884.50	1	433.33
50,000	CUSIP # 29444UBF2 EQUINIX INC 1.25% 07/15/2025	44,723.50	49,299.00	1	131.94
50,000	CUSIP # 37045XDM5 GENERAL MOTORS FINL CO 1.2% 10/15/2024	45,909.50	49,805.00	1	276.67
50,000	CUSIP # 375558BF9 GILEAD SCIENCES, INC 3.65% 03/01/2026	47,545.00	47,603.00	1	152.08
50,000	CUSIP # 581557BQ7 MCKESSON CORP .9% 12/03/2025	43,799.50	48,614.50	1	147.50
50,000	CUSIP # 714046AK5 PERKINELMER INC .55% 09/15/2023	47,831.00	49,628.00	1	16.04
50,000	CUSIP # 931427AU2 WALGREENS BOOT ALLIANCE INC .95% 11/17/2023	47,896.50	49,927.00	1	176.81

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		417,321.50	437,332.50	11	1,700.34
COMMON STOCK					
1,080	CUSIP # 02079K107 ALPHABET INC CL C	103,842.00	136,746.61	3	0.00
1,060	CUSIP # 037833100 APPLE INC	146,492.00	12,136.91	4	0.00
750	CUSIP # 053015103 AUTO DATA PROCESSING INC.	169,642.50	63,122.30	4	780.00
365	CUSIP # 22160K105 COSTCO WHOLESALE CORP	172,378.55	115,467.12	5	0.00
1,160	CUSIP # 254687106 DISNEY WALT	109,422.80	51,404.89	3	0.00
485	CUSIP # 437076102 HOME DEPOT INC	133,830.90	47,643.80	4	0.00
595	CUSIP # 46120E602 INTUITIVE SURGICAL INC	111,526.80	126,938.19	3	0.00
685	CUSIP # 532457108 LILLY ELI & COMPANY	221,494.75	172,403.47	6	0.00
310	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	119,749.90	135,703.30	3	0.00
810	CUSIP # 571748102 MARSH & MCLENNAN COS INC	120,924.90	122,237.10	3	0.00
1,710	CUSIP # 579780206 MCCORMICK & CO	121,871.70	62,055.59	3	0.00
585	CUSIP # 594918104 MICROSOFT CORPORATION	136,246.50	62,922.56	4	0.00
1,070	CUSIP # 742718109 PROCTER & GAMBLE CO	135,087.50	132,899.35	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
390	CUSIP # 78409V104 S&P GLOBAL INC	119,086.50	34,335.51	3	0.00
2,010	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	144,458.70	149,946.40	4	0.00
415	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	140,050.05	20,680.93	4	0.00
920	CUSIP # 88162G103 TETRA TECH INC	118,247.60	141,174.00	3	0.00
890	CUSIP # 882508104 TEXAS INSTRUMENTS INC	137,754.20	45,673.19	4	0.00
700	CUSIP # 907818108 UNION PACIFIC CORP	136,374.00	173,772.97	4	0.00
730	CUSIP # 92826C839 VISA INC CL A	129,684.50	127,117.82	3	0.00
740	CUSIP # 94106L109 WASTE MANAGEMENT INC	118,555.40	122,159.20	3	0.00
850	CUSIP # 98978V103 ZOETIS INC	126,046.50	111,228.02	3	0.00
		2,972,768.25	2,167,769.23	78	780.00



As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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: 1.020356

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
40.820	Local	1.000000	40.82	1.000000	40.82	0.00	0.00	
	Base	0.968888	39.55	0.980050	40.01	0.46	0.00	

INTERNATIONAL Total

40.820	Local	40.82	40.82	0.00	0.00
	Base	39.55	40.01	0.46	0.00

EURO CURRENCY Total

40.820	Local	40.82	40.82	0.00	0.00
	Base	39.55	40.01	0.46	0.00

MEXICAN PESO

Exchange Rate: 20.139500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.390	Local	1.000000	0.39	1.000000	0.39	0.00	0.00	
	Base	0.051282	0.02	0.049654	0.02	0.00	0.00	

MEXICAN PESO Total

0.390	Local	0.39	0.39	0.00	0.00
	Base	0.02	0.02	0.00	0.00

POUND STERLING

Exchange Rate: 0.895616

GBP	POUND STERLING	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	0.00	
	Base	1.142857	0.08	1.116550	0.08	0.00	0.00	

POUND STERLING Total

0.070	Local	0.07	0.07	0.00	0.00
	Base	0.08	0.08	0.00	0.00

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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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SOUTH KOREAN WON

Exchange Rate: 1,430.700000

KRW	SOUTH KOREAN WON	1,261.000	Local	1.000000	1,261.00	1.000000	1,261.00	0.00	0.00
			Base	0.000730	0.92	0.000699	0.88	-0.04	0.00

SOUTH KOREAN WON Total

1,261.000	Local		1,261.00		1,261.00		0.00	0.00
	Base		0.92		0.88		-0.04	0.00

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR	492,323.750	Local	1.000000	492,323.75	1.000000	492,323.75	0.00	0.43
			Base	1.000000	492,323.75	1.000000	492,323.75	0.00	0.25

US DOLLAR Total

492,323.750	Local		492,323.75		492,323.75		0.00	0.43
	Base		492,323.75		492,323.75		0.00	0.25

CASH Total

493,626.030	Base		492,364.32		492,364.74		0.42	0.25
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				2.942338	31 Dec 2030			
		4,832,534.640	Local	100.000000	4,832,534.64	100.000000	4,832,534.64	0.00	4.22
			Base	100.000000	4,832,534.64	100.000000	4,832,534.64	0.00	2.49

91282CBK6	US TREASURY FRN 01/23 VAR				3.346255	31 Jan 2023			
		15,440,000.000	Local	100.007177	15,441,108.09	100.097365	15,455,033.15	13,925.06	13.49
			Base	100.007177	15,441,108.09	100.097365	15,455,033.15	13,925.06	7.95

91282CDE8	US TREASURY FRN 10/23 VAR				3.332254	31 Oct 2023			
		14,890,000.000	Local	100.120716	14,907,974.63	100.100480	14,904,961.48	-3,013.15	13.01
			Base	100.120716	14,907,974.63	100.100480	14,904,961.48	-3,013.15	7.67

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

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CEL1	US TREASURY FRN 04/24 VAR				3.222255	30 Apr 2024		
	31,510,000.000	Local	99.971750	31,501,098.38	99.861198	31,466,263.49	-34,834.89	27.46
		Base	99.971750	31,501,098.38	99.861198	31,466,263.49	-34,834.89	16.20
91282CFD8	US TREASURY FRN 07/24 VAR				3.334255	31 Jul 2024		
	5,810,000.000	Local	100.010165	5,810,590.57	99.877480	5,802,881.59	-7,708.98	5.06
		Base	100.010165	5,810,590.57	99.877480	5,802,881.59	-7,708.98	2.99
US DOLLAR Total								
	72,482,534.640	Local		72,493,306.31		72,461,674.35	-31,631.96	63.25
		Base		72,493,306.31		72,461,674.35	-31,631.96	37.30
CASH EQUIVALENT Total								
	72,482,534.640	Base		72,493,306.31		72,461,674.35	-31,631.96	37.30
FIXED INCOME								
AUSTRALIAN DOLLAR							Exchange Rate:	1.563355
ACI02GUD6	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/23 4				4.250000	21 Jul 2023		
	2,975,000.000	Local	102.998337	3,064,200.52	100.741746	2,997,066.94	-67,133.58	41.69
		Base	79.157415	2,354,933.11	64.439456	1,917,073.82	-437,859.29	0.99
ACI05YGQ1	NEW S WALES TREASURY CRP LOCAL GOVT G 04/23 4				4.000000	20 Apr 2023		
	1,325,000.000	Local	102.123734	1,353,139.47	100.417369	1,330,530.14	-22,609.33	18.51
		Base	78.062455	1,034,327.53	64.231968	851,073.58	-183,253.95	0.44
B1Y98KII0	WESTERN AUST TREAS CORP LOCAL GOVT G 10/23 6				6.000000	16 Oct 2023		
	2,790,000.000	Local	106.171697	2,962,190.35	102.551989	2,861,200.49	-100,989.86	39.80
		Base	81.924329	2,285,688.79	65.597378	1,830,166.85	-455,521.94	0.94
AUSTRALIAN DOLLAR Total								
	7,090,000.000	Local		7,379,530.34		7,188,797.57	-190,732.77	100.00
		Base		5,674,949.43		4,598,314.25	-1,076,635.18	2.37
BRAZILIAN REAL							Exchange Rate:	5.394350

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
		11,540,000.000	Local 99.430890	11,474,324.73	101.576700	11,721,951.18	247,626.45	100.00
			Base 41.293231	4,765,238.85	18.830202	2,173,005.31	-2,592,233.54	1.12
BRAZILIAN REAL Total								
		11,540,000.000	Local	11,474,324.73		11,721,951.18	247,626.45	100.00
			Base	4,765,238.85		2,173,005.31	-2,592,233.54	1.12
EURO CURRENCY							Exchange Rate:	1.020356
FRANCE								
ACI1JFLL0	FRANCE (GOVT OF) BONDS REGS 05/52 0.75				0.750000	25 May 2052		
		5,330,000.000	Local 75.323704	4,014,753.44	56.678600	3,020,969.38	-993,784.06	24.23
			Base 79.296549	4,226,506.07	55.547868	2,960,701.34	-1,265,804.73	1.52
ACI22TCT9	FRANCE (GOVT OF) BONDS REGS 05/32 0.00000				0.010000	25 May 2032		
		12,180,000.000	Local 87.780555	10,691,671.65	77.565000	9,447,417.00	-1,244,254.65	75.77
			Base 92.508871	11,267,580.47	76.017586	9,258,941.98	-2,008,638.49	4.77
FRANCE Total								
		17,510,000.000	Local	14,706,425.09		12,468,386.38	-2,238,038.71	100.00
			Base	15,494,086.54		12,219,643.32	-3,274,443.22	6.29
GERMANY								
BLGYFPII2	BUNDESREPUB. DEUTSCHLAND SR UNSECURED REGS 08/52 0.0000					15 Aug 2052		
		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
GERMANY Total								
			Base	-0.01		0.00	0.01	0.00
EURO CURRENCY Total								
		17,510,000.000	Local	14,706,425.08		12,468,386.38	-2,238,038.70	100.00
			Base	15,494,086.53		12,219,643.32	-3,274,443.21	6.29
MALAYSIAN RINGGIT							Exchange Rate:	4.637000
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48				3.480000	15 Mar 2023		

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

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		12,030,000.000	Local	100.109976	12,043,230.10	100.299192	12,065,992.80	22,762.70	22.21
			Base	26.018299	3,130,001.40	21.630190	2,602,111.88	-527,889.52	1.34
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955				3.955000	15 Sep 2025			
		4,335,000.000	Local	100.636385	4,362,587.27	100.177587	4,342,698.40	-19,888.87	7.99
			Base	23.527594	1,019,921.18	21.603965	936,531.90	-83,389.28	0.48
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882				3.882000	10 Mar 2022			
		0.000	Local	0.000000	-18,850.85	0.000000	0.00	18,850.85	0.00
			Base	0.000000	-4,295.19	0.000000	0.00	4,295.19	0.00
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899				3.899000	16 Nov 2027			
		8,650,000.000	Local	100.761102	8,715,835.32	99.054000	8,568,171.00	-147,664.32	15.77
			Base	23.554672	2,037,479.13	21.361656	1,847,783.27	-189,695.86	0.95
ACI1N27G1	MALAYSIA GOVERNMENT BONDS 06/50 4.065				4.065000	15 Jun 2050			
		34,300,000.000	Local	97.196943	33,338,551.52	85.588000	29,356,684.00	-3,981,867.52	54.03
			Base	23.154265	7,941,912.98	18.457623	6,330,964.85	-1,610,948.13	3.26
MALAYSIAN RINGGIT Total									
		59,315,000.000	Local		58,441,353.36		54,333,546.20	-4,107,807.16	100.00
			Base		14,125,019.50		11,717,391.90	-2,407,627.60	6.03
MEXICAN PESO							Exchange Rate:	20.139500	
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029			
		89,200,000.000	Local	108.925044	97,161,138.93	94.191000	84,018,372.00	-13,142,766.93	18.51
			Base	7.711228	6,878,415.23	4.676928	4,171,820.15	-2,706,595.08	2.15
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042			
		115,500,000.000	Local	107.450623	124,105,469.23	82.929000	95,782,995.00	-28,322,474.23	21.11
			Base	6.800619	7,854,714.94	4.117729	4,755,976.81	-3,098,738.13	2.45
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047			
		82,500,000.000	Local	97.644446	80,556,668.05	84.323000	69,566,475.00	-10,990,193.05	15.33
			Base	4.905436	4,046,984.51	4.186946	3,454,230.49	-592,754.02	1.78
ACI26RR14	MEX BONOS DESARR FIX RT BONDS 07/53 8				8.000000	31 Jul 2053			
		91,000,000.000	Local	90.323806	82,194,663.57	83.862500	76,314,875.00	-5,879,788.57	16.82

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

Books Closed

Prepared by State Street

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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	4.461038	4,059,544.50	4.164081	3,789,313.29	-270,231.21	1.95
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	92,500,000.000	Local	116.367972	107,640,373.81	90.184000	83,420,200.00	-24,220,173.81	18.38
		Base	7.481264	6,920,168.83	4.477966	4,142,118.72	-2,778,050.11	2.13
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	24,300,000.000	Local	106.736488	25,936,966.67	90.184000	21,914,712.00	-4,022,254.67	4.83
		Base	5.216657	1,267,647.72	4.477966	1,088,145.78	-179,501.94	0.56
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	24,200,000.000	Local	102.141070	24,718,138.90	94.191000	22,794,222.00	-1,923,916.90	5.02
		Base	5.041852	1,220,128.07	4.676928	1,131,816.68	-88,311.39	0.58
MEXICAN PESO Total								
	519,200,000.000	Local		542,313,419.16		453,811,851.00	-88,501,568.16	100.00
		Base		32,247,603.80		22,533,421.92	-9,714,181.88	11.60
NEW ZEALAND DOLLAR							Exchange Rate:	1.786831
ACI20G4S0	NEW ZEALAND GOVERNMENT BONDS 05/51 2.75				2.750000	15 May 2051		
	3,500,000.000	Local	98.148593	3,435,200.77	70.436000	2,465,260.00	-969,940.77	100.00
		Base	69.987560	2,449,564.61	39.419509	1,379,682.80	-1,069,881.81	0.71
NEW ZEALAND DOLLAR Total								
	3,500,000.000	Local		3,435,200.77		2,465,260.00	-969,940.77	100.00
		Base		2,449,564.61		1,379,682.80	-1,069,881.81	0.71
POLISH ZLOTY							Exchange Rate:	4.956900
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.000000	25 Oct 2023		
	4,500,000.000	Local	102.702285	4,621,602.81	96.584000	4,346,280.00	-275,322.81	11.06
		Base	26.521597	1,193,471.85	19.484759	876,814.14	-316,657.71	0.45
ACI1YW3C6	POLAND GOVERNMENT BOND BONDS 04/32 1.75				1.750000	25 Apr 2032		
	55,130,000.000	Local	67.986017	37,480,691.10	63.420000	34,963,446.00	-2,517,245.10	88.94
		Base	14.074442	7,759,239.95	12.794287	7,053,490.29	-705,749.66	3.63

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

Books Closed

Prepared by State Street

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
POLISH ZLOTY Total								
		59,630,000.000	Local	42,102,293.91		39,309,726.00	-2,792,567.91	100.00
			Base	8,952,711.80		7,930,304.43	-1,022,407.37	4.08
							Exchange Rate:	18.100000
SOUTH AFRICAN RAND								
989RQI11	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		64,200,000.000	Local	50,587,180.78	60.440000	38,802,480.00	-11,784,700.78	44.73
			Base	4,604,845.52	3.339227	2,143,783.43	-2,461,062.09	1.10
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		59,500,000.000	Local	55,711,136.76	75.300000	44,803,500.00	-10,907,636.76	51.65
			Base	4,132,200.01	4.160221	2,475,331.49	-1,656,868.52	1.27
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		5,200,000.000	Local	3,666,164.68	60.440000	3,142,880.00	-523,284.68	3.62
			Base	254,107.16	3.339227	173,639.78	-80,467.38	0.09
SOUTH AFRICAN RAND Total								
		128,900,000.000	Local	109,964,482.22		86,748,860.00	-23,215,622.22	100.00
			Base	8,991,152.69		4,792,754.70	-4,198,397.99	2.47
							Exchange Rate:	1,430.700000
SOUTH KOREAN WON								
ACI1VN206	KOREA TREASURY BOND SR UNSECURED 03/51 1.875				1.875000	10 Mar 2051		
		6,410,000,000.000	Local	6,198,658,146.00	64.673487	4,145,570,516.70	-2,053,087,629.30	23.43
			Base	5,384,461.91	0.045204	2,897,581.96	-2,486,879.95	1.49
ACI1X9C46	KOREA TREASURY BOND SR UNSECURED 06/31 2				2.000000	10 Jun 2031		
		15,930,000,000.000	Local	15,918,011,728.00	85.034985	13,546,073,110.50	-2,371,938,617.50	76.57
			Base	13,721,730.38	0.059436	9,468,143.64	-4,253,586.74	4.87
SOUTH KOREAN WON Total								
		22,340,000,000.000	Local	22,116,669,874.00		17,691,643,627.20	-4,425,026,246.80	100.00
			Base	19,106,192.29		12,365,725.60	-6,740,466.69	6.36
							Exchange Rate:	1.000000
US DOLLAR								

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

Books Closed

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Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2				2.210800	15 Mar 2053			
		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
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059			
		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
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A				3.000000	25 Oct 2057			
		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
912810TB4	US TREASURY N/B 11/51 1.875				1.875000	15 Nov 2051			
		5,345,000.000	Local	97.660935	5,219,976.98	66.132812	3,534,798.80	-1,685,178.18	3.09
			Base	97.660935	5,219,976.98	66.132812	3,534,798.80	-1,685,178.18	1.82
912810TD0	US TREASURY N/B 02/52 2.25				2.250000	15 Feb 2052			
		31,960,000.000	Local	84.704770	27,071,644.35	72.640625	23,215,943.75	-3,855,700.60	20.26
			Base	84.704770	27,071,644.35	72.640625	23,215,943.75	-3,855,700.60	11.95
912810TJ7	US TREASURY N/B 08/52 3				3.000000	15 Aug 2052			
		11,630,000.000	Local	91.225012	10,609,468.93	86.359375	10,043,595.31	-565,873.62	8.77
			Base	91.225012	10,609,468.93	86.359375	10,043,595.31	-565,873.62	5.17
91282CDY4	US TREASURY N/B 02/32 1.875				1.875000	15 Feb 2032			
		5,690,000.000	Local	91.384609	5,199,784.25	84.718750	4,820,496.88	-379,287.37	4.21
			Base	91.384609	5,199,784.25	84.718750	4,820,496.88	-379,287.37	2.48
US DOLLAR Total									
		54,625,000.000	Local		48,100,874.52		41,614,834.74	-6,486,039.78	36.32
			Base		48,100,874.52		41,614,834.74	-6,486,039.78	21.42
FIXED INCOME Total									
		23,201,310,000.000	Base		159,907,394.02		121,325,078.97	-38,582,315.05	62.44

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Books Closed

Prepared by State Street

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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								
		23,274,286,160.670	Base	232,893,064.65		194,279,118.06	-38,613,946.59	99.99

Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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

POUND STERLING

Exchange Rate: 0.895616

ADI2530Y3	LONG GILT FUTURE DEC22 IFLL 20221228	28 Dec 2022							
83.000	8,300,000.000		Local	8,001,200.00	9,146,910.42	96.400000	-1,145,710.42	-1,134,920.42	-10,790.00
			Base	8,933,739.46		107.635415	-1,279,242.91	-1,267,195.34	-12,047.57

POUND STERLING Total

83.000	8,300,000.000		Local	8,001,200.00	9,146,910.42		-1,145,710.42	-1,134,920.42	-10,790.00
			Base				-1,279,242.91	-1,267,195.34	-12,047.57

FUTURES LONG Total

83.000	8,300,000.000		Base				-1,279,242.91	-1,267,195.34	-12,047.57
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Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Margin Variation	% Fund				
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total								
83.000	8,300,000.000	Base			-1,279,242.91	-1,267,195.34	-12,047.57	0.01



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
49,811.01	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	49,811.01	49,811.01	2	174.96
		49,811.01	49,811.01	2	174.96
COMMON STOCK					
606	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	67,781.10	93,288.93	2	0.00
1,597	CUSIP # 011659109 ALASKA AIR GROUP INC	62,522.55	101,489.82	2	0.00
2,915	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	77,568.15	64,359.22	3	0.00
466	CUSIP # 025932104 AMERICAN FINANCIAL GROUP INC	57,285.38	57,269.98	2	0.00
2,361	CUSIP # 03852U106 ARAMARK	73,663.20	89,441.08	3	0.00
2,292	CUSIP # 05368V106 AVIENT CORP	69,447.60	112,482.47	2	544.35
1,194	CUSIP # 084423102 BERKLEY (W R) CORPORATION	77,108.52	69,817.76	3	119.40
810	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	74,803.50	65,234.32	3	0.00
2,942	CUSIP # 131193104 TOPGOLF CALLAWAY BRANDS CORP	56,662.92	66,344.63	2	0.00
349	CUSIP # 133131102 CAMDEN PROPERTY TRUST	41,688.05	50,752.77	1	328.06

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
392	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	77,145.60	102,464.29	3	0.00
1,481	CUSIP # 171779309 CIENA CORP	59,876.83	65,826.61	2	0.00
1,450	CUSIP # 19247G107 COHERENT CORP	50,532.50	88,698.26	2	0.00
1,498	CUSIP # 194014502 ENOVIS CORP	69,012.86	146,585.74	2	0.00
1,867	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	43,370.41	49,950.58	2	513.43
1,324	CUSIP # 237266101 DARLING INTERNATIONAL INC	87,582.60	95,028.31	3	0.00
634	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	76,371.64	56,093.70	3	0.00
1,900	CUSIP # 42226K105 HEALTHCARE REALTY TRUST INC	39,615.00	48,267.22	1	0.00
2,232	CUSIP # 443201108 HOWMET AEROSPACE INC	69,035.76	80,241.02	2	0.00
866	CUSIP # 45073V108 ITT INC	56,584.44	66,048.49	2	110.62
1,061	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	82,100.18	72,588.92	3	0.00
287	CUSIP # 536797103 LITHIA MOTORS INC	61,575.85	84,586.84	2	0.00
660	CUSIP # 55306N104 MKS INSTRUMENTS INC	54,542.40	100,118.03	2	0.00
1,412	CUSIP # 55826T102 MADISON SQUARE GARDEN ENTERT CO	62,255.08	107,709.23	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 570535104 MARKEL CORP	70,474.30	77,111.51	3	0.00
1,916	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	62,499.92	73,958.90	2	0.00
4,103	CUSIP # 62955J103 NOV INC	66,386.54	64,120.37	2	0.00
441	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	73,580.85	67,737.04	3	0.00
2,800	CUSIP # 71943U104 PHYSICIANS REALTY TRUST	42,112.00	48,511.81	1	0.00
1,090	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	88,399.00	96,565.93	3	0.00
640	CUSIP # 758750103 REGAL REXNORD CORP	89,830.40	40,769.27	3	224.00
1,121	CUSIP # 840441109 SOUTH STATE CORP	88,693.52	92,960.68	3	0.00
1,468	CUSIP # 860630102 STIFEL FINANCIAL CORP	76,203.88	97,350.37	3	0.00
2,023	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	75,882.73	92,529.10	3	687.82
1,207	CUSIP # 887389104 TIMKEN COMPANY	71,261.28	100,197.66	3	0.00
729	CUSIP # 929740108 WABTEC CORP	59,304.15	60,168.69	2	0.00
1,631	CUSIP # 983793100 XPO LOGISTICS INC	72,612.12	89,231.88	3	0.00
2,919	CUSIP # 98983L108 ZURN WATER SOLUTIONS CORP	71,515.50	108,948.77	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,886	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	71,479.40	69,305.86	3	0.00
		2,628,367.71	3,114,156.06	94	2,527.68
	FOREIGN STOCK				
3,460	CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD	72,867.60	90,674.83	3	0.00
333	CUSIP # G8473T100 STERIS PLC	55,371.24	61,056.71	2	0.00
		128,238.84	151,731.54	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
17,355.23	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	17,355.23	17,355.23	0	275.62
		17,355.23	17,355.23	0	275.62
FOREIGN STOCK					
7,700	CUSIP # 02364W105 AMERICA MOVIL SAB DE CV ADR	126,819.00	97,562.78	2	0.00
2,600	CUSIP # 035128206 ANGLOGOLD ASHANTI SPON ADR	35,932.00	58,707.58	0	0.00
600	CUSIP # 056752108 BAIDU INC ADR	70,494.00	161,103.52	1	0.00
14,952	CUSIP # 201662905 GAZPROM PJSC	16,447.20	74,782.09	0	0.00
7,050	CUSIP # 45104G104 ICICI BANK LTD ADR	147,838.50	88,921.69	2	0.00
5,000	CUSIP # 456788108 INFOSYS LTD ADR	84,850.00	92,429.52	1	0.00
8,700	CUSIP # 465562106 ITAU UNIBANCO HOLDING SA ADR	44,979.00	46,077.34	1	24.57
2,439	CUSIP # 5473113P3 BANK PEKAO SA	29,847.75	68,899.37	0	0.00
1,954	CUSIP # 609962611 RELIANCE INDUSTRIES LTD	57,082.59	62,514.93	1	0.00
1,544	CUSIP # 6100186I9 MAHINDRA & MAHINDRA LTD	24,057.37	25,075.32	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,000	CUSIP # 6137720T0 UNIMICRON TECHNOLOGY CORP	59,206.40	103,515.36	1	0.00
1,383	CUSIP # 6175076K9 KT&G CORPORATION	83,324.23	90,533.59	1	0.00
1,800	CUSIP # 62914V106 NIO INC ADR	28,386.00	82,226.10	0	0.00
1,545	CUSIP # 6374947I0 SRF LIMITED	47,520.49	45,651.47	1	0.00
92,100	CUSIP # 6492838I2 KRUNG THAI BANK PUB CO LTD	40,247.70	41,809.05	1	0.00
5,596	CUSIP # 6563206Z6 MTN GROUP LTD	37,117.15	62,158.74	0	0.00
882	CUSIP # 6633712I2 MARUTI SUZUKI IND	95,664.63	92,543.01	1	475.85
16,000	CUSIP # 6711566H5 CHINA RESOURCES POWER HOLDING	24,865.60	30,839.12	0	0.00
119,800	CUSIP # 6727121I7 BANK NEGARA INDONESIA PERSER	70,538.24	65,808.02	1	0.00
11,000	CUSIP # 71654V101 PETROLEO BRASILEIRO SA ADR	121,880.00	100,742.87	2	0.00
1,200	CUSIP # 722304102 PINDUODUO INC ADR	75,096.00	103,602.72	1	0.00
7,100	CUSIP # 874039100 TAIWAN SEMICONDUCTOR MFG ADR	486,776.00	502,286.66	6	2,511.27
1,200	CUSIP # 89677Q107 TRIP.COM GROUP LTD ADR	32,772.00	26,797.39	0	0.00
3,700	CUSIP # 91912E105 VALE SA ADR	49,284.00	63,655.64	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,400	CUSIP # B0166H5T3 BUMRUNGRAD HOSPITAL PUB CO	20,086.86	20,794.85	0	0.00
7,222	CUSIP # B03MYK0T3 TURK HAVA YOLLARI	27,523.76	29,421.11	0	0.00
5,300	CUSIP # B08K3S0B8 LOCALIZA RENT A CAR	59,845.48	62,880.93	1	0.00
1,800	CUSIP # B0ZV104M9 GRUPO AEROPORTUARIO	22,773.60	25,702.01	0	0.00
47,300	CUSIP # B800MQ5I6 ASTRA INTL	20,556.58	22,485.08	0	0.00
4,595	CUSIP # BFX05H3X2 ABSA GROUP LTD	44,906.02	44,593.84	1	0.00
64,500	CUSIP # BJFHBT4T2 BANPU PUBLIC CO LTD	25,574.25	24,546.10	0	0.00
23,000	CUSIP # BK6YZP5H9 ALIBABA GROUP HOLDING LTD	228,387.70	694,215.46	3	0.00
3,942	CUSIP # BKPQZT6H6 JD.COM INC CL A	99,730.23	106,302.93	1	0.00
8,462	CUSIP # BL6B9P1X5 WUXI BIOLOGICS CAYMAN INC	51,095.25	95,482.57	1	0.00
3,300	CUSIP # BLC90T0H0 KUAISHOU TECHNOLOGY	21,418.32	36,789.63	0	0.00
5,400	CUSIP # BM93SF4H1 NETEASE INC	81,515.70	101,245.55	1	0.00
412	CUSIP # BMG3GS6X1 SK SQUARE CO LTD	10,361.84	28,338.20	0	0.00
7,300	CUSIP # BMMV2K8X2 TENCENT HLDGS LTD	247,734.99	532,239.17	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
645	CUSIP # BMW4CV8I9 EICHER MOTORS LTD	29,095.63	29,483.97	0	0.00
22,500	CUSIP # BNM1NF7H0 CHINA CONCH ENVIRO	11,522.25	1.00	0	0.00
100	CUSIP # BP40HF4X2 GLOBANT SA	18,708.00	32,103.04	0	0.00
11,918	CUSIP # BVF87C6I9 BANK OF BARODA	19,387.01	20,910.81	0	0.00
23,500	CUSIP # BYW5MY8C6 BANK OF JIANGSU CO LTD A	24,569.25	25,070.17	0	0.00
965	CUSIP # BYZDW2702 LUKOIL PJSC	694.80	78,519.30	0	0.00
57,000	CUSIP # G1368B102 BRILLIANCE CHINA AUTOMOTIVE HLDG	33,185.40	51,579.14	0	0.00
9,000	CUSIP # G21096105 CHINA MENGNIU DAIRY CO LTD	37,800.00	39,999.76	0	0.00
34,000	CUSIP # G2110A103 CHINASOFT INTERNATIONAL LTD	20,920.20	54,459.08	0	0.00
26,500	CUSIP # G21150100 CHINA HONGQIAO GROUP LTD	27,560.00	27,477.80	0	0.00
22,500	CUSIP # G2116J108 CHINA CONCH VENTURE HLDGS L	106,200.00	105,347.14	1	0.00
3,500	CUSIP # G4818G101 INNOVENT BIOLOGICS INC	13,041.00	28,268.40	0	0.00
6,000	CUSIP # G5496K124 LI NING CO LTD	49,020.00	60,283.90	1	0.00
7,300	CUSIP # G59669104 MEITUAN	154,030.00	208,241.65	2	0.00

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XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,500	CUSIP # G9894K108 ZHONGSHENG GROUP HLDGS LTD	40,530.00	76,326.57	1	0.00
3,553	CUSIP # M2014F102 BIM BIRLESIK MAGAZALAR AS	49,031.40	32,867.90	1	0.00
13,900	CUSIP # P11427112 BANCO DO BRAZIL SA	98,966.61	80,288.71	1	623.72
33,874	CUSIP # P2205J100 CENCOSUD SA	42,891.26	53,560.00	1	0.00
7,100	CUSIP # P2867P113 GERDAU SA	32,073.54	29,725.38	0	0.00
28,200	CUSIP # P64386116 MARFRIG GLOBAL FOODS SA	51,445.26	92,134.91	1	0.00
1,903	CUSIP # S37840113 IMPALA PLATINUM HLDGS LTD	16,879.61	17,931.65	0	242.41
149	CUSIP # S53435103 NASPERS LTD	17,458.33	20,844.33	0	0.00
1,990	CUSIP # S5518R104 NEDBANK GROUP LTD	20,895.00	21,483.72	0	0.00
17,680	CUSIP # S5790B132 OLD MUTUAL LTD	7,072.00	21,447.56	0	250.14
4,436	CUSIP # S76263102 SHOPRITE HOLDINGS LTD	52,211.72	65,748.97	1	0.00
8,350	CUSIP # S80605140 STANDARD BANK GROUP LTD	70,557.50	77,113.80	1	0.00
3,368	CUSIP # X5S32S129 MOL HUNGARIAN OIL & GAS PLC	18,772.22	30,048.28	0	0.00
158,000	CUSIP # Y00289119 AGRICULTURAL BANK OF CHINA LTD	48,822.00	61,301.63	1	0.00

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CLARIVEST EMERGING MARKETS
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,000	CUSIP # Y01373102 ANHUI CONCH CEMENT CO LTD	40,020.00	83,254.59	1	0.00
22,000	CUSIP # Y0249T100 ASE TECHNOLOGY HLDG CO LTD	55,497.20	60,817.83	1	0.00
1,154	CUSIP # Y05506129 BALKRISHNA INDUSTRIES LTD	26,706.68	22,100.16	0	0.00
77,000	CUSIP # Y06988102 BANK OF COMMUNICATIONS CO LTD	44,660.00	44,653.51	1	0.00
510,000	CUSIP # Y0698A107 BANK OF CHINA LTD	172,329.00	206,903.91	2	0.00
1,500	CUSIP # Y1023R104 BYD CO LTD	37,086.00	33,873.81	0	0.00
114,000	CUSIP # Y1397N101 CHINA CONSTRUCTION BANK	62,221.20	88,020.42	1	0.00
63,000	CUSIP # Y1434M116 CHINA CITIC BANK CORP LTD	26,390.70	34,089.67	0	0.00
27,110	CUSIP # Y1455B114 COSCO SHIPPING HLDGS CO LTD	41,982.55	22,938.70	1	0.00
28,000	CUSIP # Y1477R204 CHINA LIFE INSURANCE CO LTD	34,440.00	62,055.75	0	0.00
52,000	CUSIP # Y15045100 CHINA NATIONAL BUILDING MATERI	48,022.00	55,489.57	1	0.00
31,000	CUSIP # Y1504C113 CHINA SHENHUA ENERGY CO LTD	89,233.50	61,493.09	1	0.00
84,000	CUSIP # Y15093100 CTBC FINANCIAL HLDG CO LTD	52,508.40	57,180.78	1	0.00
227,300	CUSIP # Y1509D116 CHINA RAILWAY GROUP LTD	113,286.32	124,241.29	1	0.00

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CLARIVEST EMERGING MARKETS
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32,000	CUSIP # Y15657102 CHIPBOND TECHNOLOGY CORP	50,892.80	84,649.65	1	0.00
8,203	CUSIP # Y1633P142 CIPLA LTD/INDIA	112,367.98	90,314.16	1	515.84
107,500	CUSIP # Y1636J101 CIMB GROUP HLDGS BHD	139,750.00	123,983.73	2	0.00
62,000	CUSIP # Y1639J116 CITIC LTD	63,240.00	69,551.81	1	1,579.64
33,440	CUSIP # Y1837N109 CSPC PHARMACEUTICAL GROUP LTD	32,142.53	36,000.72	0	426.03
63,900	CUSIP # Y1R16Z106 CHINA STATE CONSTRUCTION ENG	46,244.43	176,053.71	1	0.00
2,400	CUSIP # Y23632105 EVERGREEN MARINE CORP TAIWAN	11,035.20	31,091.14	0	1,164.97
22,300	CUSIP # Y26528102 FUBON FINANCIAL HLDG CO LTD	37,316.84	37,316.84	0	0.00
2,677	CUSIP # Y29975102 HANA FINANCIAL GROUP INC	66,023.12	94,122.14	1	0.00
22,134	CUSIP # Y3196V185 HINDALCO INDUSTRIES LTD	106,205.57	59,656.33	1	1,112.76
39,000	CUSIP # Y36861105 HON HAI PRECISION INDUSTRY CO	124,800.00	114,701.34	2	0.00
38,200	CUSIP # Y37426114 HUATAI SECURITIES CO LTD	47,750.00	62,020.88	1	0.00
55	CUSIP # Y374EL100 HYOSUNG TNC CORP	9,910.46	34,565.87	0	0.00
533	CUSIP # Y38472109 HYUNDAI MOTOR CO	47,437.00	72,656.87	1	0.00

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CLARIVEST EMERGING MARKETS
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
351	CUSIP # Y3849A109 HYUNDAI MOBIS CO LTD	46,641.44	81,669.26	1	0.00
82,000	CUSIP # Y3990B112 INDUSTRIAL & COMMERCIAL BANK O	38,171.00	55,135.14	0	0.00
16,600	CUSIP # Y4591R118 KASIKORNBANK PCL	69,056.00	59,091.62	1	26.70
2,417	CUSIP # Y46007103 KB FINANCIAL GROUP INC	73,483.33	86,158.07	1	0.00
961	CUSIP # Y47601102 KIA CORP	29,118.30	41,035.16	0	0.00
638	CUSIP # Y4935N104 SK TELECOM CO LTD	22,548.39	42,644.52	0	0.00
4,099	CUSIP # Y49915104 KT CORP	103,232.91	114,577.68	1	0.00
641	CUSIP # Y5275H177 LG ELECTRONICS INC	35,051.93	84,754.79	0	0.00
29,400	CUSIP # Y54671105 MALAYAN BANKING BHD	58,359.00	64,009.81	1	1,809.28
3,000	CUSIP # Y5945U103 MEDIATEK INC	21,900.00	95,863.00	0	0.00
297	CUSIP # Y5S159113 KUMHO PETROCHEMICAL CO LTD	23,865.46	31,447.13	0	0.00
3,000	CUSIP # Y6205K108 NAN YA PRINTED CIRCUIT BOARD C	17,856.60	19,044.32	0	0.00
282,000	CUSIP # Y6883Q104 PETROCHINA CO LTD	112,800.00	113,107.36	1	8,249.63
22,000	CUSIP # Y6S18H102 CHIPMOS TECHNOLOGIES INC	20,785.60	43,676.35	0	0.00

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CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,800	CUSIP # Y7082R109 POWER FINANCE CORP LTD	17,734.38	25,241.03	0	0.00
7,100	CUSIP # Y7145P165 PTT EXPLORATION & PRODUCTION P	32,684.85	27,604.29	0	0.00
5,222	CUSIP # Y74718100 SAMSUNG ELECTRONICS CO LTD	212,012.68	297,768.28	3	0.00
24,000	CUSIP # Y76810103 SHANDONG WEIGAO GROUP MEDICAL	29,280.00	27,905.86	0	0.00
900	CUSIP # Y774E3101 SHENZHEN MINDRAY BIO-MEDICAL E	37,816.74	42,413.52	0	0.00
14,000	CUSIP # Y8008N107 SINOPHARM GROUP CO LTD	27,020.00	44,934.88	0	0.00
1,306	CUSIP # Y8085F100 SK HYNIX INC	75,504.95	132,909.95	1	0.00
13,366	CUSIP # Y8155P103 STATE BANK OF INDIA	87,132.95	54,293.70	1	0.00
4,604	CUSIP # Y8523Y158 SUN PHARACEUTICALS INDUSTRIAL	53,660.54	54,785.05	1	0.00
94,700	CUSIP # Y8730K116 THAI UNION GROUP PCL	46,810.21	44,469.43	1	0.00
448	CUSIP # Y9046E109 ULTRATECH CEMENT LTD	34,429.07	27,614.68	0	0.00
2,390	CUSIP # Y92311128 UNITED SPIRITS LTD	24,733.15	27,284.91	0	0.00
46,000	CUSIP # Y92370108 UNITED MICROELECTRONICS CORP	51,791.40	36,093.08	1	0.00
2,300	CUSIP # Y9520G109 WANHUA CHEMICAL GROUP CO LTD	29,768.44	40,530.59	0	0.00



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CLARIVEST EMERGING MARKETS
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Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,000	CUSIP # Y9531A109 WEICHAJ POWER CO LTD	7,673.08	15,168.09	0	108.63
6,748	CUSIP # Y9727F102 LONGI GREEN ENERGY TECHNOLOGY	45,432.93	36,176.06	1	0.00
11,018	CUSIP # Y972JZ105 WOORI FINANCIAL GROUP INC	82,020.20	99,174.23	1	0.00
		7,273,751.43	9,466,229.99	94	19,121.44
MUTUAL FUNDS - EQUITY					
7,600	CUSIP # 46434V423 ISHARES MSCI SAUDI ARABIA ETF	311,600.00	333,603.03	4	0.00
		311,600.00	333,603.03	4	0.00
COMMODITIES					
3,006,720.87	CUSIP # INR222010 INDIAN RUPEE CURRENCY CONTRACT VS US DOLLAR	36,080.65	38,487.58	0	0.00
39,222	CUSIP # KRW222012 SOUTH KOREAN WON CURRENCY VS US DOLLARS	27.46	32.15	0	0.00
39,422.94	CUSIP # SAF222010 SOUTH AFRICAN RAND CURRENCY VS US DOLLARS	2,207.68	2,542.43	0	0.00
3,775,237.98	CUSIP # TWD222013 NEW TAIWAN DOLLARS CURRENCY VS US DOLLARS	117,032.38	135,792.39	2	0.00
		155,348.17	176,854.55	2	0.00



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Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.505068	31 Dec 2030		
		1,266,756.470	Local	100.000000	100.000000	1,266,756.47	0.00	1.31
			Base	100.000000	100.000000	1,266,756.47	0.00	1.31

US DOLLAR Total		1,266,756.470	Local			1,266,756.47	0.00	1.31
			Base			1,266,756.47	0.00	1.31

CASH EQUIVALENT Total

		1,266,756.470	Base			1,266,756.47	0.00	1.31
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		4,870.000	Local	211.268651	275.200000	1,340,224.00	311,345.67	1.39
			Base	211.268651	275.200000	1,340,224.00	311,345.67	1.39

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		9,000.000	Local	153.121326	156.340000	1,407,060.00	28,968.07	1.46
			Base	153.121326	156.340000	1,407,060.00	28,968.07	1.46

023135106	AMAZON.COM INC COMMON STOCK USD.01							
		75,980.000	Local	80.214351	113.000000	8,585,740.00	2,491,053.61	8.90
			Base	80.214351	113.000000	8,585,740.00	2,491,053.61	8.90

037833100	APPLE INC COMMON STOCK USD.00001							
		34,140.000	Local	53.030819	138.200000	4,718,148.00	2,907,675.84	4.89
			Base	53.030819	138.200000	4,718,148.00	2,907,675.84	4.89

252131107	DEXCOM INC COMMON STOCK USD.001							
		21,400.000	Local	110.486186	80.540000	1,723,556.00	-640,848.39	1.79
			Base	110.486186	80.540000	1,723,556.00	-640,848.39	1.79

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	9,980.000	Local	113.920365	1,136,925.24	94.330000	941,413.40	-195,511.84	0.98	
		Base	113.920365	1,136,925.24	94.330000	941,413.40	-195,511.84	0.98	
29444U700	EQUINIX INC REIT USD.001								
	2,830.000	Local	449.520951	1,272,144.29	568.840000	1,609,817.20	337,672.91	1.67	
		Base	449.520951	1,272,144.29	568.840000	1,609,817.20	337,672.91	1.67	
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
	22,730.000	Local	171.812143	3,905,290.01	135.680000	3,084,006.40	-821,283.61	3.20	
		Base	171.812143	3,905,290.01	135.680000	3,084,006.40	-821,283.61	3.20	
384802104	WW GRAINGER INC COMMON STOCK USD.5								
	4,870.000	Local	272.374517	1,326,463.90	489.190000	2,382,355.30	1,055,891.40	2.47	
		Base	272.374517	1,326,463.90	489.190000	2,382,355.30	1,055,891.40	2.47	
458140100	INTEL CORP COMMON STOCK USD.001								
	30,400.000	Local	49.151595	1,494,208.48	25.770000	783,408.00	-710,800.48	0.81	
		Base	49.151595	1,494,208.48	25.770000	783,408.00	-710,800.48	0.81	
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	8,250.000	Local	279.573016	2,306,477.38	187.440000	1,546,380.00	-760,097.38	1.60	
		Base	279.573016	2,306,477.38	187.440000	1,546,380.00	-760,097.38	1.60	
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
	3,300.000	Local	150.012800	495,042.24	149.290000	492,657.00	-2,385.24	0.51	
		Base	150.012800	495,042.24	149.290000	492,657.00	-2,385.24	0.51	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	30,900.000	Local	133.248222	4,117,370.07	232.900000	7,196,610.00	3,079,239.93	7.46	
		Base	133.248222	4,117,370.07	232.900000	7,196,610.00	3,079,239.93	7.46	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	33,260.000	Local	69.416936	2,308,807.28	86.960000	2,892,289.60	583,482.32	3.00	
		Base	69.416936	2,308,807.28	86.960000	2,892,289.60	583,482.32	3.00	
64110L106	NETFLIX INC COMMON STOCK USD.001								
	9,600.000	Local	417.572820	4,008,699.07	235.440000	2,260,224.00	-1,748,475.07	2.34	
		Base	417.572820	4,008,699.07	235.440000	2,260,224.00	-1,748,475.07	2.34	

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

Books Closed

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Holdings

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



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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
654106103	NIKE INC CL B COMMON STOCK	18,100.000	Local 149.440647	2,704,875.71	83.120000	1,504,472.00	-1,200,403.71	1.56
			Base 149.440647	2,704,875.71	83.120000	1,504,472.00	-1,200,403.71	1.56
67066G104	NVIDIA CORP COMMON STOCK USD.001	21,740.000	Local 45.880263	997,436.92	121.390000	2,639,018.60	1,641,581.68	2.74
			Base 45.880263	997,436.92	121.390000	2,639,018.60	1,641,581.68	2.74
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	20,310.000	Local 66.509256	1,350,802.98	163.790000	3,326,574.90	1,975,771.92	3.45
			Base 66.509256	1,350,802.98	163.790000	3,326,574.90	1,975,771.92	3.45
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	26,584.000	Local 151.034151	4,015,091.86	86.070000	2,288,084.88	-1,727,006.98	2.37
			Base 151.034151	4,015,091.86	86.070000	2,288,084.88	-1,727,006.98	2.37
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0	26,940.000	Local 71.336451	1,921,803.99	81.860000	2,205,308.40	283,504.41	2.29
			Base 71.336451	1,921,803.99	81.860000	2,205,308.40	283,504.41	2.29
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0	9,706.000	Local 245.264093	2,380,533.29	305.350000	2,963,727.10	583,193.81	3.07
			Base 245.264093	2,380,533.29	305.350000	2,963,727.10	583,193.81	3.07
79466L302	SALESFORCE INC COMMON STOCK USD.001	17,090.000	Local 192.736042	3,293,858.96	143.840000	2,458,225.60	-835,633.36	2.55
			Base 192.736042	3,293,858.96	143.840000	2,458,225.60	-835,633.36	2.55
81141R100	SEA LTD ADR ADR	12,050.000	Local 200.107714	2,411,297.95	56.050000	675,402.50	-1,735,895.45	0.70
			Base 200.107714	2,411,297.95	56.050000	675,402.50	-1,735,895.45	0.70
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	6,000.000	Local 275.215317	1,651,291.90	204.750000	1,228,500.00	-422,791.90	1.27
			Base 275.215317	1,651,291.90	204.750000	1,228,500.00	-422,791.90	1.27
848637104	SPLUNK INC COMMON STOCK USD.001	15,385.000	Local 112.865981	1,736,443.11	75.200000	1,156,952.00	-579,491.11	1.20
			Base 112.865981	1,736,443.11	75.200000	1,156,952.00	-579,491.11	1.20

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

Books Closed

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Holdings

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



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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
863667101	STRYKER CORP COMMON STOCK USD.1								
	8,300.000	Local		224.018980	1,859,357.53	202.540000	1,681,082.00	-178,275.53	1.74
		Base		224.018980	1,859,357.53	202.540000	1,681,082.00	-178,275.53	1.74
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	6,890.000	Local		226.833739	1,562,884.46	507.190000	3,494,539.10	1,931,654.64	3.62
		Base		226.833739	1,562,884.46	507.190000	3,494,539.10	1,931,654.64	3.62
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
	7,300.000	Local		162.184833	1,183,949.28	185.880000	1,356,924.00	172,974.72	1.41
		Base		162.184833	1,183,949.28	185.880000	1,356,924.00	172,974.72	1.41
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
	52,360.000	Local		39.292295	2,057,344.59	26.500000	1,387,540.00	-669,804.59	1.44
		Base		39.292295	2,057,344.59	26.500000	1,387,540.00	-669,804.59	1.44
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	14,690.000	Local		111.267048	1,634,512.94	161.540000	2,373,022.60	738,509.66	2.46
		Base		111.267048	1,634,512.94	161.540000	2,373,022.60	738,509.66	2.46
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	10,320.000	Local		232.766111	2,402,146.27	505.040000	5,212,012.80	2,809,866.53	5.40
		Base		232.766111	2,402,146.27	505.040000	5,212,012.80	2,809,866.53	5.40
91332U101	UNITY SOFTWARE INC COMMON STOCK USD.000005								
	10,800.000	Local		115.627881	1,248,781.12	31.860000	344,088.00	-904,693.12	0.36
		Base		115.627881	1,248,781.12	31.860000	344,088.00	-904,693.12	0.36
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	28,270.000	Local		146.561724	4,143,299.94	177.650000	5,022,165.50	878,865.56	5.21
		Base		146.561724	4,143,299.94	177.650000	5,022,165.50	878,865.56	5.21
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
	12,640.000	Local		244.596025	3,091,693.76	152.220000	1,924,060.80	-1,167,632.96	1.99
		Base		244.596025	3,091,693.76	152.220000	1,924,060.80	-1,167,632.96	1.99
98978V103	ZOETIS INC COMMON STOCK USD.01								
	18,390.000	Local		90.660284	1,667,242.63	148.290000	2,727,053.10	1,059,810.47	2.83
		Base		90.660284	1,667,242.63	148.290000	2,727,053.10	1,059,810.47	2.83

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G06242104	ATLISSIAN CORP PLC CLASS A COMMON STOCK USD.1							
		8,140.000	Local 209.920425	1,708,752.26	210.590000	1,714,202.60	5,450.34	1.78
			Base 209.920425	1,708,752.26	210.590000	1,714,202.60	5,450.34	1.78
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		18,530.000	Local 155.730348	2,885,683.35	133.360000	2,471,160.80	-414,522.55	2.56
			Base 155.730348	2,885,683.35	133.360000	2,471,160.80	-414,522.55	2.56
G6095L109	APTIV PLC COMMON STOCK USD.01							
		14,081.000	Local 76.986595	1,084,048.24	78.210000	1,101,275.01	17,226.77	1.14
			Base 76.986595	1,084,048.24	78.210000	1,101,275.01	17,226.77	1.14
H01301128	ALCON INC COMMON STOCK CHF.04							
		32,340.000	Local 57.559533	1,861,475.29	58.180000	1,881,541.20	20,065.91	1.95
			Base 57.559533	1,861,475.29	58.180000	1,881,541.20	20,065.91	1.95
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09							
		2,620.000	Local 372.649908	976,342.76	415.350000	1,088,217.00	111,874.24	1.13
			Base 372.649908	976,342.76	415.350000	1,088,217.00	111,874.24	1.13
US DOLLAR Total								
		721,086.000	Local	86,878,912.25		95,189,039.39	8,310,127.14	98.69
			Base	86,878,912.25		95,189,039.39	8,310,127.14	98.69
EQUITY Total								
		721,086.000	Base	86,878,912.25		95,189,039.39	8,310,127.14	98.69

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



STATE STREET

As of: September 30, 2022

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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
FUND Total								
		1,987,842.470	Base	88,145,668.72		96,455,795.86	8,310,127.14	100.00



As of: September 30, 2022

View Date: October 11, 2022

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.505068	31 Dec 2030		
		314,202.730	Local	100.000000				1.69
			Base	100.000000				1.69
				314,202.73	100.000000	314,202.73	0.00	
				314,202.73		314,202.73	0.00	

US DOLLAR Total		314,202.730	Local			314,202.73	0.00	1.69
			Base			314,202.73	0.00	1.69

CASH EQUIVALENT Total

		314,202.730	Base			314,202.73	0.00	1.69
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		2,506.000	Local	30.698057		76,929.33	78.180000	195,919.08
			Base	30.698057		76,929.33	78.180000	195,919.08
								118,989.75
								118,989.75

00791N102	ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001							
		907.000	Local	9.076218		8,232.13	2.130000	1,931.91
			Base	9.076218		8,232.13	2.130000	1,931.91
								-6,300.22
								-6,300.22

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		2,264.000	Local	61.980645		140,324.18	77.410000	175,256.24
			Base	61.980645		140,324.18	77.410000	175,256.24
								34,932.06
								34,932.06

02208R106	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001							
		8,210.000	Local	45.628859		374,612.93	33.620000	276,020.20
			Base	45.628859		374,612.93	33.620000	276,020.20
								-98,592.73
								-98,592.73

03676C100	ANTERIX INC COMMON STOCK USD.0001							
		4,320.000	Local	39.538824		170,807.72	35.720000	154,310.40
			Base	39.538824		170,807.72	35.720000	154,310.40
								-16,497.32
								-16,497.32

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05368V106	AVIENT CORP COMMON STOCK USD.01							
		4,350.000	Local 33.030202	143,681.38	30.300000	131,805.00	-11,876.38	0.71
			Base 33.030202	143,681.38	30.300000	131,805.00	-11,876.38	0.71
05589G102	BRP GROUP INC A COMMON STOCK USD.01							
		7,600.000	Local 14.134326	107,420.88	26.350000	200,260.00	92,839.12	1.08
			Base 14.134326	107,420.88	26.350000	200,260.00	92,839.12	1.08
06417N103	BANK OZK COMMON STOCK							
		8,074.000	Local 27.866414	224,993.43	39.560000	319,407.44	94,414.01	1.72
			Base 27.866414	224,993.43	39.560000	319,407.44	94,414.01	1.72
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		4,193.000	Local 60.043322	251,761.65	67.730000	283,991.89	32,230.24	1.53
			Base 60.043322	251,761.65	67.730000	283,991.89	32,230.24	1.53
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		13,300.000	Local 21.622520	287,579.51	18.330000	243,789.00	-43,790.51	1.32
			Base 21.622520	287,579.51	18.330000	243,789.00	-43,790.51	1.32
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		12,940.000	Local 11.363967	147,049.73	15.530000	200,958.20	53,908.47	1.08
			Base 11.363967	147,049.73	15.530000	200,958.20	53,908.47	1.08
12740C103	CADENCE BANK COMMON STOCK USD2.5							
		11,032.000	Local 30.579874	337,357.17	25.410000	280,323.12	-57,034.05	1.51
			Base 30.579874	337,357.17	25.410000	280,323.12	-57,034.05	1.51
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001							
		5,690.000	Local 9.667225	55,006.51	9.360000	53,258.40	-1,748.11	0.29
			Base 9.667225	55,006.51	9.360000	53,258.40	-1,748.11	0.29
14171W103	CAREMAX INC COMMON STOCK USD.0001							
		13,390.000	Local 7.893648	105,695.95	7.090000	94,935.10	-10,760.85	0.51
			Base 7.893648	105,695.95	7.090000	94,935.10	-10,760.85	0.51
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		9,500.000	Local 51.579153	490,001.95	42.780000	406,410.00	-83,591.95	2.19
			Base 51.579153	490,001.95	42.780000	406,410.00	-83,591.95	2.19

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Holdings

CLEARBRIDGE SMALL CAP 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
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		7,317.000	Local 18.134730	132,691.82	35.480000	259,607.16	126,915.34	1.40
			Base 18.134730	132,691.82	35.480000	259,607.16	126,915.34	1.40
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		5,530.000	Local 48.465188	268,012.49	53.040000	293,311.20	25,298.71	1.58
			Base 48.465188	268,012.49	53.040000	293,311.20	25,298.71	1.58
212873202	CONX CORP UNIT USD.0001							
		13,960.000	Local 10.009093	139,726.94	9.980000	139,320.80	-406.14	0.75
			Base 10.009093	139,726.94	9.980000	139,320.80	-406.14	0.75
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		9,960.000	Local 26.913748	268,060.93	23.230000	231,370.80	-36,690.13	1.25
			Base 26.913748	268,060.93	23.230000	231,370.80	-36,690.13	1.25
23204X103	CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001							
		14,650.000	Local 9.707585	142,216.12	5.830000	85,409.50	-56,806.62	0.46
			Base 9.707585	142,216.12	5.830000	85,409.50	-56,806.62	0.46
274681113	EAST RESOURCES ACQUISITION A EAST RESOURCES ACQUIS CW27							
		5,925.000	Local 0.246199	1,458.73	0.149900	888.16	-570.57	0.00
			Base 0.246199	1,458.73	0.149900	888.16	-570.57	0.00
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		3,787.000	Local 42.161962	159,667.35	45.480000	172,232.76	12,565.41	0.93
			Base 42.161962	159,667.35	45.480000	172,232.76	12,565.41	0.93
29275Y102	ENERSYS COMMON STOCK USD.01							
		3,200.000	Local 73.992213	236,775.08	58.170000	186,144.00	-50,631.08	1.00
			Base 73.992213	236,775.08	58.170000	186,144.00	-50,631.08	1.00
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
		3,020.000	Local 103.734960	313,279.58	75.760000	228,795.20	-84,484.38	1.23
			Base 103.734960	313,279.58	75.760000	228,795.20	-84,484.38	1.23
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001							
		12,316.000	Local 11.566549	142,453.62	16.220000	199,765.52	57,311.90	1.08
			Base 11.566549	142,453.62	16.220000	199,765.52	57,311.90	1.08

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Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



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
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
	18,480.000	Local	9.633285	178,023.11	13.070000	241,533.60	63,510.49	1.30	
		Base	9.633285	178,023.11	13.070000	241,533.60	63,510.49	1.30	
361448103	GATX CORP COMMON STOCK USD.625								
	2,361.000	Local	68.016950	160,588.02	85.150000	201,039.15	40,451.13	1.08	
		Base	68.016950	160,588.02	85.150000	201,039.15	40,451.13	1.08	
389375106	GRAY TELEVISION INC COMMON STOCK								
	18,245.000	Local	13.605883	248,239.34	14.320000	261,268.40	13,029.06	1.41	
		Base	13.605883	248,239.34	14.320000	261,268.40	13,029.06	1.41	
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
	1,650.000	Local	164.158679	270,861.82	142.870000	235,735.50	-35,126.32	1.27	
		Base	164.158679	270,861.82	142.870000	235,735.50	-35,126.32	1.27	
403949100	HF SINCLAIR CORP COMMON STOCK								
	3,480.000	Local	36.748333	127,884.20	53.840000	187,363.20	59,479.00	1.01	
		Base	36.748333	127,884.20	53.840000	187,363.20	59,479.00	1.01	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	5,039.000	Local	51.784846	260,943.84	67.170000	338,469.63	77,525.79	1.83	
		Base	51.784846	260,943.84	67.170000	338,469.63	77,525.79	1.83	
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
	5,720.000	Local	20.506575	117,297.61	36.970000	211,468.40	94,170.79	1.14	
		Base	20.506575	117,297.61	36.970000	211,468.40	94,170.79	1.14	
431636109	HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001								
	34,080.000	Local	10.436153	355,664.09	7.540000	256,963.20	-98,700.89	1.39	
		Base	10.436153	355,664.09	7.540000	256,963.20	-98,700.89	1.39	
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
	2,155.000	Local	60.292455	129,930.24	109.020000	234,938.10	105,007.86	1.27	
		Base	60.292455	129,930.24	109.020000	234,938.10	105,007.86	1.27	
45828L108	INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001								
	25,438.000	Local	16.126784	410,233.13	7.240000	184,171.12	-226,062.01	0.99	
		Base	16.126784	410,233.13	7.240000	184,171.12	-226,062.01	0.99	

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Holdings

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CLEARBRIDGE ADVISORS, LLC
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46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001		3,241.000	Local	19.299287	62,548.99	46.530000	150,803.73	88,254.74	0.81
				Base	19.299287	62,548.99	46.530000	150,803.73	88,254.74	0.81
465741106	ITRON INC COMMON STOCK		4,560.000	Local	58.320669	265,942.25	42.110000	192,021.60	-73,920.65	1.04
				Base	58.320669	265,942.25	42.110000	192,021.60	-73,920.65	1.04
49803T300	KITE REALTY GROUP TRUST REIT USD.01		16,055.000	Local	16.090004	258,325.01	17.220000	276,467.10	18,142.09	1.49
				Base	16.090004	258,325.01	17.220000	276,467.10	18,142.09	1.49
500643200	KORN FERRY COMMON STOCK USD.01		3,760.000	Local	42.511747	159,844.17	46.950000	176,532.00	16,687.83	0.95
				Base	42.511747	159,844.17	46.950000	176,532.00	16,687.83	0.95
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01		4,000.000	Local	15.284715	61,138.86	70.330000	281,320.00	220,181.14	1.52
				Base	15.284715	61,138.86	70.330000	281,320.00	220,181.14	1.52
529043101	LXP INDUSTRIAL TRUST REIT USD.0001		18,500.000	Local	9.750661	180,387.22	9.160000	169,460.00	-10,927.22	0.91
				Base	9.750661	180,387.22	9.160000	169,460.00	-10,927.22	0.91
553368101	MP MATERIALS CORP COMMON STOCK USD.0001		5,080.000	Local	22.146778	112,505.63	27.300000	138,684.00	26,178.37	0.75
				Base	22.146778	112,505.63	27.300000	138,684.00	26,178.37	0.75
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001		13,310.000	Local	19.111545	254,374.67	19.810000	263,671.10	9,296.43	1.42
				Base	19.111545	254,374.67	19.810000	263,671.10	9,296.43	1.42
56600D107	MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01		4,150.000	Local	24.791373	102,884.20	25.530000	105,949.50	3,065.30	0.57
				Base	24.791373	102,884.20	25.530000	105,949.50	3,065.30	0.57
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01		11,710.000	Local	12.721484	148,968.58	19.160000	224,363.60	75,395.02	1.21
				Base	12.721484	148,968.58	19.160000	224,363.60	75,395.02	1.21

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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
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
	4,520.000	Local	50.260164	227,175.94	48.920000	221,118.40	-6,057.54	1.19	
		Base	50.260164	227,175.94	48.920000	221,118.40	-6,057.54	1.19	
626755102	MURPHY USA INC COMMON STOCK								
	1,351.000	Local	83.686603	113,060.60	274.910000	371,403.41	258,342.81	2.00	
		Base	83.686603	113,060.60	274.910000	371,403.41	258,342.81	2.00	
62886E108	NCR CORPORATION COMMON STOCK USD.01								
	11,580.000	Local	29.916154	346,429.06	19.010000	220,135.80	-126,293.26	1.19	
		Base	29.916154	346,429.06	19.010000	220,135.80	-126,293.26	1.19	
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	14,860.000	Local	22.669545	336,869.44	20.370000	302,698.20	-34,171.24	1.63	
		Base	22.669545	336,869.44	20.370000	302,698.20	-34,171.24	1.63	
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
	4,400.000	Local	38.531870	169,540.23	36.990000	162,756.00	-6,784.23	0.88	
		Base	38.531870	169,540.23	36.990000	162,756.00	-6,784.23	0.88	
65487K100	NLIGHT INC COMMON STOCK								
	11,925.000	Local	20.361945	242,816.19	9.450000	112,691.25	-130,124.94	0.61	
		Base	20.361945	242,816.19	9.450000	112,691.25	-130,124.94	0.61	
680665205	OLIN CORP COMMON STOCK USD1.0								
	6,970.000	Local	29.473374	205,429.42	42.880000	298,873.60	93,444.18	1.61	
		Base	29.473374	205,429.42	42.880000	298,873.60	93,444.18	1.61	
68213N109	OMNICELL INC COMMON STOCK USD.001								
	2,350.000	Local	85.203374	200,227.93	87.030000	204,520.50	4,292.57	1.10	
		Base	85.203374	200,227.93	87.030000	204,520.50	4,292.57	1.10	
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
	5,820.000	Local	39.269699	228,549.65	29.520000	171,806.40	-56,743.25	0.93	
		Base	39.269699	228,549.65	29.520000	171,806.40	-56,743.25	0.93	
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001								
	13,679.000	Local	12.571855	171,970.41	4.370000	59,777.23	-112,193.18	0.32	
		Base	12.571855	171,970.41	4.370000	59,777.23	-112,193.18	0.32	

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Books Closed

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
71601V105	PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001		13,270.000	Local	20.454427	271,430.24	11.160000	148,093.20	-123,337.04	0.80
				Base	20.454427	271,430.24	11.160000	148,093.20	-123,337.04	0.80
719405102	PHOTRONICS INC COMMON STOCK USD.01		10,550.000	Local	19.894204	209,883.85	14.620000	154,241.00	-55,642.85	0.83
				Base	19.894204	209,883.85	14.620000	154,241.00	-55,642.85	0.83
71943U104	PHYSICIANS REALTY TRUST REIT USD.01		12,307.000	Local	18.878419	232,336.70	15.040000	185,097.28	-47,239.42	1.00
				Base	18.878419	232,336.70	15.040000	185,097.28	-47,239.42	1.00
72815G108	PLAYSTUDIOS INC COMMON STOCK USD.0001		9,410.000	Local	4.440171	41,782.01	3.490000	32,840.90	-8,941.11	0.18
				Base	4.440171	41,782.01	3.490000	32,840.90	-8,941.11	0.18
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK		4,920.000	Local	47.162299	232,038.51	43.460000	213,823.20	-18,215.31	1.15
				Base	47.162299	232,038.51	43.460000	213,823.20	-18,215.31	1.15
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001		12,260.000	Local	32.999969	404,579.62	16.250000	199,225.00	-205,354.62	1.07
				Base	32.999969	404,579.62	16.250000	199,225.00	-205,354.62	1.07
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5		10,512.000	Local	31.133821	327,278.73	14.980000	157,469.76	-169,808.97	0.85
				Base	31.133821	327,278.73	14.980000	157,469.76	-169,808.97	0.85
74965L101	RLJ LODGING TRUST REIT		18,140.000	Local	10.282772	186,529.48	10.120000	183,576.80	-2,952.68	0.99
				Base	10.282772	186,529.48	10.120000	183,576.80	-2,952.68	0.99
753422104	RAPID7 INC COMMON STOCK USD.01		3,482.000	Local	45.996835	160,160.98	42.900000	149,377.80	-10,783.18	0.81
				Base	45.996835	160,160.98	42.900000	149,377.80	-10,783.18	0.81
758075402	REDWOOD TRUST INC REIT USD.01		22,280.000	Local	8.979504	200,063.35	5.740000	127,887.20	-72,176.15	0.69
				Base	8.979504	200,063.35	5.740000	127,887.20	-72,176.15	0.69

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CLEARBRIDGE SMALL CAP CIF
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 FUND: HBC9



STATE STREET

As of: September 30, 2022

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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
77634L105	R1 RCM INC COMMON STOCK USD.01		13,269.000	Local 12.971675	172,121.15	18.530000	245,874.57	73,753.42	1.33
				Base 12.971675	172,121.15	18.530000	245,874.57	73,753.42	1.33
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		5,315.000	Local 28.480574	151,374.25	43.860000	233,115.90	81,741.65	1.26
				Base 28.480574	151,374.25	43.860000	233,115.90	81,741.65	1.26
816850101	SEMTECH CORP COMMON STOCK USD.01		3,337.000	Local 54.032928	180,307.88	29.410000	98,141.17	-82,166.71	0.53
				Base 54.032928	180,307.88	29.410000	98,141.17	-82,166.71	0.53
84612U107	SOVOS BRANDS INC COMMON STOCK USD.001		11,127.000	Local 13.460196	149,771.60	14.240000	158,448.48	8,676.88	0.85
				Base 13.460196	149,771.60	14.240000	158,448.48	8,676.88	0.85
85917T109	STERLING CHECK CORP COMMON STOCK USD.01		11,486.000	Local 22.816203	262,066.91	17.640000	202,613.04	-59,453.87	1.09
				Base 22.816203	262,066.91	17.640000	202,613.04	-59,453.87	1.09
86333M108	STRIDE INC COMMON STOCK USD.0001		4,757.000	Local 25.368489	120,677.90	42.030000	199,936.71	79,258.81	1.08
				Base 25.368489	120,677.90	42.030000	199,936.71	79,258.81	1.08
86745K104	SUNNOVA ENERGY INTERNATIONAL COMMON STOCK USD.001		10,310.000	Local 19.141167	197,345.43	22.080000	227,644.80	30,299.37	1.23
				Base 19.141167	197,345.43	22.080000	227,644.80	30,299.37	1.23
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01		4,053.000	Local 52.940188	214,566.58	47.150000	191,098.95	-23,467.63	1.03
				Base 52.940188	214,566.58	47.150000	191,098.95	-23,467.63	1.03
880779103	TEREX CORP COMMON STOCK USD.01		4,790.000	Local 33.856415	162,172.23	29.740000	142,454.60	-19,717.63	0.77
				Base 33.856415	162,172.23	29.740000	142,454.60	-19,717.63	0.77
88546E105	THOUGHTWORKS HOLDING INC COMMON STOCK USD.001		16,080.000	Local 21.116372	339,551.26	10.490000	168,679.20	-170,872.06	0.91
				Base 21.116372	339,551.26	10.490000	168,679.20	-170,872.06	0.91

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CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: September 30, 2022

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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
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001							
		2,090.000	Local 60.459450	126,360.25	41.410000	86,546.90	-39,813.35	0.47
			Base 60.459450	126,360.25	41.410000	86,546.90	-39,813.35	0.47
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		9,290.000	Local 26.750576	248,512.85	19.650000	182,548.50	-65,964.35	0.98
			Base 26.750576	248,512.85	19.650000	182,548.50	-65,964.35	0.98
918090101	UTZ BRANDS INC COMMON STOCK USD.0001							
		13,780.000	Local 16.513332	227,553.71	15.100000	208,078.00	-19,475.71	1.12
			Base 16.513332	227,553.71	15.100000	208,078.00	-19,475.71	1.12
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		7,350.000	Local 40.533845	297,923.76	26.590000	195,436.50	-102,487.26	1.05
			Base 40.533845	297,923.76	26.590000	195,436.50	-102,487.26	1.05
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
		8,910.000	Local 30.047901	267,726.80	24.320000	216,691.20	-51,035.60	1.17
			Base 30.047901	267,726.80	24.320000	216,691.20	-51,035.60	1.17
92839U206	VISTEON CORP COMMON STOCK							
		1,820.000	Local 72.307560	131,599.76	106.060000	193,029.20	61,429.44	1.04
			Base 72.307560	131,599.76	106.060000	193,029.20	61,429.44	1.04
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		5,450.000	Local 50.113457	273,118.34	46.460000	253,207.00	-19,911.34	1.37
			Base 50.113457	273,118.34	46.460000	253,207.00	-19,911.34	1.37
935MKS900	CONYERS PARK II ACQUISITIO							
		11,753.000	Local 10.000000	117,530.00	2.130000	25,033.89	-92,496.11	0.14
			Base 10.000000	117,530.00	2.130000	25,033.89	-92,496.11	0.14
935WXX903	NESCOHOLDINGSINCPRIATEPLACEME							
		19,443.000	Local 5.000000	97,215.00	5.830000	113,352.69	16,137.69	0.61
			Base 5.000000	97,215.00	5.830000	113,352.69	16,137.69	0.61
937QMK904	ACIES ACQUISITION CORPPRIVATE							
		14,590.000	Local 10.000000	145,900.00	3.490000	50,919.10	-94,980.90	0.27
			Base 10.000000	145,900.00	3.490000	50,919.10	-94,980.90	0.27

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	9,164.000	Local	31.390267	287,660.41	29.980000	274,736.72	-12,923.69	1.48	
		Base	31.390267	287,660.41	29.980000	274,736.72	-12,923.69	1.48	
942CTP009	DEERFIELD HEALTHCARE								
	9,670.000	Local	10.000000	96,700.00	7.090000	68,560.30	-28,139.70	0.37	
		Base	10.000000	96,700.00	7.090000	68,560.30	-28,139.70	0.37	
950810101	WESBANCO INC COMMON STOCK USD2.0833								
	8,361.000	Local	35.630140	297,903.60	33.370000	279,006.57	-18,897.03	1.51	
		Base	35.630140	297,903.60	33.370000	279,006.57	-18,897.03	1.51	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	3,317.000	Local	62.469720	207,212.06	81.550000	270,501.35	63,289.29	1.46	
		Base	62.469720	207,212.06	81.550000	270,501.35	63,289.29	1.46	
F21107101	CONSTELLIUM SE COMMON STOCK EUR.02								
	11,870.000	Local	16.951624	201,215.78	10.140000	120,361.80	-80,853.98	0.65	
		Base	16.951624	201,215.78	10.140000	120,361.80	-80,853.98	0.65	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	3,672.000	Local	39.589924	145,374.20	48.450000	177,908.40	32,534.20	0.96	
		Base	39.589924	145,374.20	48.450000	177,908.40	32,534.20	0.96	
G6674U108	NOVOCURE LTD COMMON STOCK								
	1,210.000	Local	71.856909	86,946.86	75.980000	91,935.80	4,988.94	0.50	
		Base	71.856909	86,946.86	75.980000	91,935.80	4,988.94	0.50	
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
	17,700.000	Local	23.766546	420,667.87	15.870000	280,899.00	-139,768.87	1.52	
		Base	23.766546	420,667.87	15.870000	280,899.00	-139,768.87	1.52	
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
	11,916.000	Local	16.933671	201,781.62	26.860000	320,063.76	118,282.14	1.73	
		Base	16.933671	201,781.62	26.860000	320,063.76	118,282.14	1.73	
M97628107	WALKME LTD COMMON STOCK								
	14,260.000	Local	24.697290	352,183.36	8.500000	121,210.00	-230,973.36	0.65	
		Base	24.697290	352,183.36	8.500000	121,210.00	-230,973.36	0.65	

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Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



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
US DOLLAR Total								
		853,681.000	Local	19,281,575.85		18,223,091.04	-1,058,484.81	98.31
			Base	19,281,575.85		18,223,091.04	-1,058,484.81	98.31
EQUITY Total								
		853,681.000	Base	19,281,575.85		18,223,091.04	-1,058,484.81	98.31

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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		1,167,883.730	Base	19,595,778.58		18,537,293.77	-1,058,484.81	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
216.96	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	216.96	216.96	0	0.00
		216.96	216.96	0	0.00
COMMON STOCK					
1,114	CUSIP # 02079K305 ALPHABET INC	106,554.10	145,891.89	4	0.00
1,628	CUSIP # 032095101 AMPHENOL CORP CL A	109,010.88	120,276.34	4	325.60
1,187	CUSIP # 126650100 CVS HEALTH CORP	113,204.19	119,980.00	4	0.00
1,502	CUSIP # 171340102 CHURCH & DWIGHT CO INC	107,302.88	142,929.09	4	0.00
1,878	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	107,872.32	148,950.35	4	0.00
441	CUSIP # 235851102 DANAHER CORP	113,905.89	128,174.38	4	110.25
1,101	CUSIP # 254687106 DISNEY WALT	103,857.33	146,430.95	4	0.00
739	CUSIP # 278865100 ECOLAB INC	106,726.38	150,522.81	4	371.79
1,249	CUSIP # 302130109 EXPEDITORS INTL WASH INC	110,299.19	145,317.03	4	0.00
2,431	CUSIP # 311900104 FASTENAL COMPANY	111,923.24	139,993.16	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
746	CUSIP # 31428X106 FEDEX CORPORATION	110,758.62	163,634.47	4	654.35
1,182	CUSIP # 337738108 FISERV INC	110,599.74	123,267.17	4	0.00
617	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	111,461.05	138,683.82	4	808.27
1,190	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	107,516.50	145,311.25	4	0.00
700	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	114,352.00	118,177.81	4	0.00
463	CUSIP # 594918104 MICROSOFT CORPORATION	107,832.70	141,667.90	4	0.00
923	CUSIP # 747525103 QUALCOMM INC	104,280.54	148,477.40	4	0.00
297	CUSIP # 776696106 ROPER INDUSTRIES INC	106,813.08	133,990.24	4	0.00
519	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	106,265.25	147,519.64	4	0.00
561	CUSIP # 863667101 STRYKER CORP	113,624.94	135,626.14	4	389.90
219	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	111,074.61	131,842.66	4	65.70
598	CUSIP # 92826C839 VISA INC CL A	106,234.70	126,595.56	4	0.00
882	CUSIP # 931142103 WAL-MART STORES INC	114,395.40	120,415.60	4	0.00
		2,515,865.53	3,163,675.66	90	2,725.86
FOREIGN STOCK					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
419	CUSIP # G1151C101 ACCENTURE PLC	107,808.70	147,449.21	4	0.00
988	CUSIP # M22465104 CHECK POINT SOFTWARE TECH LTD	110,675.76	117,763.79	4	0.00
		218,484.46	265,213.00	8	0.00
COMMON TRUST FUNDS - FIXED INCOME					
66,630.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	66,630.40	66,630.40	2	0.00
		66,630.40	66,630.40	2	0.00



As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		6,529.660	Local	1.000000	6,529.66	1.000000	6,529.66	0.01
			Base	1.000000	6,529.66	1.000000	6,529.66	0.01

US DOLLAR Total		6,529.660	Local		6,529.66		6,529.66	0.01
			Base		6,529.66		6,529.66	0.01

CASH Total

		6,529.660	Base		6,529.66		6,529.66	0.01
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				2.943214	31 Dec 2030		
		612,206.590	Local	100.000000	612,206.59	100.000000	612,206.59	0.78
			Base	100.000000	612,206.59	100.000000	612,206.59	0.78

US DOLLAR Total		612,206.590	Local		612,206.59		612,206.59	0.78
			Base		612,206.59		612,206.59	0.78

CASH EQUIVALENT Total

		612,206.590	Base		612,206.59		612,206.59	0.78
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464288513	ISHARES IBOXX HIGH YIELD CORPO ISHARES IBOXX HIGH YLD CORP							
		9,325.000	Local	85.757001	799,684.03	71.390000	665,711.75	-133,972.28
			Base	85.757001	799,684.03	71.390000	665,711.75	-133,972.28

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92189F437	VANECK FALLEN ANGEL HIGH YIELD VANECK FALLEN ANGEL HIGH YLD							
		78,584.000	Local 28.251754	2,220,135.84	26.230000	2,061,258.32	-158,877.52	2.62
			Base 28.251754	2,220,135.84	26.230000	2,061,258.32	-158,877.52	2.62
US DOLLAR Total								
		87,909.000	Local	3,019,819.87		2,726,970.07	-292,849.80	3.46
			Base	3,019,819.87		2,726,970.07	-292,849.80	3.46
EQUITY Total								
		87,909.000	Base	3,019,819.87		2,726,970.07	-292,849.80	3.46
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65				5.650000	15 Feb 2047		
		95,000.000	Local 99.791589	94,802.01	94.621556	89,890.48	-4,911.53	0.11
			Base 99.791589	94,802.01	94.621556	89,890.48	-4,911.53	0.11
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
		200,000.000	Local 100.041935	200,083.87	75.593146	151,186.29	-48,897.58	0.19
			Base 100.041935	200,083.87	75.593146	151,186.29	-48,897.58	0.19
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026		
		25,000.000	Local 99.893280	24,973.32	94.542904	23,635.73	-1,337.59	0.03
			Base 99.893280	24,973.32	94.542904	23,635.73	-1,337.59	0.03
00774MAB1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/27 3.65				3.650000	21 Jul 2027		
		180,000.000	Local 106.206544	191,171.78	87.368142	157,262.66	-33,909.12	0.20
			Base 106.206544	191,171.78	87.368142	157,262.66	-33,909.12	0.20
008513AA1	AGREE LP COMPANY GUAR 10/30 2.9				2.900000	01 Oct 2030		
		80,000.000	Local 99.941400	79,953.12	79.836221	63,868.98	-16,084.14	0.08
			Base 99.941400	79,953.12	79.836221	63,868.98	-16,084.14	0.08
009089AA1	AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125				4.125000	15 Nov 2026		
		14,864.950	Local 99.999798	14,864.92	88.329080	13,130.07	-1,734.85	0.02
Original Face:		25,000.000	Base 99.999798	14,864.92	88.329080	13,130.07	-1,734.85	0.02

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009090AA9	AIR CANADA 2015 1A PTT PASS THRU CE 144A 09/28 3.6					3.600000	15 Sep 2028		
	20,122.480	Local	99.999901	20,122.46	89.034490	17,915.95	-2,206.51	0.02	
Original Face:	30,000.000	Base	99.999901	20,122.46	89.034490	17,915.95	-2,206.51	0.02	
00914AAK8	AIR LEASE CORP SR UNSECURED 12/30 3.125					3.125000	01 Dec 2030		
	270,000.000	Local	102.847233	277,687.53	78.704413	212,501.92	-65,185.61	0.27	
		Base	102.847233	277,687.53	78.704413	212,501.92	-65,185.61	0.27	
00928QAU5	AIRCATTLE LTD SR UNSECURED 144A 01/28 2.85					2.850000	26 Jan 2028		
	300,000.000	Local	98.865757	296,597.27	77.670924	233,012.77	-63,584.50	0.30	
		Base	98.865757	296,597.27	77.670924	233,012.77	-63,584.50	0.30	
013822AE1	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 12/27 5.5					5.500000	15 Dec 2027		
	200,000.000	Local	100.142090	200,284.18	93.265000	186,530.00	-13,754.18	0.24	
		Base	100.142090	200,284.18	93.265000	186,530.00	-13,754.18	0.24	
015271AL3	ALEXANDRIA REAL ESTATE E COMPANY GUAR 04/25 3.45					3.450000	30 Apr 2025		
	190,000.000	Local	99.929016	189,865.13	95.810109	182,039.21	-7,825.92	0.23	
		Base	99.929016	189,865.13	95.810109	182,039.21	-7,825.92	0.23	
02376WAA9	AMER AIRLINE 16 1 A PTT PASS THRU CE 07/29 4.1					4.100000	15 Jul 2029		
	50,005.240	Local	100.000000	50,005.24	77.536810	38,772.47	-11,232.77	0.05	
Original Face:	70,000.000	Base	100.000000	50,005.24	77.536810	38,772.47	-11,232.77	0.05	
02377DAA0	AMER AIRLINE 17 2B PTT PASS THRU CE 04/27 3.7					3.700000	15 Apr 2027		
	113,159.290	Local	100.000000	113,159.29	87.352370	98,847.32	-14,311.97	0.13	
Original Face:	190,000.000	Base	100.000000	113,159.29	87.352370	98,847.32	-14,311.97	0.13	
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95					4.950000	15 Aug 2026		
	79,902.500	Local	100.802078	80,543.38	90.952250	72,673.12	-7,870.26	0.09	
Original Face:	155,000.000	Base	100.802078	80,543.38	90.952250	72,673.12	-7,870.26	0.09	
026874DR5	AMERICAN INTL GROUP SR UNSECURED 06/30 3.4					3.400000	30 Jun 2030		
	300,000.000	Local	99.994013	299,982.04	87.003293	261,009.88	-38,972.16	0.33	
		Base	99.994013	299,982.04	87.003293	261,009.88	-38,972.16	0.33	
02772AAA7	AMERICAN NATIONAL GROUP SR UNSECURED 144A 06/32 6.144					6.144000	13 Jun 2032		
	300,000.000	Local	100.000000	300,000.00	93.028917	279,086.75	-20,913.25	0.35	
		Base	100.000000	300,000.00	93.028917	279,086.75	-20,913.25	0.35	

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CONNING INC

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03076CAF3	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4					4.000000	15 Oct 2023		
	70,000.000	Local		99.932157	69,952.51	99.318000	69,522.60	-429.91	0.09
		Base		99.932157	69,952.51	99.318000	69,522.60	-429.91	0.09
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805					2.805000	11 Mar 2031		
	300,000.000	Local		100.157887	300,473.66	77.606241	232,818.72	-67,654.94	0.30
		Base		100.157887	300,473.66	77.606241	232,818.72	-67,654.94	0.30
032095AJ0	AMPHENOL CORP SR UNSECURED 02/30 2.8					2.800000	15 Feb 2030		
	300,000.000	Local		99.940623	299,821.87	84.043853	252,131.56	-47,690.31	0.32
		Base		99.940623	299,821.87	84.043853	252,131.56	-47,690.31	0.32
03463WAA1	ANGEL OAK MORTGAGE TRUST AOMT 2019 2 A1 144A					3.628000	25 Mar 2049		
	94.010	Local		97.255611	91.43	99.607650	93.64	2.21	0.00
	Original Face: 50,000.000	Base		97.255611	91.43	99.607650	93.64	2.21	0.00
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A					4.000000	25 Jan 2067		
	264,132.740	Local		99.119477	261,806.99	89.956170	237,603.70	-24,203.29	0.30
	Original Face: 275,000.000	Base		99.119477	261,806.99	89.956170	237,603.70	-24,203.29	0.30
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	150,000.000	Local		97.394547	146,091.82	96.089251	144,133.88	-1,957.94	0.18
		Base		97.394547	146,091.82	96.089251	144,133.88	-1,957.94	0.18
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	150,000.000	Local		122.488720	183,733.08	90.256977	135,385.47	-48,347.61	0.17
		Base		122.488720	183,733.08	90.256977	135,385.47	-48,347.61	0.17
036752AC7	ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	75,000.000	Local		99.990387	74,992.79	96.210696	72,158.02	-2,834.77	0.09
		Base		99.990387	74,992.79	96.210696	72,158.02	-2,834.77	0.09
04010LAV5	ARES CAPITAL CORP SR UNSECURED 03/25 4.25					4.250000	01 Mar 2025		
	190,000.000	Local		99.860932	189,735.77	94.479581	179,511.20	-10,224.57	0.23
		Base		99.860932	189,735.77	94.479581	179,511.20	-10,224.57	0.23
042735BE9	ARROW ELECTRONICS INC SR UNSECURED 04/25 4					4.000000	01 Apr 2025		
	85,000.000	Local		99.797153	84,827.58	96.199778	81,769.81	-3,057.77	0.10
		Base		99.797153	84,827.58	96.199778	81,769.81	-3,057.77	0.10

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04621WAC4	ASSURED GUARANTY US HLDG COMPANY GUAR 07/24 5					5.000000	01 Jul 2024		
	55,000.000	Local	100.573673	55,315.52	100.091147	55,050.13	-265.39	0.07	
		Base	100.573673	55,315.52	100.091147	55,050.13	-265.39	0.07	
04686JAA9	ATHENE HOLDING LTD SR UNSECURED 01/28 4.125					4.125000	12 Jan 2028		
	190,000.000	Local	99.911242	189,831.36	89.932101	170,870.99	-18,960.37	0.22	
		Base	99.911242	189,831.36	89.932101	170,870.99	-18,960.37	0.22	
04686JAD3	ATHENE HOLDING LTD SR UNSECURED 05/51 3.95					3.950000	25 May 2051		
	45,000.000	Local	99.370511	44,716.73	66.613361	29,976.01	-14,740.72	0.04	
		Base	99.370511	44,716.73	66.613361	29,976.01	-14,740.72	0.04	
052414RV3	AUSTIN TX ELEC UTILITY SYS REV AUSPWR 11/29 FIXED 2.987					2.987000	15 Nov 2029		
	225,000.000	Local	100.000000	225,000.00	88.150280	198,338.13	-26,661.87	0.25	
		Base	100.000000	225,000.00	88.150280	198,338.13	-26,661.87	0.25	
05329RAA1	AUTONATION INC SR UNSECURED 03/32 3.85					3.850000	01 Mar 2032		
	205,000.000	Local	99.843029	204,678.21	79.628047	163,237.50	-41,440.71	0.21	
		Base	99.843029	204,678.21	79.628047	163,237.50	-41,440.71	0.21	
05377RDC5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2018 2A A 144A					4.000000	20 Mar 2025		
	190,000.000	Local	100.000000	190,000.00	98.275270	186,723.01	-3,276.99	0.24	
	Original Face: 190,000.000	Base	100.000000	190,000.00	98.275270	186,723.01	-3,276.99	0.24	
05523RAF4	BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9					1.900000	15 Feb 2031		
	134,000.000	Local	99.370470	133,156.43	75.509267	101,182.42	-31,974.01	0.13	
		Base	99.370470	133,156.43	75.509267	101,182.42	-31,974.01	0.13	
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	300,000.000	Local	100.505717	301,517.15	87.795610	263,386.83	-38,130.32	0.33	
		Base	100.505717	301,517.15	87.795610	263,386.83	-38,130.32	0.33	
05602HAA1	BPR TRUST BPR 2022 SSP A 144A					5.845380	15 May 2039		
	500,000.000	Local	99.490668	497,453.34	99.800440	499,002.20	1,548.86	0.63	
	Original Face: 500,000.000	Base	99.490668	497,453.34	99.800440	499,002.20	1,548.86	0.63	
059626AC5	BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5					2.500000	11 Aug 2030		
	250,000.000	Local	99.928468	249,821.17	73.380404	183,451.01	-66,370.16	0.23	
		Base	99.928468	249,821.17	73.380404	183,451.01	-66,370.16	0.23	

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06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.000000	22 Jan 2025		
	100,000.000	Local		99.832460	99,832.46	96.801807	96,801.81	-3,030.65	0.12
		Base		99.832460	99,832.46	96.801807	96,801.81	-3,030.65	0.12
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	95,000.000	Local		99.957863	94,959.97	96.393361	91,573.69	-3,386.28	0.12
		Base		99.957863	94,959.97	96.393361	91,573.69	-3,386.28	0.12
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	250,000.000	Local		109.547556	273,868.89	90.358982	225,897.46	-47,971.43	0.29
		Base		109.547556	273,868.89	90.358982	225,897.46	-47,971.43	0.29
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	50,000.000	Local		101.994360	50,997.18	94.906670	47,453.34	-3,543.84	0.06
	Original Face: 50,000.000	Base		101.994360	50,997.18	94.906670	47,453.34	-3,543.84	0.06
06406HCS6	BANK OF NY MELLON CORP SR UNSECURED 02/24 3.65					3.650000	04 Feb 2024		
	75,000.000	Local		100.168053	75,126.04	98.604445	73,953.33	-1,172.71	0.09
		Base		100.168053	75,126.04	98.604445	73,953.33	-1,172.71	0.09
06541QAU9	BANK BANK 2022 BNK43 A4					4.134000	15 Aug 2055		
	450,000.000	Local		100.987556	454,444.00	91.999690	413,998.61	-40,445.39	0.53
	Original Face: 450,000.000	Base		100.987556	454,444.00	91.999690	413,998.61	-40,445.39	0.53
06654DAC1	BANNER HEALTH UNSECURED 01/50 3.181					3.181000	01 Jan 2050		
	270,000.000	Local		100.000000	270,000.00	69.928527	188,807.02	-81,192.98	0.24
		Base		100.000000	270,000.00	69.928527	188,807.02	-81,192.98	0.24
072024NU2	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918					6.918000	01 Apr 2040		
	315,000.000	Local		141.475156	445,646.74	115.649530	364,296.02	-81,350.72	0.46
	Original Face: 315,000.000	Base		141.475156	445,646.74	115.649530	364,296.02	-81,350.72	0.46
07274NAJ2	BAYER US FINANCE II LLC COMPANY GUAR 144A 12/25 4.25					4.250000	15 Dec 2025		
	215,000.000	Local		99.910679	214,807.96	95.721133	205,800.44	-9,007.52	0.26
		Base		99.910679	214,807.96	95.721133	205,800.44	-9,007.52	0.26
08162BBD3	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 A4					3.280500	15 May 2052		
	325,000.000	Local		100.841975	327,736.42	89.070880	289,480.36	-38,256.06	0.37
	Original Face: 325,000.000	Base		100.841975	327,736.42	89.070880	289,480.36	-38,256.06	0.37

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085209AG9	GOVT OF BERMUDA SR UNSECURED 144A 08/30 2.375					2.375000	20 Aug 2030		
	200,000.000	Local	99.907730	199,815.46	79.548992	159,097.98	-40,717.48	0.20	
		Base	99.907730	199,815.46	79.548992	159,097.98	-40,717.48	0.20	
092113AL3	BLACK HILLS CORP SR UNSECURED 01/26 3.95					3.950000	15 Jan 2026		
	50,000.000	Local	99.888040	49,944.02	95.877000	47,938.50	-2,005.52	0.06	
		Base	99.888040	49,944.02	95.877000	47,938.50	-2,005.52	0.06	
092113AR0	BLACK HILLS CORP SR UNSECURED 10/29 3.05					3.050000	15 Oct 2029		
	300,000.000	Local	99.748323	299,244.97	83.747806	251,243.42	-48,001.55	0.32	
		Base	99.748323	299,244.97	83.747806	251,243.42	-48,001.55	0.32	
093662AJ3	BLOCK FINANCIAL LLC COMPANY GUAR 07/28 2.5					2.500000	15 Jul 2028		
	160,000.000	Local	99.614619	159,383.39	82.819946	132,511.91	-26,871.48	0.17	
		Base	99.614619	159,383.39	82.819946	132,511.91	-26,871.48	0.17	
096630AF5	BOARDWALK PIPELINES LP COMPANY GUAR 07/27 4.45					4.450000	15 Jul 2027		
	140,000.000	Local	101.326986	141,857.78	92.836709	129,971.39	-11,886.39	0.16	
		Base	101.326986	141,857.78	92.836709	129,971.39	-11,886.39	0.16	
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
	300,000.000	Local	100.000000	300,000.00	96.346315	289,038.95	-10,961.05	0.37	
		Base	100.000000	300,000.00	96.346315	289,038.95	-10,961.05	0.37	
10112RBB9	BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4					3.400000	21 Jun 2029		
	150,000.000	Local	99.869653	149,804.48	84.701267	127,051.90	-22,752.58	0.16	
		Base	99.869653	149,804.48	84.701267	127,051.90	-22,752.58	0.16	
101137AW7	BOSTON SCIENTIFIC CORP SR UNSECURED 03/26 3.75					3.750000	01 Mar 2026		
	210,000.000	Local	99.856781	209,699.24	95.622323	200,806.88	-8,892.36	0.25	
		Base	99.856781	209,699.24	95.622323	200,806.88	-8,892.36	0.25	
10922NAC7	BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/27 3.7					3.700000	22 Jun 2027		
	150,000.000	Local	99.958640	149,937.96	91.023420	136,535.13	-13,402.83	0.17	
		Base	99.958640	149,937.96	91.023420	136,535.13	-13,402.83	0.17	
11042AAA2	BRITISH AIR 13 1 A PTT PASS THRU CE 144A 12/25 4.625					4.625000	20 Dec 2025		
	40,439.790	Local	100.000000	40,439.79	97.234970	39,321.62	-1,118.17	0.05	
	Original Face:	100,000.000	Base	100.000000	40,439.79	97.234970	39,321.62	-1,118.17	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
11271LAC6	BROOKFIELD FINANCE INC COMPANY GUAR 01/28 3.9					3.900000	25 Jan 2028		
	240,000.000	Local	99.105588	237,853.41	90.105055	216,252.13	-21,601.28	0.27	
		Base	99.105588	237,853.41	90.105055	216,252.13	-21,601.28	0.27	
115637AS9	BROWN FORMAN CORP SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
	40,000.000	Local	99.824225	39,929.69	96.913155	38,765.26	-1,164.43	0.05	
		Base	99.824225	39,929.69	96.913155	38,765.26	-1,164.43	0.05	
118217CG1	BUCKEYE OH TOBACCO SETTLEMENT BUCGEN 06/27 FIXED 2					2.000000	01 Jun 2027		
	100,000.000	Local	100.000000	100,000.00	87.118690	87,118.69	-12,881.31	0.11	
		Base	100.000000	100,000.00	87.118690	87,118.69	-12,881.31	0.11	
12189LAQ4	BURLINGTN NORTH SANTA FE SR UNSECURED 09/23 3.85					3.850000	01 Sep 2023		
	60,000.000	Local	99.958517	59,975.11	99.169928	59,501.96	-473.15	0.08	
		Base	99.958517	59,975.11	99.169928	59,501.96	-473.15	0.08	
12510HAC4	CAPITAL AUTOMOTIVE REIT CAUTO 2020 1A A3 144A					3.250000	15 Feb 2050		
	102,848.100	Local	99.960058	102,807.02	85.546180	87,982.62	-14,824.40	0.11	
	Original Face: 115,000.000	Base	99.960058	102,807.02	85.546180	87,982.62	-14,824.40	0.11	
12514MBC8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 A4					2.724000	10 Aug 2049		
	300,000.000	Local	102.142357	306,427.07	90.966060	272,898.18	-33,528.89	0.35	
	Original Face: 300,000.000	Base	102.142357	306,427.07	90.966060	272,898.18	-33,528.89	0.35	
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4					3.631000	10 Feb 2050		
	320,000.000	Local	102.151859	326,885.95	93.184980	298,191.94	-28,694.01	0.38	
	Original Face: 320,000.000	Base	102.151859	326,885.95	93.184980	298,191.94	-28,694.01	0.38	
12563LAS6	CLI FUNDING LLC CLIF 2020 3A A 144A					2.070000	18 Oct 2045		
	220,400.000	Local	99.993371	220,385.39	87.004870	191,758.73	-28,626.66	0.24	
	Original Face: 285,000.000	Base	99.993371	220,385.39	87.004870	191,758.73	-28,626.66	0.24	
12625UBF9	COMM MORTGAGE TRUST COMM 2013 CR9 A4					4.409601	10 Jul 2045		
	63,945.760	Local	100.987071	64,576.95	99.521150	63,639.56	-937.39	0.08	
	Original Face: 70,000.000	Base	100.987071	64,576.95	99.521150	63,639.56	-937.39	0.08	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	78,000.000	Local	100.508936	78,396.97	94.536046	73,738.12	-4,658.85	0.09	
		Base	100.508936	78,396.97	94.536046	73,738.12	-4,658.85	0.09	

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CONNING INC

FUND: HBQ4



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126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25					3.250000	15 Aug 2029		
	70,000.000	Local		99.349886	69,544.92	87.476911	61,233.84	-8,311.08	0.08
		Base		99.349886	69,544.92	87.476911	61,233.84	-8,311.08	0.08
134429BF5	CAMPBELL SOUP CO SR UNSECURED 03/25 3.95					3.950000	15 Mar 2025		
	300,000.000	Local		104.096223	312,288.67	97.273582	291,820.75	-20,467.92	0.37
		Base		104.096223	312,288.67	97.273582	291,820.75	-20,467.92	0.37
13645RAV6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/35 4.8					4.800000	15 Sep 2035		
	30,000.000	Local		99.635100	29,890.53	91.125559	27,337.67	-2,552.86	0.03
		Base		99.635100	29,890.53	91.125559	27,337.67	-2,552.86	0.03
14040HCJ2	CAPITAL ONE FINANCIAL CO SR UNSECURED 11/32 VAR					2.618000	02 Nov 2032		
	350,000.000	Local		100.225703	350,789.96	74.800889	261,803.11	-88,986.85	0.33
		Base		100.225703	350,789.96	74.800889	261,803.11	-88,986.85	0.33
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	70,000.000	Local		99.992800	69,994.96	82.511124	57,757.79	-12,237.17	0.07
		Base		99.992800	69,994.96	82.511124	57,757.79	-12,237.17	0.07
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	60,000.000	Local		102.194133	61,316.48	99.689964	59,813.98	-1,502.50	0.08
		Base		102.194133	61,316.48	99.689964	59,813.98	-1,502.50	0.08
172967LD1	CITIGROUP INC SR UNSECURED 01/28 VAR					3.887000	10 Jan 2028		
	300,000.000	Local		99.707443	299,122.33	92.070390	276,211.17	-22,911.16	0.35
		Base		99.707443	299,122.33	92.070390	276,211.17	-22,911.16	0.35
17308CC53	CITIGROUP INC SR UNSECURED 11/30 VAR					2.976000	05 Nov 2030		
	140,000.000	Local		106.819100	149,546.74	82.155464	115,017.65	-34,529.09	0.15
		Base		106.819100	149,546.74	82.155464	115,017.65	-34,529.09	0.15
174610AW5	CITIZENS FINANCIAL GROUP SUBORDINATED 09/32 2.638					2.638000	30 Sep 2032		
	185,000.000	Local		99.951665	184,910.58	72.870564	134,810.54	-50,100.04	0.17
		Base		99.951665	184,910.58	72.870564	134,810.54	-50,100.04	0.17
19565CAA8	COLONIAL ENTERPRISES INC COMPANY GUAR 144A 05/30 3.25					3.250000	15 May 2030		
	75,000.000	Local		99.960280	74,970.21	86.778949	65,084.21	-9,886.00	0.08
		Base		99.960280	74,970.21	86.778949	65,084.21	-9,886.00	0.08

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20030NDN8	COMCAST CORP COMPANY GUAR 02/31 1.5					1.500000	15 Feb 2031		
	150,000.000	Local		97.961593	146,942.39	75.032361	112,548.54	-34,393.85	0.14
		Base		97.961593	146,942.39	75.032361	112,548.54	-34,393.85	0.14
20267UAA7	COMMONBOND STUDENT LOAN TRUST CBSLT 2016 B A1 144A					2.730000	25 Oct 2040		
	12,554.900	Local		99.998487	12,554.71	98.926470	12,420.12	-134.59	0.02
	Original Face: 165,000.000	Base		99.998487	12,554.71	98.926470	12,420.12	-134.59	0.02
20268KAA8	COMMONBOND STUDENT LOAN TRUST CBSLT 2017 BGS A1 144A					2.680000	25 Sep 2042		
	28,474.670	Local		100.000000	28,474.67	92.007710	26,198.89	-2,275.78	0.03
	Original Face: 155,000.000	Base		100.000000	28,474.67	92.007710	26,198.89	-2,275.78	0.03
202795JK7	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/27 2.95					2.950000	15 Aug 2027		
	270,000.000	Local		108.563874	293,122.46	91.090684	245,944.85	-47,177.61	0.31
		Base		108.563874	293,122.46	91.090684	245,944.85	-47,177.61	0.31
20369EAA0	COMMUNITY HOSPITALS OF I SECURED 05/25 4.237					4.237000	01 May 2025		
	50,000.000	Local		100.000000	50,000.00	97.339430	48,669.72	-1,330.28	0.06
		Base		100.000000	50,000.00	97.339430	48,669.72	-1,330.28	0.06
20402CAA3	COMMUNITY PRESERVATION C SR UNSECURED 02/30 2.867					2.867000	01 Feb 2030		
	150,000.000	Local		100.000000	150,000.00	81.049491	121,574.24	-28,425.76	0.15
		Base		100.000000	150,000.00	81.049491	121,574.24	-28,425.76	0.15
205887CD2	CONAGRA BRANDS INC SR UNSECURED 11/38 5.3					5.300000	01 Nov 2038		
	315,000.000	Local		106.033225	334,004.66	87.758585	276,439.54	-57,565.12	0.35
		Base		106.033225	334,004.66	87.758585	276,439.54	-57,565.12	0.35
21036PBF4	CONSTELLATION BRANDS INC SR UNSECURED 05/30 2.875					2.875000	01 May 2030		
	55,000.000	Local		99.847218	54,915.97	82.901481	45,595.81	-9,320.16	0.06
		Base		99.847218	54,915.97	82.901481	45,595.81	-9,320.16	0.06
21871XAJ8	COREBRIDGE FINANCIAL INC SR UNSECURED 144A 04/42 4.35					4.350000	05 Apr 2042		
	95,000.000	Local		99.973400	94,974.73	76.947537	73,100.16	-21,874.57	0.09
		Base		99.973400	94,974.73	76.947537	73,100.16	-21,874.57	0.09
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local		99.064143	227,847.53	91.505865	210,463.49	-17,384.04	0.27
		Base		99.064143	227,847.53	91.505865	210,463.49	-17,384.04	0.27

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22003BAP1	CORPORATE OFFICE PROP LP COMPANY GUAR 12/33 2.9					2.900000	01 Dec 2033		
	300,000.000	Local	99.555033	298,665.10	69.238109	207,714.33	-90,950.77	0.26	
		Base	99.555033	298,665.10	69.238109	207,714.33	-90,950.77	0.26	
224044CA3	COX COMMUNICATIONS INC SR UNSECURED 144A 06/23 2.95					2.950000	30 Jun 2023		
	65,000.000	Local	99.515738	64,685.23	98.540452	64,051.29	-633.94	0.08	
		Base	99.515738	64,685.23	98.540452	64,051.29	-633.94	0.08	
22966RAG1	CUBESMART LP COMPANY GUAR 02/31 2					2.000000	15 Feb 2031		
	215,000.000	Local	99.235321	213,355.94	74.942361	161,126.08	-52,229.86	0.20	
		Base	99.235321	213,355.94	74.942361	161,126.08	-52,229.86	0.20	
23312LAS7	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4					3.276000	10 May 2049		
	315,000.000	Local	104.063321	327,799.46	93.099430	293,263.20	-34,536.26	0.37	
	Original Face:	315,000.000	Base	104.063321	327,799.46	93.099430	293,263.20	-34,536.26	0.37
2350364X5	DALLAS FORT WORTH TX INTERNATI DALAPT 11/45 FIXED 3.144					3.144000	01 Nov 2045		
	350,000.000	Local	100.000000	350,000.00	73.131620	255,960.67	-94,039.33	0.32	
	Original Face:	350,000.000	Base	100.000000	350,000.00	73.131620	255,960.67	-94,039.33	0.32
235241LS3	DALLAS TX AREA RAPID TRANSIT S DALTRN 12/44 FIXED 5.999					5.999000	01 Dec 2044		
	315,000.000	Local	139.521978	439,494.23	109.772650	345,783.85	-93,710.38	0.44	
	Original Face:	315,000.000	Base	139.521978	439,494.23	109.772650	345,783.85	-93,710.38	0.44
23542JRC1	DALLAS TX WTRWKS SWR SYS REV DALUTL 10/40 FIXED 2.772					2.772000	01 Oct 2040		
	75,000.000	Local	100.000000	75,000.00	72.272060	54,204.05	-20,795.95	0.07	
	Original Face:	75,000.000	Base	100.000000	75,000.00	72.272060	54,204.05	-20,795.95	0.07
237194AM7	DARDEN RESTAURANTS INC SR UNSECURED 02/48 4.55					4.550000	15 Feb 2048		
	180,000.000	Local	111.756550	201,161.79	75.194430	135,349.97	-65,811.82	0.17	
		Base	111.756550	201,161.79	75.194430	135,349.97	-65,811.82	0.17	
24703TAG1	DELL INT LLC / EMC CORP SR UNSECURED 10/29 5.3					5.300000	01 Oct 2029		
	275,000.000	Local	117.058007	321,909.52	93.122647	256,087.28	-65,822.24	0.32	
		Base	117.058007	321,909.52	93.122647	256,087.28	-65,822.24	0.32	
25389JAU0	DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6					3.600000	01 Jul 2029		
	300,000.000	Local	99.874967	299,624.90	87.625455	262,876.37	-36,748.53	0.33	
		Base	99.874967	299,624.90	87.625455	262,876.37	-36,748.53	0.33	

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254010AD3	DIGNITY HEALTH SECURED 11/24 3.812				3.812000	01 Nov 2024		
		75,000.000	Local 100.000000	75,000.00	96.870000	72,652.50	-2,347.50	0.09
			Base 100.000000	75,000.00	96.870000	72,652.50	-2,347.50	0.09
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
		75,000.000	Local 100.000000	75,000.00	89.250000	66,937.50	-8,062.50	0.08
			Base 100.000000	75,000.00	89.250000	66,937.50	-8,062.50	0.08
254845RM4	DIST OF COLUMBIA WTR SWR AUT DISUTL 10/48 FIXED 3.207				3.207000	01 Oct 2048		
		125,000.000	Local 100.000000	125,000.00	73.198300	91,497.88	-33,502.12	0.12
Original Face:		125,000.000	Base 100.000000	125,000.00	73.198300	91,497.88	-33,502.12	0.12
260543CY7	DOW CHEMICAL CO/THE SR UNSECURED 11/28 4.8				4.800000	30 Nov 2028		
		65,000.000	Local 99.934846	64,957.65	95.252350	61,914.03	-3,043.62	0.08
			Base 99.934846	64,957.65	95.252350	61,914.03	-3,043.62	0.08
263534CP2	E.I. DU PONT DE NEMOURS SR UNSECURED 07/30 2.3				2.300000	15 Jul 2030		
		75,000.000	Local 99.716853	74,787.64	81.549821	61,162.37	-13,625.27	0.08
			Base 99.716853	74,787.64	81.549821	61,162.37	-13,625.27	0.08
26441CBE4	DUKE ENERGY CORP SR UNSECURED 06/29 3.4				3.400000	15 Jun 2029		
		290,000.000	Local 99.892886	289,689.37	87.601741	254,045.05	-35,644.32	0.32
			Base 99.892886	289,689.37	87.601741	254,045.05	-35,644.32	0.32
281020AP2	EDISON INTERNATIONAL SR UNSECURED 11/22 3.125				3.125000	15 Nov 2022		
		75,000.000	Local 99.997493	74,998.12	99.824943	74,868.71	-129.41	0.09
			Base 99.997493	74,998.12	99.824943	74,868.71	-129.41	0.09
29245JAK8	EMPRESA NACIONAL DEL PET SR UNSECURED 144A 09/47 4.5				4.500000	14 Sep 2047		
		200,000.000	Local 97.381605	194,763.21	66.125000	132,250.00	-62,513.21	0.17
			Base 97.381605	194,763.21	66.125000	132,250.00	-62,513.21	0.17
29248HAB9	EMPOWER FINANCE 2020 LP COMPANY GUAR 144A 03/31 1.776				1.776000	17 Mar 2031		
		50,000.000	Local 100.000000	50,000.00	74.091841	37,045.92	-12,954.08	0.05
			Base 100.000000	50,000.00	74.091841	37,045.92	-12,954.08	0.05
29250NBF1	ENBRIDGE INC COMPANY GUAR 08/33 2.5				2.500000	01 Aug 2033		
		325,000.000	Local 99.622412	323,772.84	74.846936	243,252.54	-80,520.30	0.31
			Base 99.622412	323,772.84	74.846936	243,252.54	-80,520.30	0.31

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CONNING INC

FUND: HBQ4



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29273RAY5	ENERGY TRANSFER LP SR UNSECURED 02/24 4.9					4.900000	01 Feb 2024		
	70,000.000	Local		100.998514	70,698.96	99.465972	69,626.18	-1,072.78	0.09
		Base		100.998514	70,698.96	99.465972	69,626.18	-1,072.78	0.09
29278DAA3	ENEL CHILE SA SR UNSECURED 06/28 4.875					4.875000	12 Jun 2028		
	50,000.000	Local		99.265520	49,632.76	92.541831	46,270.92	-3,361.84	0.06
		Base		99.265520	49,632.76	92.541831	46,270.92	-3,361.84	0.06
29336TAC4	ENLINK MIDSTREAM LLC COMPANY GUAR 144A 01/28 5.625					5.625000	15 Jan 2028		
	230,000.000	Local		102.309013	235,310.73	93.625000	215,337.50	-19,973.23	0.27
		Base		102.309013	235,310.73	93.625000	215,337.50	-19,973.23	0.27
29364WAK4	ENTERGY LOUISIANA LLC 1ST MORTGAGE 11/24 5.4					5.400000	01 Nov 2024		
	40,000.000	Local		103.510100	41,404.04	100.921000	40,368.40	-1,035.64	0.05
		Base		103.510100	41,404.04	100.921000	40,368.40	-1,035.64	0.05
29379VBE2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75					3.750000	15 Feb 2025		
	45,000.000	Local		99.902289	44,956.03	96.841744	43,578.78	-1,377.25	0.06
		Base		99.902289	44,956.03	96.841744	43,578.78	-1,377.25	0.06
29766DAF1	ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646					2.646000	12 May 2026		
	19,751.630	Local		100.000000	19,751.63	95.972617	18,956.16	-795.47	0.02
	Original Face: 60,000.000	Base		100.000000	19,751.63	95.972617	18,956.16	-795.47	0.02
30217AAB9	EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25					4.250000	01 Feb 2029		
	200,000.000	Local		99.945805	199,891.61	90.646169	181,292.34	-18,599.27	0.23
		Base		99.945805	199,891.61	90.646169	181,292.34	-18,599.27	0.23
30285FAE9	FREM F MORTGAGE TRUST FREMF 2014 K40 B 144A					4.210266	25 Nov 2047		
	86,000.000	Local		103.652930	89,141.52	97.328680	83,702.66	-5,438.86	0.11
	Original Face: 86,000.000	Base		103.652930	89,141.52	97.328680	83,702.66	-5,438.86	0.11
30303M8D7	META PLATFORMS INC SR UNSECURED 144A 08/32 3.85					3.850000	15 Aug 2032		
	125,000.000	Local		99.975296	124,969.12	87.870450	109,838.06	-15,131.06	0.14
		Base		99.975296	124,969.12	87.870450	109,838.06	-15,131.06	0.14
3128M9ED0	FED HM LN PC POOL G07032 FG 06/42 FIXED 3					3.000000	01 Jun 2042		
	56,104.450	Local		101.619034	57,012.80	89.858862	50,414.82	-6,597.98	0.06
	Original Face: 350,000.000	Base		101.619034	57,012.80	89.858862	50,414.82	-6,597.98	0.06

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3128M9KG6	FED HM LN PC POOL G07195 FG 03/42 FIXED 4.5				4.500000	01 Mar 2042		
		16,930.580	Local 104.472263	17,687.76	98.207112	16,627.03	-1,060.73	0.02
Original Face:		280,000.000	Base 104.472263	17,687.76	98.207112	16,627.03	-1,060.73	0.02
3128MJ2H2	FED HM LN PC POOL G08775 FG 08/47 FIXED 4				4.000000	01 Aug 2047		
		120,467.730	Local 103.526654	124,716.21	94.341485	113,651.05	-11,065.16	0.14
Original Face:		750,000.000	Base 103.526654	124,716.21	94.341485	113,651.05	-11,065.16	0.14
3128MJSD3	FED HM LN PC POOL G08515 FG 12/42 FIXED 3				3.000000	01 Dec 2042		
		27,081.730	Local 102.514093	27,762.59	89.831266	24,327.86	-3,434.73	0.03
Original Face:		125,000.000	Base 102.514093	27,762.59	89.831266	24,327.86	-3,434.73	0.03
3128MJU81	FED HM LN PC POOL G08606 FG 09/44 FIXED 4				4.000000	01 Sep 2044		
		24,162.300	Local 104.138886	25,162.35	95.142528	22,988.62	-2,173.73	0.03
Original Face:		250,000.000	Base 104.138886	25,162.35	95.142528	22,988.62	-2,173.73	0.03
3128MJWB2	FED HM LN PC POOL G08641 FG 05/45 FIXED 3.5				3.500000	01 May 2045		
		81,404.670	Local 102.432047	83,384.47	91.957176	74,857.44	-8,527.03	0.09
Original Face:		540,000.000	Base 102.432047	83,384.47	91.957176	74,857.44	-8,527.03	0.09
3128MJYM6	FED HM LN PC POOL G08715 FG 08/46 FIXED 3				3.000000	01 Aug 2046		
		563,894.750	Local 100.314346	565,667.33	89.135101	502,628.15	-63,039.18	0.64
Original Face:		2,500,000.000	Base 100.314346	565,667.33	89.135101	502,628.15	-63,039.18	0.64
31292LGX7	FED HM LN PC POOL C03814 FG 03/42 FIXED 4				4.000000	01 Mar 2042		
		25,303.750	Local 104.717680	26,497.50	95.449261	24,152.24	-2,345.26	0.03
Original Face:		235,000.000	Base 104.717680	26,497.50	95.449261	24,152.24	-2,345.26	0.03
31292SA67	FED HM LN PC POOL C09029 FG 03/43 FIXED 3				3.000000	01 Mar 2043		
		66,452.570	Local 100.558534	66,823.73	89.752524	59,642.86	-7,180.87	0.08
Original Face:		300,000.000	Base 100.558534	66,823.73	89.752524	59,642.86	-7,180.87	0.08
3132A5GL3	FED HM LN PC POOL ZS4703 FR 02/47 FIXED 3				3.000000	01 Feb 2047		
		167,250.400	Local 104.717113	175,139.79	88.774274	148,475.33	-26,664.46	0.19
Original Face:		560,000.000	Base 104.717113	175,139.79	88.774274	148,475.33	-26,664.46	0.19
3132AD6N3	FED HM LN PC POOL ZT1777 FR 03/49 FIXED 4				4.000000	01 Mar 2049		
		36,307.530	Local 102.262341	37,128.93	94.485850	34,305.48	-2,823.45	0.04
Original Face:		378,000.000	Base 102.262341	37,128.93	94.485850	34,305.48	-2,823.45	0.04

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3132AEB96	FED HM LN PC POOL ZT1864 FR 04/49 FIXED 4				4.000000	01 Apr 2049		
		32,271.350	Local 102.564411	33,098.92	94.486949	30,492.21	-2,606.71	0.04
Original Face:		305,000.000	Base 102.564411	33,098.92	94.486949	30,492.21	-2,606.71	0.04
3132AEEY8	FED HM LN PC POOL ZT1951 FR 05/49 FIXED 3.5				3.500000	01 May 2049		
		20,861.550	Local 102.185120	21,317.40	90.995413	18,983.05	-2,334.35	0.02
Original Face:		180,000.000	Base 102.185120	21,317.40	90.995413	18,983.05	-2,334.35	0.02
3132AEJ80	FED HM LN PC POOL ZT2087 FR 06/49 FIXED 4				4.000000	01 Jun 2049		
		62,814.500	Local 102.592172	64,442.76	94.372904	59,279.87	-5,162.89	0.08
Original Face:		445,000.000	Base 102.592172	64,442.76	94.372904	59,279.87	-5,162.89	0.08
3132DMG25	FED HM LN PC POOL SD0217 FR 05/49 FIXED 4				4.000000	01 May 2049		
		32,493.440	Local 103.209509	33,536.32	94.050413	30,560.21	-2,976.11	0.04
Original Face:		140,000.000	Base 103.209509	33,536.32	94.050413	30,560.21	-2,976.11	0.04
3132DMGT6	FED HM LN PC POOL SD0210 FR 12/49 FIXED 3				3.000000	01 Dec 2049		
		136,283.000	Local 104.229222	142,046.71	87.858151	119,735.72	-22,310.99	0.15
Original Face:		325,000.000	Base 104.229222	142,046.71	87.858151	119,735.72	-22,310.99	0.15
3132DV3J2	FED HM LN PC POOL SD8001 FR 07/49 FIXED 3.5				3.500000	01 Jul 2049		
		46,609.220	Local 101.774778	47,436.43	90.976196	42,403.30	-5,033.13	0.05
Original Face:		347,000.000	Base 101.774778	47,436.43	90.976196	42,403.30	-5,033.13	0.05
3132DV7B5	FED HM LN PC POOL SD8090 FR 09/50 FIXED 2				2.000000	01 Sep 2050		
		254,892.770	Local 102.715095	261,813.35	81.507932	207,757.83	-54,055.52	0.26
Original Face:		355,000.000	Base 102.715095	261,813.35	81.507932	207,757.83	-54,055.52	0.26
3132DWC76	FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5				2.500000	01 Feb 2052		
		173,015.020	Local 100.364963	173,646.46	84.366043	145,965.93	-27,680.53	0.19
Original Face:		181,000.000	Base 100.364963	173,646.46	84.366043	145,965.93	-27,680.53	0.19
3132DWD34	FED HM LN PC POOL SD8222 FR 06/52 FIXED 4				4.000000	01 Jun 2052		
		415,261.920	Local 99.147239	411,720.73	92.935910	385,927.44	-25,793.29	0.49
Original Face:		425,000.000	Base 99.147239	411,720.73	92.935910	385,927.44	-25,793.29	0.49
3132DWEC3	FED HM LN PC POOL SD8231 FR 07/52 FIXED 4.5				4.500000	01 Jul 2052		
		1,963,537.180	Local 99.127020	1,946,395.90	95.563330	1,876,421.51	-69,974.39	2.38
Original Face:		2,000,000.000	Base 99.127020	1,946,395.90	95.563330	1,876,421.51	-69,974.39	2.38

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3132DWES8	FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5				4.500000	01 Sep 2052		
		4,000,000.000	Local 99.040095	3,961,603.78	95.563330	3,822,533.20	-139,070.58	4.85
Original Face:		4,000,000.000	Base 99.040095	3,961,603.78	95.563330	3,822,533.20	-139,070.58	4.85
3132GMKC5	FED HM LN PC POOL Q05991 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		35,603.720	Local 102.068436	36,340.16	91.962566	32,742.09	-3,598.07	0.04
Original Face:		345,000.000	Base 102.068436	36,340.16	91.962566	32,742.09	-3,598.07	0.04
3132GUKK9	FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
		40,334.740	Local 102.303746	41,263.95	91.961947	37,092.61	-4,171.34	0.05
Original Face:		335,000.000	Base 102.303746	41,263.95	91.961947	37,092.61	-4,171.34	0.05
31339UJN1	FED HM LN PC POOL QA3869 FR 10/49 FIXED 3.5				3.500000	01 Oct 2049		
		215,447.690	Local 102.101313	219,974.92	90.928695	195,903.77	-24,071.15	0.25
Original Face:		611,000.000	Base 102.101313	219,974.92	90.928695	195,903.77	-24,071.15	0.25
3133AMEP7	FED HM LN PC POOL QC2842 FR 06/51 FIXED 2.5				2.500000	01 Jun 2051		
		388,719.890	Local 102.953090	400,199.14	84.526341	328,570.70	-71,628.44	0.42
Original Face:		435,000.000	Base 102.953090	400,199.14	84.526341	328,570.70	-71,628.44	0.42
3133KKD63	FED HM LN PC POOL RA3725 FR 10/50 FIXED 2				2.000000	01 Oct 2050		
		268,529.720	Local 103.011931	276,617.65	81.508092	218,873.45	-57,744.20	0.28
Original Face:		353,000.000	Base 103.011931	276,617.65	81.508092	218,873.45	-57,744.20	0.28
3133KKZ2	FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5				2.500000	01 Jan 2051		
		247,554.010	Local 104.034542	257,541.68	85.196125	210,906.42	-46,635.26	0.27
Original Face:		350,000.000	Base 104.034542	257,541.68	85.196125	210,906.42	-46,635.26	0.27
3133KLXT9	FED HM LN PC POOL RA5190 FR 05/51 FIXED 2.5				2.500000	01 May 2051		
		337,222.120	Local 102.763081	346,539.84	84.546959	285,111.05	-61,428.79	0.36
Original Face:		385,000.000	Base 102.763081	346,539.84	84.546959	285,111.05	-61,428.79	0.36
31368HK44	FNMA POOL 190315 FN 11/31 FIXED VAR				6.000000	01 Nov 2031		
		2,034.520	Local 105.525136	2,146.93	105.011168	2,136.47	-10.46	0.00
Original Face:		856,000.000	Base 105.525136	2,146.93	105.011168	2,136.47	-10.46	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A				2.898000	25 Jun 2027		
		218,727.980	Local 100.000000	218,727.98	93.053260	203,533.52	-15,194.46	0.26
Original Face:		220,000.000	Base 100.000000	218,727.98	93.053260	203,533.52	-15,194.46	0.26

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	Units								
31371HLT3	FNMA POOL 252438 FN 05/29 FIXED 6					6.000000	01 May 2029		
	2,322.500	Local	104.363402	2,423.84	103.541899	2,404.76		-19.08	0.00
Original Face:	897,000.000	Base	104.363402	2,423.84	103.541899	2,404.76		-19.08	0.00
31371KWJ6	FNMA POOL 254549 FN 12/32 FIXED 6					6.000000	01 Dec 2032		
	1,537.190	Local	106.033086	1,629.93	105.018245	1,614.33		-15.60	0.00
Original Face:	309,000.000	Base	106.033086	1,629.93	105.018245	1,614.33		-15.60	0.00
31371NGG4	FNMA POOL 256799 FN 07/37 FIXED 5.5					5.500000	01 Jul 2037		
	2,286.510	Local	105.864833	2,420.61	103.388537	2,363.99		-56.62	0.00
Original Face:	287,000.000	Base	105.864833	2,420.61	103.388537	2,363.99		-56.62	0.00
31371NSL0	FNMA POOL 257123 FN 03/38 FIXED 5.5					5.500000	01 Mar 2038		
	624.990	Local	105.932895	662.07	102.625510	641.40		-20.67	0.00
Original Face:	68,000.000	Base	105.932895	662.07	102.625510	641.40		-20.67	0.00
3137FCJG0	FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3					3.089000	25 Nov 2027		
	135,000.000	Local	100.508200	135,686.07	93.018590	125,575.10		-10,110.97	0.16
Original Face:	135,000.000	Base	100.508200	135,686.07	93.018590	125,575.10		-10,110.97	0.16
3137FDER9	FHLMC MULTIFAMILY STRUCTURED P FHMS K154 A1					3.176000	25 Nov 2028		
	61,957.370	Local	100.997492	62,575.39	96.293050	59,660.64		-2,914.75	0.08
Original Face:	120,000.000	Base	100.997492	62,575.39	96.293050	59,660.64		-2,914.75	0.08
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P FHMS K087 A2					3.771000	25 Dec 2028		
	300,000.000	Local	106.741820	320,225.46	95.784100	287,352.30		-32,873.16	0.36
Original Face:	300,000.000	Base	106.741820	320,225.46	95.784100	287,352.30		-32,873.16	0.36
3137FL6P4	FHLMC MULTIFAMILY STRUCTURED P FHMS K089 A2					3.563000	25 Jan 2029		
	300,000.000	Local	105.720103	317,160.31	94.883320	284,649.96		-32,510.35	0.36
Original Face:	300,000.000	Base	105.720103	317,160.31	94.883320	284,649.96		-32,510.35	0.36
3137FLMV3	FHLMC MULTIFAMILY STRUCTURED P FHMS K090 A2					3.422000	25 Feb 2029		
	300,000.000	Local	105.005353	315,016.06	94.035940	282,107.82		-32,908.24	0.36
Original Face:	300,000.000	Base	105.005353	315,016.06	94.035940	282,107.82		-32,908.24	0.36
3138A2W47	FNMA POOL AH1566 FN 12/40 FIXED 5					5.000000	01 Dec 2040		
	27,399.490	Local	105.331742	28,860.36	100.906456	27,647.85		-1,212.51	0.04
Original Face:	287,000.000	Base	105.331742	28,860.36	100.906456	27,647.85		-1,212.51	0.04

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	Units								
3138A8UT1	FNMA POOL AH6893 FN 03/41 FIXED 4.5					4.500000	01 Mar 2041		
	4,449.150	Local	104.102806	4,631.69	95.975598	4,270.10		-361.59	0.01
Original Face:	101,000.000	Base	104.102806	4,631.69	95.975598	4,270.10		-361.59	0.01
3138AJNH1	FNMA POOL AI4891 FN 06/41 FIXED 4.5					4.500000	01 Jun 2041		
	4,805.500	Local	104.198106	5,007.24	97.734553	4,696.63		-310.61	0.01
Original Face:	115,000.000	Base	104.198106	5,007.24	97.734553	4,696.63		-310.61	0.01
3138AWCN1	FNMA POOL AJ4576 FN 11/41 FIXED 3.5					3.500000	01 Nov 2041		
	11,148.360	Local	101.482550	11,313.64	91.886141	10,243.80		-1,069.84	0.01
Original Face:	150,000.000	Base	101.482550	11,313.64	91.886141	10,243.80		-1,069.84	0.01
3138E0L56	FNMA POOL AJ7547 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
	30,614.720	Local	104.003074	31,840.25	95.365961	29,196.02		-2,644.23	0.04
Original Face:	400,000.000	Base	104.003074	31,840.25	95.365961	29,196.02		-2,644.23	0.04
3138EENK1	FNMA POOL AK9393 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	41,648.150	Local	102.609071	42,734.78	91.649356	38,170.26		-4,564.52	0.05
Original Face:	365,000.000	Base	102.609071	42,734.78	91.649356	38,170.26		-4,564.52	0.05
3138EJC97	FNMA POOL AL1895 FN 06/42 FIXED VAR					3.500000	01 Jun 2042		
	63,451.320	Local	104.133169	66,073.87	92.104538	58,441.55		-7,632.32	0.07
Original Face:	335,000.000	Base	104.133169	66,073.87	92.104538	58,441.55		-7,632.32	0.07
3138EKVM4	FNMA POOL AL3319 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	16,519.590	Local	103.473997	17,093.48	91.887120	15,179.38		-1,914.10	0.02
Original Face:	115,000.000	Base	103.473997	17,093.48	91.887120	15,179.38		-1,914.10	0.02
3138EKYV1	FNMA POOL AL3423 FN 05/40 FIXED VAR					5.000000	01 May 2040		
	35,160.920	Local	106.851812	37,570.08	100.912337	35,481.71		-2,088.37	0.05
Original Face:	415,000.000	Base	106.851812	37,570.08	100.912337	35,481.71		-2,088.37	0.05
3138ENM55	FNMA POOL AL5779 FN 09/43 FIXED VAR					3.000000	01 Sep 2043		
	66,256.110	Local	100.697672	66,718.36	89.765895	59,475.39		-7,242.97	0.08
Original Face:	250,000.000	Base	100.697672	66,718.36	89.765895	59,475.39		-7,242.97	0.08
3138EQT36	FNMA POOL AL7769 FN 12/43 FIXED VAR					3.000000	01 Dec 2043		
	45,723.080	Local	101.608356	46,458.47	89.542808	40,941.73		-5,516.74	0.05
Original Face:	170,000.000	Base	101.608356	46,458.47	89.542808	40,941.73		-5,516.74	0.05

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3138EQWR9	FNMA POOL AL7855 FN 10/43 FIXED VAR				3.000000	01 Oct 2043		
		40,362.590	Local 102.468598	41,358.98	89.564331	36,150.48	-5,208.50	0.05
Original Face:		150,000.000	Base 102.468598	41,358.98	89.564331	36,150.48	-5,208.50	0.05
3138ERDL1	FNMA POOL AL9106 FN 02/46 FIXED VAR				4.500000	01 Feb 2046		
		90,377.210	Local 105.395497	95,253.51	98.004425	88,573.66	-6,679.85	0.11
Original Face:		590,000.000	Base 105.395497	95,253.51	98.004425	88,573.66	-6,679.85	0.11
3138ERDM9	FNMA POOL AL9107 FN 03/46 FIXED VAR				4.500000	01 Mar 2046		
		172,431.020	Local 105.244532	181,474.22	96.131579	165,760.66	-15,713.56	0.21
Original Face:		935,000.000	Base 105.244532	181,474.22	96.131579	165,760.66	-15,713.56	0.21
3138NXJ57	FNMA POOL AR1183 FN 01/43 FIXED 3				3.000000	01 Jan 2043		
		65,437.500	Local 102.037333	66,770.68	89.728339	58,715.98	-8,054.70	0.07
Original Face:		190,000.000	Base 102.037333	66,770.68	89.728339	58,715.98	-8,054.70	0.07
3138W4CR0	FNMA POOL AR6379 FN 02/43 FIXED 3				3.000000	01 Feb 2043		
		82,073.860	Local 102.242322	83,914.22	89.663454	73,590.26	-10,323.96	0.09
Original Face:		260,000.000	Base 102.242322	83,914.22	89.663454	73,590.26	-10,323.96	0.09
3138W9A26	FNMA POOL AS0024 FN 07/43 FIXED 3.5				3.500000	01 Jul 2043		
		157,476.000	Local 102.676732	161,691.21	91.851862	144,644.64	-17,046.57	0.18
Original Face:		935,000.000	Base 102.676732	161,691.21	91.851862	144,644.64	-17,046.57	0.18
3138WFXD3	FNMA POOL AS6075 FN 10/45 FIXED 4				4.000000	01 Oct 2045		
		175,650.830	Local 104.964047	184,370.22	94.971176	166,817.66	-17,552.56	0.21
Original Face:		1,760,000.000	Base 104.964047	184,370.22	94.971176	166,817.66	-17,552.56	0.21
3138WGG65	FNMA POOL AS6520 FN 01/46 FIXED 3.5				3.500000	01 Jan 2046		
		437,763.920	Local 101.376815	443,791.12	91.370908	399,988.87	-43,802.25	0.51
Original Face:		2,600,000.000	Base 101.376815	443,791.12	91.370908	399,988.87	-43,802.25	0.51
3138WMFR7	FNMA POOL AT0175 FN 03/43 FIXED 3.5				3.500000	01 Mar 2043		
		74,783.250	Local 101.060077	75,576.01	92.224255	68,968.30	-6,607.71	0.09
Original Face:		240,000.000	Base 101.060077	75,576.01	92.224255	68,968.30	-6,607.71	0.09
3138WNBL2	FNMA POOL AT0942 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
		79,861.910	Local 102.448126	81,817.03	89.440901	71,429.21	-10,387.82	0.09
Original Face:		230,000.000	Base 102.448126	81,817.03	89.440901	71,429.21	-10,387.82	0.09

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3138WRJN1	FNMA POOL AT3868 FN 06/43 FIXED 3.5						3.500000	01 Jun 2043		
	49,144.330	Local		102.197120	50,224.09	91.881592		45,154.59	-5,069.50	0.06
Original Face:	270,000.000	Base		102.197120	50,224.09	91.881592		45,154.59	-5,069.50	0.06
3138YKFW8	FNMA POOL AY5580 FN 06/45 FIXED 3.5						3.500000	01 Jun 2045		
	110,218.920	Local		102.740872	113,239.88	91.674357		101,042.49	-12,197.39	0.13
Original Face:	550,000.000	Base		102.740872	113,239.88	91.674357		101,042.49	-12,197.39	0.13
3138YR5G9	FNMA POOL AZ0846 FN 07/45 FIXED 4						4.000000	01 Jul 2045		
	81,200.820	Local		104.399241	84,773.04	94.486290		76,723.64	-8,049.40	0.10
Original Face:	805,000.000	Base		104.399241	84,773.04	94.486290		76,723.64	-8,049.40	0.10
31400QP98	FNMA POOL 694448 FN 04/33 FIXED 5.5						5.500000	01 Apr 2033		
	4,297.640	Local		105.212396	4,521.65	102.687399		4,413.13	-108.52	0.01
Original Face:	576,000.000	Base		105.212396	4,521.65	102.687399		4,413.13	-108.52	0.01
31400QWQ2	FNMA POOL 694655 FN 04/33 FIXED 5.5						5.500000	01 Apr 2033		
	5,860.640	Local		105.207452	6,165.83	102.932493		6,032.50	-133.33	0.01
Original Face:	1,028,000.000	Base		105.207452	6,165.83	102.932493		6,032.50	-133.33	0.01
31401AUP0	FNMA POOL 702690 FN 07/33 FIXED 5						5.000000	01 Jul 2033		
	2,747.080	Local		104.462557	2,869.67	97.949518		2,690.75	-178.92	0.00
Original Face:	263,000.000	Base		104.462557	2,869.67	97.949518		2,690.75	-178.92	0.00
31402CV58	FNMA POOL 725236 FN 03/34 FIXED VAR						4.500000	01 Mar 2034		
	8,289.960	Local		103.377218	8,569.93	97.818941		8,109.15	-460.78	0.01
Original Face:	390,000.000	Base		103.377218	8,569.93	97.818941		8,109.15	-460.78	0.01
31403DT33	FNMA POOL 745870 FN 10/36 FIXED VAR						5.000000	01 Oct 2036		
	22,405.930	Local		104.482474	23,410.27	100.906951		22,609.14	-801.13	0.03
Original Face:	1,320,000.000	Base		104.482474	23,410.27	100.906951		22,609.14	-801.13	0.03
31407FF39	FNMA POOL 829186 FN 07/35 FIXED 5						5.000000	01 Jul 2035		
	3,038.160	Local		104.774600	3,183.22	100.903096		3,065.60	-117.62	0.00
Original Face:	331,000.000	Base		104.774600	3,183.22	100.903096		3,065.60	-117.62	0.00
31408FUB3	FNMA POOL 850278 FN 12/35 FIXED 5.5						5.500000	01 Dec 2035		
	3,236.300	Local		105.750085	3,422.39	100.215364		3,243.27	-179.12	0.00
Original Face:	387,000.000	Base		105.750085	3,422.39	100.215364		3,243.27	-179.12	0.00

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	Units								
3140FMSZ0	FNMA POOL BE2335 FN 02/47 FIXED 3.5					3.500000	01 Feb 2047		
	79,412.210	Local	101.396120	80,520.90	92.153094	73,180.81	-7,340.09	0.09	
Original Face:	300,000.000	Base	101.396120	80,520.90	92.153094	73,180.81	-7,340.09	0.09	
3140FQS73	FNMA POOL BE5041 FN 11/46 FIXED 3.5					3.500000	01 Nov 2046		
	130,301.240	Local	101.865362	132,731.83	91.878211	119,718.45	-13,013.38	0.15	
Original Face:	430,000.000	Base	101.865362	132,731.83	91.878211	119,718.45	-13,013.38	0.15	
3140J9FS5	FNMA POOL BM4676 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	167,579.260	Local	102.010028	170,947.65	94.546789	158,440.81	-12,506.84	0.20	
Original Face:	470,000.000	Base	102.010028	170,947.65	94.546789	158,440.81	-12,506.84	0.20	
3140JGLQ6	FNMA POOL BN0334 FN 12/48 FIXED 4					4.000000	01 Dec 2048		
	41,712.530	Local	102.751188	42,860.12	94.211684	39,298.08	-3,562.04	0.05	
Original Face:	400,000.000	Base	102.751188	42,860.12	94.211684	39,298.08	-3,562.04	0.05	
3140JPKH7	FNMA POOL BN6595 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	58,468.770	Local	101.523565	59,359.58	90.937339	53,169.94	-6,189.64	0.07	
Original Face:	364,000.000	Base	101.523565	59,359.58	90.937339	53,169.94	-6,189.64	0.07	
3140JWNS5	FNMA POOL BO2200 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	96,339.250	Local	102.257616	98,514.22	90.913621	87,585.50	-10,928.72	0.11	
Original Face:	346,000.000	Base	102.257616	98,514.22	90.913621	87,585.50	-10,928.72	0.11	
3140JWQR4	FNMA POOL BO2263 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	146,334.380	Local	102.123411	149,441.66	90.910577	133,033.43	-16,408.23	0.17	
Original Face:	605,000.000	Base	102.123411	149,441.66	90.910577	133,033.43	-16,408.23	0.17	
3140JXRN0	FNMA POOL BO3192 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	191,069.010	Local	101.860694	194,624.22	87.921646	167,991.02	-26,633.20	0.21	
Original Face:	690,000.000	Base	101.860694	194,624.22	87.921646	167,991.02	-26,633.20	0.21	
3140KNKN7	FNMA POOL BQ3000 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	427,660.860	Local	102.972982	440,375.14	81.561192	348,805.30	-91,569.84	0.44	
Original Face:	525,000.000	Base	102.972982	440,375.14	81.561192	348,805.30	-91,569.84	0.44	
3140KRCZ0	FNMA POOL BQ5487 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	253,049.140	Local	103.963384	263,078.45	84.746732	214,450.88	-48,627.57	0.27	
Original Face:	340,000.000	Base	103.963384	263,078.45	84.746732	214,450.88	-48,627.57	0.27	

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	Units								
3140KUVQ2	FNMA POOL BQ8722 FN 11/50 FIXED 2					2.000000	01 Nov 2050		
	362,156.030	Local	102.631294	371,685.42	82.057884	297,177.57		-74,507.85	0.38
Original Face:	435,000.000	Base	102.631294	371,685.42	82.057884	297,177.57		-74,507.85	0.38
3140Q9XC2	FNMA POOL CA2474 FN 07/48 FIXED 4					4.000000	01 Jul 2048		
	49,671.750	Local	102.394641	50,861.21	94.453013	46,916.46		-3,944.75	0.06
Original Face:	495,000.000	Base	102.394641	50,861.21	94.453013	46,916.46		-3,944.75	0.06
3140QAJH4	FNMA POOL CA2963 FN 01/49 FIXED 4.5					4.500000	01 Jan 2049		
	40,101.710	Local	103.816296	41,632.11	96.375900	38,648.38		-2,983.73	0.05
Original Face:	420,000.000	Base	103.816296	41,632.11	96.375900	38,648.38		-2,983.73	0.05
3140QCQ66	FNMA POOL CA4976 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	200,875.990	Local	104.491184	209,897.70	87.774488	176,317.87		-33,579.83	0.22
Original Face:	490,000.000	Base	104.491184	209,897.70	87.774488	176,317.87		-33,579.83	0.22
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
	260,690.990	Local	103.163493	268,937.93	87.706827	228,643.80		-40,294.13	0.29
Original Face:	470,000.000	Base	103.163493	268,937.93	87.706827	228,643.80		-40,294.13	0.29
3140QERX2	FNMA POOL CA6801 FN 08/50 FIXED 2.5					2.500000	01 Aug 2050		
	322,550.100	Local	102.517841	330,671.40	84.692168	273,174.67		-57,496.73	0.35
Original Face:	495,000.000	Base	102.517841	330,671.40	84.692168	273,174.67		-57,496.73	0.35
3140QFA25	FNMA POOL CA7224 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	280,595.950	Local	103.103320	289,303.74	81.673762	229,173.27		-60,130.47	0.29
Original Face:	354,000.000	Base	103.103320	289,303.74	81.673762	229,173.27		-60,130.47	0.29
3140QFND7	FNMA POOL CA7587 FN 11/50 FIXED 1.5					1.500000	01 Nov 2050		
	870,164.130	Local	100.857913	877,629.38	76.919730	669,327.90		-208,301.48	0.85
Original Face:	995,000.000	Base	100.857913	877,629.38	76.919730	669,327.90		-208,301.48	0.85
3140QFS42	FNMA POOL CA7738 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	241,444.180	Local	104.112599	251,373.81	84.791299	204,723.66		-46,650.15	0.26
Original Face:	355,000.000	Base	104.112599	251,373.81	84.791299	204,723.66		-46,650.15	0.26
3140QHHG3	FNMA POOL CA9230 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	453,034.860	Local	102.551437	464,593.76	84.658235	383,531.32		-81,062.44	0.49
Original Face:	595,000.000	Base	102.551437	464,593.76	84.658235	383,531.32		-81,062.44	0.49

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3140QKSA7	FNMA POOL CB0512 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	380,438.740	Local	103.479183	393,674.90	84.621611	321,933.39		-71,741.51	0.41
Original Face:	440,000.000	Base	103.479183	393,674.90	84.621611	321,933.39		-71,741.51	0.41
3140QLNA0	FNMA POOL CB1284 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	347,362.420	Local	102.886780	357,390.01	84.552801	293,704.66		-63,685.35	0.37
Original Face:	390,000.000	Base	102.886780	357,390.01	84.552801	293,704.66		-63,685.35	0.37
3140X4EA0	FNMA POOL FM1028 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
	36,397.020	Local	101.901172	37,088.99	91.181977	33,187.52		-3,901.47	0.04
Original Face:	300,000.000	Base	101.901172	37,088.99	91.181977	33,187.52		-3,901.47	0.04
3140X54P5	FNMA POOL FM2629 FN 03/50 FIXED VAR					2.500000	01 Mar 2050		
	328,793.640	Local	102.775504	337,919.32	84.778822	278,747.37		-59,171.95	0.35
Original Face:	575,000.000	Base	102.775504	337,919.32	84.778822	278,747.37		-59,171.95	0.35
3140X62N0	FNMA POOL FM3480 FN 06/50 FIXED VAR					2.500000	01 Jun 2050		
	304,888.990	Local	103.231894	314,742.68	84.774086	258,466.85		-56,275.83	0.33
Original Face:	475,000.000	Base	103.231894	314,742.68	84.774086	258,466.85		-56,275.83	0.33
3140X6AQ4	FNMA POOL FM2714 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	136,194.370	Local	104.446689	142,250.51	88.039818	119,905.28		-22,345.23	0.15
Original Face:	310,000.000	Base	104.446689	142,250.51	88.039818	119,905.28		-22,345.23	0.15
3140X6S77	FNMA POOL FM3241 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	142,888.180	Local	104.373462	149,137.34	87.901063	125,600.23		-23,537.11	0.16
Original Face:	310,000.000	Base	104.373462	149,137.34	87.901063	125,600.23		-23,537.11	0.16
3140X72G3	FNMA POOL FM4374 FN 09/50 FIXED VAR					2.000000	01 Sep 2050		
	278,866.450	Local	102.904024	286,964.80	81.608530	227,578.81		-59,385.99	0.29
Original Face:	353,000.000	Base	102.904024	286,964.80	81.608530	227,578.81		-59,385.99	0.29
3140X7D97	FNMA POOL FM3727 FN 07/50 FIXED VAR					3.000000	01 Jul 2050		
	152,940.740	Local	104.245147	159,433.30	87.807730	134,293.79		-25,139.51	0.17
Original Face:	305,000.000	Base	104.245147	159,433.30	87.807730	134,293.79		-25,139.51	0.17
3140X8EH6	FNMA POOL FM4635 FN 11/50 FIXED VAR					2.000000	01 Nov 2050		
	449,956.120	Local	103.220772	464,448.18	81.603823	367,181.40		-97,266.78	0.47
Original Face:	525,000.000	Base	103.220772	464,448.18	81.603823	367,181.40		-97,266.78	0.47

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3140X8EM5	FNMA POOL FM4639 FN 11/50 FIXED VAR				2.500000	01 Nov 2050		
		313,637.140	Local 103.356921	324,165.69	84.822930	266,036.21	-58,129.48	0.34
Original Face:		465,000.000	Base 103.356921	324,165.69	84.822930	266,036.21	-58,129.48	0.34
3140XALY6	FNMA POOL FM6642 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
		449,425.500	Local 102.544290	460,860.19	84.711475	380,714.97	-80,145.22	0.48
Original Face:		595,000.000	Base 102.544290	460,860.19	84.711475	380,714.97	-80,145.22	0.48
3140XAMW9	FNMA POOL FM6672 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
		474,633.690	Local 102.498775	486,493.72	84.698273	402,006.54	-84,487.18	0.51
Original Face:		595,000.000	Base 102.498775	486,493.72	84.698273	402,006.54	-84,487.18	0.51
3140XBZC7	FNMA POOL FM7938 FN 07/51 FIXED VAR				2.500000	01 Jul 2051		
		396,031.670	Local 102.526790	406,038.56	84.638588	335,195.61	-70,842.95	0.43
Original Face:		450,000.000	Base 102.526790	406,038.56	84.638588	335,195.61	-70,842.95	0.43
3140XHVC8	FNMA POOL FS2410 FN 07/52 FIXED VAR				5.500000	01 Jul 2052		
		2,072,846.690	Local 101.323314	2,100,276.96	99.746214	2,067,586.10	-32,690.86	2.62
Original Face:		2,100,000.000	Base 101.323314	2,100,276.96	99.746214	2,067,586.10	-32,690.86	2.62
31410RRY7	FNMA POOL 895203 FN 08/36 FIXED 6.5				6.500000	01 Aug 2036		
		1,017.580	Local 107.250536	1,091.36	103.028137	1,048.39	-42.97	0.00
Original Face:		338,000.000	Base 107.250536	1,091.36	103.028137	1,048.39	-42.97	0.00
31410V5G1	FNMA POOL 899147 FN 04/37 FIXED 5.5				5.500000	01 Apr 2037		
		941.240	Local 105.747737	995.34	103.378031	973.04	-22.30	0.00
Original Face:		169,000.000	Base 105.747737	995.34	103.378031	973.04	-22.30	0.00
31411UG96	FNMA POOL 914724 FN 04/37 FIXED 5.5				5.500000	01 Apr 2037		
		1,671.000	Local 105.759425	1,767.24	103.370762	1,727.33	-39.91	0.00
Original Face:		301,000.000	Base 105.759425	1,767.24	103.370762	1,727.33	-39.91	0.00
31412MZA9	FNMA POOL 929637 FN 06/38 FIXED 5.5				5.500000	01 Jun 2038		
		3,557.880	Local 105.972096	3,770.36	103.373279	3,677.90	-92.46	0.00
Original Face:		628,000.000	Base 105.972096	3,770.36	103.373279	3,677.90	-92.46	0.00
31412SR80	FNMA POOL 933511 FN 02/38 FIXED 6				6.000000	01 Feb 2038		
		2,606.580	Local 106.670810	2,780.46	102.812063	2,679.88	-100.58	0.00
Original Face:		243,000.000	Base 106.670810	2,780.46	102.812063	2,679.88	-100.58	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31413DFE2	FNMA POOL 942165 FN 07/37 FIXED 6					6.000000	01 Jul 2037		
	5,264.590	Local	106.578860	5,610.94	105.278306	5,542.47	-68.47	0.01	
Original Face:	694,000.000	Base	106.578860	5,610.94	105.278306	5,542.47	-68.47	0.01	
31413JC77	FNMA POOL 946594 FN 09/37 FIXED 6					6.000000	01 Sep 2037		
	998.360	Local	106.391482	1,062.17	105.319259	1,051.47	-10.70	0.00	
Original Face:	98,000.000	Base	106.391482	1,062.17	105.319259	1,051.47	-10.70	0.00	
31413MDE4	FNMA POOL 949301 FN 10/37 FIXED 6					6.000000	01 Oct 2037		
	1,224.330	Local	106.280170	1,301.22	102.687793	1,257.24	-43.98	0.00	
Original Face:	300,000.000	Base	106.280170	1,301.22	102.687793	1,257.24	-43.98	0.00	
31414QMH7	FNMA POOL 972960 FN 03/38 FIXED 5					5.000000	01 Mar 2038		
	3,193.130	Local	105.203045	3,359.27	97.662680	3,118.50	-240.77	0.00	
Original Face:	355,000.000	Base	105.203045	3,359.27	97.662680	3,118.50	-240.77	0.00	
31414RWL5	FNMA POOL 974151 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
	3,213.690	Local	106.641275	3,427.12	105.096048	3,377.46	-49.66	0.00	
Original Face:	331,000.000	Base	106.641275	3,427.12	105.096048	3,377.46	-49.66	0.00	
31415XA92	FNMA POOL 992032 FN 10/38 FIXED 5.5					5.500000	01 Oct 2038		
	2,461.070	Local	105.955540	2,607.64	103.007982	2,535.10	-72.54	0.00	
Original Face:	835,000.000	Base	105.955540	2,607.64	103.007982	2,535.10	-72.54	0.00	
31415XKE0	FNMA POOL 992293 FN 01/39 FIXED 5					5.000000	01 Jan 2039		
	1,620.880	Local	105.105251	1,703.63	100.909900	1,635.63	-68.00	0.00	
Original Face:	324,000.000	Base	105.105251	1,703.63	100.909900	1,635.63	-68.00	0.00	
31416YLG1	FNMA POOL AB3026 FN 05/41 FIXED 4					4.000000	01 May 2041		
	40,656.850	Local	103.393131	42,036.39	95.365289	38,772.52	-3,263.87	0.05	
Original Face:	420,000.000	Base	103.393131	42,036.39	95.365289	38,772.52	-3,263.87	0.05	
31417B7A9	FNMA POOL AB5388 FN 06/42 FIXED 4					4.000000	01 Jun 2042		
	16,035.750	Local	104.467081	16,752.08	95.206396	15,267.06	-1,485.02	0.02	
Original Face:	320,000.000	Base	104.467081	16,752.08	95.206396	15,267.06	-1,485.02	0.02	
31417DLP6	FNMA POOL AB6633 FN 10/42 FIXED 3.5					3.500000	01 Oct 2042		
	41,282.430	Local	103.436741	42,701.20	91.856227	37,920.48	-4,780.72	0.05	
Original Face:	265,000.000	Base	103.436741	42,701.20	91.856227	37,920.48	-4,780.72	0.05	

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CONNING INC

FUND: HBQ4



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31417GTF3	FNMA POOL AB9549 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	22,652.120	Local	100.106877	22,676.33	89.607266	20,297.95	-2,378.38	0.03	
Original Face:	110,000.000	Base	100.106877	22,676.33	89.607266	20,297.95	-2,378.38	0.03	
31417GWV4	FNMA POOL AB9659 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	77,063.570	Local	100.271970	77,273.16	89.571413	69,026.93	-8,246.23	0.09	
Original Face:	245,000.000	Base	100.271970	77,273.16	89.571413	69,026.93	-8,246.23	0.09	
31417MUZ4	FNMA POOL AC3299 FN 10/39 FIXED 4.5					4.500000	01 Oct 2039		
	2,685.660	Local	103.938697	2,791.44	98.069741	2,633.82	-157.62	0.00	
Original Face:	64,000.000	Base	103.938697	2,791.44	98.069741	2,633.82	-157.62	0.00	
31417YFL6	FNMA POOL MA0170 FN 09/39 FIXED 5					5.000000	01 Sep 2039		
	19,477.700	Local	105.165959	20,483.91	100.914202	19,655.77	-828.14	0.02	
Original Face:	507,000.000	Base	105.165959	20,483.91	100.914202	19,655.77	-828.14	0.02	
31418AAH1	FNMA POOL MA0907 FN 11/41 FIXED 4					4.000000	01 Nov 2041		
	24,633.640	Local	103.809628	25,572.09	95.350009	23,488.18	-2,083.91	0.03	
Original Face:	290,000.000	Base	103.809628	25,572.09	95.350009	23,488.18	-2,083.91	0.03	
31418B6H4	FNMA POOL MA2671 FN 07/46 FIXED 3.5					3.500000	01 Jul 2046		
	50,170.980	Local	104.037035	52,196.40	91.852418	46,083.26	-6,113.14	0.06	
Original Face:	290,000.000	Base	104.037035	52,196.40	91.852418	46,083.26	-6,113.14	0.06	
31418BD86	FNMA POOL MA1926 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	63,672.570	Local	105.580268	67,225.67	97.735457	62,230.68	-4,994.99	0.08	
Original Face:	525,000.000	Base	105.580268	67,225.67	97.735457	62,230.68	-4,994.99	0.08	
31418BZP4	FNMA POOL MA2549 FN 03/46 FIXED 3.5					3.500000	01 Mar 2046		
	108,628.670	Local	103.706075	112,654.53	91.895348	99,824.69	-12,829.84	0.13	
Original Face:	750,000.000	Base	103.706075	112,654.53	91.895348	99,824.69	-12,829.84	0.13	
31418C3D4	FNMA POOL MA3495 FN 10/48 FIXED 4					4.000000	01 Oct 2048		
	283,705.850	Local	101.902689	289,103.89	94.518176	268,153.59	-20,950.30	0.34	
Original Face:	2,625,000.000	Base	101.902689	289,103.89	94.518176	268,153.59	-20,950.30	0.34	
31418C4F8	FNMA POOL MA3521 FN 11/48 FIXED 4					4.000000	01 Nov 2048		
	44,406.500	Local	102.759866	45,632.06	94.420453	41,928.82	-3,703.24	0.05	
Original Face:	402,000.000	Base	102.759866	45,632.06	94.420453	41,928.82	-3,703.24	0.05	

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CONNING INC

FUND: HBQ4



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
31418C4X9	FNMA POOL MA3537 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048		
		36,856.040	Local 103.575669	38,173.89	96.711545	35,644.05	-2,529.84	0.05
Original Face:		340,000.000	Base 103.575669	38,173.89	96.711545	35,644.05	-2,529.84	0.05
31418CZ98	FNMA POOL MA3467 FN 09/48 FIXED 4				4.000000	01 Sep 2048		
		32,334.410	Local 102.624665	33,183.08	94.448948	30,539.51	-2,643.57	0.04
Original Face:		315,000.000	Base 102.624665	33,183.08	94.448948	30,539.51	-2,643.57	0.04
31418CZJ6	FNMA POOL MA3444 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		52,208.810	Local 103.805890	54,195.82	96.255173	50,253.68	-3,942.14	0.06
Original Face:		438,000.000	Base 103.805890	54,195.82	96.255173	50,253.68	-3,942.14	0.06
31418D3H3	FNMA POOL MA4399 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051		
		158,059.170	Local 103.119509	162,989.84	84.549008	133,637.46	-29,352.38	0.17
Original Face:		180,000.000	Base 103.119509	162,989.84	84.549008	133,637.46	-29,352.38	0.17
31418DAQ5	FNMA POOL MA3614 FN 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		42,092.790	Local 101.926720	42,903.80	91.115065	38,352.87	-4,550.93	0.05
Original Face:		390,000.000	Base 101.926720	42,903.80	91.115065	38,352.87	-4,550.93	0.05
31418DAS1	FNMA POOL MA3616 FN 03/49 FIXED 4.5				4.500000	01 Mar 2049		
		52,720.450	Local 103.203634	54,409.42	96.589832	50,922.59	-3,486.83	0.06
Original Face:		465,000.000	Base 103.203634	54,409.42	96.589832	50,922.59	-3,486.83	0.06
31418DBF8	FNMA POOL MA3637 FN 04/49 FIXED 3.5				3.500000	01 Apr 2049		
		52,171.820	Local 101.938269	53,183.05	91.051392	47,503.17	-5,679.88	0.06
Original Face:		453,000.000	Base 101.938269	53,183.05	91.051392	47,503.17	-5,679.88	0.06
31418DC67	FNMA POOL MA3692 FN 07/49 FIXED 3.5				3.500000	01 Jul 2049		
		60,802.810	Local 101.641256	61,800.74	91.026631	55,346.75	-6,453.99	0.07
Original Face:		455,000.000	Base 101.641256	61,800.74	91.026631	55,346.75	-6,453.99	0.07
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5				3.500000	01 Jun 2049		
		317,867.350	Local 101.033500	321,152.51	90.995000	289,243.40	-31,909.11	0.37
Original Face:		2,500,000.000	Base 101.033500	321,152.51	90.995000	289,243.40	-31,909.11	0.37
31418DES7	FNMA POOL MA3744 FN 08/49 FIXED 3				3.000000	01 Aug 2049		
		60,066.580	Local 100.358186	60,281.73	87.798320	52,737.45	-7,544.28	0.07
Original Face:		364,000.000	Base 100.358186	60,281.73	87.798320	52,737.45	-7,544.28	0.07

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FUND: HBQ4



STATE STREET

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31418DFR8	FNMA POOL MA3775 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	40,707.900	Local	101.803876	41,442.22	91.002460	37,045.19		-4,397.03	0.05
Original Face:	245,000.000	Base	101.803876	41,442.22	91.002460	37,045.19		-4,397.03	0.05
31418DHL9	FNMA POOL MA3834 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
	78,579.590	Local	100.934085	79,313.59	87.804498	68,996.41		-10,317.18	0.09
Original Face:	345,000.000	Base	100.934085	79,313.59	87.804498	68,996.41		-10,317.18	0.09
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	88,274.760	Local	101.002857	89,160.03	87.745120	77,456.79		-11,703.24	0.10
Original Face:	345,000.000	Base	101.002857	89,160.03	87.745120	77,456.79		-11,703.24	0.10
31418DSH6	FNMA POOL MA4119 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
	258,689.210	Local	102.749021	265,800.63	81.610474	211,117.49		-54,683.14	0.27
Original Face:	354,000.000	Base	102.749021	265,800.63	81.610474	211,117.49		-54,683.14	0.27
31418DTQ5	FNMA POOL MA4158 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	272,547.070	Local	102.773818	280,107.03	81.603542	222,408.06		-57,698.97	0.28
Original Face:	354,000.000	Base	102.773818	280,107.03	81.603542	222,408.06		-57,698.97	0.28
31418DWS7	FNMA POOL MA4256 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	235,543.330	Local	102.786129	242,105.87	84.752549	199,628.98		-42,476.89	0.25
Original Face:	340,000.000	Base	102.786129	242,105.87	84.752549	199,628.98		-42,476.89	0.25
31418DYC0	FNMA POOL MA4306 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
	271,929.510	Local	102.851750	279,684.26	84.667322	230,235.43		-49,448.83	0.29
Original Face:	335,000.000	Base	102.851750	279,684.26	84.667322	230,235.43		-49,448.83	0.29
31418DYY2	FNMA POOL MA4326 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	363,024.800	Local	102.507578	372,127.93	84.504455	306,772.13		-65,355.80	0.39
Original Face:	445,000.000	Base	102.507578	372,127.93	84.504455	306,772.13		-65,355.80	0.39
31418ECA6	FNMA POOL MA4564 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
	359,792.920	Local	100.359343	361,085.81	87.364774	314,332.27		-46,753.54	0.40
Original Face:	375,000.000	Base	100.359343	361,085.81	87.364774	314,332.27		-46,753.54	0.40
31418ECR9	FNMA POOL MA4579 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
	218,902.020	Local	97.617779	213,687.29	87.304677	191,111.70		-22,575.59	0.24
Original Face:	225,000.000	Base	97.617779	213,687.29	87.304677	191,111.70		-22,575.59	0.24

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FUND: HBQ4



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
31418ED80	FNMA POOL MA4626 FN 06/52 FIXED 4					4.000000	01 Jun 2052		
	416,222.160	Local	99.191785	412,858.19	92.926482	386,780.61	-26,077.58	0.49	
Original Face:	425,000.000	Base	99.191785	412,858.19	92.926482	386,780.61	-26,077.58	0.49	
31418EE63	FNMA POOL MA4656 FN 07/52 FIXED 4.5					4.500000	01 Jul 2052		
	97,958.860	Local	100.727407	98,671.42	95.563330	93,612.75	-5,058.67	0.12	
Original Face:	100,000.000	Base	100.727407	98,671.42	95.563330	93,612.75	-5,058.67	0.12	
31418EHJ2	FNMA POOL MA4732 FN 09/52 FIXED 4					4.000000	01 Sep 2052		
	398,240.560	Local	98.112716	390,724.63	92.863191	369,818.89	-20,905.74	0.47	
Original Face:	400,000.000	Base	98.112716	390,724.63	92.863191	369,818.89	-20,905.74	0.47	
31418QS95	FNMA POOL AD3243 FN 04/40 FIXED 4.5					4.500000	01 Apr 2040		
	14,668.990	Local	104.008933	15,257.06	97.998803	14,375.43	-881.63	0.02	
Original Face:	274,000.000	Base	104.008933	15,257.06	97.998803	14,375.43	-881.63	0.02	
31418RVR9	FNMA POOL AD4223 FN 08/40 FIXED 4.5					4.500000	01 Aug 2040		
	26,950.870	Local	104.017607	28,033.65	98.001645	26,412.30	-1,621.35	0.03	
Original Face:	675,000.000	Base	104.017607	28,033.65	98.001645	26,412.30	-1,621.35	0.03	
31419E5G0	FNMA POOL AE4446 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	15,297.250	Local	102.938175	15,746.71	95.364584	14,588.16	-1,158.55	0.02	
Original Face:	169,000.000	Base	102.938175	15,746.71	95.364584	14,588.16	-1,158.55	0.02	
31419KGQ2	FNMA POOL AE8306 FN 11/40 FIXED 4					4.000000	01 Nov 2040		
	29,102.670	Local	102.925402	29,954.04	95.365724	27,753.97	-2,200.07	0.04	
Original Face:	473,000.000	Base	102.925402	29,954.04	95.365724	27,753.97	-2,200.07	0.04	
31419KWQ4	FNMA POOL AE8754 FN 10/40 FIXED 4					4.000000	01 Oct 2040		
	15,319.780	Local	102.920407	15,767.18	95.364303	14,609.60	-1,157.58	0.02	
Original Face:	331,000.000	Base	102.920407	15,767.18	95.364303	14,609.60	-1,157.58	0.02	
31428XBV7	FEDEX CORP COMPANY GUAR 08/29 3.1					3.100000	05 Aug 2029		
	270,000.000	Local	108.640381	293,329.03	85.536579	230,948.76	-62,380.27	0.29	
		Base	108.640381	293,329.03	85.536579	230,948.76	-62,380.27	0.29	
337738AU2	FISERV INC SR UNSECURED 07/29 3.5					3.500000	01 Jul 2029		
	300,000.000	Local	99.880650	299,641.95	86.976361	260,929.08	-38,712.87	0.33	
		Base	99.880650	299,641.95	86.976361	260,929.08	-38,712.87	0.33	

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FUND: HBQ4



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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
33938MAA7	FLEXENTIAL ISSUER, LLC FLX 2021 1A A2 144A					3.250000	27 Nov 2051		
	395,000.000	Local		99.410820	392,672.74	86.996720	343,637.04	-49,035.70	0.44
Original Face:	395,000.000	Base		99.410820	392,672.74	86.996720	343,637.04	-49,035.70	0.44
341271AF1	FLORIDA ST BRD OF ADMIN FIN CO FLSGEN 07/30 FIXED 2.154					2.154000	01 Jul 2030		
	225,000.000	Local		100.000000	225,000.00	80.284970	180,641.18	-44,358.82	0.23
		Base		100.000000	225,000.00	80.284970	180,641.18	-44,358.82	0.23
345370CR9	FORD MOTOR COMPANY SR UNSECURED 12/26 4.346					4.346000	08 Dec 2026		
	80,000.000	Local		100.000000	80,000.00	91.769000	73,415.20	-6,584.80	0.09
		Base		100.000000	80,000.00	91.769000	73,415.20	-6,584.80	0.09
351837AA7	FRANCISCAN HEALTH SYS SECURED 07/49 3.914					3.914000	01 Jul 2049		
	350,000.000	Local		100.000000	350,000.00	76.508321	267,779.12	-82,220.88	0.34
		Base		100.000000	350,000.00	76.508321	267,779.12	-82,220.88	0.34
35805BAB4	FRESENIUS MED CARE III COMPANY GUAR 144A 02/31 2.375					2.375000	16 Feb 2031		
	175,000.000	Local		99.751709	174,565.49	72.638322	127,117.06	-47,448.43	0.16
		Base		99.751709	174,565.49	72.638322	127,117.06	-47,448.43	0.16
36167VAA2	GCAT GCAT 2019 NQM3 A1 144A					2.686000	25 Nov 2059		
	65,075.010	Local		99.842320	64,972.40	93.429370	60,799.17	-4,173.23	0.08
Original Face:	295,000.000	Base		99.842320	64,972.40	93.429370	60,799.17	-4,173.23	0.08
36178WGP8	GNMA POOL AB9206 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	21,549.130	Local		99.185675	21,373.65	89.260383	19,234.84	-2,138.81	0.02
Original Face:	145,300.000	Base		99.185675	21,373.65	89.260383	19,234.84	-2,138.81	0.02
36179M2R0	GNMA II POOL MA0784 G2 02/43 FIXED 4					4.000000	20 Feb 2043		
	20,051.480	Local		103.404088	20,734.05	95.504312	19,150.03	-1,584.02	0.02
Original Face:	170,000.000	Base		103.404088	20,734.05	95.504312	19,150.03	-1,584.02	0.02
36179NBC1	GNMA II POOL MA0935 G2 04/43 FIXED 4					4.000000	20 Apr 2043		
	21,410.870	Local		102.736320	21,996.74	95.506139	20,448.70	-1,548.04	0.03
Original Face:	180,000.000	Base		102.736320	21,996.74	95.506139	20,448.70	-1,548.04	0.03
36179NF94	GNMA II POOL MA1092 G2 06/43 FIXED 4.5					4.500000	20 Jun 2043		
	18,124.280	Local		104.451211	18,931.03	98.802866	17,907.31	-1,023.72	0.02
Original Face:	180,000.000	Base		104.451211	18,931.03	98.802866	17,907.31	-1,023.72	0.02

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36179NLF3	GNMA II POOL MA1226 G2 08/43 FIXED 4.5						4.500000	20 Aug 2043		
	12,385.760	Local		105.502932	13,067.34	99.787776		12,359.47	-707.87	0.02
Original Face:	180,000.000	Base		105.502932	13,067.34	99.787776		12,359.47	-707.87	0.02
36179NVQ8	GNMA II POOL MA1523 G2 12/43 FIXED 4.5						4.500000	20 Dec 2043		
	6,301.440	Local		104.957280	6,613.82	99.726548		6,284.21	-329.61	0.01
Original Face:	65,000.000	Base		104.957280	6,613.82	99.726548		6,284.21	-329.61	0.01
36179QJU6	GNMA II POOL MA2075 G2 07/44 FIXED 4.5						4.500000	20 Jul 2044		
	24,237.020	Local		106.612859	25,839.78	99.419323		24,096.28	-1,743.50	0.03
Original Face:	255,000.000	Base		106.612859	25,839.78	99.419323		24,096.28	-1,743.50	0.03
36179QL41	GNMA II POOL MA2147 G2 08/44 FIXED 3						3.000000	20 Aug 2044		
	24,303.240	Local		100.378674	24,395.27	89.955483		21,862.10	-2,533.17	0.03
Original Face:	135,000.000	Base		100.378674	24,395.27	89.955483		21,862.10	-2,533.17	0.03
36181AYM8	GNMA POOL AE7016 GN 06/43 FIXED 3.5						3.500000	15 Jun 2043		
	69,454.650	Local		102.491727	71,185.27	93.070438		64,641.75	-6,543.52	0.08
Original Face:	270,000.000	Base		102.491727	71,185.27	93.070438		64,641.75	-6,543.52	0.08
36181BKM1	GNMA POOL AE7500 GN 06/43 FIXED 3.5						3.500000	15 Jun 2043		
	18,509.190	Local		102.460886	18,964.68	93.043484		17,221.60	-1,743.08	0.02
Original Face:	150,000.000	Base		102.460886	18,964.68	93.043484		17,221.60	-1,743.08	0.02
361841AQ2	GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4						4.000000	15 Jan 2031		
	270,000.000	Local		107.918556	291,380.10	81.835416		220,955.62	-70,424.48	0.28
		Base		107.918556	291,380.10	81.835416		220,955.62	-70,424.48	0.28
36230TFJ6	GNMA POOL 758269 GN 04/41 FIXED 4						4.000000	15 Apr 2041		
	30,741.070	Local		104.765384	32,206.00	96.174900		29,565.19	-2,640.81	0.04
Original Face:	421,366.000	Base		104.765384	32,206.00	96.174900		29,565.19	-2,640.81	0.04
36246MAU3	GTP ACQUISITION PARTNERS SR SECURED 144A 06/50 3.482						3.482000	15 Jun 2050		
	120,000.000	Local		100.000000	120,000.00	94.421860		113,306.23	-6,693.77	0.14
		Base		100.000000	120,000.00	94.421860		113,306.23	-6,693.77	0.14
36250VAD4	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 A4						3.506000	10 Oct 2048		
	275,000.000	Local		102.007258	280,519.96	94.583290		260,104.05	-20,415.91	0.33
Original Face:	275,000.000	Base		102.007258	280,519.96	94.583290		260,104.05	-20,415.91	0.33

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36252AAC0	GS MORTGAGE SECURITIES TRUST GSMS 2015 GS1 A3				3.734000	10 Nov 2048		
		300,000.000	Local 102.258813	306,776.44	95.057040	285,171.12	-21,605.32	0.36
Original Face:		300,000.000	Base 102.258813	306,776.44	95.057040	285,171.12	-21,605.32	0.36
36257HBN5	GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 A3				2.904000	10 Jul 2052		
		300,000.000	Local 100.844523	302,533.57	86.904590	260,713.77	-41,819.80	0.33
Original Face:		300,000.000	Base 100.844523	302,533.57	86.904590	260,713.77	-41,819.80	0.33
36259VAB9	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ4 A2 144A				3.000000	25 Jan 2051		
		69,202.680	Local 100.000014	69,202.69	83.559700	57,825.55	-11,377.14	0.07
Original Face:		205,000.000	Base 100.000014	69,202.69	83.559700	57,825.55	-11,377.14	0.07
36260DAB6	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ5 A2 144A				3.000000	27 Mar 2051		
		108,051.980	Local 100.009671	108,062.43	83.304700	90,012.38	-18,050.05	0.11
Original Face:		290,000.000	Base 100.009671	108,062.43	83.304700	90,012.38	-18,050.05	0.11
36263UAN9	GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A5				2.618300	15 Dec 2054		
		160,000.000	Local 100.000000	160,000.00	79.820020	127,712.03	-32,287.97	0.16
Original Face:		160,000.000	Base 100.000000	160,000.00	79.820020	127,712.03	-32,287.97	0.16
36263VAB3	GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ11 A2 144A				2.500000	25 Apr 2052		
		295,266.120	Local 100.264534	296,047.20	79.628900	235,117.16	-60,930.04	0.30
Original Face:		325,000.000	Base 100.264534	296,047.20	79.628900	235,117.16	-60,930.04	0.30
36267EAF8	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A6 144A				3.000000	25 Jun 2052		
		328,490.450	Local 98.102718	322,258.06	82.562500	271,209.93	-51,048.13	0.34
Original Face:		350,000.000	Base 98.102718	322,258.06	82.562500	271,209.93	-51,048.13	0.34
362848UP6	GAINESVILLE FL UTILITIES SYS R GAIUTL 10/44 FIXED 5				5.000000	01 Oct 2044		
		350,000.000	Local 113.759834	398,159.42	103.457950	362,102.83	-36,056.59	0.46
Original Face:		350,000.000	Base 113.759834	398,159.42	103.457950	362,102.83	-36,056.59	0.46
362924AJ1	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ3 A6 144A				3.000000	25 Aug 2052		
		386,304.640	Local 96.659830	373,401.41	82.562500	318,942.77	-54,458.64	0.40
Original Face:		400,000.000	Base 96.659830	373,401.41	82.562500	318,942.77	-54,458.64	0.40
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025		
		115,000.000	Local 99.505383	114,431.19	97.169364	111,744.77	-2,686.42	0.14
			Base 99.505383	114,431.19	97.169364	111,744.77	-2,686.42	0.14

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36962GT95	GENERAL ELECTRIC CO SR UNSECURED 01/26 5.55						5.550000	05 Jan 2026		
	75,000.000	Local		103.460387	77,595.29	98.596693	73,947.52	-3,647.77	0.09	
		Base		103.460387	77,595.29	98.596693	73,947.52	-3,647.77	0.09	
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6						6.600000	01 Apr 2036		
	50,000.000	Local		99.936140	49,968.07	93.443681	46,721.84	-3,246.23	0.06	
		Base		99.936140	49,968.07	93.443681	46,721.84	-3,246.23	0.06	
37045XBK1	GENERAL MOTORS FINL CO COMPANY GUAR 05/23 3.7						3.700000	09 May 2023		
	40,000.000	Local		99.977025	39,990.81	99.513795	39,805.52	-185.29	0.05	
		Base		99.977025	39,990.81	99.513795	39,805.52	-185.29	0.05	
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35						4.350000	17 Jan 2027		
	100,000.000	Local		100.729880	100,729.88	92.746973	92,746.97	-7,982.91	0.12	
		Base		100.729880	100,729.88	92.746973	92,746.97	-7,982.91	0.12	
37045XCS3	GENERAL MOTORS FINL CO SR UNSECURED 01/29 5.65						5.650000	17 Jan 2029		
	200,000.000	Local		101.783060	203,566.12	94.534893	189,069.79	-14,496.33	0.24	
		Base		101.783060	203,566.12	94.534893	189,069.79	-14,496.33	0.24	
376087GM8	GILROY CA UNIF SCH DIST GILSCD 08/47 FIXED 3.364						3.364000	01 Aug 2047		
	280,000.000	Local		100.000000	280,000.00	70.855180	198,394.50	-81,605.50	0.25	
	Original Face:	280,000.000	Base	100.000000	280,000.00	70.855180	198,394.50	-81,605.50	0.25	
378272BE7	GLENORE FUNDING LLC COMPANY GUAR 144A 04/31 2.85						2.850000	27 Apr 2031		
	300,000.000	Local		99.902140	299,706.42	77.335563	232,006.69	-67,699.73	0.29	
		Base		99.902140	299,706.42	77.335563	232,006.69	-67,699.73	0.29	
38122NB50	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/34 FIXED 2.746						2.746000	01 Jun 2034		
	125,000.000	Local		100.000000	125,000.00	78.582870	98,228.59	-26,771.41	0.12	
	Original Face:	125,000.000	Base	100.000000	125,000.00	78.582870	98,228.59	-26,771.41	0.12	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR						4.223000	01 May 2029		
	300,000.000	Local		100.298763	300,896.29	90.935535	272,806.61	-28,089.68	0.35	
		Base		100.298763	300,896.29	90.935535	272,806.61	-28,089.68	0.35	
38141GZM9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR						3.102000	24 Feb 2033		
	230,000.000	Local		100.000000	230,000.00	79.351664	182,508.83	-47,491.17	0.23	
		Base		100.000000	230,000.00	79.351664	182,508.83	-47,491.17	0.23	

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38239PAA5	GOODMAN US FIN FIVE LLC COMPANY GUAR 144A 05/32 4.625					4.625000	04 May 2032		
	135,000.000	Local		99.846163	134,792.32	91.487610	123,508.27	-11,284.05	0.16
		Base		99.846163	134,792.32	91.487610	123,508.27	-11,284.05	0.16
40052VAG9	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 09/49 4					4.000000	06 Sep 2049		
	200,000.000	Local		107.979755	215,959.51	74.225772	148,451.54	-67,507.97	0.19
		Base		107.979755	215,959.51	74.225772	148,451.54	-67,507.97	0.19
40428NAC3	HSB GROUP INC JR SUBORDINA 07/27 VAR					3.422000	15 Jul 2027		
	245,000.000	Local		91.140833	223,295.04	87.672230	214,796.96	-8,498.08	0.27
		Base		91.140833	223,295.04	87.672230	214,796.96	-8,498.08	0.27
40434LAC9	HP INC SR UNSECURED 06/30 3.4					3.400000	17 Jun 2030		
	80,000.000	Local		101.108238	80,886.59	80.824713	64,659.77	-16,226.82	0.08
		Base		101.108238	80,886.59	80.824713	64,659.77	-16,226.82	0.08
404530AD9	HACKENSACK MERIDIAN HLTH SECURED 09/50 2.875					2.875000	01 Sep 2050		
	150,000.000	Local		100.000000	150,000.00	65.194969	97,792.45	-52,207.55	0.12
		Base		100.000000	150,000.00	65.194969	97,792.45	-52,207.55	0.12
42225UAG9	HEALTHCARE RLTY HLDGS LP COMPANY GUAR 02/30 3.1					3.100000	15 Feb 2030		
	150,000.000	Local		99.745887	149,618.83	81.865620	122,798.43	-26,820.40	0.16
		Base		99.745887	149,618.83	81.865620	122,798.43	-26,820.40	0.16
428102AE7	HESS MIDSTREAM OPERATION COMPANY GUAR 144A 02/30 4.25					4.250000	15 Feb 2030		
	250,000.000	Local		92.948752	232,371.88	80.750000	201,875.00	-30,496.88	0.26
		Base		92.948752	232,371.88	80.750000	201,875.00	-30,496.88	0.26
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625					3.625000	15 Feb 2032		
	220,000.000	Local		100.285168	220,627.37	76.535433	168,377.95	-52,249.42	0.21
		Base		100.285168	220,627.37	76.535433	168,377.95	-52,249.42	0.21
44409MAA4	HUDSON PACIFIC PROPERTIE COMPANY GUAR 11/27 3.95					3.950000	01 Nov 2027		
	90,000.000	Local		99.903167	89,912.85	89.289335	80,360.40	-9,552.45	0.10
		Base		99.903167	89,912.85	89.289335	80,360.40	-9,552.45	0.10
45031UCJ8	ISTAR INC SR UNSECURED 02/26 5.5					5.500000	15 Feb 2026		
	230,000.000	Local		101.599465	233,678.77	100.631000	231,451.30	-2,227.47	0.29
		Base		101.599465	233,678.77	100.631000	231,451.30	-2,227.47	0.29

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451102BT3	ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25				6.250000	15 May 2026			
		185,000.000	Local	100.728741	186,348.17	92.922443	171,906.52	-14,441.65	0.22
			Base	100.728741	186,348.17	92.922443	171,906.52	-14,441.65	0.22
45528S4Z6	INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/40 FIXED 6.004				6.004000	15 Jan 2040			
		195,000.000	Local	123.128585	240,100.74	107.157580	208,957.28	-31,143.46	0.27
		Original Face: 195,000.000	Base	123.128585	240,100.74	107.157580	208,957.28	-31,143.46	0.27
459200KA8	IBM CORP SR UNSECURED 05/29 3.5				3.500000	15 May 2029			
		275,000.000	Local	111.078873	305,466.90	90.348469	248,458.29	-57,008.61	0.32
			Base	111.078873	305,466.90	90.348469	248,458.29	-57,008.61	0.32
46284VAF8	IRON MOUNTAIN INC COMPANY GUAR 144A 09/29 4.875				4.875000	15 Sep 2029			
		300,000.000	Local	102.256830	306,770.49	82.149000	246,447.00	-60,323.49	0.31
			Base	102.256830	306,770.49	82.149000	246,447.00	-60,323.49	0.31
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5				3.598200	15 Nov 2048			
		275,000.000	Local	101.994000	280,483.50	94.058900	258,661.98	-21,821.52	0.33
		Original Face: 275,000.000	Base	101.994000	280,483.50	94.058900	258,661.98	-21,821.52	0.33
46591TAJ3	JP MORGAN MORTGAGE TRUST JPMMT 2020 2 A5A 144A				3.000000	25 Jul 2050			
		216,342.790	Local	100.832748	218,144.38	87.833660	190,021.79	-28,122.59	0.24
		Original Face: 350,000.000	Base	100.832748	218,144.38	87.833660	190,021.79	-28,122.59	0.24
46592EAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3 144A				2.500000	25 Jun 2051			
		188,634.810	Local	102.384836	193,133.44	79.478900	149,924.87	-43,208.57	0.19
		Original Face: 285,000.000	Base	102.384836	193,133.44	79.478900	149,924.87	-43,208.57	0.19
46592KAC6	JP MORGAN MORTGAGE TRUST JPMMT 2021 3 A3 144A				2.500000	25 Jul 2051			
		230,910.080	Local	102.180355	235,944.74	80.128900	185,025.71	-50,919.03	0.23
		Original Face: 305,000.000	Base	102.180355	235,944.74	80.128900	185,025.71	-50,919.03	0.23
46592NAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A				2.500000	25 Nov 2051			
		262,932.650	Local	101.480311	266,824.87	79.628900	209,370.38	-57,454.49	0.27
		Original Face: 305,000.000	Base	101.480311	266,824.87	79.628900	209,370.38	-57,454.49	0.27
46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375				3.375000	01 May 2023			
		205,000.000	Local	99.914780	204,825.30	99.368732	203,705.90	-1,119.40	0.26
			Base	99.914780	204,825.30	99.368732	203,705.90	-1,119.40	0.26

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46639JAE0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C10 A5						3.142500	15 Dec 2047		
	61,365.950	Local		100.840482	61,881.72	99.393880		60,994.00	-887.72	0.08
Original Face:	100,000.000	Base		100.840482	61,881.72	99.393880		60,994.00	-887.72	0.08
46640JAR8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C13 A4						3.993600	15 Jan 2046		
	41,054.440	Local		100.279020	41,168.99	98.985510		40,637.95	-531.04	0.05
Original Face:	50,000.000	Base		100.279020	41,168.99	98.985510		40,637.95	-531.04	0.05
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3						3.801400	15 Aug 2048		
	260,438.850	Local		106.192356	276,566.15	95.392890		248,440.15	-28,126.00	0.32
Original Face:	300,000.000	Base		106.192356	276,566.15	95.392890		248,440.15	-28,126.00	0.32
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR						3.509000	23 Jan 2029		
	280,000.000	Local		98.263529	275,137.88	88.499509		247,798.63	-27,339.25	0.31
		Base		98.263529	275,137.88	88.499509		247,798.63	-27,339.25	0.31
46651XAK8	JP MORGAN MORTGAGE TRUST JPMMT 2020 1 A5A 144A						3.000000	25 Jun 2050		
	139,372.600	Local		99.257372	138,337.58	87.449540		121,880.70	-16,456.88	0.15
Original Face:	225,000.000	Base		99.257372	138,337.58	87.449540		121,880.70	-16,456.88	0.15
46654AAF6	JP MORGAN MORTGAGE TRUST JPMMT 2021 10 A4 144A						2.500000	25 Dec 2051		
	336,791.550	Local		101.847217	343,012.82	85.382800		287,562.06	-55,450.76	0.36
Original Face:	390,000.000	Base		101.847217	343,012.82	85.382800		287,562.06	-55,450.76	0.36
46654TAJ7	JP MORGAN MORTGAGE TRUST JPMMT 2021 15 A5 144A						2.500000	25 Jun 2052		
	450,000.000	Local		98.717536	444,228.91	66.082500		297,371.25	-146,857.66	0.38
Original Face:	450,000.000	Base		98.717536	444,228.91	66.082500		297,371.25	-146,857.66	0.38
46654UAB1	JP MORGAN MORTGAGE TRUST JPMMT 2022 3 A2 144A						3.000000	25 Aug 2052		
	384,118.890	Local		95.828351	368,094.80	82.562500		317,138.16	-50,956.64	0.40
Original Face:	400,000.000	Base		95.828351	368,094.80	82.562500		317,138.16	-50,956.64	0.40
46654WAE1	JP MORGAN MORTGAGE TRUST JPMMT 2022 1 A3 144A						2.500000	25 Jul 2052		
	425,176.440	Local		97.370680	413,997.19	79.628900		338,563.32	-75,433.87	0.43
Original Face:	450,000.000	Base		97.370680	413,997.19	79.628900		338,563.32	-75,433.87	0.43
46655DAB8	JP MORGAN MORTGAGE TRUST JPMMT 2022 2 A2 144A						3.000000	25 Aug 2052		
	191,027.370	Local		98.036538	187,276.62	82.562500		157,716.97	-29,559.65	0.20
Original Face:	200,000.000	Base		98.036538	187,276.62	82.562500		157,716.97	-29,559.65	0.20

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46817MAL1	JACKSON FINANCIAL INC SR UNSECURED 11/31 3.125				3.125000	23 Nov 2031		
		300,000.000	Local 99.715697	299,147.09	75.204563	225,613.69	-73,533.40	0.29
			Base 99.715697	299,147.09	75.204563	225,613.69	-73,533.40	0.29
47770VAY6	JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985				3.985000	01 Jan 2029		
		110,000.000	Local 100.000000	110,000.00	97.094200	106,803.62	-3,196.38	0.14
Original Face:		110,000.000	Base 100.000000	110,000.00	97.094200	106,803.62	-3,196.38	0.14
478375AR9	JOHNSON CONTROLS INTL PL SR UNSECURED 02/26 3.9				3.900000	14 Feb 2026		
		10,000.000	Local 100.331600	10,033.16	95.942349	9,594.23	-438.93	0.01
			Base 100.331600	10,033.16	95.942349	9,594.23	-438.93	0.01
487836BW7	KELLOGG CO SR UNSECURED 05/28 4.3				4.300000	15 May 2028		
		180,000.000	Local 99.783189	179,609.74	94.817481	170,671.47	-8,938.27	0.22
			Base 99.783189	179,609.74	94.817481	170,671.47	-8,938.27	0.22
49271VAN0	KEURIG DR PEPPER INC COMPANY GUAR 03/31 2.25				2.250000	15 Mar 2031		
		115,000.000	Local 99.732965	114,692.91	77.765649	89,430.50	-25,262.41	0.11
			Base 99.732965	114,692.91	77.765649	89,430.50	-25,262.41	0.11
49326EEJ8	KEYCORP SR UNSECURED 10/29 2.55				2.550000	01 Oct 2029		
		180,000.000	Local 99.943011	179,897.42	81.683811	147,030.86	-32,866.56	0.19
			Base 99.943011	179,897.42	81.683811	147,030.86	-32,866.56	0.19
49338LAE3	KEYSIGHT TECHNOLOGIES SR UNSECURED 04/27 4.6				4.600000	06 Apr 2027		
		100,000.000	Local 99.934880	99,934.88	97.340329	97,340.33	-2,594.55	0.12
			Base 99.934880	99,934.88	97.340329	97,340.33	-2,594.55	0.12
49427RAL6	KILROY REALTY LP COMPANY GUAR 10/25 4.375				4.375000	01 Oct 2025		
		40,000.000	Local 99.806400	39,922.56	96.196755	38,478.70	-1,443.86	0.05
			Base 99.806400	39,922.56	96.196755	38,478.70	-1,443.86	0.05
49427RAP7	KILROY REALTY LP COMPANY GUAR 02/30 3.05				3.050000	15 Feb 2030		
		260,000.000	Local 99.908154	259,761.20	79.782294	207,433.96	-52,327.24	0.26
			Base 99.908154	259,761.20	79.782294	207,433.96	-52,327.24	0.26
501044CN9	KROGER CO SR UNSECURED 07/40 5.4				5.400000	15 Jul 2040		
		300,000.000	Local 121.894023	365,682.07	92.616533	277,849.60	-87,832.47	0.35
			Base 121.894023	365,682.07	92.616533	277,849.60	-87,832.47	0.35

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50540RAN2	LABORATORY CORP OF AMER SR UNSECURED 11/23 4				4.000000	01 Nov 2023			
		15,000.000	Local	99.804667	14,970.70	99.297000	14,894.55	-76.15	0.02
			Base	99.804667	14,970.70	99.297000	14,894.55	-76.15	0.02
505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75				4.750000	15 Jun 2029			
		230,000.000	Local	100.279713	230,643.34	74.865000	172,189.50	-58,453.84	0.22
			Base	100.279713	230,643.34	74.865000	172,189.50	-58,453.84	0.22
52107QAJ4	LAZARD GROUP LLC SR UNSECURED 09/28 4.5				4.500000	19 Sep 2028			
		170,000.000	Local	99.401429	168,982.43	91.755595	155,984.51	-12,997.92	0.20
			Base	99.401429	168,982.43	91.755595	155,984.51	-12,997.92	0.20
529043AD3	LXP INDUSTRIAL TRUST COMPANY GUAR 06/24 4.4				4.400000	15 Jun 2024			
		90,000.000	Local	100.170911	90,153.82	97.716858	87,945.17	-2,208.65	0.11
			Base	100.170911	90,153.82	97.716858	87,945.17	-2,208.65	0.11
53227JAA2	LIFE STORAGE LP COMPANY GUAR 12/27 3.875				3.875000	15 Dec 2027			
		115,000.000	Local	99.729400	114,688.81	91.107000	104,773.05	-9,915.76	0.13
			Base	99.729400	114,688.81	91.107000	104,773.05	-9,915.76	0.13
53227JAC8	LIFE STORAGE LP COMPANY GUAR 10/30 2.2				2.200000	15 Oct 2030			
		75,000.000	Local	99.612307	74,709.23	75.985265	56,988.95	-17,720.28	0.07
			Base	99.612307	74,709.23	75.985265	56,988.95	-17,720.28	0.07
534187BJ7	LINCOLN NATIONAL CORP SR UNSECURED 01/30 3.05				3.050000	15 Jan 2030			
		200,000.000	Local	99.922490	199,844.98	83.843064	167,686.13	-32,158.85	0.21
			Base	99.922490	199,844.98	83.843064	167,686.13	-32,158.85	0.21
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028			
		215,000.000	Local	100.000000	215,000.00	87.742616	188,646.62	-26,353.38	0.24
			Base	100.000000	215,000.00	87.742616	188,646.62	-26,353.38	0.24
54438CNZ1	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6				6.600000	01 Aug 2042			
		315,000.000	Local	145.956502	459,762.98	116.600240	367,290.76	-92,472.22	0.47
		Original Face:	Base	145.956502	459,762.98	116.600240	367,290.76	-92,472.22	0.47
544495UG7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/39 FIXED 5.716				5.716000	01 Jul 2039			
		55,000.000	Local	119.777491	65,877.62	103.727560	57,050.16	-8,827.46	0.07
		Original Face:	Base	119.777491	65,877.62	103.727560	57,050.16	-8,827.46	0.07

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54627RAP5	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475				4.475000	01 Aug 2039		
		250,000.000	Local 100.000000	250,000.00	90.811116	227,027.79	-22,972.21	0.29
Original Face:		250,000.000	Base 100.000000	250,000.00	90.811116	227,027.79	-22,972.21	0.29
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
		275,000.000	Local 99.631589	273,986.87	80.767964	222,111.90	-51,874.97	0.28
			Base 99.631589	273,986.87	80.767964	222,111.90	-51,874.97	0.28
55336VBN9	MPLX LP SR UNSECURED 12/27 4.25				4.250000	01 Dec 2027		
		95,000.000	Local 100.307737	95,292.35	93.143000	88,485.85	-6,806.50	0.11
			Base 100.307737	95,292.35	93.143000	88,485.85	-6,806.50	0.11
56585ABD3	MARATHON PETROLEUM CORP SR UNSECURED 04/28 3.8				3.800000	01 Apr 2028		
		175,000.000	Local 98.569566	172,496.74	89.265999	156,215.50	-16,281.24	0.20
			Base 98.569566	172,496.74	89.265999	156,215.50	-16,281.24	0.20
574599AY2	MASCO CORP SR UNSECURED 08/32 6.5				6.500000	15 Aug 2032		
		90,000.000	Local 102.795833	92,516.25	100.299534	90,269.58	-2,246.67	0.11
			Base 102.795833	92,516.25	100.299534	90,269.58	-2,246.67	0.11
576051WJ1	MASSACHUSETTS ST WTR RESOURCES MASWTR 08/39 FIXED 3.104				3.104000	01 Aug 2039		
		75,000.000	Local 100.000000	75,000.00	78.967920	59,225.94	-15,774.06	0.08
Original Face:		75,000.000	Base 100.000000	75,000.00	78.967920	59,225.94	-15,774.06	0.08
58942HAB7	MERCY HEALTHCARE SYSTEM SECURED 08/27 3.555				3.555000	01 Aug 2027		
		125,000.000	Local 100.000000	125,000.00	91.365400	114,206.75	-10,793.25	0.14
			Base 100.000000	125,000.00	91.365400	114,206.75	-10,793.25	0.14
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668				6.668000	15 Nov 2039		
		85,000.000	Local 127.931624	108,741.88	105.914790	90,027.57	-18,714.31	0.11
Original Face:		85,000.000	Base 127.931624	108,741.88	105.914790	90,027.57	-18,714.31	0.11
59334DLS1	MIAMI DADE CNTY FL WTR SWR R MIAUTL 10/42 FIXED 3.49				3.490000	01 Oct 2042		
		125,000.000	Local 100.000000	125,000.00	78.030050	97,537.56	-27,462.44	0.12
Original Face:		125,000.000	Base 100.000000	125,000.00	78.030050	97,537.56	-27,462.44	0.12
595017AP9	MICROCHIP TECHNOLOGY INC SR SECURED 06/23 4.333				4.333000	01 Jun 2023		
		230,000.000	Local 100.000000	230,000.00	99.515079	228,884.68	-1,115.32	0.29
			Base 100.000000	230,000.00	99.515079	228,884.68	-1,115.32	0.29

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60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229				3.229000	15 May 2050		
		145,000.000	Local 100.000000	145,000.00	71.751590	104,039.81	-40,960.19	0.13
			Base 100.000000	145,000.00	71.751590	104,039.81	-40,960.19	0.13
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		
		300,000.000	Local 102.706873	308,120.62	91.896248	275,688.74	-32,431.88	0.35
			Base 102.706873	308,120.62	91.896248	275,688.74	-32,431.88	0.35
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR				2.511000	20 Oct 2032		
		100,000.000	Local 97.199480	97,199.48	76.380306	76,380.31	-20,819.17	0.10
			Base 97.199480	97,199.48	76.380306	76,380.31	-20,819.17	0.10
623115AC6	MT SINAI HOSPITAL SECURED 07/35 3.831				3.831000	01 Jul 2035		
		65,000.000	Local 100.000000	65,000.00	86.403016	56,161.96	-8,838.04	0.07
Original Face:		65,000.000	Base 100.000000	65,000.00	86.403016	56,161.96	-8,838.04	0.07
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7				2.700000	01 May 2025		
		50,000.000	Local 99.955480	49,977.74	92.744745	46,372.37	-3,605.37	0.06
			Base 99.955480	49,977.74	92.744745	46,372.37	-3,605.37	0.06
62954HBB3	NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5				5.000000	15 Jan 2033		
		150,000.000	Local 99.709167	149,563.75	89.705339	134,558.01	-15,005.74	0.17
			Base 99.709167	149,563.75	89.705339	134,558.01	-15,005.74	0.17
62954JAB0	NP SPE IX LP NPRL 2019 1A A2 144A				3.241000	20 Sep 2049		
		155,000.000	Local 100.000000	155,000.00	88.681660	137,456.57	-17,543.43	0.17
Original Face:		155,000.000	Base 100.000000	155,000.00	88.681660	137,456.57	-17,543.43	0.17
637071AM3	NOV INC SR UNSECURED 12/29 3.6				3.600000	01 Dec 2029		
		125,000.000	Local 99.450456	124,313.07	84.510026	105,637.53	-18,675.54	0.13
			Base 99.450456	124,313.07	84.510026	105,637.53	-18,675.54	0.13
63938CAB4	NAVIENT CORP SR UNSECURED 10/24 5.875				5.875000	25 Oct 2024		
		45,000.000	Local 99.751778	44,888.30	94.749050	42,637.07	-2,251.23	0.05
			Base 99.751778	44,888.30	94.749050	42,637.07	-2,251.23	0.05
64110LAY2	NETFLIX INC SR UNSECURED 144A 06/25 3.625				3.625000	15 Jun 2025		
		75,000.000	Local 100.000000	75,000.00	94.341874	70,756.41	-4,243.59	0.09
			Base 100.000000	75,000.00	94.341874	70,756.41	-4,243.59	0.09

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6461366S5	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/42 FIXED 4.131				4.131000	15 Jun 2042		
		200,000.000	Local 100.000000	200,000.00	80.097630	160,195.26	-39,804.74	0.20
Original Face:		200,000.000	Base 100.000000	200,000.00	80.097630	160,195.26	-39,804.74	0.20
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A				2.491880	25 Sep 2059		
		27,290.080	Local 100.000037	27,290.09	91.669670	25,016.73	-2,273.36	0.03
Original Face:		155,000.000	Base 100.000037	27,290.09	91.669670	25,016.73	-2,273.36	0.03
64830WAQ4	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 4A B1 144A				4.000000	25 Dec 2058		
		258,817.730	Local 103.337372	267,455.44	90.497910	234,224.64	-33,230.80	0.30
Original Face:		300,000.000	Base 103.337372	267,455.44	90.497910	234,224.64	-33,230.80	0.30
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A				5.000000	25 Jun 2062		
		313,517.120	Local 99.699506	312,575.02	97.125830	304,506.10	-8,068.92	0.39
Original Face:		325,000.000	Base 99.699506	312,575.02	97.125830	304,506.10	-8,068.92	0.39
64966HTX8	NEW YORK NY NYC 12/36 FIXED 5.985				5.985000	01 Dec 2036		
		195,000.000	Local 119.254046	232,545.39	105.234440	205,207.16	-27,338.23	0.26
Original Face:		195,000.000	Base 119.254046	232,545.39	105.234440	205,207.16	-27,338.23	0.26
650009S61	NEW YORK ST THRUWAY AUTH NYSTRN 01/42 FIXED 3.5				3.500000	01 Jan 2042		
		100,000.000	Local 100.000000	100,000.00	78.426160	78,426.16	-21,573.84	0.10
Original Face:		100,000.000	Base 100.000000	100,000.00	78.426160	78,426.16	-21,573.84	0.10
650117AA2	NEW YORK TRANSPRTN DEV CORP LE NYTTRN 09/35 FIXED 4.248				4.248000	01 Sep 2035		
		255,000.000	Local 100.000000	255,000.00	95.269730	242,937.81	-12,062.19	0.31
Original Face:		255,000.000	Base 100.000000	255,000.00	95.269730	242,937.81	-12,062.19	0.31
66285WFB7	N TX TOLLWAY AUTH REVENUE NRTTRN 01/49 FIXED 6.718				6.718000	01 Jan 2049		
		315,000.000	Local 151.457419	477,090.87	118.604280	373,603.48	-103,487.39	0.47
Original Face:		315,000.000	Base 151.457419	477,090.87	118.604280	373,603.48	-103,487.39	0.47
67077MAT5	NUTRIEN LTD SR UNSECURED 04/29 4.2				4.200000	01 Apr 2029		
		45,000.000	Local 99.771867	44,897.34	92.501232	41,625.55	-3,271.79	0.05
			Base 99.771867	44,897.34	92.501232	41,625.55	-3,271.79	0.05
67103HAG2	O REILLY AUTOMOTIVE INC SR UNSECURED 06/28 4.35				4.350000	01 Jun 2028		
		200,000.000	Local 99.853815	199,707.63	95.242475	190,484.95	-9,222.68	0.24
			Base 99.853815	199,707.63	95.242475	190,484.95	-9,222.68	0.24

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678858BU4	OKLAHOMA G+E CO SR UNSECURED 03/30 3.3					3.300000	15 Mar 2030		
	200,000.000	Local		99.783800	199,567.60	87.080426	174,160.85	-25,406.75	0.22
		Base		99.783800	199,567.60	87.080426	174,160.85	-25,406.75	0.22
6789084B7	OKLAHOMA ST DEV FIN AUTH OKSDEV 02/52 FIXED 5.087					5.087000	01 Feb 2052		
	75,000.000	Local		100.000000	75,000.00	94.987970	71,240.98	-3,759.02	0.09
	Original Face: 75,000.000	Base		100.000000	75,000.00	94.987970	71,240.98	-3,759.02	0.09
682680AW3	ONEOK INC COMPANY GUAR 03/29 4.35					4.350000	15 Mar 2029		
	210,000.000	Local		99.783867	209,546.12	89.425493	187,793.54	-21,752.58	0.24
		Base		99.783867	209,546.12	89.425493	187,793.54	-21,752.58	0.24
68269BAA6	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2019 2A A 144A					3.140000	14 Oct 2036		
	300,000.000	Local		99.989340	299,968.02	88.911070	266,733.21	-33,234.81	0.34
	Original Face: 300,000.000	Base		99.989340	299,968.02	88.911070	266,733.21	-33,234.81	0.34
68389XBE4	ORACLE CORP SR UNSECURED 05/35 3.9					3.900000	15 May 2035		
	320,000.000	Local		117.793200	376,938.24	76.565332	245,009.06	-131,929.18	0.31
		Base		117.793200	376,938.24	76.565332	245,009.06	-131,929.18	0.31
68803PDH0	OSCEOLA CNTY FL TOURIST DEV TA OSCGEN 10/40 FIXED 4.272					4.272000	01 Oct 2040		
	315,000.000	Local		102.621479	323,257.66	84.544150	266,314.07	-56,943.59	0.34
	Original Face: 315,000.000	Base		102.621479	323,257.66	84.544150	266,314.07	-56,943.59	0.34
691205AE8	OWL ROCK TECHNOLOGY FINA SR UNSECURED 144A 06/26 3.75					3.750000	17 Jun 2026		
	215,000.000	Local		99.535605	214,001.55	86.554311	186,091.77	-27,909.78	0.24
		Base		99.535605	214,001.55	86.554311	186,091.77	-27,909.78	0.24
693475AZ8	PNC FINANCIAL SERVICES SR UNSECURED 01/30 2.55					2.550000	22 Jan 2030		
	275,000.000	Local		105.983600	291,454.90	82.304930	226,338.56	-65,116.34	0.29
		Base		105.983600	291,454.90	82.304930	226,338.56	-65,116.34	0.29
694308JM0	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55					4.550000	01 Jul 2030		
	275,000.000	Local		112.349004	308,959.76	85.661284	235,568.53	-73,391.23	0.30
		Base		112.349004	308,959.76	85.661284	235,568.53	-73,391.23	0.30
695156AW9	PACKAGING CORP OF AMERIC SR UNSECURED 10/51 3.05					3.050000	01 Oct 2051		
	300,000.000	Local		99.484210	298,452.63	63.293353	189,880.06	-108,572.57	0.24
		Base		99.484210	298,452.63	63.293353	189,880.06	-108,572.57	0.24

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CONNING INC

FUND: HBQ4



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709599BE3	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/26 4.45				4.450000	29 Jan 2026			
		175,000.000	Local	99.862674	174,759.68	95.568588	167,245.03	-7,514.65	0.21
			Base	99.862674	174,759.68	95.568588	167,245.03	-7,514.65	0.21
714046AN9	PERKINELMER INC SR UNSECURED 09/31 2.25				2.250000	15 Sep 2031			
		300,000.000	Local	99.725903	299,177.71	75.160088	225,480.26	-73,697.45	0.29
			Base	99.725903	299,177.71	75.160088	225,480.26	-73,697.45	0.29
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3				3.300000	11 Mar 2041			
		180,000.000	Local	96.520561	173,737.01	68.958458	124,125.22	-49,611.79	0.16
			Base	96.520561	173,737.01	68.958458	124,125.22	-49,611.79	0.16
71654QBW1	PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5				4.500000	23 Jan 2026			
		180,000.000	Local	96.156567	173,081.82	86.150000	155,070.00	-18,011.82	0.20
			Base	96.156567	173,081.82	86.150000	155,070.00	-18,011.82	0.20
73474TAD2	PORT OF MORROW OR TRANSMISSION PTMTRN 09/27 FIXED 3.521				3.521000	01 Sep 2027			
		180,000.000	Local	100.000000	180,000.00	95.013920	171,025.06	-8,974.94	0.22
			Base	100.000000	180,000.00	95.013920	171,025.06	-8,974.94	0.22
74164MAB4	PRIMERICA INC SR UNSECURED 11/31 2.8				2.800000	19 Nov 2031			
		255,000.000	Local	99.584192	253,939.69	78.482934	200,131.48	-53,808.21	0.25
			Base	99.584192	253,939.69	78.482934	200,131.48	-53,808.21	0.25
743755AJ9	PROV ST JOSEPH HLTH OBL UNSECURED 10/23 4.379				4.379000	01 Oct 2023			
		75,000.000	Local	100.000000	75,000.00	99.782616	74,836.96	-163.04	0.09
			Base	100.000000	75,000.00	99.782616	74,836.96	-163.04	0.09
743874AG4	PROVIDENT FUNDING MORTGAGE TRU PFMT 2020 1 A4 144A				3.000000	25 Feb 2050			
		218,073.570	Local	100.488055	219,137.89	83.333700	181,728.77	-37,409.12	0.23
		Original Face: 260,000.000	Base	100.488055	219,137.89	83.333700	181,728.77	-37,409.12	0.23
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		275,000.000	Local	103.901396	285,728.84	80.799421	222,198.41	-63,530.43	0.28
			Base	103.901396	285,728.84	80.799421	222,198.41	-63,530.43	0.28
76131VAA1	KITE REALTY GROUP TRUST SR UNSECURED 03/25 4				4.000000	15 Mar 2025			
		50,000.000	Local	99.867440	49,933.72	94.555621	47,277.81	-2,655.91	0.06
			Base	99.867440	49,933.72	94.555621	47,277.81	-2,655.91	0.06

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776743AG1	ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95				2.950000	15 Sep 2029		
		250,000.000	Local 100.337440	250,843.60	84.154100	210,385.25	-40,458.35	0.27
			Base 100.337440	250,843.60	84.154100	210,385.25	-40,458.35	0.27
780082AD5	ROYAL BANK OF CANADA SUBORDINATED 01/26 4.65				4.650000	27 Jan 2026		
		105,000.000	Local 99.916810	104,912.65	97.327051	102,193.40	-2,719.25	0.13
			Base 99.916810	104,912.65	97.327051	102,193.40	-2,719.25	0.13
78397DAB4	SBL HOLDINGS INC SR UNSECURED 144A 02/31 5				5.000000	18 Feb 2031		
		200,000.000	Local 99.623830	199,247.66	76.355879	152,711.76	-46,535.90	0.19
			Base 99.623830	199,247.66	76.355879	152,711.76	-46,535.90	0.19
78403DAT7	SBA TOWER TRUST ASSET BACKED 144A 05/51 1.631				1.631000	15 May 2051		
		125,000.000	Local 100.000000	125,000.00	85.272080	106,590.10	-18,409.90	0.14
			Base 100.000000	125,000.00	85.272080	106,590.10	-18,409.90	0.14
78409VAZ7	S+P GLOBAL INC COMPANY GUAR 144A 05/29 4.25				4.250000	01 May 2029		
		100,000.000	Local 108.813450	108,813.45	93.848780	93,848.78	-14,964.67	0.12
			Base 108.813450	108,813.45	93.848780	93,848.78	-14,964.67	0.12
78432BAA7	SG CAPITAL PARTNERS SGR 2019 3 A1 144A				2.703000	25 Sep 2059		
		5,907.030	Local 99.651094	5,886.42	96.906280	5,724.28	-162.14	0.01
Original Face:		171,000.000	Base 99.651094	5,886.42	96.906280	5,724.28	-162.14	0.01
78470RAD9	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016 E B 144A				3.440000	25 Jul 2040		
		120,954.400	Local 99.312758	120,123.15	98.002610	118,538.47	-1,584.68	0.15
Original Face:		140,000.000	Base 99.312758	120,123.15	98.002610	118,538.47	-1,584.68	0.15
784710AB1	SSM HEALTH CARE SR UNSECURED 06/23 3.688				3.688000	01 Jun 2023		
		125,000.000	Local 99.900632	124,875.79	99.402583	124,253.23	-622.56	0.16
			Base 99.900632	124,875.79	99.402583	124,253.23	-622.56	0.16
78471CAB5	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017 D A2FX 144A				2.650000	25 Sep 2040		
		19,622.180	Local 100.000051	19,622.19	96.957510	19,025.18	-597.01	0.02
Original Face:		100,000.000	Base 100.000051	19,622.19	96.957510	19,025.18	-597.01	0.02
79588TAE0	SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/32 4.75				4.750000	08 Apr 2032		
		300,000.000	Local 99.908620	299,725.86	81.572739	244,718.22	-55,007.64	0.31
			Base 99.908620	299,725.86	81.572739	244,718.22	-55,007.64	0.31

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79765RTK5	SAN FRANCISCO CITY CNTY CA P SFOVTR 11/40 FIXED 6				6.000000	01 Nov 2040		
		315,000.000	Local 129.121038	406,731.27	107.916750	339,937.76	-66,793.51	0.43
Original Face:		315,000.000	Base 129.121038	406,731.27	107.916750	339,937.76	-66,793.51	0.43
802498UX1	SANTA MONICA MALIBU CA UNIF SC SMCSCD 08/43 FIXED 3.114				3.114000	01 Aug 2043		
		75,000.000	Local 100.000000	75,000.00	72.292360	54,219.27	-20,780.73	0.07
Original Face:		75,000.000	Base 100.000000	75,000.00	72.292360	54,219.27	-20,780.73	0.07
80282KAP1	SANTANDER HOLDINGS USA SR UNSECURED 07/27 4.4				4.400000	13 Jul 2027		
		90,000.000	Local 99.906233	89,915.61	92.023484	82,821.14	-7,094.47	0.11
			Base 99.906233	89,915.61	92.023484	82,821.14	-7,094.47	0.11
81180WAR2	SEAGATE HDD CAYMAN COMPANY GUAR 06/27 4.875				4.875000	01 Jun 2027		
		104,000.000	Local 97.198163	101,086.09	90.250000	93,860.00	-7,226.09	0.12
			Base 97.198163	101,086.09	90.250000	93,860.00	-7,226.09	0.12
81180WBC4	SEAGATE HDD CAYMAN COMPANY GUAR 06/29 4.091				4.091000	01 Jun 2029		
		110,000.000	Local 97.782182	107,560.40	80.275000	88,302.50	-19,257.90	0.11
			Base 97.782182	107,560.40	80.275000	88,302.50	-19,257.90	0.11
81745XCD7	SEQUOIA MORTGAGE TRUST SEMT 2017 4 B3 144A				3.918012	25 Jul 2047		
		431,308.310	Local 96.767229	417,365.10	83.216100	358,917.95	-58,447.15	0.46
Original Face:		507,000.000	Base 96.767229	417,365.10	83.216100	358,917.95	-58,447.15	0.46
817826AF7	7 ELEVEN INC SR UNSECURED 144A 02/41 2.5				2.500000	10 Feb 2041		
		60,000.000	Local 98.981167	59,388.70	62.030343	37,218.21	-22,170.49	0.05
			Base 98.981167	59,388.70	62.030343	37,218.21	-22,170.49	0.05
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125				5.125000	15 Jun 2027		
		90,000.000	Local 113.769544	102,392.59	97.945404	88,150.86	-14,241.73	0.11
			Base 113.769544	102,392.59	97.945404	88,150.86	-14,241.73	0.11
84765EAA6	BHSH SYSTEM OBL GRP SR UNSECURED 07/49 3.487				3.487000	15 Jul 2049		
		250,000.000	Local 100.000000	250,000.00	74.847313	187,118.28	-62,881.72	0.24
			Base 100.000000	250,000.00	74.847313	187,118.28	-62,881.72	0.24
84858DAA6	SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1				4.100000	01 Oct 2029		
		76,279.460	Local 100.000000	76,279.46	86.511530	65,990.53	-10,288.93	0.08
Original Face:		120,000.000	Base 100.000000	76,279.46	86.511530	65,990.53	-10,288.93	0.08

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	Units								
85172FAM1	ONEMAIN FINANCE CORP COMPANY GUAR 03/25 6.875					6.875000	15 Mar 2025		
	125,000.000	Local	100.000000	125,000.00	94.050000	117,562.50	-7,437.50	0.15	
		Base	100.000000	125,000.00	94.050000	117,562.50	-7,437.50	0.15	
85172FAR0	ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375					5.375000	15 Nov 2029		
	75,000.000	Local	100.543640	75,407.73	77.500000	58,125.00	-17,282.73	0.07	
		Base	100.543640	75,407.73	77.500000	58,125.00	-17,282.73	0.07	
855244AV1	STARBUCKS CORP SR UNSECURED 03/27 2					2.000000	12 Mar 2027		
	205,000.000	Local	99.732888	204,452.42	87.706158	179,797.62	-24,654.80	0.23	
		Base	99.732888	204,452.42	87.706158	179,797.62	-24,654.80	0.23	
855244AZ2	STARBUCKS CORP SR UNSECURED 11/30 2.55					2.550000	15 Nov 2030		
	90,000.000	Local	105.612211	95,050.99	80.995759	72,896.18	-22,154.81	0.09	
		Base	105.612211	95,050.99	80.995759	72,896.18	-22,154.81	0.09	
862121AB6	STORE CAPITAL CORP SR UNSECURED 03/29 4.625					4.625000	15 Mar 2029		
	210,000.000	Local	99.487167	208,923.05	95.570659	200,698.38	-8,224.67	0.25	
		Base	99.487167	208,923.05	95.570659	200,698.38	-8,224.67	0.25	
86787EBC0	TRUIST BANK SR UNSECURED 04/24 3.2					3.200000	01 Apr 2024		
	210,000.000	Local	99.990129	209,979.27	97.646321	205,057.27	-4,922.00	0.26	
		Base	99.990129	209,979.27	97.646321	205,057.27	-4,922.00	0.26	
871829BL0	SYSCO CORPORATION COMPANY GUAR 04/30 5.95					5.950000	01 Apr 2030		
	270,000.000	Local	124.856674	337,113.02	101.184424	273,197.94	-63,915.08	0.35	
		Base	124.856674	337,113.02	101.184424	273,197.94	-63,915.08	0.35	
87246YAC0	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125					4.125000	01 Nov 2024		
	50,000.000	Local	99.986680	49,993.34	97.418159	48,709.08	-1,284.26	0.06	
		Base	99.986680	49,993.34	97.418159	48,709.08	-1,284.26	0.06	
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	80,000.000	Local	97.025925	77,620.74	82.050000	65,640.00	-11,980.74	0.08	
		Base	97.025925	77,620.74	82.050000	65,640.00	-11,980.74	0.08	
88315LAL2	TEXTAINER MARINE CONTAINERS LI TMCL 2021 1A A 144A					1.680000	20 Feb 2046		
	480,354.950	Local	93.367326	448,494.57	84.607500	406,416.31	-42,078.26	0.52	
	Original Face:	550,000.000	Base	93.367326	448,494.57	84.607500	406,416.31	-42,078.26	0.52

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889184AC1	TOLEDO HOSPITAL/THE SECURED 11/28 5.325				5.325000	15 Nov 2028		
		220,000.000	Local 100.000000	220,000.00	70.000000	154,000.00	-66,000.00	0.20
			Base 100.000000	220,000.00	70.000000	154,000.00	-66,000.00	0.20
89178BAA2	TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A				2.900000	25 Oct 2059		
		4,280.460	Local 100.276372	4,292.29	94.180430	4,031.36	-260.93	0.01
Original Face:		9,000.000	Base 100.276372	4,292.29	94.180430	4,031.36	-260.93	0.01
89566EAH1	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 11/44 4.7				4.700000	01 Nov 2044		
		245,000.000	Local 114.953857	281,636.95	80.905193	198,217.72	-83,419.23	0.25
			Base 114.953857	281,636.95	80.905193	198,217.72	-83,419.23	0.25
89566EAK4	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 06/46 4.25				4.250000	01 Jun 2046		
		55,000.000	Local 108.897055	59,893.38	73.383138	40,360.73	-19,532.65	0.05
			Base 108.897055	59,893.38	73.383138	40,360.73	-19,532.65	0.05
89656GAA2	TRINITY RAIL LEASING L.P. TRL 2021 1A A 144A				2.260000	19 Jul 2051		
		252,425.560	Local 99.347293	250,777.96	84.422170	213,103.14	-37,674.82	0.27
Original Face:		265,000.000	Base 99.347293	250,777.96	84.422170	213,103.14	-37,674.82	0.27
90265EAQ3	UDR INC COMPANY GUAR 01/30 3.2				3.200000	15 Jan 2030		
		105,000.000	Local 99.754162	104,741.87	84.162076	88,370.18	-16,371.69	0.11
			Base 99.754162	104,741.87	84.162076	88,370.18	-16,371.69	0.11
903436AA1	US AIRWAYS 2011 1A PTT PASS THRU CE 04/25 7.125				7.125000	22 Apr 2025		
		12,147.970	Local 98.313298	11,943.07	99.316370	12,064.92	121.85	0.02
Original Face:		35,000.000	Base 98.313298	11,943.07	99.316370	12,064.92	121.85	0.02
90352WAD6	USQ RAIL I LLC STEAM 2021 1A A 144A				2.250000	28 Feb 2051		
		92,456.170	Local 100.015045	92,470.08	85.346310	78,907.93	-13,562.15	0.10
Original Face:		100,000.000	Base 100.015045	92,470.08	85.346310	78,907.93	-13,562.15	0.10
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5				3.500000	12 Feb 2034		
		235,000.000	Local 99.482387	233,783.61	76.054996	178,729.24	-55,054.37	0.23
			Base 99.482387	233,783.61	76.054996	178,729.24	-55,054.37	0.23
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875				3.875000	15 Feb 2031		
		75,000.000	Local 100.000000	75,000.00	81.328000	60,996.00	-14,004.00	0.08
			Base 100.000000	75,000.00	81.328000	60,996.00	-14,004.00	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	
912803EV1	STRIP PRINC 11/46 0.00000					15 Nov 2046			
		2,475,000.000	Local	65.832830	1,629,362.55	38.014888	940,868.48	-688,494.07	1.19
			Base	65.832830	1,629,362.55	38.014888	940,868.48	-688,494.07	1.19
912803FV0	STRIP PRINC 02/51 0.00000					15 Feb 2051			
		700,000.000	Local	36.540513	255,783.59	34.801047	243,607.33	-12,176.26	0.31
			Base	36.540513	255,783.59	34.801047	243,607.33	-12,176.26	0.31
912810RS9	US TREASURY N/B 05/46 2.5				2.500000	15 May 2046			
		380,000.000	Local	97.659789	371,107.20	75.914062	288,473.44	-82,633.76	0.37
			Base	97.659789	371,107.20	75.914062	288,473.44	-82,633.76	0.37
91412F7Y7	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/43 FIXED OID 5.77				5.770000	15 May 2043			
		315,000.000	Local	129.859406	409,057.13	104.467110	329,071.40	-79,985.73	0.42
Original Face:		315,000.000	Base	129.859406	409,057.13	104.467110	329,071.40	-79,985.73	0.42
91913YAW0	VALERO ENERGY CORP SR UNSECURED 04/29 4				4.000000	01 Apr 2029			
		210,000.000	Local	99.468000	208,882.80	91.458806	192,063.49	-16,819.31	0.24
			Base	99.468000	208,882.80	91.458806	192,063.49	-16,819.31	0.24
92277GAG2	VENTAS REALTY LP COMPANY GUAR 01/26 4.125				4.125000	15 Jan 2026			
		25,000.000	Local	99.725560	24,931.39	95.746261	23,936.57	-994.82	0.03
			Base	99.725560	24,931.39	95.746261	23,936.57	-994.82	0.03
92343VCV4	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272				4.272000	15 Jan 2036			
		170,000.000	Local	119.640624	203,389.06	85.301507	145,012.56	-58,376.50	0.18
			Base	119.640624	203,389.06	85.301507	145,012.56	-58,376.50	0.18
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.500000	10 Aug 2033			
		125,000.000	Local	99.788920	124,736.15	90.022252	112,527.82	-12,208.33	0.14
			Base	99.788920	124,736.15	90.022252	112,527.82	-12,208.33	0.14
92536PAA2	VERUS SECURITIZATION TRUST VERUS 2020 1 A1 144A				2.417000	25 Jan 2060			
		11,345.050	Local	99.820891	11,324.73	96.541420	10,952.67	-372.06	0.01
Original Face:		105,000.000	Base	99.820891	11,324.73	96.541420	10,952.67	-372.06	0.01
92537KAA2	VERUS SECURITIZATION TRUST VERUS 2019 4 A1 144A				2.642000	25 Nov 2059			
		23,405.330	Local	100.000000	23,405.33	97.295160	22,772.25	-633.08	0.03
Original Face:		225,000.000	Base	100.000000	23,405.33	97.295160	22,772.25	-633.08	0.03

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
	185,000.000	Local	99.899065	184,813.27	91.045404	168,434.00	-16,379.27	0.21	
		Base	99.899065	184,813.27	91.045404	168,434.00	-16,379.27	0.21	
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	25,000.000	Local	116.082080	29,020.52	94.375231	23,593.81	-5,426.71	0.03	
		Base	116.082080	29,020.52	94.375231	23,593.81	-5,426.71	0.03	
92936UAE9	WP CAREY INC SR UNSECURED 10/26 4.25					4.250000	01 Oct 2026		
	50,000.000	Local	99.860880	49,930.44	94.266958	47,133.48	-2,796.96	0.06	
		Base	99.860880	49,930.44	94.266958	47,133.48	-2,796.96	0.06	
92940PAF1	WRKCO INC COMPANY GUAR 06/32 4.2					4.200000	01 Jun 2032		
	35,000.000	Local	99.971371	34,989.98	87.635162	30,672.31	-4,317.67	0.04	
		Base	99.971371	34,989.98	87.635162	30,672.31	-4,317.67	0.04	
94974BFN5	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125					4.125000	15 Aug 2023		
	95,000.000	Local	99.924042	94,927.84	99.527328	94,550.96	-376.88	0.12	
		Base	99.924042	94,927.84	99.527328	94,550.96	-376.88	0.12	
94989NBE6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A4					3.664000	15 Sep 2058		
	150,000.000	Local	101.963307	152,944.96	95.278990	142,918.49	-10,026.47	0.18	
	Original Face: 150,000.000	Base	101.963307	152,944.96	95.278990	142,918.49	-10,026.47	0.18	
94989TAZ7	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC22 A4					3.839000	15 Sep 2058		
	175,000.000	Local	102.081280	178,642.24	95.576230	167,258.40	-11,383.84	0.21	
	Original Face: 175,000.000	Base	102.081280	178,642.24	95.576230	167,258.40	-11,383.84	0.21	
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	270,000.000	Local	106.289933	286,982.82	82.133035	221,759.19	-65,223.63	0.28	
		Base	106.289933	286,982.82	82.133035	221,759.19	-65,223.63	0.28	
95001VAU4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 A4					3.311000	15 Jun 2052		
	280,000.000	Local	102.531561	287,088.37	88.089660	246,651.05	-40,437.32	0.31	
	Original Face: 280,000.000	Base	102.531561	287,088.37	88.089660	246,651.05	-40,437.32	0.31	
95001VAY6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 B					3.836000	15 Jun 2052		
	230,000.000	Local	102.369857	235,450.67	85.312570	196,218.91	-39,231.76	0.25	
	Original Face: 230,000.000	Base	102.369857	235,450.67	85.312570	196,218.91	-39,231.76	0.25	

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Books Closed

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
95002KAE3	WELLS FARGO MORTGAGE BACKED SE WFMBMS 2020 1 A5 144A					3.000000	25 Dec 2049		
	350,487.200	Local	100.904141	353,656.10	83.909190	294,090.97		-59,565.13	0.37
Original Face:	400,000.000	Base	100.904141	353,656.10	83.909190	294,090.97		-59,565.13	0.37
95040QAD6	WELLTOWER INC SR UNSECURED 04/28 4.25					4.250000	15 Apr 2028		
	100,000.000	Local	99.975540	99,975.54	93.000772	93,000.77		-6,974.77	0.12
		Base	99.975540	99,975.54	93.000772	93,000.77		-6,974.77	0.12
958102AR6	WESTERN DIGITAL CORP SR UNSECURED 02/32 3.1					3.100000	01 Feb 2032		
	180,000.000	Local	99.744878	179,540.78	68.954000	124,117.20		-55,423.58	0.16
		Base	99.744878	179,540.78	68.954000	124,117.20		-55,423.58	0.16
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	205,000.000	Local	100.150234	205,307.98	93.500000	191,675.00		-13,632.98	0.24
		Base	100.150234	205,307.98	93.500000	191,675.00		-13,632.98	0.24
960386AM2	WESTINGHOUSE AIR BRAKE COMPANY GUAR 09/28 4.95					4.950000	15 Sep 2028		
	210,000.000	Local	99.927543	209,847.84	92.488689	194,226.25		-15,621.59	0.25
		Base	99.927543	209,847.84	92.488689	194,226.25		-15,621.59	0.25
960413AY8	WESTLAKE CORP SR UNSECURED 08/41 2.875					2.875000	15 Aug 2041		
	100,000.000	Local	98.053360	98,053.36	63.362480	63,362.48		-34,690.88	0.08
		Base	98.053360	98,053.36	63.362480	63,362.48		-34,690.88	0.08
963320AW6	WHIRLPOOL CORP SR UNSECURED 02/29 4.75					4.750000	26 Feb 2029		
	125,000.000	Local	99.174520	123,968.15	93.727470	117,159.34		-6,808.81	0.15
		Base	99.174520	123,968.15	93.727470	117,159.34		-6,808.81	0.15
96950FAQ7	WILLIAMS COMPANIES INC SR UNSECURED 01/25 3.9					3.900000	15 Jan 2025		
	85,000.000	Local	99.404800	84,494.08	96.789853	82,271.38		-2,222.70	0.10
		Base	99.404800	84,494.08	96.789853	82,271.38		-2,222.70	0.10
980236AM5	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/25 3.65					3.650000	05 Mar 2025		
	55,000.000	Local	99.989673	54,994.32	95.200580	52,360.32		-2,634.00	0.07
		Base	99.989673	54,994.32	95.200580	52,360.32		-2,634.00	0.07
980236AQ6	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/29 4.5					4.500000	04 Mar 2029		
	145,000.000	Local	99.872876	144,815.67	91.378056	132,498.18		-12,317.49	0.17
		Base	99.872876	144,815.67	91.378056	132,498.18		-12,317.49	0.17

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98310WAM0	TRAVEL + LEISURE CO SR SECURED 10/25 5.1				6.600000	01 Oct 2025		
		25,000.000	Local 99.979760	24,994.94	97.537853	24,384.46	-610.48	0.03
			Base 99.979760	24,994.94	97.537853	24,384.46	-610.48	0.03
983130AV7	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 03/25 5.5				5.500000	01 Mar 2025		
		140,000.000	Local 102.164157	143,029.82	93.625000	131,075.00	-11,954.82	0.17
			Base 102.164157	143,029.82	93.625000	131,075.00	-11,954.82	0.17
US DOLLAR Total		87,382,420.480	Local	88,107,740.96		75,475,239.57	-12,632,501.39	95.76
Original Face:		103,630,666.000	Base	88,107,740.96		75,475,239.57	-12,632,501.39	95.76
FIXED INCOME Total		87,382,420.480	Base	88,107,740.96		75,475,239.57	-12,632,501.39	95.76
Original Face:		103,630,666.000						

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
	88,089,065.730	Base		91,746,297.08		78,820,945.89	-12,925,351.19	100.00
Original Face:	103,630,666.000							



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,102.39	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	8,102.39	8,102.39	0	1,488.36
		8,102.39	8,102.39	0	1,488.36
COMMON STOCK					
15,725	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,263,032.00	1,260,618.30	5	0.00
15,911	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,031,987.46	949,698.90	4	0.00
3,753	CUSIP # 016255101 ALIGN TECHNOLOGY INC	777,283.83	790,021.02	3	0.00
7,850	CUSIP # 040413106 ARISTA NETWORKS INC	886,186.50	530,457.70	3	0.00
4,798	CUSIP # 052769106 AUTODESK INC	896,266.40	409,067.88	3	0.00
47,996	CUSIP # 127097103 COTERRA ENERGY INC	1,253,655.52	807,733.07	5	0.00
23,041	CUSIP # 192422103 COGNEX CORPORATION	955,049.45	1,092,786.37	3	0.00
14,637	CUSIP # 25659T107 DOLBY LABORATORIES INC	953,600.55	943,539.03	3	0.00
3,982	CUSIP # 339750101 FLOOR AND DECOR HOLDINGS INC	279,775.32	301,788.35	1	0.00
731	CUSIP # 368736104 GENERAC HOLDINGS INC	130,220.34	163,440.20	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47,474	CUSIP # 371901109 GENTEX CORP	1,131,780.16	1,317,988.33	4	0.00
5,786	CUSIP # 37253A103 GENTHERM INC	287,737.78	205,705.04	1	0.00
5,438	CUSIP # 384109104 GRACO INC	326,008.10	157,791.16	1	0.00
1,978	CUSIP # 44980X109 IPG PHOTONICS INC	166,844.30	263,452.35	1	0.00
5,828	CUSIP # 45867G101 INTERDIGITAL INC	235,567.76	377,360.09	1	0.00
2,314	CUSIP # 461202103 INTUIT INC	896,258.48	288,992.45	3	0.00
3,435	CUSIP # 46120E602 INTUITIVE SURGICAL INC	643,856.40	280,363.93	2	0.00
4,761	CUSIP # 50187T106 LGI HOMES INC	387,402.57	721,271.62	1	0.00
4,970	CUSIP # 515098101 LANDSTAR SYSTEMS INC	717,518.90	389,696.56	3	0.00
3,170	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	230,807.70	263,553.16	1	0.00
19,784	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	1,207,417.52	1,025,482.48	4	0.00
15,437	CUSIP # 62855J104 MYRIAD GENETICS INC	294,537.96	512,618.00	1	0.00
10,306	CUSIP # 655664100 NORDSTROM INC	172,419.38	376,679.00	1	0.00
2,472	CUSIP # 704326107 PAYCHEX INC	277,383.12	229,676.74	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,999	CUSIP # 729132100 PLEXUS CORP	1,575,992.44	1,051,268.00	6	0.00
19,162	CUSIP # 739276103 POWER INTEGRATIONS INC	1,232,499.84	779,412.22	4	0.00
14,334	CUSIP # 743713109 PROTO LABS INC	522,187.62	1,077,716.54	2	0.00
35,360	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	967,803.20	578,777.34	4	0.00
5,439	CUSIP # 816850101 SEMTECH CORP	159,960.99	296,393.14	1	0.00
12,706	CUSIP # 83125X103 SLEEP NUMBER CORP	429,589.86	334,892.80	2	0.00
4,320	CUSIP # 833034101 SNAP-ON INC	869,832.00	821,116.79	3	0.00
186,347	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	1,140,443.64	883,115.17	4	0.00
15,590	CUSIP # 860897107 STITCH FIX INC CL A	61,580.50	516,045.53	0	0.00
3,840	CUSIP # 86272C103 STRATEGIC EDUCATION INC	235,814.40	343,105.46	1	0.00
33,230	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,829,976.10	949,634.10	7	0.00
5,922	CUSIP # 872540109 TJX COMPANIES INC	367,874.64	231,167.34	1	0.00
1,340	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	146,060.00	217,561.86	1	0.00
57,972	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	385,513.80	838,137.61	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,126	CUSIP # 92552V100 VIASAT INC	638,638.98	857,159.03	2	0.00
8,609	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	326,281.10	736,986.73	1	0.00
		26,292,646.61	24,172,271.39	95	0.00
FOREIGN STOCK					
14,527	CUSIP # 683715106 OPEN TEXT CORP	384,093.88	488,464.56	1	529.49
11,408	CUSIP # H2906T109 GARMIN LTD	916,176.48	805,330.21	3	0.00
4,159	CUSIP # N22717107 CORE LABORATORIES NV	56,063.32	203,183.91	0	0.00
		1,356,333.68	1,496,978.68	5	529.49
COMMON TRUST FUNDS - FIXED INCOME					
.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	0.39	0.39	0	0.00
		0.39	0.39	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
136,085.45	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	136,085.45	136,085.45	0	1,622.99
		136,085.45	136,085.45	0	1,622.99
COMMON STOCK					
9,100	CUSIP # 00724F101 ADOBE SYSTEMS INC	2,504,320.00	2,128,585.32	2	0.00
91,750	CUSIP # 02079K305 ALPHABET INC	8,775,887.50	5,926,746.36	9	0.00
56,200	CUSIP # 023135106 AMAZON.COM INC	6,350,600.00	6,442,226.29	6	0.00
2,800	CUSIP # 052769106 AUTODESK INC	523,040.00	562,519.30	1	0.00
9,500	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,148,805.00	1,727,959.79	2	11,388.00
106,050	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	4,107,316.50	4,196,979.02	4	0.00
3,875	CUSIP # 122017106 BURLINGTON STORES INC	433,573.75	600,149.54	0	0.00
5,975	CUSIP # 29362U104 ENTEGRIS INC	496,044.50	563,955.86	0	0.00
9,675	CUSIP # 29414B104 EPAM SYSTEMS INC	3,504,188.25	3,628,578.17	3	0.00
14,750	CUSIP # 30303M102 META PLATFORMS INC	2,001,280.00	3,158,454.39	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27,600	CUSIP # 337738108 FISERV INC	2,582,532.00	2,946,078.03	3	0.00
16,575	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	2,920,017.75	4,116,214.26	3	0.00
22,050	CUSIP # 37940X102 GLOBAL PAYMENTS INC	2,382,502.50	3,402,612.46	2	0.00
8,550	CUSIP # 461202103 INTUIT INC	3,311,586.00	2,728,145.61	3	0.00
87,460	CUSIP # 49271V100 KEURIG DR PEPPER INC	3,132,817.20	3,073,287.26	3	17,492.00
6,175	CUSIP # 57636Q104 MASTERCARD INC	1,755,799.50	2,105,247.66	2	0.00
48,000	CUSIP # 594918104 MICROSOFT CORPORATION	11,179,200.00	5,733,335.06	11	0.00
31,000	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,695,760.00	2,725,762.20	3	0.00
24,715	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	2,624,980.15	2,299,581.48	3	0.00
12,025	CUSIP # 67066G104 NVIDIA CORP	1,459,714.75	1,764,679.59	1	0.00
3,250	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	2,285,887.50	2,267,581.76	2	0.00
47,450	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	4,084,021.50	5,125,746.72	4	0.00
113,650	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	8,168,025.50	8,409,648.49	8	0.00
2,050	CUSIP # 83417M104 SOLAREGE TECHNOLOGIES COM	474,493.00	581,642.63	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,775	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,926,686.00	2,881,500.64	4	0.00
27,200	CUSIP # 92826C839 VISA INC CL A	4,832,080.00	2,979,484.13	5	0.00
7,750	CUSIP # G0403H108 AON PLC	2,075,992.50	1,582,615.10	2	0.00
		90,737,151.35	83,659,317.12	89	28,880.00
	FOREIGN STOCK				
41,950	CUSIP # 046353108 ASTRAZENECA PLC SPONS ADR	2,300,538.00	2,769,470.04	2	0.00
13,450	CUSIP # G1151C101 ACCENTURE PLC	3,460,685.00	3,977,296.19	3	0.00
11,500	CUSIP # G5494J103 LINDE PLC	3,100,285.00	3,535,429.88	3	0.00
5,325	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	2,211,738.75	2,702,501.43	2	0.00
		11,073,246.75	12,984,697.54	11	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
360,560.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	360,560.35	360,560.35	0	0.00
		360,560.35	360,560.35	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
377.853	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	42,931.66	44,720.62	3	0.00
		42,931.66	44,720.62	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,412.418	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	15,733.11	17,894.03	1	0.00
15,972.844	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	176,100.61	188,456.77	11	0.00
72,677.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	72,677.85	72,677.85	5	0.00
		264,511.57	279,028.65	17	0.00
COMMON TRUST FUNDS - EQUITY					
937.735	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	45,535.47	37,678.58	3	0.00
3,970.714	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	243,299.15	226,541.16	16	0.00
2,727.515	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	421,339.97	247,062.86	27	0.00
18,970.056	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	384,409.21	417,714.76	25	0.00
12,798.993	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	136,736.76	182,490.00	9	0.00
		1,231,320.56	1,111,487.36	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
697.727	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	79,275.74	82,128.26	3	0.00
		79,275.74	82,128.26	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,326.546	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	81,611.38	81,881.40	3	0.00
146,703.793	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,617,409.32	1,770,321.13	57	0.00
111,598.76	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	111,598.76	111,598.76	4	0.00
		1,810,619.46	1,963,801.29	64	0.00
COMMON TRUST FUNDS - EQUITY					
1,187.364	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	57,657.21	48,918.95	2	0.00
2,317.01	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	141,971.08	138,868.26	5	0.00
2,285.024	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	352,985.02	239,391.90	12	0.00
14,187.138	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	287,488.16	297,509.23	10	0.00
10,264.611	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	109,660.95	143,506.43	4	0.00
		949,762.42	868,194.77	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
778.948	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	88,504.07	93,603.99	3	0.00
		88,504.07	93,603.99	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,291.256	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	92,357.41	88,358.56	3	0.00
99,213.233	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,093,825.89	1,173,477.62	35	0.00
136,723.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	136,723.35	136,723.35	4	0.00
		1,322,906.65	1,398,559.53	42	0.00
COMMON TRUST FUNDS - EQUITY					
1,235.837	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	60,011.01	45,406.23	2	0.00
5,501.658	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	337,105.29	331,271.71	11	0.00
3,719.501	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	574,579.59	382,479.52	18	0.00
27,859.775	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	564,550.48	600,826.71	18	0.00
17,147.055	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	183,188.85	242,205.58	6	0.00
		1,719,435.22	1,602,189.75	55	0.00

Holdings

As of: September 30, 2022



FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2
 View Date: October 11, 2022



STATE STREET

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.563355

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-1,831.480	Local	1.000000	-1,831.48	1.000000	-1,831.48	0.00	0.07
			Base	0.641880	-1,175.59	0.639650	-1,171.51	4.08	0.00

AUSTRALIAN DOLLAR Total

		-1,831.480	Local		-1,831.48		-1,831.48	0.00	0.07
			Base		-1,175.59		-1,171.51	4.08	0.00

BRAZILIAN REAL

Exchange Rate: 5.394350

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		19,312.090	Local	1.000000	19,312.09	1.000000	19,312.09	0.00	0.78
			Base	0.193371	3,734.39	0.185379	3,580.06	-154.33	0.00

BRAZILIAN REAL Total

		19,312.090	Local		19,312.09		19,312.09	0.00	0.78
			Base		3,734.39		3,580.06	-154.33	0.00

CANADIAN DOLLAR

Exchange Rate: 1.381350

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,253.200	Local	1.000000	2,253.20	1.000000	2,253.20	0.00	0.05
			Base	0.734027	1,653.91	0.723929	1,631.16	-22.75	0.00

CANADIAN DOLLAR Total

		2,253.200	Local		2,253.20		2,253.20	0.00	0.05
			Base		1,653.91		1,631.16	-22.75	0.00

CHILEAN PESO

Exchange Rate: 968.010000

CLP	CHILEAN PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,371,492.000	Local	1.000000	5,371,492.00	1.000000	5,371,492.00	0.00	58.62
			Base	0.001044	5,609.13	0.001033	5,549.00	-60.13	0.01

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		5,371,492.000	Local	5,371,492.00		5,371,492.00	0.00	58.62
			Base	5,609.13		5,549.00	-60.13	0.01
							Exchange Rate:	4,610.005000
COLOMBIAN PESO								
COP	COLOMBIAN PESO							
		11,946,468.250	Local	11,946,468.25	1.000000	11,946,468.25	0.00	100.00
			Base	2,981.88	0.000217	2,591.42	-390.46	0.00
COLOMBIAN PESO Total								
		11,946,468.250	Local	11,946,468.25		11,946,468.25	0.00	100.00
			Base	2,981.88		2,591.42	-390.46	0.00
							Exchange Rate:	25.096650
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,614.200	Local	5,614.20	1.000000	5,614.20	0.00	0.83
			Base	239.07	0.039846	223.70	-15.37	0.00
CZECH KORUNA Total								
		5,614.200	Local	5,614.20		5,614.20	0.00	0.83
			Base	239.07		223.70	-15.37	0.00
							Exchange Rate:	1.020356
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		0.690	Local	0.69	1.000000	0.69	0.00	0.00
			Base	0.69	0.980050	0.68	-0.01	0.00
INTERNATIONAL Total								
		0.690	Local	0.69		0.69	0.00	0.00
			Base	0.69		0.68	-0.01	0.00
EURO CURRENCY Total								
		0.690	Local	0.69		0.69	0.00	0.00

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

Books Closed

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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		0.69		0.68	-0.01	0.00	
HONG KONG DOLLAR							Exchange Rate:	7.849650	
HKD	HONG KONG DOLLAR								
		4,425.000	Local	1.000000	4,425.00	1.000000	4,425.00	0.00	0.01
			Base	0.127390	563.70	0.127394	563.72	0.02	0.00
HONG KONG DOLLAR Total									
		4,425.000	Local		4,425.00		4,425.00	0.00	0.01
			Base		563.70		563.72	0.02	0.00
HUNGARIAN FORINT							Exchange Rate:	431.661700	
HUF	HUNGARIAN FORINT								
		870,810.940	Local	1.000000	870,810.94	1.000000	870,810.94	0.00	5.74
			Base	0.003053	2,658.67	0.002317	2,017.35	-641.32	0.00
HUNGARIAN FORINT Total									
		870,810.940	Local		870,810.94		870,810.94	0.00	5.74
			Base		2,658.67		2,017.35	-641.32	0.00
INDIAN RUPEE							Exchange Rate:	81.351250	
INR	INDIAN RUPEE								
		140,054.780	Local	1.000000	140,054.78	1.000000	140,054.78	0.00	0.11
			Base	0.012359	1,730.91	0.012292	1,721.61	-9.30	0.00
INDIAN RUPEE Total									
		140,054.780	Local		140,054.78		140,054.78	0.00	0.11
			Base		1,730.91		1,721.61	-9.30	0.00
INDONESIAN RUPIAH							Exchange Rate:	15,227.500000	
IDR	INDONESIAN RUPIAH								
		143,574,334.450	Local	1.000000	143,574,334.45	1.000000	143,574,334.45	0.00	8.02
			Base	0.000067	9,681.19	0.000066	9,428.62	-252.57	0.01

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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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INDONESIAN RUPIAH Total

143,574,334.450	Local			143,574,334.45		143,574,334.45	0.00	8.02
	Base			9,681.19		9,428.62	-252.57	0.01

JAPANESE YEN Exchange Rate: 144.730000

JPY	JAPANESE YEN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
207,445.000	Local		1.000000	207,445.00	1.000000	207,445.00	0.00	0.01
	Base		0.006926	1,436.84	0.006909	1,433.32	-3.52	0.00

JAPANESE YEN Total

207,445.000	Local			207,445.00		207,445.00	0.00	0.01
	Base			1,436.84		1,433.32	-3.52	0.00

MALAYSIAN RINGGIT Exchange Rate: 4.637000

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67,148.440	Local		1.000000	67,148.44	1.000000	67,148.44	0.00	15.99
	Base		0.228120	15,317.89	0.215657	14,481.01	-836.88	0.01

MALAYSIAN RINGGIT Total

67,148.440	Local			67,148.44		67,148.44	0.00	15.99
	Base			15,317.89		14,481.01	-836.88	0.01

MEXICAN PESO Exchange Rate: 20.139500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-109,213.650	Local		1.000000	-109,213.65	1.000000	-109,213.65	0.00	1.57
	Base		0.049595	-5,416.47	0.049654	-5,422.86	-6.39	0.01

MEXICAN PESO Total

-109,213.650	Local			-109,213.65		-109,213.65	0.00	1.57
	Base			-5,416.47		-5,422.86	-6.39	0.01

NEW ISRAELI SHEQEL Exchange Rate: 3.566250

ILS NEW ISRAELI SHEQEL

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		819.130	1.000000	819.13	1.000000	819.13	0.00	0.18
			0.289673	237.28	0.280407	229.69	-7.59	0.00
NEW ISRAELI SHEQEL Total								
		819.130		819.13		819.13	0.00	0.18
				237.28		229.69	-7.59	0.00
NEW TAIWAN DOLLAR							Exchange Rate:	31.749000
TWD	NEW TAIWAN DOLLAR							
		231,830.000	1.000000	231,830.00	1.000000	231,830.00	0.00	0.56
			0.031716	7,352.76	0.031497	7,301.96	-50.80	0.01
NEW TAIWAN DOLLAR Total								
		231,830.000		231,830.00		231,830.00	0.00	0.56
				7,352.76		7,301.96	-50.80	0.01
PHILIPPINE PISO							Exchange Rate:	58.625000
PHP	PHILIPPINE PESO							
		265,615.910	1.000000	265,615.91	1.000000	265,615.91	0.00	100.00
			0.018426	4,894.34	0.017058	4,530.76	-363.58	0.00
PHILIPPINE PISO Total								
		265,615.910		265,615.91		265,615.91	0.00	100.00
				4,894.34		4,530.76	-363.58	0.00
POUND STERLING							Exchange Rate:	0.895616
GBP	POUND STERLING							
		-2,906.280	1.000000	-2,906.28	1.000000	-2,906.28	0.00	0.04
			1.081534	-3,143.24	1.116550	-3,245.01	-101.77	0.00
POUND STERLING Total								
		-2,906.280		-2,906.28		-2,906.28	0.00	0.04
				-3,143.24		-3,245.01	-101.77	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
QATARI RIAL							Exchange Rate:	3.641750	
QAR	QATARI RIAL								
		33,631.270	Local	1.000000	33,631.27	1.000000	33,631.27	0.00	6.71
			Base	0.274593	9,234.92	0.274593	9,234.92	0.00	0.01
QATARI RIAL Total									
		33,631.270	Local		33,631.27		33,631.27	0.00	6.71
			Base		9,234.92		9,234.92	0.00	0.01
RUSSIAN RUBLE							Exchange Rate:	60.200000	
RUB	RUSSIAN RUBLE								
		345,616.390	Local	1.000000	345,616.39	1.000000	345,616.39	0.00	100.00
			Base	0.013654	4,719.01	0.016611	5,741.14	1,022.13	0.01
RUSSIAN RUBLE Total									
		345,616.390	Local		345,616.39		345,616.39	0.00	100.00
			Base		4,719.01		5,741.14	1,022.13	0.01
SAUDI RIYAL							Exchange Rate:	3.757000	
SAR	SAUDI RIYAL								
		4,620.430	Local	1.000000	4,620.43	1.000000	4,620.43	0.00	0.30
			Base	0.265960	1,228.85	0.266170	1,229.82	0.97	0.00
SAUDI RIYAL Total									
		4,620.430	Local		4,620.43		4,620.43	0.00	0.30
			Base		1,228.85		1,229.82	0.97	0.00
SOUTH KOREAN WON							Exchange Rate:	1,430.700000	
KRW	SOUTH KOREAN WON								
		692,826.000	Local	1.000000	692,826.00	1.000000	692,826.00	0.00	0.04
			Base	0.000710	491.65	0.000699	484.26	-7.39	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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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SOUTH KOREAN WON Total

692,826.000	Local			692,826.00		692,826.00	0.00	0.04
	Base			491.65		484.26	-7.39	0.00

SWEDISH KRONA

Exchange Rate: 11.097650

SEK SWEDISH KRONA

0.270	Local		1.000000	0.27	1.000000	0.27	0.00	0.00
	Base		0.074074	0.02	0.090109	0.02	0.00	0.00

SWEDISH KRONA Total

0.270	Local			0.27		0.27	0.00	0.00
	Base			0.02		0.02	0.00	0.00

THAILAND BAHT

Exchange Rate: 37.720000

THB THAILAND BAHT

306,152.320	Local		1.000000	306,152.32	1.000000	306,152.32	0.00	1.98
	Base		0.026633	8,153.64	0.026511	8,116.45	-37.19	0.01

THAILAND BAHT Total

306,152.320	Local			306,152.32		306,152.32	0.00	1.98
	Base			8,153.64		8,116.45	-37.19	0.01

UAE DIRHAM

Exchange Rate: 3.673100

AED UAE DIRHAM

921.790	Local		1.000000	921.79	1.000000	921.79	0.00	0.10
	Base		0.272253	250.96	0.272250	250.96	0.00	0.00

UAE DIRHAM Total

921.790	Local			921.79		921.79	0.00	0.10
	Base			250.96		250.96	0.00	0.00

US DOLLAR

Exchange Rate: 1.000000

USD US DOLLAR

& Issue has redenominated but Local is not converted
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Books Closed

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,656.810	Local		1.000000	150,656.81	1.000000	150,656.81	0.00	0.35
		Base		1.000000	150,656.81	1.000000	150,656.81	0.00	0.15
US DOLLAR Total									
	150,656.810	Local			150,656.81		150,656.81	0.00	0.35
		Base			150,656.81		150,656.81	0.00	0.15
YUAN RENMINBI								Exchange Rate:	7.091200
CNY	YUAN RENMINBI								
	98,054.240	Local		1.000000	98,054.24	1.000000	98,054.24	0.00	2.45
		Base		0.141788	13,902.92	0.141020	13,827.59	-75.33	0.01
YUAN RENMINBI Total									
	98,054.240	Local			98,054.24		98,054.24	0.00	2.45
		Base			13,902.92		13,827.59	-75.33	0.01
CASH Total									
	164,226,152.190	Base			236,996.13		234,986.65	-2,009.48	0.26
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					2.505068	31 Dec 2030		
	1,006,554.460	Local		100.000000	1,006,554.46	100.000000	1,006,554.46	0.00	2.31
		Base		100.000000	1,006,554.46	100.000000	1,006,554.46	0.00	1.03
US DOLLAR Total									
	1,006,554.460	Local			1,006,554.46		1,006,554.46	0.00	2.31
		Base			1,006,554.46		1,006,554.46	0.00	1.03
CASH EQUIVALENT Total									
	1,006,554.460	Base			1,006,554.46		1,006,554.46	0.00	1.03

EQUITY

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AUSTRALIAN DOLLAR							Exchange Rate:	1.563355
606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local 30.915451	126,258.70	22.800000	93,115.20	-33,143.50	3.41
			Base 22.923800	93,620.80	14.584020	59,561.14	-34,059.66	0.06
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local 33.986985	127,961.00	20.640000	77,709.60	-50,251.40	2.85
			Base 25.201344	94,883.06	13.202376	49,706.94	-45,176.12	0.05
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK							
		2,883.000	Local 22.901446	66,024.87	16.820000	48,492.06	-17,532.81	1.78
			Base 17.374180	50,089.76	10.758913	31,017.95	-19,071.81	0.03
614469005	BHP GROUP LTD COMMON STOCK							
		10,995.000	Local 36.604320	402,464.50	38.520000	423,527.40	21,062.90	15.52
			Base 27.592650	303,381.19	24.639317	270,909.29	-32,471.90	0.28
618549901	CSL LTD COMMON STOCK							
		573.000	Local 160.139581	91,759.98	285.020000	163,316.46	71,556.48	5.99
			Base 119.575131	68,516.55	182.313038	104,465.37	35,948.82	0.11
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		2,088.000	Local 88.937505	185,701.51	90.700000	189,381.60	3,680.09	6.94
			Base 66.393233	138,629.07	58.016254	121,137.94	-17,491.13	0.12
622010007	RIO TINTO LTD COMMON STOCK							
		884.000	Local 57.588778	50,908.48	93.390000	82,556.76	31,648.28	3.03
			Base 42.702070	37,748.63	59.736912	52,807.43	15,058.80	0.05
641297908	JAMES HARDIE INDUSTRIES CDI CDI EUR.59							
		2,705.000	Local 45.572776	123,274.36	30.840000	83,422.20	-39,852.16	3.06
			Base 34.355035	92,930.37	19.726805	53,361.01	-39,569.36	0.05
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK							
		3,873.000	Local 32.906445	127,446.66	28.810000	111,581.13	-15,865.53	4.09
			Base 24.400124	94,501.68	18.428316	71,372.87	-23,128.81	0.07
663710002	NEWCREST MINING LTD COMMON STOCK							
		1,791.000	Local 21.180586	37,934.43	16.920000	30,303.72	-7,630.71	1.11

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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
		Base	15.625974	27,986.12	10.822878	19,383.77	-8,602.35	0.02
677670002	SANTOS LTD COMMON STOCK							
		10,485.000 Local	7.253625	76,054.26	7.090000	74,338.65	-1,715.61	2.72
		Base	5.468145	57,333.50	4.535118	47,550.72	-9,782.78	0.05
685085003	STOCKLAND REIT NPV							
		14,105.000 Local	3.451725	48,686.58	3.270000	46,123.35	-2,563.23	1.69
		Base	2.372026	33,457.43	2.091655	29,502.80	-3,954.63	0.03
694883000	WESFARMERS LTD COMMON STOCK							
		2,033.000 Local	42.567226	86,539.17	42.720000	86,849.76	310.59	3.18
		Base	31.980143	65,015.63	27.325847	55,553.45	-9,462.18	0.06
698123908	WOOLWORTHS GROUP LTD COMMON STOCK							
		8,703.000 Local	30.606630	266,369.50	33.950000	295,466.85	29,097.35	10.83
		Base	22.264459	193,767.59	21.716117	188,995.37	-4,772.22	0.19
ACI25YKM1	WOODSIDE ENERGY GROUP LTD COMMON STOCK							
		7,365.000 Local	27.520798	202,690.68	31.660000	233,175.90	30,485.22	8.55
		Base	19.864386	146,301.20	20.251318	149,150.96	2,849.76	0.15
B033YN903	DEXUS/AU REIT							
		18,008.000 Local	11.606109	209,002.81	7.720000	139,021.76	-69,981.05	5.09
		Base	8.606236	154,981.09	4.938098	88,925.27	-66,055.82	0.09
B03FYZ909	GOODMAN GROUP REIT							
		7,521.000 Local	18.715527	140,759.48	15.780000	118,681.38	-22,078.10	4.35
		Base	13.655199	102,700.75	10.093677	75,914.54	-26,786.21	0.08
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK							
		923.000 Local	118.140856	109,044.01	152.740000	140,979.02	31,935.01	5.17
		Base	88.616522	81,793.05	97.700138	90,177.23	8,384.18	0.09
BLZH0Z901	SCENTRE GROUP REIT							
		29,919.000 Local	2.121060	63,459.99	2.540000	75,994.26	12,534.27	2.78
		Base	1.457593	43,609.72	1.624711	48,609.73	5,000.01	0.05
BNVS14905	ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK							
		7,092.000 Local	6.500000	46,098.00	7.000000	49,644.00	3,546.00	1.82

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	4.931875	34,976.86	4.477550	31,754.78	-3,222.08	0.03
BYWR0T908	COLES GROUP LTD COMMON STOCK							
		9,933.000 Local	13.806663	137,141.58	16.430000	163,199.19	26,057.61	5.98
		Base	9.383925	93,210.53	10.509449	104,390.36	11,179.83	0.11
AUSTRALIAN DOLLAR Total								
		149,728.000 Local		2,725,580.55		2,726,880.25	1,299.70	99.93
		Base		2,009,434.58		1,744,248.92	-265,185.66	1.79
BRAZILIAN REAL							Exchange Rate:	5.394350
219628005	VALE SA COMMON STOCK							
		3,627.000 Local	26.581202	96,410.02	72.040000	261,289.08	164,879.06	10.53
		Base	8.191878	29,711.94	13.354714	48,437.55	18,725.61	0.05
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE							
		5,100.000 Local	23.756439	121,157.84	29.800000	151,980.00	30,822.16	6.13
		Base	6.361718	32,444.76	5.524299	28,173.92	-4,270.84	0.03
294542907	WEG SA COMMON STOCK							
		6,600.000 Local	23.075536	152,298.54	32.140000	212,124.00	59,825.46	8.55
		Base	4.329653	28,575.71	5.958086	39,323.37	10,747.66	0.04
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK							
		5,000.000 Local	28.318410	141,592.05	38.510000	192,550.00	50,957.95	7.76
		Base	8.545600	42,728.00	7.138951	35,694.75	-7,033.25	0.04
ACI290886	LOCALIZA RENT A CAR SA RIGHT							
		13.000 Local	0.000000	0.00	11.000000	143.00	143.00	0.01
		Base	0.000000	0.00	2.039171	26.51	26.51	0.00
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK							
		4,500.000 Local	41.437636	186,469.36	61.090000	274,905.00	88,435.64	11.08
		Base	7.774927	34,987.17	11.324812	50,961.65	15,974.48	0.05
B0P72G900	COSAN SA COMMON STOCK							
		9,900.000 Local	23.693913	234,569.74	17.380000	172,062.00	-62,507.74	6.94
		Base	4.498773	44,537.85	3.221890	31,896.71	-12,641.14	0.03

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Holdings

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 FUND: HBQ2



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
B2QY96901	HYPERA SA COMMON STOCK							
		9,100.000	Local 34.260521	311,770.74	44.250000	402,675.00	90,904.26	16.23
			Base 7.814927	71,115.84	8.203027	74,647.55	3,531.71	0.08
BF4J7N904	HAPVIDA PARTICIPACOES E INVE COMMON STOCK							
		32,477.000	Local 12.944707	420,405.24	7.570000	245,850.89	-174,554.35	9.91
			Base 2.522027	81,907.86	1.403320	45,575.63	-36,332.23	0.05
BG7ZWY901	AMBEV SA COMMON STOCK							
		15,500.000	Local 18.977567	294,152.29	15.540000	240,870.00	-53,282.29	9.71
			Base 5.964131	92,444.03	2.880792	44,652.28	-47,791.75	0.05
BJRFY3903	NATURA +CO HOLDING S.A. COMMON STOCK							
		5,900.000	Local 48.431556	285,746.18	14.730000	86,907.00	-198,839.18	3.50
			Base 8.542851	50,402.82	2.730635	16,110.75	-34,292.07	0.02
BNDQ8P905	REDE D OR SAO LUIZ SA COMMON STOCK							
		7,400.000	Local 52.341385	387,326.25	29.720000	219,928.00	-167,398.25	8.87
			Base 10.552699	78,089.97	5.509468	40,770.06	-37,319.91	0.04
BRAZILIAN REAL Total		105,117.000	Local	2,631,898.25		2,461,283.97	-170,614.28	99.22
			Base	586,945.95		456,270.73	-130,675.22	0.47
CANADIAN DOLLAR							Exchange Rate:	1.381350
00208D960	ARC RESOURCES LTD COMMON STOCK							
		3,775.000	Local 18.940151	71,499.07	16.590000	62,627.25	-8,871.82	1.49
			Base 14.644257	55,282.07	12.009990	45,337.71	-9,944.36	0.05
008474959	AGNICO EAGLE MINES LTD COMMON STOCK							
		1,347.000	Local 62.878374	84,697.17	58.360000	78,610.92	-6,086.25	1.87
			Base 48.616674	65,486.66	42.248525	56,908.76	-8,577.90	0.06
01626P973	ALIMENTATION COUCHE TARD INC COMMON STOCK							
		5,556.000	Local 40.235045	223,545.91	55.610000	308,969.16	85,423.25	7.36
			Base 31.025853	172,379.64	40.257719	223,671.89	51,292.25	0.23
067901959	BARRICK GOLD CORP COMMON STOCK							

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Holdings

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 FUND: HBQ2



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
		5,632.000	Local 23.723217	133,609.16	21.410000	120,581.12	-13,028.04	2.87
			Base 18.708475	105,366.13	15.499330	87,292.23	-18,073.90	0.09
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	3,307.000	Local 53.600375	177,256.44	56.510000	186,878.57	9,622.13	4.45
			Base 41.768908	138,129.78	40.909255	135,286.91	-2,842.87	0.14
13321L959	CAMECO CORP COMMON STOCK	1,917.000	Local 31.035509	59,495.07	36.660000	70,277.22	10,782.15	1.67
			Base 24.468237	46,905.61	26.539255	50,875.75	3,970.14	0.05
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK	979.000	Local 109.817150	107,510.99	149.180000	146,047.22	38,536.23	3.48
			Base 81.465342	79,754.57	107.995801	105,727.89	25,973.32	0.11
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK	4,164.000	Local 51.900192	216,112.40	64.300000	267,745.20	51,632.80	6.38
			Base 40.757831	169,715.61	46.548666	193,828.65	24,113.04	0.20
13645T951	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	887.000	Local 95.079098	84,335.16	92.210000	81,790.27	-2,544.89	1.95
			Base 76.921725	68,229.57	66.753538	59,210.39	-9,019.18	0.06
15135U950	CENOVUS ENERGY INC COMMON STOCK	5,077.000	Local 12.110504	61,485.03	21.220000	107,733.94	46,248.91	2.57
			Base 9.797747	49,743.16	15.361784	77,991.78	28,248.62	0.08
290876952	EMERA INC COMMON STOCK	888.000	Local 55.075135	48,906.72	55.890000	49,630.32	723.60	1.18
			Base 41.758390	37,081.45	40.460419	35,928.85	-1,152.60	0.04
291843951	EMPIRE CO LTD A COMMON STOCK	2,233.000	Local 34.410031	76,837.60	34.360000	76,725.88	-111.72	1.83
			Base 26.089946	58,258.85	24.874217	55,544.13	-2,714.72	0.06
29250N956	ENBRIDGE INC COMMON STOCK	5,934.000	Local 49.924794	296,253.73	51.220000	303,939.48	7,685.75	7.24
			Base 37.760160	224,068.79	37.079668	220,030.75	-4,038.04	0.23
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK							

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		2,383.000	Local 30.772833	73,331.66	23.450000	55,881.35	-17,450.31	1.33
			Base 23.793122	56,699.01	16.976147	40,454.16	-16,244.85	0.04
33767E970	FIRSTSERVICE CORP COMMON STOCK							
		287.000	Local 167.573763	48,093.67	164.430000	47,191.41	-902.26	1.12
			Base 131.574843	37,761.98	119.035726	34,163.25	-3,598.73	0.03
349553958	FORTIS INC COMMON STOCK							
		3,671.000	Local 52.350272	192,177.85	52.480000	192,654.08	476.23	4.59
			Base 40.875208	150,052.89	37.991820	139,467.97	-10,584.92	0.14
351858956	FRANCO NEVADA CORP COMMON STOCK							
		416.000	Local 89.882356	37,391.06	165.000000	68,640.00	31,248.94	1.63
			Base 65.316707	27,171.75	119.448366	49,690.52	22,518.77	0.05
448811950	HYDRO ONE LTD COMMON STOCK							
		1,884.000	Local 26.088089	49,149.96	33.780000	63,641.52	14,491.56	1.52
			Base 19.780186	37,265.87	24.454338	46,071.97	8,806.10	0.05
45075E955	IA FINANCIAL CORP INC COMMON STOCK							
		795.000	Local 68.979547	54,838.74	70.190000	55,801.05	962.31	1.33
			Base 52.300818	41,579.15	50.812611	40,396.03	-1,183.12	0.04
453038960	IMPERIAL OIL LTD COMMON STOCK							
		1,019.000	Local 66.423317	67,685.36	59.810000	60,946.39	-6,738.97	1.45
			Base 51.357576	52,333.37	43.298223	44,120.89	-8,212.48	0.05
493271951	KEYERA CORP COMMON STOCK							
		2,101.000	Local 32.253927	67,765.50	28.440000	59,752.44	-8,013.06	1.42
			Base 24.938282	52,395.33	20.588555	43,256.55	-9,138.78	0.04
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		1,197.000	Local 77.102565	92,291.77	109.380000	130,927.86	38,636.09	3.12
			Base 59.905698	71,707.12	79.183408	94,782.54	23,075.42	0.10
56501R957	MANULIFE FINANCIAL CORP COMMON STOCK							
		3,503.000	Local 24.212041	84,814.78	21.680000	75,945.04	-8,869.74	1.81
			Base 19.588239	68,617.60	15.694791	54,978.85	-13,638.75	0.06
59162N950	METRO INC/CN COMMON STOCK							

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Holdings

FRANKLIN GLOBAL DBI CIF
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 FUND: HBQ2



STATE STREET

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		2,660.000	Local 53.603180	142,584.46	69.170000	183,992.20	41,407.74	4.38
			Base 41.794639	111,173.74	50.074203	133,197.38	22,023.64	0.14
67077M959	NUTRIEN LTD COMMON STOCK	1,612.000	Local 55.090738	88,806.27	115.200000	185,702.40	96,896.13	4.42
			Base 40.884429	65,905.70	83.396677	134,435.44	68,529.74	0.14
70137W959	PARKLAND CORP COMMON STOCK	2,721.000	Local 36.318151	98,821.69	29.600000	80,541.60	-18,280.09	1.92
			Base 28.633043	77,910.51	21.428313	58,306.44	-19,604.07	0.06
706327954	PEMBINA PIPELINE CORP COMMON STOCK	2,245.000	Local 31.515751	70,752.86	41.960000	94,200.20	23,447.34	2.24
			Base 23.913612	53,686.06	30.376081	68,194.30	14,508.24	0.07
780087953	ROYAL BANK OF CANADA COMMON STOCK	701.000	Local 125.762853	88,159.76	124.370000	87,183.37	-976.39	2.08
			Base 102.271170	71,692.09	90.035111	63,114.61	-8,577.48	0.06
82509L958	SHOPIFY INC CLASS A COMMON STOCK	1,172.000	Local 55.465085	65,005.08	37.190000	43,586.68	-21,418.40	1.04
			Base 42.099445	49,340.55	26.922938	31,553.68	-17,786.87	0.03
867224958	SUNCOR ENERGY INC COMMON STOCK	5,235.000	Local 44.051028	230,607.13	38.900000	203,641.50	-26,965.63	4.85
			Base 33.525347	175,505.19	28.160857	147,422.09	-28,083.10	0.15
87807B909	TC ENERGY CORP COMMON STOCK	3,102.000	Local 64.901254	201,323.69	55.640000	172,595.28	-28,728.41	4.11
			Base 48.181328	149,458.48	40.279437	124,946.81	-24,511.67	0.13
878742956	TECK RESOURCES LTD CLS B COMMON STOCK	1,376.000	Local 33.076526	45,513.30	42.010000	57,805.76	12,292.46	1.38
			Base 26.077362	35,882.45	30.412278	41,847.29	5,964.84	0.04
891160954	TORONTO DOMINION BANK COMMON STOCK	1,777.000	Local 87.318824	155,165.55	84.720000	150,547.44	-4,618.11	3.59
			Base 70.885802	125,964.07	61.331306	108,985.73	-16,978.34	0.11
89156V957	TOURMALINE OIL CORP COMMON STOCK							

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Books Closed

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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		1,193.000	Local 71.683588	85,518.52	71.790000	85,645.47	126.95	2.04
			Base 55.424736	66,121.71	51.970898	62,001.28	-4,120.43	0.06
961148954	WESTON (GEORGE) LTD COMMON STOCK	830.000	Local 102.621386	85,175.75	144.630000	120,042.90	34,867.15	2.86
			Base 76.961241	63,877.83	104.701922	86,902.60	23,024.77	0.09
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK	1,305.000	Local 36.748858	47,957.26	44.730000	58,372.65	10,415.39	1.39
			Base 27.863264	36,361.56	32.381366	42,257.68	5,896.12	0.04
CANADIAN DOLLAR Total		84,881.000	Local	3,814,476.12		4,196,795.14	382,319.02	99.95
			Base	2,948,865.90		3,038,183.75	89,317.85	3.11
CHILEAN PESO							Exchange Rate:	968.010000
BYMLZD909	ENEL CHILE SA COMMON STOCK	135,488.000	Local 62.482987	8,465,695.00	27.990000	3,792,309.12	-4,673,385.88	41.38
			Base 0.077264	10,468.28	0.028915	3,917.63	-6,550.65	0.00
CHILEAN PESO Total		135,488.000	Local	8,465,695.00		3,792,309.12	-4,673,385.88	41.38
			Base	10,468.28		3,917.63	-6,550.65	0.00
CZECH KORUNA							Exchange Rate:	25.096650
562403907	CEZ AS COMMON STOCK CZK100.	781.000	Local 574.725058	448,860.27	860.000000	671,660.00	222,799.73	99.17
			Base 26.164277	20,434.30	34.267522	26,762.93	6,328.63	0.03
CZECH KORUNA Total		781.000	Local	448,860.27		671,660.00	222,799.73	99.17
			Base	20,434.30		26,762.93	6,328.63	0.03
DANISH KRONE							Exchange Rate:	7.586500
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							

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FRANKLIN GLOBAL DBI CIF
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	2,697.000	Local		253.267023	683,061.16	94.840000	255,783.48	-427,277.68	5.11
		Base		37.358324	100,755.40	12.501153	33,715.61	-67,039.79	0.03
459573903	GENMAB A/S COMMON STOCK DKK1.0								
	125.000	Local		2,238.406960	279,800.87	2,461.000000	307,625.00	27,824.13	6.14
		Base		347.720320	43,465.04	324.392012	40,549.00	-2,916.04	0.04
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2								
	1,977.000	Local		357.055397	705,898.52	761.400000	1,505,287.80	799,389.28	30.06
		Base		55.522645	109,768.27	100.362486	198,416.63	88,648.36	0.20
B1WT5G909	DSV A/S COMMON STOCK DKK1.0								
	524.000	Local		1,353.144866	709,047.91	896.000000	469,504.00	-239,543.91	9.37
		Base		215.547672	112,946.98	118.104528	61,886.77	-51,060.21	0.06
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.								
	628.000	Local		456.697675	286,806.14	374.800000	235,374.40	-51,431.74	4.70
		Base		67.365494	42,305.53	49.403546	31,025.43	-11,280.10	0.03
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0								
	1,026.000	Local		294.871803	302,538.47	383.200000	393,163.20	90,624.73	7.85
		Base		43.495263	44,626.14	50.510776	51,824.06	7,197.92	0.05
BN4MYF907	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2								
	1,958.000	Local		228.814351	448,018.50	141.620000	277,291.96	-170,726.54	5.54
		Base		36.657513	71,775.41	18.667370	36,550.71	-35,224.70	0.04
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0								
	2,575.000	Local		731.864295	1,884,550.56	607.500000	1,564,312.50	-320,238.06	31.23
		Base		115.284804	296,858.37	80.076452	206,196.86	-90,661.51	0.21
DANISH KRONE Total									
	11,510.000	Local			5,299,722.13		5,008,342.34	-291,379.79	100.00
		Base			822,501.14		660,165.07	-162,336.07	0.68

EURO CURRENCY

Exchange Rate: 1.020356

AUSTRIA

465145001 OMV AG COMMON STOCK

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	3,767.000	Local		45.816828	172,591.99	37.370000	140,772.79	-31,819.20	1.31
		Base		52.667165	198,397.21	36.624472	137,964.39	-60,432.82	0.14
466160009	VERBUND AG COMMON STOCK								
	555.000	Local		95.703622	53,115.51	87.450000	48,534.75	-4,580.76	0.45
		Base		101.062991	56,089.96	85.705381	47,566.49	-8,523.47	0.05
AUSTRIA Total									
	4,322.000	Local			225,707.50		189,307.54	-36,399.96	1.77
		Base			254,487.17		185,530.88	-68,956.29	0.19
BELGIUM									
559699905	UCB SA COMMON STOCK								
	371.000	Local		78.242102	29,027.82	71.120000	26,385.52	-2,642.30	0.25
		Base		91.014906	33,766.53	69.701163	25,859.13	-7,907.40	0.03
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK								
	2,355.000	Local		59.544977	140,228.42	46.745000	110,084.48	-30,143.94	1.03
		Base		67.852798	159,793.34	45.812442	107,888.31	-51,905.03	0.11
B86S2N903	AGEAS COMMON STOCK								
	791.000	Local		48.152288	38,088.46	37.440000	29,615.04	-8,473.42	0.28
		Base		57.418180	45,417.78	36.693076	29,024.22	-16,393.56	0.03
BNHKYX908	ARGENX SE COMMON STOCK								
	126.000	Local		225.112540	28,364.18	368.500000	46,431.00	18,066.82	0.43
		Base		272.982778	34,395.83	361.148462	45,504.71	11,108.88	0.05
BELGIUM Total									
	3,643.000	Local			235,708.88		212,516.04	-23,192.84	1.98
		Base			273,373.48		208,276.37	-65,097.11	0.21
FINLAND									
505125906	UPM KYMMENE OYJ COMMON STOCK								
	1,066.000	Local		22.935056	24,448.77	32.580000	34,730.28	10,281.51	0.32
		Base		25.871876	27,579.42	31.930032	34,037.41	6,457.99	0.03
522603901	SAMPO OYJ A SHS COMMON STOCK								
	841.000	Local		39.184875	32,954.48	43.760000	36,802.16	3,847.68	0.34
		Base		46.707455	39,280.97	42.886992	36,067.96	-3,213.01	0.04

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557955903	FORTUM OYJ COMMON STOCK EUR3.4							
		3,697.000	Local 16.496611	60,987.97	13.770000	50,907.69	-10,080.28	0.48
			Base 17.420417	64,403.28	13.495290	49,892.09	-14,511.19	0.05
570151902	ELISA OYJ COMMON STOCK							
		696.000	Local 53.266351	37,073.38	46.350000	32,259.60	-4,813.78	0.30
			Base 58.757586	40,895.28	45.425322	31,616.02	-9,279.26	0.03
B06YV4907	NESTE OYJ COMMON STOCK							
		10,082.000	Local 43.359236	437,147.82	44.800000	451,673.60	14,525.78	4.21
			Base 49.706569	501,141.63	43.906244	442,662.76	-58,478.87	0.45
FINLAND Total		16,382.000	Local	592,612.42		606,373.33	13,760.91	5.66
			Base	673,300.58		594,276.24	-79,024.34	0.61
FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		706.000	Local 122.450397	86,449.98	88.890000	62,756.34	-23,693.64	0.59
			Base 138.130099	97,519.85	87.116653	61,504.36	-36,015.49	0.06
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0							
		2,344.000	Local 20.622372	48,338.84	19.710000	46,200.24	-2,138.60	0.43
			Base 23.196574	54,372.77	19.316787	45,278.55	-9,094.22	0.05
405780909	L OREAL COMMON STOCK EUR.2							
		857.000	Local 316.783991	271,483.88	330.250000	283,024.25	11,540.37	2.64
			Base 370.505018	317,522.80	323.661546	277,377.94	-40,144.86	0.28
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		121.000	Local 249.219174	30,155.52	610.400000	73,858.40	43,702.88	0.69
			Base 282.078843	34,131.54	598.222581	72,384.93	38,253.39	0.07
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		576.000	Local 99.948594	57,570.39	165.500000	95,328.00	37,757.61	0.89
			Base 112.746962	64,942.25	162.198292	93,426.22	28,483.97	0.10
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							
		1,405.000	Local 47.042804	66,095.14	48.900000	68,704.50	2,609.36	0.64

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		Base	55.002577	77,278.62	47.924450	67,333.85	-9,944.77	0.07
457270007	BOLLORE SE COMMON STOCK EUR.16							
		7,298.000 Local	2.842861	20,747.20	4.722000	34,461.16	13,713.96	0.32
		Base	3.190118	23,281.48	4.627797	33,773.66	10,492.18	0.03
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		650.000 Local	137.259338	89,218.57	188.850000	122,752.50	33,533.93	1.15
		Base	156.556600	101,761.79	185.082461	120,303.60	18,541.81	0.12
474171006	REMY COINTREAU COMMON STOCK EUR1.6							
		176.000 Local	120.995284	21,295.17	170.900000	30,078.40	8,783.23	0.28
		Base	135.774943	23,896.39	167.490562	29,478.34	5,581.95	0.03
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0							
		780.000 Local	74.271218	57,931.55	116.940000	91,213.20	33,281.65	0.85
		Base	83.781615	65,349.66	114.607059	89,393.51	24,043.85	0.09
483477907	VIVENDI COMMON STOCK EUR5.5							
		5,811.000 Local	24.807895	144,158.68	7.972000	46,325.29	-97,833.39	0.43
		Base	28.475493	165,471.09	7.812959	45,401.11	-120,069.98	0.05
517617908	ORANGE COMMON STOCK EUR4.0							
		2,232.000 Local	11.378750	25,397.37	9.248000	20,641.54	-4,755.83	0.19
		Base	12.867979	28,721.33	9.063503	20,229.74	-8,491.59	0.02
550507909	KERING COMMON STOCK EUR4.0							
		32.000 Local	288.408125	9,229.06	458.550000	14,673.60	5,444.54	0.14
		Base	316.325938	10,122.43	449.401973	14,380.86	4,258.43	0.01
567173901	SANOFI COMMON STOCK EUR2.0							
		2,569.000 Local	82.858750	212,864.13	78.400000	201,409.60	-11,454.53	1.88
		Base	92.117213	236,649.12	76.835928	197,391.50	-39,257.62	0.20
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04							
		1,175.000 Local	23.641813	27,779.13	32.245000	37,887.88	10,108.75	0.35
		Base	26.529677	31,172.37	31.601715	37,132.02	5,959.65	0.04
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
		2,154.000 Local	25.181128	54,240.15	20.415000	43,973.91	-10,266.24	0.41

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		Base	30.020409	64,663.96	20.007723	43,096.63	-21,567.33	0.04
708842901	AXA SA COMMON STOCK EUR2.29							
		3,095.000 Local	21.860074	67,656.93	22.475000	69,560.13	1,903.20	0.65
		Base	26.069002	80,683.56	22.026626	68,172.41	-12,511.15	0.07
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18							
		286.000 Local	119.910594	34,294.43	140.350000	40,140.10	5,845.67	0.37
		Base	131.518007	37,614.15	137.550032	39,339.31	1,725.16	0.04
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
		1,705.000 Local	57.835689	98,609.85	43.605000	74,346.53	-24,263.32	0.69
		Base	66.966962	114,178.67	42.735085	72,863.32	-41,315.35	0.07
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,165.000 Local	51.125897	59,561.67	37.050000	43,163.25	-16,398.42	0.40
		Base	56.074901	65,327.26	36.310856	42,302.15	-23,025.11	0.04
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
		490.000 Local	124.570531	61,039.56	94.010000	46,064.90	-14,974.66	0.43
		Base	140.521714	68,855.64	92.134510	45,145.91	-23,709.73	0.05
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		8,954.000 Local	11.740922	105,128.22	11.842000	106,033.27	905.05	0.99
		Base	13.521314	121,069.85	11.605753	103,917.92	-17,151.93	0.11
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		809.000 Local	60.779716	49,170.79	66.660000	53,927.94	4,757.15	0.50
		Base	66.663214	53,930.54	65.330140	52,852.08	-1,078.46	0.05
B15C55900	TOTALENERGIES SE COMMON STOCK EUR2.5							
		62,445.000 Local	45.067781	2,814,257.60	48.275000	3,014,532.38	200,274.78	28.13
		Base	50.261038	3,138,550.50	47.311919	2,954,392.76	-184,157.74	3.03
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
		883.000 Local	90.234723	79,677.26	83.170000	73,439.11	-6,238.15	0.69
		Base	101.789219	89,879.88	81.510767	71,974.01	-17,905.87	0.07
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		2,019.000 Local	60.282412	121,710.19	48.570000	98,062.83	-23,647.36	0.92

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		Base	69.045022	139,401.90	47.601033	96,106.49	-43,295.41	0.10
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		965.000 Local	95.281119	91,946.28	117.560000	113,445.40	21,499.12	1.06
		Base	106.974902	103,230.78	115.214690	111,182.18	7,951.40	0.11
BM8H5Y907	DASSAULT SYSTEMES COMMON STOCK EUR.1							
		1,660.000 Local	16.805096	27,896.46	35.735000	59,320.10	31,423.64	0.55
		Base	18.431837	30,596.85	35.022090	58,136.67	27,539.82	0.06
BY2ZQP900	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2							
		108.000 Local	293.259815	31,672.06	317.100000	34,246.80	2,574.74	0.32
		Base	355.621667	38,407.14	310.773887	33,563.58	-4,843.56	0.03
FRANCE Total		113,470.000 Local		4,865,576.06		5,099,571.55	233,995.49	47.59
		Base		5,478,584.17		4,997,835.61	-480,748.56	5.12
GERMANY								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000 Local	78.318858	130,322.58	21.950000	36,524.80	-93,797.78	0.34
		Base	85.900150	142,937.85	21.512100	35,796.13	-107,141.72	0.04
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK							
		1,174.000 Local	35.316465	41,461.53	19.260000	22,611.24	-18,850.29	0.21
		Base	41.120051	48,274.94	18.875765	22,160.15	-26,114.79	0.02
474184900	MERCK KGAA COMMON STOCK							
		434.000 Local	91.059862	39,519.98	166.800000	72,391.20	32,871.22	0.68
		Base	102.720023	44,580.49	163.472357	70,947.00	26,366.51	0.07
476896907	RWE AG COMMON STOCK							
		3,549.000 Local	31.270637	110,979.49	37.790000	134,116.71	23,137.22	1.25
		Base	36.266855	128,711.07	37.036093	131,441.10	2,730.03	0.13
484628904	SAP SE COMMON STOCK							
		1,437.000 Local	100.780251	144,821.22	84.120000	120,880.44	-23,940.78	1.13
		Base	111.873716	160,762.53	82.441814	118,468.89	-42,293.64	0.12
494290901	E.ON SE COMMON STOCK							

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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
	10,324.000	Local		9.192623	94,904.64	7.896000	81,518.30	-13,386.34	0.76
		Base		10.577021	109,197.16	7.738476	79,892.02	-29,305.14	0.08
506921907	BAYER AG REG COMMON STOCK								
	2,607.000	Local		65.932796	171,886.80	47.415000	123,610.91	-48,275.89	1.15
		Base		75.103376	195,794.50	46.469075	121,144.88	-74,649.62	0.12
510740905	BEIERSDORF AG COMMON STOCK								
	509.000	Local		94.654244	48,179.01	100.950000	51,383.55	3,204.54	0.48
		Base		111.695599	56,853.06	98.936058	50,358.45	-6,494.61	0.05
512067901	HEIDELBERGCEMENT AG COMMON STOCK								
	643.000	Local		88.348134	56,807.85	40.850000	26,266.55	-30,541.30	0.25
		Base		96.900264	62,306.87	40.035047	25,742.53	-36,564.34	0.03
523148906	ALLIANZ SE REG COMMON STOCK								
	304.000	Local		198.839408	60,447.18	161.800000	49,187.20	-11,259.98	0.46
		Base		230.712730	70,136.67	158.572106	48,205.92	-21,930.75	0.05
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK								
	233.000	Local		217.326052	50,636.97	247.500000	57,667.50	7,030.53	0.54
		Base		253.372961	59,035.90	242.562400	56,517.04	-2,518.86	0.06
552902900	MERCEDES BENZ GROUP AG COMMON STOCK NPV								
	1,011.000	Local		67.782245	68,527.85	52.350000	52,925.85	-15,602.00	0.49
		Base		74.343591	75,161.37	51.305623	51,869.98	-23,291.39	0.05
572797900	SIEMENS AG REG COMMON STOCK NPV								
	960.000	Local		110.676719	106,249.65	101.200000	97,152.00	-9,097.65	0.91
		Base		123.943188	118,985.46	99.181070	95,213.83	-23,771.63	0.10
575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK								
	4,184.000	Local		10.855425	45,419.10	7.646000	31,990.86	-13,428.24	0.30
		Base		12.932610	54,110.04	7.493463	31,352.65	-22,757.39	0.03
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK								
	6,833.000	Local		14.771540	100,933.93	17.492000	119,522.84	18,588.91	1.12
		Base		17.060004	116,571.01	17.143036	117,138.37	567.36	0.12
584332902	SARTORIUS AG VORZUG PREFERENCE								

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	93.000	Local		296.530968	27,577.38	357.100000	33,210.30	5,632.92	0.31
		Base		332.752366	30,945.97	349.975891	32,547.76	1,601.79	0.03
58895097	INFINEON TECHNOLOGIES AG COMMON STOCK								
	2,049.000	Local		18.664080	38,242.70	22.710000	46,532.79	8,290.09	0.43
		Base		20.470766	41,944.60	22.256938	45,604.47	3,659.87	0.05
702196908	DEUTSCHE BOERSE AG COMMON STOCK								
	154.000	Local		146.075909	22,495.69	168.250000	25,910.50	3,414.81	0.24
		Base		174.144870	26,818.31	164.893429	25,393.59	-1,424.72	0.03
ACI0054Q2	BASF SE COMMON STOCK NPV								
	2,747.000	Local		68.045846	186,921.94	39.600000	108,781.20	-78,140.74	1.02
		Base		79.221285	217,620.87	38.809984	106,611.03	-111,009.84	0.11
B1JB4K905	SYMRISE AG COMMON STOCK								
	369.000	Local		89.210434	32,918.65	100.450000	37,066.05	4,147.40	0.35
		Base		100.633767	37,133.86	98.446033	36,326.59	-807.27	0.04
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK								
	11,385.000	Local		2.389462	27,204.03	2.073000	23,601.11	-3,602.92	0.22
		Base		2.773130	31,572.09	2.031644	23,130.27	-8,441.82	0.02
BYT934904	SCOUT24 SE COMMON STOCK								
	516.000	Local		69.373798	35,796.88	51.720000	26,687.52	-9,109.36	0.25
		Base		77.847868	40,169.50	50.688191	26,155.11	-14,014.39	0.03
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01								
	1,226.000	Local		28.887153	35,415.65	42.980000	52,693.48	17,277.83	0.49
		Base		31.683434	38,843.89	42.122553	51,642.25	12,798.36	0.05
GERMANY Total	54,405.000	Local			1,677,670.70		1,432,232.90	-245,437.80	13.36
		Base			1,908,468.01		1,403,660.01	-504,808.00	1.44
ITALY									
405671009	ASSICURAZIONI GENERALI COMMON STOCK								
	2,052.000	Local		16.775127	34,422.56	14.020000	28,769.04	-5,653.52	0.27
		Base		19.985044	41,009.31	13.740302	28,195.10	-12,814.21	0.03

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407683002	INTESA SANPAOLO COMMON STOCK NPV							
		24,035.000	Local 2.357415	56,660.46	1.702800	40,926.80	-15,733.66	0.38
			Base 2.811436	67,572.87	1.668829	40,110.31	-27,462.56	0.04
714456902	ENEL SPA COMMON STOCK EUR1.							
		32,091.000	Local 6.941572	222,761.99	4.224000	135,552.38	-87,209.61	1.26
			Base 7.968154	255,706.02	4.139732	132,848.12	-122,857.90	0.14
714505906	ENI SPA COMMON STOCK							
		61,201.000	Local 12.105525	740,870.21	10.910000	667,702.91	-73,167.30	6.23
			Base 13.219387	809,039.71	10.692347	654,382.30	-154,657.41	0.67
753851906	TENARIS SA COMMON STOCK USD1.							
		10,531.000	Local 10.617201	111,809.74	13.265000	139,693.72	27,883.98	1.30
			Base 12.004679	126,421.27	13.000365	136,906.84	10,485.57	0.14
ACI0CV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV							
		5,167.000	Local 9.370910	48,419.49	8.970000	46,347.99	-2,071.50	0.43
			Base 10.831982	55,968.85	8.791049	45,423.35	-10,545.50	0.05
B14NJ7908	AMPLIFON SPA COMMON STOCK EUR.02							
		469.000	Local 31.639787	14,839.06	26.900000	12,616.10	-2,222.96	0.12
			Base 37.697249	17,680.01	26.363348	12,364.41	-5,315.60	0.01
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01							
		3,891.000	Local 7.630224	29,689.20	9.112000	35,454.79	5,765.59	0.33
			Base 8.562259	33,315.75	8.930217	34,747.47	1,431.72	0.04
ITALY Total		139,437.000	Local	1,259,472.71		1,107,063.73	-152,408.98	10.33
			Base	1,406,713.79		1,084,977.90	-321,735.89	1.11
NETHERLANDS (THE)								
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		9,762.000	Local 2.685717	26,217.97	2.772000	27,060.26	842.29	0.25
			Base 3.082244	30,088.87	2.716699	26,520.41	-3,568.46	0.03
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,901.000	Local 32.006873	92,851.94	16.000000	46,416.00	-46,435.94	0.43

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			Base	35.105147	101,840.03	15.680802	45,490.01	-56,350.02	0.05
779255900	HEINEKEN NV COMMON STOCK EUR1.6								
	938.000	Local		95.996716	90,044.92	89.860000	84,288.68	-5,756.24	0.79
		Base		113.141535	106,126.76	88.067302	82,607.13	-23,519.63	0.08
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09								
	601.000	Local		138.819251	83,430.37	433.600000	260,593.60	177,163.23	2.43
		Base		153.947088	92,522.20	424.949723	255,394.78	162,872.58	0.26
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5								
	422.000	Local		106.137512	44,790.03	117.450000	49,563.90	4,773.87	0.46
		Base		119.728341	50,525.36	115.106884	48,575.11	-1,950.25	0.05
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01								
	5,000.000	Local		23.965754	119,828.77	26.135000	130,675.00	10,846.23	1.22
		Base		28.270350	141,351.75	25.613609	128,068.05	-13,283.70	0.13
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5								
	672.000	Local		81.758557	54,941.75	58.320000	39,191.04	-15,750.71	0.37
		Base		92.227693	61,977.01	57.156522	38,409.18	-23,567.83	0.04
BLRB26905	UNILEVER PLC COMMON STOCK GBP.031111								
	2,068.000	Local		43.914333	90,814.84	45.220000	93,514.96	2,700.12	0.87
		Base		48.120648	99,513.50	44.317866	91,649.35	-7,864.15	0.09
BNZGVV904	UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0								
	1,729.000	Local		25.250000	43,657.25	19.326000	33,414.65	-10,242.60	0.31
		Base		29.618248	51,209.95	18.940448	32,748.03	-18,461.92	0.03
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01								
	36.000	Local		1,640.313611	59,051.29	1,301.800000	46,864.80	-12,186.49	0.44
		Base		1,951.018611	70,236.67	1,275.829220	45,929.85	-24,306.82	0.05
BZ5739900	ING GROEP NV COMMON STOCK EUR.01								
	6,560.000	Local		10.762584	70,602.55	8.858000	58,108.48	-12,494.07	0.54
		Base		12.669114	83,109.39	8.681284	56,949.22	-26,160.17	0.06
NETHERLANDS (THE) Total									
	30,689.000	Local			776,231.68		869,691.37	93,459.69	8.12

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		Base		888,501.49		852,341.12	-36,160.37	0.87
PORTUGAL								
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.							
		12,701.000	Local 4.389272	55,748.14	4.440000	56,392.44	644.30	0.53
			Base 5.110915	64,913.73	4.351422	55,267.42	-9,646.31	0.06
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
		11,901.000	Local 9.592514	114,160.51	9.824000	116,915.42	2,754.91	1.09
			Base 11.428041	136,005.11	9.628012	114,582.97	-21,422.14	0.12
PORTUGAL Total								
		24,602.000	Local	169,908.65		173,307.86	3,399.21	1.62
			Base	200,918.84		169,850.39	-31,068.45	0.17
SPAIN								
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49							
		8,152.000	Local 5.229538	42,631.19	4.620500	37,666.32	-4,964.87	0.35
			Base 6.233741	50,817.46	4.528321	36,914.88	-13,902.58	0.04
565042900	NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0							
		1,193.000	Local 20.100126	23,979.45	23.730000	28,309.89	4,330.44	0.26
			Base 24.277946	28,963.59	23.256589	27,745.11	-1,218.48	0.03
566935904	REPSOL SA COMMON STOCK EUR1.							
		35,768.000	Local 12.860502	459,994.43	11.805000	422,241.24	-37,753.19	3.94
			Base 14.171465	506,884.97	11.569491	413,817.57	-93,067.40	0.42
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		19,527.000	Local 3.462837	67,618.81	2.397500	46,815.98	-20,802.83	0.44
			Base 4.043573	78,958.85	2.349670	45,882.01	-33,076.84	0.05
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		15,118.000	Local 5.105004	77,177.45	3.376000	51,038.37	-26,139.08	0.48
			Base 5.804796	87,756.91	3.308649	50,020.16	-37,736.75	0.05
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		1,856.000	Local 24.866616	46,152.44	15.840000	29,399.04	-16,753.40	0.27
			Base 27.273707	50,620.00	15.523994	28,812.53	-21,807.47	0.03

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ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03		665.000	Local	25.056842	16,662.80	21.280000	14,151.20	-2,511.60	0.13
				Base	28.265338	18,796.45	20.855466	13,868.88	-4,927.57	0.01
B283W9907	CAIXABANK SA COMMON STOCK EUR1.0		9,405.000	Local	2.620407	24,644.93	3.311000	31,139.96	6,495.03	0.29
				Base	3.124102	29,382.18	3.244946	30,518.72	1,136.54	0.03
B288C9908	IBERDROLA SA COMMON STOCK EUR.75		22,085.000	Local	9.176037	202,652.78	9.582000	211,618.47	8,965.69	1.97
				Base	10.436967	230,500.42	9.390840	207,396.70	-23,103.72	0.21
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01		736.000	Local	63.499660	46,735.75	47.910000	35,261.76	-11,473.99	0.33
				Base	71.139076	52,358.36	46.954200	34,558.29	-17,800.07	0.04
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25		1,946.000	Local	49.396439	96,125.47	31.790000	61,863.34	-34,262.13	0.58
				Base	57.932127	112,735.92	31.155793	60,629.17	-52,106.75	0.06
SPAIN Total			116,451.000	Local		1,104,375.50		969,505.57	-134,869.93	9.05
				Base		1,247,775.11		950,164.02	-297,611.09	0.97
UNITED KINGDOM										
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125		593.000	Local	105.472985	62,545.48	90.980000	53,951.14	-8,594.34	0.50
				Base	123.383777	73,166.58	89.164958	52,874.82	-20,291.76	0.05
UNITED KINGDOM Total			593.000	Local		62,545.48		53,951.14	-8,594.34	0.50
				Base		73,166.58		52,874.82	-20,291.76	0.05
EURO CURRENCY Total										
			503,994.000	Local		10,969,809.58		10,713,521.03	-256,288.55	99.97
				Base		12,405,289.22		10,499,787.36	-1,905,501.86	10.75
HONG KONG DOLLAR								Exchange Rate:	7.849650	

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613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1		6,500.000	Local	81.929046	532,538.80	35.100000	228,150.00	-304,388.80	0.64
				Base	10.496995	68,230.47	4.471537	29,064.99	-39,165.48	0.03
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK		129,760.000	Local	9.247010	1,199,892.01	7.780000	1,009,532.80	-190,359.21	2.85
				Base	1.190481	154,476.81	0.991127	128,608.64	-25,868.17	0.13
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK		63,500.000	Local	20.578872	1,306,758.39	20.450000	1,298,575.00	-8,183.39	3.66
				Base	2.646886	168,077.29	2.605212	165,430.94	-2,646.35	0.17
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1		62,000.000	Local	28.054230	1,739,362.24	30.900000	1,915,800.00	176,437.76	5.40
				Base	3.599364	223,160.54	3.936481	244,061.84	20,901.30	0.25
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0		66,000.000	Local	3.425397	226,076.20	3.220000	212,520.00	-13,556.20	0.60
				Base	0.441156	29,116.27	0.410209	27,073.82	-2,042.45	0.03
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK		1,700.000	Local	219.195153	372,631.76	269.600000	458,320.00	85,688.24	1.29
				Base	27.990206	47,583.35	34.345480	58,387.32	10,803.97	0.06
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0		98,000.000	Local	6.159699	603,650.46	3.370000	330,260.00	-273,390.46	0.93
				Base	0.791313	77,548.67	0.429319	42,073.21	-35,475.46	0.04
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1		3,800.000	Local	104.150837	395,773.18	105.000000	399,000.00	3,226.82	1.13
				Base	13.412147	50,966.16	13.376393	50,830.29	-135.87	0.05
643557002	WHARF HOLDINGS LTD COMMON STOCK		29,000.000	Local	28.294564	820,542.37	25.150000	729,350.00	-91,192.37	2.06
				Base	3.644047	105,677.35	3.203965	92,914.97	-12,762.38	0.10
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK		18,000.000	Local	41.058602	739,054.84	46.400000	835,200.00	96,145.16	2.35
				Base	5.230462	94,148.31	5.911092	106,399.65	12,251.34	0.11

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02								
	25,000.000	Local	25.089534	627,238.35	10.820000	270,500.00	-356,738.35	0.76	
		Base	3.231272	80,781.80	1.378405	34,460.14	-46,321.66	0.04	
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1								
	10,000.000	Local	29.145902	291,459.02	24.950000	249,500.00	-41,959.02	0.70	
		Base	3.734261	37,342.61	3.178486	31,784.86	-5,557.75	0.03	
653665901	BYD CO LTD H COMMON STOCK CNY1.0								
	2,500.000	Local	185.993148	464,982.87	194.400000	486,000.00	21,017.13	1.37	
		Base	23.966336	59,915.84	24.765435	61,913.59	1,997.75	0.06	
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1								
	36,000.000	Local	13.224783	476,092.19	10.560000	380,160.00	-95,932.19	1.07	
		Base	1.699112	61,168.03	1.345283	48,430.18	-12,737.85	0.05	
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK								
	6,500.000	Local	118.732491	771,761.19	86.850000	564,525.00	-207,236.19	1.59	
		Base	15.269163	99,249.56	11.064188	71,917.22	-27,332.34	0.07	
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK								
	8,000.000	Local	11.478083	91,824.66	6.290000	50,320.00	-41,504.66	0.14	
		Base	1.474545	11,796.36	0.801310	6,410.48	-5,385.88	0.01	
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK								
	6,000.000	Local	25.239763	151,438.58	54.650000	327,900.00	176,461.42	0.92	
		Base	3.233793	19,402.76	6.962094	41,772.56	22,369.80	0.04	
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001								
	34,500.000	Local	74.982381	2,586,892.13	47.400000	1,635,300.00	-951,592.13	4.61	
		Base	9.627745	332,157.21	6.038486	208,327.76	-123,829.45	0.21	
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001								
	37,000.000	Local	33.705456	1,247,101.89	11.560000	427,720.00	-819,381.89	1.21	
		Base	4.315823	159,685.46	1.472677	54,489.05	-105,196.41	0.06	
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001								
	13,000.000	Local	211.460039	2,748,980.51	165.600000	2,152,800.00	-596,180.51	6.07	
		Base	27.153416	352,994.41	21.096482	274,254.27	-78,740.14	0.28	

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ACI1CBBP8	HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001								
	24,000.000	Local	32.851759	788,442.21	12.420000	298,080.00	-490,362.21	0.84	
		Base	4.230966	101,543.18	1.582236	37,973.67	-63,569.51	0.04	
ACI1T0T00	JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005								
	6,750.000	Local	48.869825	329,871.32	45.100000	304,425.00	-25,446.32	0.86	
		Base	6.225495	42,022.09	5.745479	38,781.98	-3,240.11	0.04	
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025								
	164,500.000	Local	5.804881	954,902.93	3.690000	607,005.00	-347,897.93	1.71	
		Base	0.747490	122,962.07	0.470085	77,328.93	-45,633.14	0.08	
B0190C903	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK								
	8,000.000	Local	85.772381	686,179.05	75.850000	606,800.00	-79,379.05	1.71	
		Base	10.926558	87,412.46	9.662851	77,302.81	-10,109.65	0.08	
B01JCK900	LI NING CO LTD COMMON STOCK HKD.1								
	7,500.000	Local	81.278023	609,585.17	60.100000	450,750.00	-158,835.17	1.27	
		Base	10.467767	78,508.25	7.656392	57,422.94	-21,085.31	0.06	
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1								
	130,000.000	Local	5.869243	763,001.56	1.810000	235,300.00	-527,701.56	0.66	
		Base	0.753999	98,019.89	0.230584	29,975.86	-68,044.03	0.03	
B04KP8907	ZTE CORP H COMMON STOCK CNY1.0								
	14,800.000	Local	15.021428	222,317.13	14.080000	208,384.00	-13,933.13	0.59	
		Base	1.919512	28,408.78	1.793711	26,546.92	-1,861.86	0.03	
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0								
	17,000.000	Local	18.214136	309,640.32	23.450000	398,650.00	89,009.68	1.12	
		Base	2.340141	39,782.40	2.987394	50,785.70	11,003.30	0.05	
B0B8Z1900	COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0								
	21,500.000	Local	13.926113	299,411.44	9.210000	198,015.00	-101,396.44	0.56	
		Base	1.789219	38,468.20	1.173301	25,225.97	-13,242.23	0.03	
B0J2D4903	BAIDU INC CLASS A COMMON STOCK USD.000000625								
	7,650.000	Local	138.418229	1,058,899.45	114.100000	872,865.00	-186,034.45	2.46	
		Base	17.633120	134,893.37	14.535680	111,197.95	-23,695.42	0.11	

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B0MP1B905	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1	3,700.000	Local	156.847086	580,334.22	61.350000	226,995.00	-353,339.22	0.64
			Base	20.210692	74,779.56	7.815635	28,917.85	-45,861.71	0.03
B0PB4M906	LINK REIT REIT	5,400.000	Local	72.243730	390,116.14	54.900000	296,460.00	-93,656.14	0.84
			Base	9.301935	50,230.45	6.993942	37,767.29	-12,463.16	0.04
B17N9P906	GREENTOWN CHINA HOLDINGS COMMON STOCK HKD.1	21,000.000	Local	17.244641	362,137.46	14.760000	309,960.00	-52,177.46	0.87
			Base	2.196783	46,132.45	1.880339	39,487.11	-6,645.34	0.04
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	137,000.000	Local	8.339336	1,142,488.98	1.820000	249,340.00	-893,148.98	0.70
			Base	1.073610	147,084.52	0.231857	31,764.47	-115,320.05	0.03
B1YBT0905	SUNNY OPTICAL TECH COMMON STOCK HKD.1	2,700.000	Local	227.157900	613,326.33	75.150000	202,905.00	-410,421.33	0.57
			Base	29.255581	78,990.07	9.573675	25,848.92	-53,141.15	0.03
B1YVKN900	ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1	4,000.000	Local	173.673553	694,694.21	83.200000	332,800.00	-361,894.21	0.94
			Base	22.367353	89,469.41	10.599199	42,396.79	-47,072.62	0.04
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0	33,200.000	Local	22.936135	761,479.68	15.740000	522,568.00	-238,911.68	1.47
			Base	2.953936	98,070.69	2.005185	66,572.14	-31,498.55	0.07
B4TX8S909	AIA GROUP LTD COMMON STOCK	9,000.000	Local	62.579869	563,218.82	65.450000	589,050.00	25,831.18	1.66
			Base	7.995969	71,963.72	8.337951	75,041.56	3,077.84	0.08
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	37,000.000	Local	27.804587	1,028,769.71	4.580000	169,460.00	-859,309.71	0.48
			Base	3.572479	132,181.71	0.583466	21,588.22	-110,593.49	0.02
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1	34,500.000	Local	31.395661	1,083,150.30	22.550000	777,975.00	-305,175.30	2.19
			Base	4.004330	138,149.38	2.872740	99,109.51	-39,039.87	0.10

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B676TW905	MICROPORT SCIENTIFIC CORP COMMON STOCK USD.00001								
	12,700.000	Local	30.247657	384,145.25	13.520000	171,704.00	-212,441.25	0.48	
		Base	3.876787	49,235.19	1.722370	21,874.10	-27,361.09	0.02	
B8XBQ9905	SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0								
	8,000.000	Local	44.583551	356,668.41	19.040000	152,320.00	-204,348.41	0.43	
		Base	5.728068	45,824.54	2.425586	19,404.69	-26,419.85	0.02	
B8Z00N904	CIFI HOLDINGS GROUP CO LTD COMMON STOCK HKD.1								
	135,200.000	Local	3.245017	438,726.31	0.800000	108,160.00	-330,566.31	0.30	
		Base	0.413383	55,889.41	0.101915	13,778.96	-42,110.45	0.01	
BD9GZX907	YIHAI INTERNATIONAL HOLDING COMMON STOCK USD.00001								
	5,000.000	Local	99.356438	496,782.19	16.600000	83,000.00	-413,782.19	0.23	
		Base	12.802674	64,013.37	2.114744	10,573.72	-53,439.65	0.01	
BD9Q2J902	GENSCRIPT BIOTECH CORP COMMON STOCK USD.001								
	12,000.000	Local	32.501223	390,014.68	17.160000	205,920.00	-184,094.68	0.58	
		Base	4.185821	50,229.85	2.186085	26,233.02	-23,996.83	0.03	
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1								
	11,000.000	Local	40.983414	450,817.55	35.700000	392,700.00	-58,117.55	1.11	
		Base	5.264983	57,914.81	4.547973	50,027.71	-7,887.10	0.05	
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025								
	34,400.000	Local	22.692517	780,622.58	8.960000	308,224.00	-472,398.58	0.87	
		Base	2.915521	100,293.91	1.141452	39,265.95	-61,027.96	0.04	
BGHH0L903	WUXI APPTec CO LTD H COMMON STOCK CNY1.0								
	4,800.000	Local	167.764148	805,267.91	63.450000	304,560.00	-500,707.91	0.86	
		Base	21.606283	103,710.16	8.083163	38,799.18	-64,910.98	0.04	
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001								
	14,500.000	Local	76.061198	1,102,887.37	24.450000	354,525.00	-748,362.37	1.00	
		Base	9.800605	142,108.77	3.114789	45,164.43	-96,944.34	0.05	
BKDXJH902	BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001								
	31,700.000	Local	20.379082	646,016.89	20.550000	651,435.00	5,418.11	1.84	
		Base	2.596094	82,296.19	2.617951	82,989.05	692.86	0.09	

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BKPQZT900	JD.COM INC	CL A COMMON STOCK USD.00002							
	3,257.000	Local	296.145422	964,545.64	198.600000	646,840.20	-317,705.44	1.82	
		Base	37.969638	123,667.11	25.300491	82,403.70	-41,263.41	0.08	
BKWGSQ908	SMOORE INTERNATIONAL HOLDING	COMMON STOCK USD.01							
	9,000.000	Local	33.963672	305,673.05	9.390000	84,510.00	-221,163.05	0.24	
		Base	4.363631	39,272.68	1.196232	10,766.09	-28,506.59	0.01	
BLC90T908	KUAISHOU TECHNOLOGY	COMMON STOCK USD.0000053							
	8,000.000	Local	80.464825	643,718.60	50.950000	407,600.00	-236,118.60	1.15	
		Base	10.250426	82,003.41	6.490735	51,925.88	-30,077.53	0.05	
BLLHKZ904	WH GROUP LTD	COMMON STOCK USD.0001							
	64,500.000	Local	6.860807	442,522.05	4.950000	319,275.00	-123,247.05	0.90	
		Base	0.881382	56,849.12	0.630601	40,673.79	-16,175.33	0.04	
BM93SF903	NETEASE INC	COMMON STOCK USD.0001							
	4,700.000	Local	159.551249	749,890.87	118.500000	556,950.00	-192,940.87	1.57	
		Base	20.449389	96,112.13	15.096214	70,952.21	-25,159.92	0.07	
BMGWW3903	NONGFU SPRING CO LTD H	COMMON STOCK CNY.1							
	4,400.000	Local	47.925527	210,872.32	45.550000	200,420.00	-10,452.32	0.57	
		Base	6.142527	27,027.12	5.802806	25,532.35	-1,494.77	0.03	
BMMV2K903	TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002							
	25,300.000	Local	439.906614	11,129,637.34	266.400000	6,739,920.00	-4,389,717.34	19.00	
		Base	56.470666	1,428,707.86	33.937819	858,626.82	-570,081.04	0.88	
BMX09H909	HYGEIA HEALTHCARE HOLDINGS C	COMMON STOCK USD.00001							
	6,800.000	Local	52.282400	355,520.32	44.350000	301,580.00	-53,940.32	0.85	
		Base	6.700938	45,566.38	5.649933	38,419.55	-7,146.83	0.04	
BMXWXT906	CHINA RESOURCES MIXC LIFESTY	COMMON STOCK USD.00001							
	18,200.000	Local	36.771173	669,235.34	30.150000	548,730.00	-120,505.34	1.55	
		Base	4.684286	85,254.00	3.840936	69,905.03	-15,348.97	0.07	
BN320P907	CHINA VANKE CO LTD H	COMMON STOCK CNY1.0							
	22,800.000	Local	29.997238	683,937.03	14.300000	326,040.00	-357,897.03	0.92	
		Base	3.831750	87,363.90	1.821737	41,535.61	-45,828.29	0.04	

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BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01	50,000.000	Local 13.689566	684,478.31	3.600000	180,000.00	-504,478.31	0.51
			Base 1.760752	88,037.62	0.458619	22,930.96	-65,106.66	0.02
BY9D3L909	3SBIO INC COMMON STOCK USD.00001	65,000.000	Local 5.357657	348,247.69	5.570000	362,050.00	13,802.31	1.02
			Base 0.682508	44,363.05	0.709586	46,123.08	1,760.03	0.05
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	5,000.000	Local 56.088312	280,441.56	47.200000	236,000.00	-44,441.56	0.67
			Base 7.205452	36,027.26	6.013007	30,065.03	-5,962.23	0.03
HONG KONG DOLLAR Total		1,902,217.000	Local	53,956,687.33		35,461,683.00	-18,495,004.33	99.99
			Base	6,924,319.75		4,517,613.28	-2,406,706.47	4.63
HUNGARIAN FORINT							Exchange Rate:	431.661700
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.	1,933.000	Local 7,551.975753	14,597,969.13	7,400.000000	14,304,200.00	-293,769.13	94.26
			Base 25.865028	49,997.10	17.143054	33,137.52	-16,859.58	0.03
HUNGARIAN FORINT Total		1,933.000	Local	14,597,969.13		14,304,200.00	-293,769.13	94.26
			Base	49,997.10		33,137.52	-16,859.58	0.03
INDIAN RUPEE							Exchange Rate:	81.351250
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.	4,372.000	Local 1,561.038044	6,824,858.33	2,376.150000	10,388,527.80	3,563,669.47	8.43
			Base 21.847427	95,516.95	29.208525	127,699.67	32,182.72	0.13
610018905	MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.	4,179.000	Local 778.238473	3,252,258.58	1,268.000000	5,298,972.00	2,046,713.42	4.30
			Base 10.501481	43,885.69	15.586730	65,136.95	21,251.26	0.07
613934900	TITAN CO LTD COMMON STOCK INR1.0	1,344.000	Local 2,711.004293	3,643,589.77	2,605.500000	3,501,792.00	-141,797.77	2.84

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		Base	35.610193	47,860.10	32.027781	43,045.34	-4,814.76	0.04
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.							
		1,364.000 Local	1,613.608497	2,200,961.99	2,288.600000	3,121,650.40	920,688.41	2.53
		Base	21.138519	28,832.94	28.132327	38,372.49	9,539.55	0.04
620512905	INFOSYS LTD COMMON STOCK INR5.							
		5,799.000 Local	1,136.543156	6,590,813.76	1,413.800000	8,198,626.20	1,607,812.44	6.65
		Base	15.666698	90,851.18	17.378959	100,780.58	9,929.40	0.10
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0							
		1,719.000 Local	2,064.527807	3,548,923.30	2,700.000000	4,641,300.00	1,092,376.70	3.77
		Base	28.865614	49,619.99	33.189410	57,052.60	7,432.61	0.06
627358906	APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.							
		1,344.000 Local	3,246.641510	4,363,486.19	4,374.000000	5,878,656.00	1,515,169.81	4.77
		Base	43.809888	58,880.49	53.766844	72,262.64	13,382.15	0.07
629489907	HCL TECHNOLOGIES LTD COMMON STOCK INR2.0							
		3,280.000 Local	983.824777	3,226,945.27	932.100000	3,057,288.00	-169,657.27	2.48
		Base	13.275643	43,544.11	11.457722	37,581.33	-5,962.78	0.04
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.							
		1,039.000 Local	2,772.017324	2,880,126.00	4,324.850000	4,493,519.15	1,613,393.15	3.65
		Base	40.040693	41,602.28	53.162674	55,236.02	13,633.74	0.06
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0							
		9,992.000 Local	532.130025	5,317,043.21	799.600000	7,989,603.20	2,672,559.99	6.48
		Base	7.172048	71,663.10	9.828982	98,211.19	26,548.09	0.10
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.							
		9,222.000 Local	469.486599	4,329,605.42	948.900000	8,750,755.80	4,421,150.38	7.10
		Base	6.781548	62,539.44	11.664234	107,567.56	45,028.12	0.11
660251901	DIVI S LABORATORIES LTD COMMON STOCK INR2.							
		1,308.000 Local	4,237.482982	5,542,627.74	3,699.000000	4,838,292.00	-704,335.74	3.93
		Base	57.180214	74,791.72	45.469492	59,474.10	-15,317.62	0.06
663371904	MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0							
		462.000 Local	6,914.715758	3,194,598.68	8,836.000000	4,082,232.00	887,633.32	3.31

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		Base	93.306558	43,107.63	108.615418	50,180.32	7,072.69	0.05
670263904	AUROBINDO PHARMA LTD COMMON STOCK INR1.							
		7,530.000 Local	956.734252	7,204,208.92	509.800000	3,838,794.00	-3,365,414.92	3.12
		Base	12.910086	97,212.95	6.266652	47,187.89	-50,025.06	0.05
963GRS901	ADANI TOTAL GAS LTD COMMON STOCK INR1.0							
		1,226.000 Local	1,367.221142	1,676,213.12	3,325.000000	4,076,450.00	2,400,236.88	3.31
		Base	18.384038	22,538.83	40.872144	50,109.25	27,570.42	0.05
ACI00US24	TATA MOTORS LTD COMMON STOCK INR2.							
		9,104.000 Local	492.383448	4,482,658.91	405.300000	3,689,851.20	-792,807.71	2.99
		Base	6.458970	58,802.46	4.982099	45,357.03	-13,445.43	0.05
B01110905	CIPLA LTD COMMON STOCK INR2.							
		6,047.000 Local	764.285808	4,621,636.28	1,110.000000	6,712,170.00	2,090,533.72	5.45
		Base	10.376036	62,743.89	13.644535	82,508.50	19,764.61	0.08
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.							
		1,749.000 Local	1,520.517416	2,659,384.96	1,846.000000	3,228,654.00	569,269.04	2.62
		Base	21.874803	38,259.03	22.691723	39,687.82	1,428.79	0.04
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.							
		1,836.000 Local	2,263.302026	4,155,422.52	3,007.450000	5,521,678.20	1,366,255.68	4.48
		Base	32.426111	59,534.34	36.968701	67,874.53	8,340.19	0.07
B037HF900	NTPC LTD COMMON STOCK INR10.0							
		30,284.000 Local	123.995503	3,755,079.82	159.850000	4,840,897.40	1,085,817.58	3.93
		Base	1.710836	51,810.96	1.964936	59,506.12	7,695.16	0.06
B1685L903	INFO EDGE INDIA LTD COMMON STOCK INR10.							
		1,180.000 Local	4,650.618364	5,487,729.67	3,863.000000	4,558,340.00	-929,389.67	3.70
		Base	61.087856	72,083.67	47.485441	56,032.82	-16,050.85	0.06
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
		18,419.000 Local	164.142712	3,023,344.62	212.500000	3,914,037.50	890,692.88	3.18
		Base	2.259706	41,621.52	2.612130	48,112.81	6,491.29	0.05
B621L7908	TATA POWER CO LTD COMMON STOCK INR1.							
		21,353.000 Local	228.351442	4,875,988.35	217.000000	4,633,601.00	-242,387.35	3.76

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		Base	2.995461	63,962.07	2.667445	56,957.96	-7,004.11	0.06
BWFGD6901	TECH MAHINDRA LTD COMMON STOCK INR5.0							
		3,775.000 Local	1,065.816095	4,023,455.76	1,011.950000	3,820,111.25	-203,344.51	3.10
		Base	14.382026	54,292.15	12.439268	46,958.24	-7,333.91	0.05
INDIAN RUPEE Total								
		147,927.000 Local		100,880,961.17		123,075,799.10	22,194,837.93	99.89
		Base		1,375,557.49		1,512,893.76	137,336.27	1.55
INDONESIAN RUPIAH							Exchange Rate:	15,227.500000
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.							
		85,300.000 Local	4,926.543603	420,234,169.35	6,625.000000	565,112,500.00	144,878,330.65	31.56
		Base	0.341469	29,127.30	0.435068	37,111.31	7,984.01	0.04
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0							
		242,600.000 Local	4,262.771093	1,034,148,267.20	4,460.000000	1,081,996,000.00	47,847,732.80	60.42
		Base	0.318199	77,195.07	0.292891	71,055.39	-6,139.68	0.07
INDONESIAN RUPIAH Total								
		327,900.000 Local		1,454,382,436.55		1,647,108,500.00	192,726,063.45	91.98
		Base		106,322.37		108,166.70	1,844.33	0.11
JAPANESE YEN							Exchange Rate:	144.730000
601090004	AJINOMOTO CO INC COMMON STOCK							
		4,800.000 Local	2,580.651667	12,387,128.00	3,962.000000	19,017,600.00	6,630,472.00	0.89
		Base	21.554663	103,462.38	27.375112	131,400.54	27,938.16	0.13
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK							
		5,000.000 Local	4,352.238400	21,761,192.00	4,484.000000	22,420,000.00	658,808.00	1.05
		Base	36.575886	182,879.43	30.981828	154,909.14	-27,970.29	0.16
605460005	ASAHI KASEI CORP COMMON STOCK							
		16,800.000 Local	1,022.456845	17,177,275.00	955.500000	16,052,400.00	-1,124,875.00	0.76
		Base	8.609461	144,638.94	6.601948	110,912.73	-33,726.21	0.11

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608484903	Z HOLDINGS CORP COMMON STOCK								
		21,000.000	Local 604.852714	12,701,907.00	380.200000	7,984,200.00	-4,717,707.00		0.38
			Base 5.637811	118,394.03	2.626961	55,166.17	-63,227.86		0.06
612528901	TREND MICRO INC COMMON STOCK								
		1,100.000	Local 6,480.323636	7,128,356.00	7,820.000000	8,602,000.00	1,473,644.00		0.40
			Base 49.072918	53,980.21	54.031645	59,434.81	5,454.60		0.06
612563908	NTT DATA CORP COMMON STOCK								
		4,200.000	Local 1,854.092619	7,787,189.00	1,866.000000	7,837,200.00	50,011.00		0.37
			Base 14.040307	58,969.29	12.892973	54,150.49	-4,818.80		0.06
613210004	BRIDGESTONE CORP COMMON STOCK								
		1,700.000	Local 4,786.392353	8,136,867.00	4,669.000000	7,937,300.00	-199,567.00		0.37
			Base 42.321871	71,947.18	32.260070	54,842.12	-17,105.06		0.06
613674902	OBIC CO LTD COMMON STOCK								
		500.000	Local 18,340.916000	9,170,458.00	19,390.000000	9,695,000.00	524,542.00		0.46
			Base 138.888460	69,444.23	133.973606	66,986.80	-2,457.43		0.07
617232004	CANON INC COMMON STOCK								
		4,400.000	Local 3,528.400227	15,524,961.00	3,172.000000	13,956,800.00	-1,568,161.00		0.66
			Base 29.019134	127,684.19	21.916672	96,433.36	-31,250.83		0.10
617369004	CAPCOM CO LTD COMMON STOCK								
		2,000.000	Local 3,126.562500	6,253,125.00	3,640.000000	7,280,000.00	1,026,875.00		0.34
			Base 28.349845	56,699.69	25.150280	50,300.56	-6,399.13		0.05
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK								
		500.000	Local 15,430.770000	7,715,385.00	16,935.000000	8,467,500.00	752,115.00		0.40
			Base 116.851080	58,425.54	117.010986	58,505.49	79.95		0.06
619446909	KOSE CORP COMMON STOCK								
		600.000	Local 11,060.551667	6,636,331.00	14,900.000000	8,940,000.00	2,303,669.00		0.42
			Base 83.757167	50,254.30	102.950321	61,770.19	11,515.89		0.06
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
		5,400.000	Local 2,702.340556	14,592,639.00	3,626.000000	19,580,400.00	4,987,761.00		0.92
			Base 21.043789	113,636.46	25.053548	135,289.16	21,652.70		0.14

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622050904	CYBERAGENT INC COMMON STOCK								
	3,900.000	Local	2,295.146923	8,951,073.00	1,218.000000	4,750,200.00	-4,200,873.00	0.22	
		Base	20.811051	81,163.10	8.415671	32,821.12	-48,341.98	0.03	
624899902	KDDI CORP COMMON STOCK								
	12,000.000	Local	3,306.374833	39,676,498.00	4,243.000000	50,916,000.00	11,239,502.00	2.40	
		Base	30.307717	363,692.60	29.316659	351,799.90	-11,892.70	0.36	
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK								
	500.000	Local	11,555.774000	5,777,887.00	13,570.000000	6,785,000.00	1,007,113.00	0.32	
		Base	106.534280	53,267.14	93.760796	46,880.40	-6,386.74	0.05	
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
	1,000.000	Local	16,534.847000	16,534,847.00	22,295.000000	22,295,000.00	5,760,153.00	1.05	
		Base	130.914830	130,914.83	154.045464	154,045.46	23,130.63	0.16	
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	2,900.000	Local	3,426.193793	9,935,962.00	2,943.500000	8,536,150.00	-1,399,812.00	0.40	
		Base	30.650124	88,885.36	20.337871	58,979.82	-29,905.54	0.06	
627094006	DISCO CORP COMMON STOCK								
	200.000	Local	32,151.605000	6,430,321.00	32,000.000000	6,400,000.00	-30,321.00	0.30	
		Base	243.471300	48,694.26	221.101361	44,220.27	-4,473.99	0.05	
629854902	EAST JAPAN RAILWAY CO COMMON STOCK								
	1,100.000	Local	6,715.335455	7,386,869.00	7,421.000000	8,163,100.00	776,231.00	0.38	
		Base	50.852564	55,937.82	51.274788	56,402.27	464.45	0.06	
630720001	EISAI CO LTD COMMON STOCK								
	2,900.000	Local	5,534.015862	16,048,646.00	7,749.000000	22,472,100.00	6,423,454.00	1.06	
		Base	44.166862	128,083.90	53.541076	155,269.12	27,185.22	0.16	
630926004	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK								
	1,200.000	Local	5,442.720000	6,531,264.00	6,230.000000	7,476,000.00	944,736.00	0.35	
		Base	49.351408	59,221.69	43.045671	51,654.81	-7,566.88	0.05	
633243902	FAST RETAILING CO LTD COMMON STOCK								
	200.000	Local	62,100.610000	12,420,122.00	76,710.000000	15,342,000.00	2,921,878.00	0.72	
		Base	495.571850	99,114.37	530.021419	106,004.28	6,889.91	0.11	

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633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
	10,500.000	Local	680.470571	7,144,941.00	651.500000	6,840,750.00	-304,191.00	0.32	
		Base	6.107887	64,132.81	4.501486	47,265.60	-16,867.21	0.05	
635640006	SUBARU CORP COMMON STOCK								
	3,000.000	Local	2,450.122333	7,350,367.00	2,167.000000	6,501,000.00	-849,367.00	0.31	
		Base	18.553803	55,661.41	14.972708	44,918.12	-10,743.29	0.05	
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK								
	1,900.000	Local	7,057.352632	13,408,970.00	6,609.000000	12,557,100.00	-851,870.00	0.59	
		Base	53.442526	101,540.80	45.664340	86,762.25	-14,778.55	0.09	
635693005	FANUC CORP COMMON STOCK								
	800.000	Local	20,136.006250	16,108,805.00	20,260.000000	16,208,000.00	99,195.00	0.76	
		Base	152.481963	121,985.57	139.984799	111,987.84	-9,997.73	0.11	
635694003	FUJITSU LIMITED COMMON STOCK								
	1,200.000	Local	14,006.555000	16,807,866.00	15,785.000000	18,942,000.00	2,134,134.00	0.89	
		Base	109.420975	131,305.17	109.065156	130,878.19	-426.98	0.13	
639092907	NOMURA RESEARCH INSTITUTE LT COMMON STOCK								
	2,400.000	Local	3,745.187083	8,988,449.00	3,550.000000	8,520,000.00	-468,449.00	0.40	
		Base	28.360813	68,065.95	24.528432	58,868.24	-9,197.71	0.06	
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK								
	1,200.000	Local	5,720.285833	6,864,343.00	6,200.000000	7,440,000.00	575,657.00	0.35	
		Base	43.317450	51,980.94	42.838389	51,406.07	-574.87	0.05	
641628904	DENTSU GROUP INC COMMON STOCK								
	1,900.000	Local	3,766.882105	7,157,076.00	4,110.000000	7,809,000.00	651,924.00	0.37	
		Base	34.155889	64,896.19	28.397706	53,955.64	-10,940.55	0.06	
642910004	HITACHI LTD COMMON STOCK								
	2,800.000	Local	5,455.554286	15,275,552.00	6,114.000000	17,119,200.00	1,843,648.00	0.81	
		Base	43.222032	121,021.69	42.244179	118,283.70	-2,737.99	0.12	
642920003	HITACHI METALS LTD COMMON STOCK								
	3,600.000	Local	2,005.100000	7,218,360.00	2,175.000000	7,830,000.00	611,640.00	0.37	
		Base	15.183825	54,661.77	15.027983	54,100.74	-561.03	0.06	

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643514003	HONDA MOTOR CO LTD COMMON STOCK							
		6,000.000	Local 3,350.502500	20,103,015.00	3,137.000000	18,822,000.00	-1,281,015.00	0.89
			Base 27.869432	167,216.59	21.674843	130,049.06	-37,167.53	0.13
644150005	HOYA CORP COMMON STOCK							
		2,900.000	Local 10,427.500690	30,239,752.00	13,880.000000	40,252,000.00	10,012,248.00	1.89
			Base 81.397134	236,051.69	95.902715	278,117.87	42,066.18	0.28
645578907	ITO EN LTD COMMON STOCK							
		1,400.000	Local 5,190.259286	7,266,363.00	5,860.000000	8,204,000.00	937,637.00	0.39
			Base 39.303771	55,025.28	40.489187	56,684.86	1,659.58	0.06
645610007	IBIDEN CO LTD COMMON STOCK							
		1,800.000	Local 4,000.200000	7,200,360.00	3,960.000000	7,128,000.00	-72,360.00	0.34
			Base 30.291922	54,525.46	27.361293	49,250.33	-5,275.13	0.05
646710004	ISUZU MOTORS LTD COMMON STOCK							
		4,600.000	Local 1,596.079783	7,341,967.00	1,597.000000	7,346,200.00	4,233.00	0.35
			Base 12.086478	55,597.80	11.034340	50,757.96	-4,839.84	0.05
646780007	ITOCU CORP COMMON STOCK							
		3,100.000	Local 3,710.185484	11,501,575.00	3,501.000000	10,853,100.00	-648,475.00	0.51
			Base 28.095758	87,096.85	24.189871	74,988.60	-12,108.25	0.08
647098003	JSR CORP COMMON STOCK							
		2,900.000	Local 3,630.181379	10,527,526.00	2,750.000000	7,975,000.00	-2,552,526.00	0.38
			Base 27.489921	79,720.77	19.000898	55,102.60	-24,618.17	0.06
647453901	JAPAN TOBACCO INC COMMON STOCK							
		8,600.000	Local 2,547.766047	21,910,788.00	2,374.000000	20,416,400.00	-1,494,388.00	0.96
			Base 21.337765	183,504.78	16.402957	141,065.43	-42,439.35	0.14
648004000	AEON CO LTD COMMON STOCK							
		4,300.000	Local 2,644.712791	11,372,265.00	2,703.500000	11,625,050.00	252,785.00	0.55
			Base 24.888693	107,021.38	18.679610	80,322.32	-26,699.06	0.08
648380004	KAO CORP COMMON STOCK							
		5,600.000	Local 6,422.340357	35,965,106.00	5,898.000000	33,028,800.00	-2,936,306.00	1.55
			Base 55.165654	308,927.66	40.751745	228,209.77	-80,717.89	0.23

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Books Closed

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
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STATE STREET

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649080009	KIKKOMAN CORP COMMON STOCK		2,100.000	Local	7,765.791429	16,308,162.00	8,200.000000	17,220,000.00	911,838.00	0.81
				Base	63.880967	134,150.03	56.657224	118,980.17	-15,169.86	0.12
649099009	KEYENCE CORP COMMON STOCK		1,100.000	Local	45,939.950909	50,533,946.00	47,900.000000	52,690,000.00	2,156,054.00	2.48
				Base	371.384891	408,523.38	330.961100	364,057.21	-44,466.17	0.37
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK		8,900.000	Local	2,292.962135	20,407,363.00	2,227.000000	19,820,300.00	-587,063.00	0.93
				Base	20.697508	184,207.82	15.387273	136,946.73	-47,261.09	0.14
649658002	KOMATSU LTD COMMON STOCK		3,000.000	Local	3,329.166333	9,987,499.00	2,611.000000	7,833,000.00	-2,154,499.00	0.37
				Base	25.210453	75,631.36	18.040489	54,121.47	-21,509.89	0.06
649668001	KONAMI GROUP CORP COMMON STOCK		1,100.000	Local	6,703.350000	7,373,685.00	6,680.000000	7,348,000.00	-25,685.00	0.35
				Base	60.782064	66,860.27	46.154909	50,770.40	-16,089.87	0.05
649750007	KUBOTA CORP COMMON STOCK		4,400.000	Local	2,188.109318	9,627,681.00	2,004.000000	8,817,600.00	-810,081.00	0.41
				Base	16.569682	72,906.60	13.846473	60,924.48	-11,982.12	0.06
649926003	KYOCERA CORP COMMON STOCK		1,300.000	Local	6,602.299231	8,582,989.00	7,300.000000	9,490,000.00	907,011.00	0.45
				Base	58.378346	75,891.85	50.438748	65,570.37	-10,321.48	0.07
649955002	KYOWA KIRIN CO LTD COMMON STOCK		2,900.000	Local	2,808.140345	8,143,607.00	3,315.000000	9,613,500.00	1,469,893.00	0.45
				Base	21.264931	61,668.30	22.904719	66,423.69	4,755.39	0.07
650626906	LASERTEC CORP COMMON STOCK		800.000	Local	18,785.938750	15,028,751.00	14,695.000000	11,756,000.00	-3,272,751.00	0.55
				Base	155.493425	124,394.74	101.533891	81,227.11	-43,167.63	0.08
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK		2,100.000	Local	1,624.144762	3,410,704.00	2,565.000000	5,386,500.00	1,975,796.00	0.25
				Base	14.360890	30,157.87	17.722656	37,217.58	7,059.71	0.04

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654379908	JFE HOLDINGS INC COMMON STOCK							
		6,600.000	Local 1,529.076364	10,091,904.00	1,341.000000	8,850,600.00	-1,241,304.00	0.42
			Base 11.579088	76,421.98	9.265529	61,152.49	-15,269.49	0.06
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK							
		1,700.000	Local 4,370.200000	7,429,340.00	4,024.000000	6,840,800.00	-588,540.00	0.32
			Base 39.264171	66,749.09	27.803496	47,265.94	-19,483.15	0.05
656946001	MARUBENI CORP COMMON STOCK							
		5,400.000	Local 1,345.067222	7,263,363.00	1,268.000000	6,847,200.00	-416,163.00	0.32
			Base 10.185659	55,002.56	8.761141	47,310.16	-7,692.40	0.05
657270005	PANASONIC HOLDINGS CORP COMMON STOCK							
		5,900.000	Local 1,377.188136	8,125,410.00	1,014.500000	5,985,550.00	-2,139,860.00	0.28
			Base 12.177269	71,845.89	7.009604	41,356.66	-30,489.23	0.04
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK							
		5,370.000	Local 2,100.049534	11,277,266.00	1,562.500000	8,390,625.00	-2,886,641.00	0.39
			Base 18.568898	99,714.98	10.795965	57,974.33	-41,740.65	0.06
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK							
		3,100.000	Local 1,994.884194	6,184,141.00	1,896.500000	5,879,150.00	-304,991.00	0.28
			Base 17.856165	55,354.11	13.103710	40,621.50	-14,732.61	0.04
659678007	MITSUBISHI CORP COMMON STOCK							
		3,300.000	Local 4,444.222121	14,665,933.00	3,968.000000	13,094,400.00	-1,571,533.00	0.62
			Base 33.654327	111,059.28	27.416569	90,474.68	-20,584.60	0.09
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK							
		5,000.000	Local 1,665.332400	8,326,662.00	1,304.500000	6,522,500.00	-1,804,162.00	0.31
			Base 14.725074	73,625.37	9.013335	45,066.68	-28,558.69	0.05
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK							
		1,400.000	Local 5,377.268571	7,528,176.00	4,806.000000	6,728,400.00	-799,776.00	0.32
			Base 40.719914	57,007.88	33.206661	46,489.32	-10,518.56	0.05
659730006	MITSUMI + CO LTD COMMON STOCK							
		4,000.000	Local 1,641.161250	6,564,645.00	3,089.000000	12,356,000.00	5,791,355.00	0.58
			Base 14.638178	58,552.71	21.343191	85,372.76	26,820.05	0.09

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659736003	MITSUI CHEMICALS INC COMMON STOCK	3,500.000	Local 3,150.157429	11,025,551.00	2,819.000000	9,866,500.00	-1,159,051.00	0.46
			Base 23.854889	83,492.11	19.477648	68,171.77	-15,320.34	0.07
659758007	MITSUI OSK LINES LTD COMMON STOCK	2,300.000	Local 3,135.156522	7,210,860.00	2,602.000000	5,984,600.00	-1,226,260.00	0.28
			Base 23.741296	54,604.98	17.978304	41,350.10	-13,254.88	0.04
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK	2,400.000	Local 2,660.277500	6,384,666.00	2,754.500000	6,610,800.00	226,134.00	0.31
			Base 23.819713	57,167.31	19.031991	45,676.78	-11,490.53	0.05
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK	3,100.000	Local 7,201.426774	22,324,423.00	6,632.000000	20,559,200.00	-1,765,223.00	0.97
			Base 58.165042	180,311.63	45.823257	142,052.10	-38,259.53	0.15
661650903	SEIKO EPSON CORP COMMON STOCK	3,400.000	Local 2,173.108529	7,388,569.00	1,970.000000	6,698,000.00	-690,569.00	0.32
			Base 16.456085	55,950.69	13.611553	46,279.28	-9,671.41	0.05
663567907	RENESAS ELECTRONICS CORP COMMON STOCK	7,200.000	Local 1,340.066944	9,648,482.00	1,202.000000	8,654,400.00	-994,082.00	0.41
			Base 10.147794	73,064.12	8.305120	59,796.86	-13,267.26	0.06
663955003	NINTENDO CO LTD COMMON STOCK	8,000.000	Local 5,532.302375	44,258,419.00	5,854.000000	46,832,000.00	2,573,581.00	2.20
			Base 50.014626	400,117.01	40.447730	323,581.84	-76,535.17	0.33
664038007	DENSO CORP COMMON STOCK	1,900.000	Local 7,618.380526	14,474,923.00	6,586.000000	12,513,400.00	-1,961,523.00	0.59
			Base 57.690968	109,612.84	45.505424	86,460.31	-23,152.53	0.09
664040003	NEC CORP COMMON STOCK	1,700.000	Local 5,160.257647	8,772,438.00	4,625.000000	7,862,500.00	-909,938.00	0.37
			Base 39.076576	66,430.18	31.956056	54,325.30	-12,104.88	0.06
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	15,200.000	Local 911.045526	13,847,892.00	979.000000	14,880,800.00	1,032,908.00	0.70
			Base 6.898986	104,864.58	6.764320	102,817.66	-2,046.92	0.11

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664054004	NIPPON SANSO HOLDINGS CORP COMMON STOCK		3,000.000	Local	2,427.121333	7,281,364.00	2,281.000000	6,843,000.00	-438,364.00	0.32
				Base	18.379623	55,138.87	15.760381	47,281.14	-7,857.73	0.05
664068004	NIDEC CORP COMMON STOCK		2,000.000	Local	7,473.468500	14,946,937.00	8,130.000000	16,260,000.00	1,313,063.00	0.76
				Base	58.273390	116,546.78	56.173565	112,347.13	-4,199.65	0.12
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK		2,900.000	Local	2,327.163103	6,748,773.00	1,468.000000	4,257,200.00	-2,491,573.00	0.20
				Base	21.151221	61,338.54	10.143025	29,414.77	-31,923.77	0.03
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK		8,700.000	Local	2,780.853678	24,193,427.00	3,906.000000	33,982,200.00	9,788,773.00	1.60
				Base	25.185799	219,116.45	26.988185	234,797.21	15,680.76	0.24
664158003	NISSAN CHEMICAL CORP COMMON STOCK		2,000.000	Local	6,430.321500	12,860,643.00	6,450.000000	12,900,000.00	39,357.00	0.61
				Base	48.694270	97,388.54	44.565743	89,131.49	-8,257.05	0.09
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK		900.000	Local	8,580.428889	7,722,386.00	10,070.000000	9,063,000.00	1,340,614.00	0.43
				Base	64.976178	58,478.56	69.577835	62,620.05	4,141.49	0.06
664180007	NITTO DENKO CORP COMMON STOCK		1,900.000	Local	9,090.687368	17,272,306.00	7,830.000000	14,877,000.00	-2,395,306.00	0.70
				Base	75.975089	144,352.67	54.100739	102,791.40	-41,561.27	0.11
664256005	NIPPON STEEL CORP COMMON STOCK		12,200.000	Local	1,935.885164	23,617,799.00	2,006.500000	24,479,300.00	861,501.00	1.15
				Base	15.727391	191,874.17	13.863746	169,137.70	-22,736.47	0.17
664286002	NISSAN MOTOR CO LTD COMMON STOCK		13,600.000	Local	547.227353	7,442,292.00	460.200000	6,258,720.00	-1,183,572.00	0.29
				Base	4.143935	56,357.52	3.179714	43,244.11	-13,113.41	0.04
664310000	NOMURA HOLDINGS INC COMMON STOCK		9,200.000	Local	709.054348	6,523,300.00	478.400000	4,401,280.00	-2,122,020.00	0.21
				Base	6.269547	57,679.83	3.305465	30,410.28	-27,269.55	0.03

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664396009	NIPPON YUSEN KK COMMON STOCK		2,400.000	Local	3,186.825833	7,648,382.00	2,467.000000	5,920,800.00	-1,727,582.00	0.28
				Base	24.132567	57,918.16	17.045533	40,909.28	-17,008.88	0.04
664480902	NITORI HOLDINGS CO LTD COMMON STOCK NPV		600.000	Local	12,460.621667	7,476,373.00	12,190.000000	7,314,000.00	-162,373.00	0.34
				Base	94.359333	56,615.60	84.225800	50,535.48	-6,080.12	0.05
664889904	ORIENTAL LAND CO LTD COMMON STOCK		800.000	Local	15,432.791250	12,346,233.00	19,705.000000	15,764,000.00	3,417,767.00	0.74
				Base	127.366400	101,893.12	136.150073	108,920.06	7,026.94	0.11
665770004	OJI HOLDINGS CORP COMMON STOCK		13,100.000	Local	570.028473	7,467,373.00	538.000000	7,047,800.00	-419,573.00	0.33
				Base	4.316599	56,547.45	3.717267	48,696.19	-7,851.26	0.05
665880001	OLYMPUS CORP COMMON STOCK		10,700.000	Local	2,145.174206	22,953,364.00	2,778.500000	29,729,950.00	6,776,586.00	1.40
				Base	16.723827	178,944.95	19.197817	205,416.64	26,471.69	0.21
665942009	OMRON CORP COMMON STOCK		1,400.000	Local	6,731.336429	9,423,871.00	6,616.000000	9,262,400.00	-161,471.00	0.44
				Base	50.973736	71,363.23	45.712706	63,997.79	-7,365.44	0.07
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK		2,000.000	Local	2,246.622500	4,493,245.00	3,381.000000	6,762,000.00	2,268,755.00	0.32
				Base	20.117040	40,234.08	23.360741	46,721.48	6,487.40	0.05
666114004	ORIX CORP COMMON STOCK		3,300.000	Local	1,757.878485	5,800,999.00	2,028.500000	6,694,050.00	893,051.00	0.31
				Base	15.543379	51,293.15	14.015753	46,251.99	-5,041.16	0.05
668953904	KAKAKU.COM INC COMMON STOCK		2,300.000	Local	3,281.640000	7,547,772.00	2,462.000000	5,662,600.00	-1,885,172.00	0.27
				Base	29.755996	68,438.79	17.010986	39,125.27	-29,313.52	0.04
673822003	RICOH CO LTD COMMON STOCK		6,500.000	Local	1,110.055385	7,215,360.00	1,056.000000	6,864,000.00	-351,360.00	0.32
				Base	8.406008	54,639.05	7.296345	47,426.24	-7,212.81	0.05

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674720008	ROHM CO LTD COMMON STOCK		700.000	10,080.502857	7,056,352.00	9,460.000000	6,622,000.00	-434,352.00	0.31
				76.335643	53,434.95	65.363090	45,754.16	-7,680.79	0.05
676396005	SMC CORP COMMON STOCK		200.000	61,643.080000	12,328,616.00	58,220.000000	11,644,000.00	-684,616.00	0.55
				466.798550	93,359.71	402.266289	80,453.26	-12,906.45	0.08
677062903	SOFTBANK GROUP CORP COMMON STOCK		9,800.000	6,574.668571	64,431,752.00	4,900.000000	48,020,000.00	-16,411,752.00	2.26
				59.977692	587,781.38	33.856146	331,790.23	-255,991.15	0.34
679159004	SECOM CO LTD COMMON STOCK		900.000	8,147.406667	7,332,666.00	8,276.000000	7,448,400.00	115,734.00	0.35
				61.697067	55,527.36	57.182340	51,464.11	-4,063.25	0.05
679382002	SEKISUI CHEMICAL CO LTD COMMON STOCK		4,000.000	1,837.091750	7,348,367.00	1,768.000000	7,072,000.00	-276,367.00	0.33
				13.911565	55,646.26	12.215850	48,863.40	-6,782.86	0.05
679390005	SEKISUI HOUSE LTD COMMON STOCK		3,800.000	1,902.951053	7,231,214.00	2,401.000000	9,123,800.00	1,892,586.00	0.43
				17.295624	65,723.37	16.589512	63,040.14	-2,683.23	0.06
680436003	SHIMADZU CORP COMMON STOCK		1,600.000	4,455.222500	7,128,356.00	3,795.000000	6,072,000.00	-1,056,356.00	0.29
				33.737631	53,980.21	26.221240	41,953.98	-12,026.23	0.04
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK		5,800.000	15,686.457241	90,981,452.00	14,330.000000	83,114,000.00	-7,867,452.00	3.91
				125.573321	728,325.26	99.011953	574,269.33	-154,055.93	0.59
680468006	SHIONOGI + CO LTD COMMON STOCK		2,300.000	6,321.905652	14,540,383.00	6,989.000000	16,074,700.00	1,534,317.00	0.76
				51.395200	118,208.96	48.289919	111,066.81	-7,142.15	0.11
680482007	SHIMANO INC COMMON STOCK		400.000	21,116.055000	8,446,422.00	22,740.000000	9,096,000.00	649,578.00	0.43
				159.903475	63,961.39	157.120155	62,848.06	-1,113.33	0.06

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680526001	SHISEIDO CO LTD COMMON STOCK	4,500.000	Local 5,513.797333	24,812,088.00	5,056.000000	22,752,000.00	-2,060,088.00	1.07
			Base 45.556418	205,003.88	34.934015	157,203.07	-47,800.81	0.16
682150008	SONY GROUP CORP COMMON STOCK	4,900.000	Local 9,512.646531	46,611,968.00	9,286.000000	45,501,400.00	-1,110,568.00	2.14
			Base 73.722318	361,239.36	64.160851	314,388.17	-46,851.19	0.32
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK	21,200.000	Local 559.027925	11,851,392.00	497.000000	10,536,400.00	-1,314,992.00	0.50
			Base 4.233296	89,745.88	3.433981	72,800.39	-16,945.49	0.07
685870008	SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK	5,000.000	Local 1,482.074000	7,410,370.00	1,464.000000	7,320,000.00	-90,370.00	0.34
			Base 11.223158	56,115.79	10.115387	50,576.94	-5,538.85	0.05
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK	4,000.000	Local 4,930.246500	19,720,986.00	4,160.000000	16,640,000.00	-3,080,986.00	0.78
			Base 37.334795	149,339.18	28.743177	114,972.71	-34,366.47	0.12
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK	2,600.000	Local 3,172.585385	8,248,722.00	3,288.000000	8,548,800.00	300,078.00	0.40
			Base 28.052396	72,936.23	22.718165	59,067.23	-13,869.00	0.06
685894008	SUMITOMO CORP COMMON STOCK	3,900.000	Local 1,854.592564	7,232,911.00	1,802.500000	7,029,750.00	-203,161.00	0.33
			Base 14.044092	54,771.96	12.454225	48,571.48	-6,200.48	0.05
686550005	SUZUKI MOTOR CORP COMMON STOCK	1,800.000	Local 4,113.205556	7,403,770.00	4,481.000000	8,065,800.00	662,030.00	0.38
			Base 31.147672	56,065.81	30.961100	55,729.98	-335.83	0.06
686930009	TDK CORP COMMON STOCK	2,500.000	Local 4,450.222400	11,125,556.00	4,455.000000	11,137,500.00	11,944.00	0.52
			Base 33.699764	84,249.41	30.781455	76,953.64	-7,295.77	0.08
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	9,398.000	Local 4,118.278570	38,703,582.00	3,767.000000	35,402,266.00	-3,301,316.00	1.67
			Base 34.224189	321,638.93	26.027776	244,609.04	-77,029.89	0.25

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Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
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 FUND: HBQ2



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687049007	ADVANTEST CORP COMMON STOCK							
		1,400.000	Local 7,580.378571	10,612,530.00	6,700.000000	9,380,000.00	-1,232,530.00	0.44
			Base 57.403193	80,364.47	46.293097	64,810.34	-15,554.13	0.07
688380906	SYSMEX CORP COMMON STOCK							
		1,700.000	Local 8,087.293529	13,748,399.00	7,768.000000	13,205,600.00	-542,799.00	0.62
			Base 66.199024	112,538.34	53.672355	91,243.00	-21,295.34	0.09
688507003	TERUMO CORP COMMON STOCK							
		5,600.000	Local 3,120.629643	17,475,526.00	4,074.000000	22,814,400.00	5,338,874.00	1.07
			Base 24.716364	138,411.64	28.148967	157,634.22	19,222.58	0.16
689520005	TOHO CO LTD COMMON STOCK							
		1,700.000	Local 5,031.005882	8,552,710.00	5,250.000000	8,925,000.00	372,290.00	0.42
			Base 44.065918	74,912.06	36.274442	61,666.55	-13,245.51	0.06
689567006	TOKYO ELECTRON LTD COMMON STOCK							
		800.000	Local 42,192.087500	33,753,670.00	35,700.000000	28,560,000.00	-5,193,670.00	1.34
			Base 325.521000	260,416.80	246.666206	197,332.96	-63,083.84	0.20
689714004	TORAY INDUSTRIES INC COMMON STOCK							
		17,400.000	Local 809.213793	14,080,320.00	711.800000	12,385,320.00	-1,695,000.00	0.58
			Base 6.632649	115,408.10	4.918123	85,575.35	-29,832.75	0.09
689721009	TOSHIBA CORP COMMON STOCK							
		1,300.000	Local 5,578.278462	7,251,762.00	5,148.000000	6,692,400.00	-559,362.00	0.31
			Base 42.242085	54,914.71	35.569681	46,240.59	-8,674.12	0.05
690028006	TOSOH CORP COMMON STOCK							
		4,500.000	Local 1,783.089111	8,023,901.00	1,610.000000	7,245,000.00	-778,901.00	0.34
			Base 13.502624	60,761.81	11.124162	50,058.73	-10,703.08	0.05
690058003	TOYOTA TSUSHO CORP COMMON STOCK							
		1,500.000	Local 4,785.238667	7,177,858.00	4,480.000000	6,720,000.00	-457,858.00	0.32
			Base 36.236707	54,355.06	30.954191	46,431.29	-7,923.77	0.05
690064001	TOYOTA MOTOR CORP COMMON STOCK							
		41,000.000	Local 1,936.527146	79,397,613.00	1,876.000000	76,916,000.00	-2,481,613.00	3.62
			Base 15.265825	625,898.84	12.962067	531,444.76	-94,454.08	0.54

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691148001	UNICHARM CORP COMMON STOCK								
	3,300.000	Local	4,220.788182	13,928,601.00	4,750.000000	15,675,000.00	1,746,399.00	0.74	
		Base	35.274218	116,404.92	32.819733	108,305.12	-8,099.80	0.11	
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	1,900.000	Local	7,157.153684	13,598,592.00	8,410.000000	15,979,000.00	2,380,408.00	0.75	
		Base	59.388058	112,837.31	58.108201	110,405.58	-2,431.73	0.11	
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	15,600.000	Local	1,871.649359	29,197,730.00	1,917.000000	29,905,200.00	707,470.00	1.41	
		Base	14.814454	231,105.49	13.245353	206,627.51	-24,477.98	0.21	
698604006	YASKAWA ELECTRIC CORP COMMON STOCK								
	2,000.000	Local	4,290.214500	8,580,429.00	4,165.000000	8,330,000.00	-250,429.00	0.39	
		Base	32.488090	64,976.18	28.777724	57,555.45	-7,420.73	0.06	
698642006	YOKOGAWA ELECTRIC CORP COMMON STOCK								
	3,200.000	Local	2,235.111563	7,152,357.00	2,275.000000	7,280,000.00	127,643.00	0.34	
		Base	16.925613	54,161.96	15.718925	50,300.56	-3,861.40	0.05	
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
	1,600.000	Local	4,740.236875	7,584,379.00	5,130.000000	8,208,000.00	623,621.00	0.39	
		Base	35.895931	57,433.49	35.445312	56,712.50	-720.99	0.06	
B019MQ908	ASAHI INTECC CO LTD COMMON STOCK								
	1,900.000	Local	1,793.089474	3,406,870.00	2,317.000000	4,402,300.00	995,430.00	0.21	
		Base	13.578353	25,798.87	16.009120	30,417.33	4,618.46	0.03	
B02K2M903	M3 INC COMMON STOCK								
	4,100.000	Local	3,124.901463	12,812,096.00	4,051.000000	16,609,100.00	3,797,004.00	0.78	
		Base	24.215912	99,285.24	27.990050	114,759.21	15,473.97	0.12	
B05LZ0900	HAKUHODO DY HOLDINGS INC COMMON STOCK								
	4,400.000	Local	1,885.376818	8,295,658.00	1,018.000000	4,479,200.00	-3,816,458.00	0.21	
		Base	16.513768	72,660.58	7.033787	30,948.66	-41,711.92	0.03	
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
	8,200.000	Local	4,675.372439	38,338,054.00	5,806.000000	47,609,200.00	9,271,146.00	2.24	
		Base	38.441178	315,217.66	40.116078	328,951.84	13,734.18	0.34	

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B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
	14,300.000	Local	2,496.884196	35,705,444.00	4,042.000000	57,800,600.00	22,095,156.00	2.72	
		Base	19.328843	276,402.45	27.927866	399,368.48	122,966.03	0.41	
B0JDQD905	BANDAI NAMCO HOLDINGS INC COMMON STOCK								
	800.000	Local	9,279.463750	7,423,571.00	9,433.000000	7,546,400.00	122,829.00	0.36	
		Base	70.269688	56,215.75	65.176536	52,141.23	-4,074.52	0.05	
B0JQTJ900	MITSUBISHI CHEMICAL GROUP CO COMMON STOCK								
	18,600.000	Local	860.661828	16,008,310.00	661.600000	12,305,760.00	-3,702,550.00	0.58	
		Base	7.022654	130,621.37	4.571271	85,025.63	-45,595.74	0.09	
B0M0C8905	SUMCO CORP COMMON STOCK								
	3,600.000	Local	2,008.100278	7,229,161.00	1,688.000000	6,076,800.00	-1,152,361.00	0.29	
		Base	15.206544	54,743.56	11.663097	41,987.15	-12,756.41	0.04	
B14RJB900	KOBE BUSSAN CO LTD COMMON STOCK								
	2,500.000	Local	3,090.154400	7,725,386.00	3,495.000000	8,737,500.00	1,012,114.00	0.41	
		Base	23.400512	58,501.28	24.148414	60,371.04	1,869.76	0.06	
B2Q4CR907	TIS INC COMMON STOCK								
	2,200.000	Local	3,235.161364	7,117,355.00	3,835.000000	8,437,000.00	1,319,645.00	0.40	
		Base	24.498591	53,896.90	26.497616	58,294.76	4,397.86	0.06	
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
	1,700.000	Local	3,779.888824	6,425,811.00	3,836.000000	6,521,200.00	95,389.00	0.31	
		Base	33.422247	56,817.82	26.504526	45,057.69	-11,760.13	0.05	
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
	3,200.000	Local	4,761.255313	15,236,017.00	4,584.000000	14,668,800.00	-567,217.00	0.69	
		Base	39.421431	126,148.58	31.672770	101,352.86	-24,795.72	0.10	
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
	2,100.000	Local	7,367.968095	15,472,733.00	6,430.000000	13,503,000.00	-1,969,733.00	0.64	
		Base	68.047257	142,899.24	44.427555	93,297.86	-49,601.38	0.10	
B60DR0909	KOEI TECMO HOLDINGS CO LTD COMMON STOCK								
	3,200.000	Local	2,052.602500	6,568,328.00	2,375.000000	7,600,000.00	1,031,672.00	0.36	
		Base	16.989634	54,366.83	16.409867	52,511.57	-1,855.26	0.05	

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B63QM7907	NEXON CO LTD COMMON STOCK							
		3,800.000	Local 2,674.020526	10,161,278.00	2,552.000000	9,697,600.00	-463,678.00	0.46
			Base 24.974924	94,904.71	17.632834	67,004.77	-27,899.94	0.07
BF5M0K909	SOFTBANK CORP COMMON STOCK							
		19,400.000	Local 1,427.552320	27,694,515.00	1,446.500000	28,062,100.00	367,585.00	1.32
			Base 13.003352	252,265.02	9.994472	193,892.77	-58,372.25	0.20
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK							
		5,500.000	Local 3,668.528909	20,176,909.00	4,161.000000	22,885,500.00	2,708,591.00	1.08
			Base 29.313416	161,223.79	28.750086	158,125.48	-3,098.31	0.16
JAPANESE YEN Total								
		675,368.000	Local	2,085,460,195.00		2,124,982,971.00	39,522,776.00	99.97
			Base	17,004,758.64		14,682,394.60	-2,322,364.04	15.04
KUWAITI DINAR							Exchange Rate:	0.309950
B00PQY902	MABANEE CO KPSC COMMON STOCK KWD.1							
		17,205.000	Local 0.900678	15,496.16	0.863000	14,847.92	-648.24	100.00
			Base 2.911517	50,092.65	2.784320	47,904.24	-2,188.41	0.05
KUWAITI DINAR Total								
		17,205.000	Local	15,496.16		14,847.92	-648.24	100.00
			Base	50,092.65		47,904.24	-2,188.41	0.05
MALAYSIAN RINGGIT							Exchange Rate:	4.637000
670397900	PETRONAS GAS BHD COMMON STOCK							
		8,400.000	Local 17.946501	150,750.61	16.500000	138,600.00	-12,150.61	33.01
			Base 4.192256	35,214.95	3.558335	29,890.02	-5,324.93	0.03
690461009	TENAGA NASIONAL BHD COMMON STOCK							
		26,600.000	Local 11.582402	308,091.90	8.050000	214,130.00	-93,961.90	51.00
			Base 2.729674	72,609.33	1.736036	46,178.56	-26,430.77	0.05
MALAYSIAN RINGGIT Total								
		35,000.000	Local	458,842.51		352,730.00	-106,112.51	84.01

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		Base		107,824.28		76,068.58	-31,755.70	0.08

MEXICAN PESO Exchange Rate: 20.139500

224205906	FOMENTO ECONOMICO MEXICA UBD UNIT	10,400.000	Local 175.432383	1,824,496.78	126.320000	1,313,728.00	-510,768.78	18.93
			Base 9.189210	95,567.78	6.272251	65,231.41	-30,336.37	0.07
238010904	GRUPO TELEVISA SAB SER CPO UNIT	34,400.000	Local 39.123825	1,345,859.57	21.730000	747,512.00	-598,347.57	10.77
			Base 1.834238	63,097.77	1.078974	37,116.71	-25,981.06	0.04
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK	20,400.000	Local 35.697295	728,224.82	26.760000	545,904.00	-182,320.82	7.87
			Base 1.708965	34,862.89	1.328732	27,106.13	-7,756.76	0.03
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK	132,300.000	Local 15.857543	2,097,952.92	16.590000	2,194,857.00	96,904.08	31.63
			Base 0.773916	102,389.11	0.823754	108,982.70	6,593.59	0.11
944XLD907	SITIOS LATINOAMERICA SAB DE COMMON STOCK	6,615.000	Local 16.510000	109,213.65	9.170000	60,659.55	-48,554.10	0.87
			Base 0.820375	5,426.78	0.455324	3,011.97	-2,414.81	0.00
B671GT907	TRUST FIBRA UNO REIT	94,900.000	Local 19.020401	1,805,036.10	20.720000	1,966,328.00	161,291.90	28.34
			Base 0.931619	88,410.65	1.028824	97,635.39	9,224.74	0.10
MEXICAN PESO Total		299,015.000	Local	7,910,783.84		6,828,988.55	-1,081,795.29	98.43
			Base	389,754.98		339,084.31	-50,670.67	0.35

NEW ISRAELI SHEQEL Exchange Rate: 3.566250

632060901	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS15.0	1,174.000	Local 160.908049	188,906.05	155.800000	182,909.20	-5,996.85	40.57
			Base 46.576559	54,680.88	43.687347	51,288.94	-3,391.94	0.05
664713906	NICE LTD COMMON STOCK ILS1.0							

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		393.000	Local 388.789746	152,794.37	679.600000	267,082.80	114,288.43	59.24
			Base 108.011908	42,448.68	190.564318	74,891.78	32,443.10	0.08
NEW ISRAELI SHEQEL Total								
		1,567.000	Local	341,700.42		449,992.00	108,291.58	99.82
			Base	97,129.56		126,180.72	29,051.16	0.13
NEW TAIWAN DOLLAR							Exchange Rate:	31.749000
605104900	ASUSTEK COMPUTER INC COMMON STOCK TWD10.	6,000.000	Local 383.306333	2,299,838.00	234.000000	1,404,000.00	-895,838.00	3.42
			Base 13.720137	82,320.82	7.370311	44,221.87	-38,098.95	0.05
619095904	CHINA STEEL CORP COMMON STOCK TWD10.	44,000.000	Local 23.919122	1,052,441.37	26.700000	1,174,800.00	122,358.63	2.86
			Base 0.790793	34,794.90	0.840971	37,002.74	2,207.84	0.04
626073902	DELTA ELECTRONICS INC COMMON STOCK TWD10.	6,000.000	Local 294.235167	1,765,411.00	253.000000	1,518,000.00	-247,411.00	3.69
			Base 10.531908	63,191.45	7.968755	47,812.53	-15,378.92	0.05
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.	10,000.000	Local 105.084000	1,050,840.00	114.000000	1,140,000.00	89,160.00	2.77
			Base 3.474196	34,741.96	3.590664	35,906.64	1,164.68	0.04
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.	12,000.000	Local 112.590000	1,351,080.00	95.600000	1,147,200.00	-203,880.00	2.79
			Base 3.722353	44,668.23	3.011118	36,133.42	-8,534.81	0.04
637216904	GIANT MANUFACTURING COMMON STOCK TWD10.	6,000.000	Local 330.599167	1,983,595.00	205.500000	1,233,000.00	-750,595.00	3.00
			Base 11.893340	71,360.04	6.472645	38,835.87	-32,524.17	0.04
637248907	MEDIATEK INC COMMON STOCK TWD10.	3,000.000	Local 683.880000	2,051,640.00	551.000000	1,653,000.00	-398,640.00	4.02
			Base 23.766663	71,299.99	17.354877	52,064.63	-19,235.36	0.05
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.	24,000.000	Local 130.104000	3,122,496.00	102.000000	2,448,000.00	-674,496.00	5.96

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		Base	4.301385	103,233.25	3.212700	77,104.79	-26,128.46	0.08
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		11,000.000 Local	70.456317	775,019.49	66.900000	735,900.00	-39,119.49	1.79
		Base	2.329365	25,623.02	2.107153	23,178.68	-2,444.34	0.02
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
		29,000.000 Local	56.144887	1,628,201.72	67.300000	1,951,700.00	323,498.28	4.75
		Base	1.856213	53,830.19	2.119752	61,472.80	7,642.61	0.06
674428909	E INK HOLDINGS INC COMMON STOCK TWD10.							
		6,000.000 Local	234.570333	1,407,422.00	212.000000	1,272,000.00	-135,422.00	3.09
		Base	7.459702	44,758.21	6.677376	40,064.25	-4,693.96	0.04
674842901	RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0							
		19,600.000 Local	59.976531	1,175,540.00	51.400000	1,007,440.00	-168,100.00	2.45
		Base	2.165296	42,439.80	1.618949	31,731.39	-10,708.41	0.03
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
		46,000.000 Local	450.415349	20,719,106.04	422.000000	19,412,000.00	-1,307,106.04	47.22
		Base	15.783132	726,024.09	13.291757	611,420.83	-114,603.26	0.63
691662902	UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.							
		54,000.000 Local	51.240963	2,767,012.00	35.750000	1,930,500.00	-836,512.00	4.70
		Base	1.834129	99,042.94	1.126020	60,805.06	-38,237.88	0.06
693233900	WAN HAI LINES LTD COMMON STOCK TWD10.							
		5,750.000 Local	174.487304	1,003,302.00	66.800000	384,100.00	-619,202.00	0.93
		Base	6.299409	36,221.60	2.104003	12,098.02	-24,123.58	0.01
698438900	YAGEO CORPORATION COMMON STOCK TWD10.							
		3,000.000 Local	534.427200	1,603,281.60	269.000000	807,000.00	-796,281.60	1.96
		Base	18.879683	56,639.05	8.472708	25,418.12	-31,220.93	0.03
698758901	YANG MING MARINE TRANSPORT COMMON STOCK TWD10.							
		10,000.000 Local	118.094400	1,180,944.00	61.500000	615,000.00	-565,944.00	1.50
		Base	4.263490	42,634.90	1.937069	19,370.69	-23,264.21	0.02
ACI126S98	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0							
		13,000.000 Local	113.090385	1,470,175.00	80.100000	1,041,300.00	-428,875.00	2.53

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS 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
		Base		4.047978	52,623.71	2.522914	32,797.88	-19,825.83	0.03
NEW TAIWAN DOLLAR Total									
	308,350.000	Local			48,407,345.22		40,874,940.00	-7,532,405.22	99.44
		Base			1,685,448.15		1,287,440.21	-398,007.94	1.32
NORWEGIAN KRONE									
								Exchange Rate:	10.888500
473249902	TELENOR ASA COMMON STOCK NOK6.								
	5,381.000	Local		141.276768	760,210.29	99.660000	536,270.46	-223,939.83	6.88
		Base		15.104934	81,279.65	9.152776	49,251.09	-32,028.56	0.05
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
	14,465.000	Local		231.748346	3,352,239.83	358.100000	5,179,916.50	1,827,676.67	66.46
		Base		24.830151	359,168.13	32.887909	475,723.61	116,555.48	0.49
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7								
	1,069.000	Local		321.236024	343,401.31	383.300000	409,747.70	66,346.39	5.26
		Base		36.999804	39,552.79	35.202278	37,631.23	-1,921.56	0.04
B1L95G905	AKER BP ASA COMMON STOCK NOK1.0								
	5,338.000	Local		342.869020	1,830,234.83	312.600000	1,668,658.80	-161,576.03	21.41
		Base		34.479412	184,051.10	28.709189	153,249.65	-30,801.45	0.16
NORWEGIAN KRONE Total									
	26,253.000	Local			6,286,086.26		7,794,593.46	1,508,507.20	100.00
		Base			664,051.67		715,855.58	51,803.91	0.73
PHILIPPINE PESO									
								Exchange Rate:	58.625000
605511906	AYALA LAND INC COMMON STOCK PHP1.0								
	178,200.000	Local		36.779517	6,554,110.01	22.850000	4,071,870.00	-2,482,240.01	37.42
		Base		0.750048	133,658.51	0.389765	69,456.20	-64,202.31	0.07
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0								
	226,200.000	Local		34.630781	7,833,482.71	30.100000	6,808,620.00	-1,024,862.71	62.58
		Base		0.668985	151,324.48	0.513433	116,138.51	-35,185.97	0.12

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PHILIPPINE PESO Total								
		404,400.000	Local			14,387,592.72		100.00
			Base	284,982.99		185,594.71	-99,388.28	0.19
							Exchange Rate:	0.895616
POUND STERLING								
018270009	CRH PLC COMMON STOCK EUR.32							
		2,856.000	Local	25.217090	72,020.01	29.100000	83,109.60	11,089.59
			Base	31.987871	91,357.36	32.491604	92,796.02	1,438.66
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		3,355.000	Local	31.199499	104,674.32	37.975000	127,406.13	22,731.81
			Base	42.189684	141,546.39	42.400984	142,255.31	708.92
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025							
		8,682.000	Local	5.273053	45,780.65	7.898000	68,570.44	22,789.79
			Base	6.537269	56,756.57	8.818512	76,562.32	19,805.75
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		3,680.000	Local	34.235916	125,988.17	32.265000	118,735.20	-7,252.97
			Base	44.398361	163,385.97	36.025484	132,573.78	-30,812.19
040520009	HALMA PLC COMMON STOCK GBP.1							
		3,427.000	Local	20.139408	69,017.75	20.450000	70,082.15	1,064.40
			Base	25.546828	87,548.98	22.833446	78,250.22	-9,298.76
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	Local	36.322534	73,952.68	18.550000	37,767.80	-36,184.88
			Base	46.885147	95,458.16	20.712002	42,169.64	-53,288.52
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		11,283.000	Local	6.557970	73,993.58	4.673000	52,725.46	-21,268.12
			Base	8.374049	94,484.40	5.217638	58,870.61	-35,613.79
067760009	PEARSON PLC COMMON STOCK GBP.25							
		4,735.000	Local	6.714023	31,790.90	8.668000	41,042.98	9,252.08
			Base	8.430194	39,916.97	9.678255	45,826.54	5,909.57
068253004	PERSIMMON PLC COMMON STOCK GBP.1							

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		1,105.000	Local 23.957882	26,473.46	12.375000	13,674.38	-12,799.08	0.20
			Base 30.924860	34,171.97	13.817306	15,268.13	-18,903.84	0.02
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05	542.000	Local 13.909410	7,538.90	8.938000	4,844.40	-2,694.50	0.07
			Base 17.644077	9,563.09	9.979723	5,409.01	-4,154.08	0.01
071887004	RIO TINTO PLC COMMON STOCK GBP.1	1,736.000	Local 31.393934	54,499.87	48.960000	84,994.56	30,494.69	1.26
			Base 40.062414	69,548.35	54.666286	94,900.67	25,352.32	0.10
079087003	SSE PLC COMMON STOCK GBP.5	15,296.000	Local 14.032035	214,634.01	15.275000	233,646.40	19,012.39	3.47
			Base 18.692934	285,927.12	17.055300	260,877.88	-25,049.24	0.27
079805909	BP PLC COMMON STOCK USD.25	291,960.000	Local 3.635626	1,061,457.44	4.331000	1,264,478.76	203,021.32	18.75
			Base 4.795650	1,400,137.98	4.835778	1,411,853.70	11,715.72	1.45
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1	112,431.000	Local 0.579116	65,110.62	0.413900	46,535.19	-18,575.43	0.69
			Base 0.734609	82,592.78	0.462140	51,958.86	-30,633.92	0.05
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	26,254.000	Local 1.979515	51,970.18	0.883000	23,182.28	-28,787.90	0.34
			Base 2.555159	67,083.14	0.985914	25,884.17	-41,198.97	0.03
098952906	ASTRAZENECA PLC COMMON STOCK USD.25	1,904.000	Local 71.132127	135,435.57	99.440000	189,333.76	53,898.19	2.81
			Base 94.244638	179,441.79	111.029727	211,400.60	31,958.81	0.22
309135903	BT GROUP PLC COMMON STOCK GBP.05	37,408.000	Local 1.690952	63,255.13	1.213500	45,394.61	-17,860.52	0.67
			Base 2.189852	81,917.99	1.354933	50,685.35	-31,232.64	0.05
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005	2,044.000	Local 17.760660	36,302.79	18.080000	36,955.52	652.73	0.55
			Base 22.529388	46,050.07	20.187223	41,262.68	-4,787.39	0.04
320898901	NEXT PLC COMMON STOCK GBP.1							

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		513.000	Local 56.470975	28,969.61	48.010000	24,629.13	-4,340.48	0.37
			Base 71.633411	36,747.94	53.605563	27,499.65	-9,248.29	0.03
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095238							
		99,375.000	Local 1.439291	143,029.50	1.011200	100,488.00	-42,541.50	1.49
			Base 1.852648	184,106.85	1.129055	112,199.87	-71,906.98	0.11
B10RZP905	UNILEVER PLC COMMON STOCK GBP.031111							
		2,041.000	Local 45.634934	93,140.90	39.690000	81,007.29	-12,133.61	1.20
			Base 59.194037	120,815.03	44.315868	90,448.69	-30,366.34	0.09
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1							
		1,776.000	Local 24.001588	42,626.82	26.610000	47,259.36	4,632.54	0.70
			Base 30.446002	54,072.10	29.711394	52,767.44	-1,304.66	0.05
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789							
		1,790.000	Local 24.557754	43,958.38	23.550000	42,154.50	-1,803.88	0.63
			Base 32.725173	58,578.06	26.294751	47,067.60	-11,510.46	0.05
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945							
		2,375.000	Local 10.008526	23,770.25	27.355000	64,968.13	41,197.88	0.96
			Base 12.919006	30,682.64	30.543224	72,540.16	41,857.52	0.07
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1							
		406.000	Local 64.896182	26,347.85	59.760000	24,262.56	-2,085.29	0.36
			Base 90.127833	36,591.90	66.725025	27,090.36	-9,501.54	0.03
B2B0DG904	RELX PLC COMMON STOCK GBP.144397							
		3,578.000	Local 19.089053	68,300.63	22.020000	78,787.56	10,486.93	1.17
			Base 24.214452	86,639.31	24.586430	87,970.25	1,330.94	0.09
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05							
		9,010.000	Local 8.894003	80,134.97	8.888000	80,080.88	-54.09	1.19
			Base 12.123477	109,232.53	9.923896	89,414.30	-19,818.23	0.09
B4T3BW902	GLENORE PLC COMMON STOCK USD.01							
		16,146.000	Local 2.816529	45,475.67	4.781500	77,202.10	31,726.43	1.15
			Base 3.648440	58,907.71	5.338784	86,200.00	27,292.29	0.09
B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01							

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		1,999.000	Local 14.641606	29,268.57	10.860000	21,709.14	-7,559.43	0.32
			Base 20.378189	40,736.00	12.125732	24,239.34	-16,496.66	0.02
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948							
		8,283.000	Local 7.393045	61,236.59	6.972000	57,749.08	-3,487.51	0.86
			Base 9.455098	78,316.58	7.784586	64,479.73	-13,836.85	0.07
B8KF9B904	WPP PLC COMMON STOCK GBP.1							
		8,201.000	Local 8.922055	73,169.77	7.500000	61,507.50	-11,662.27	0.91
			Base 11.724962	96,156.41	8.374125	68,676.20	-27,480.21	0.07
BBG9VN905	AVEVA GROUP PLC COMMON STOCK GBP.0355556							
		1,035.000	Local 31.212464	32,304.90	31.420000	32,519.70	214.80	0.48
			Base 35.213884	36,446.37	35.081999	36,309.87	-136.50	0.04
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105							
		6,001.000	Local 17.660807	105,982.50	18.050000	108,318.05	2,335.55	1.61
			Base 22.578644	135,494.44	20.153727	120,942.51	-14,551.93	0.12
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129							
		48,344.000	Local 9.707936	469,320.47	9.310000	450,082.64	-19,237.83	6.68
			Base 12.504988	604,541.13	10.395080	502,539.75	-102,001.38	0.51
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213							
		1,132.000	Local 48.074373	54,420.19	43.690000	49,457.08	-4,963.11	0.73
			Base 62.635071	70,902.90	48.782067	55,221.30	-15,681.60	0.06
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976							
		716.000	Local 38.984441	27,912.86	64.460000	46,153.36	18,240.50	0.68
			Base 50.321145	36,029.94	71.972810	51,532.53	15,502.59	0.05
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001							
		10,609.000	Local 6.254192	66,350.72	5.192000	55,081.93	-11,268.79	0.82
			Base 7.901755	83,829.72	5.797127	61,501.73	-22,327.99	0.06
BMX86B908	HALEON PLC COMMON STOCK GBP.01							
		6,688.000	Local 2.917823	19,514.40	2.792500	18,676.24	-838.16	0.28
			Base 3.842347	25,697.62	3.117966	20,852.95	-4,844.67	0.02
BN7SWP901	GSK PLC COMMON STOCK GBP.3125							

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		5,350.000	Local 15.474103	82,786.45	13.058000	69,860.30	-12,926.15	1.04
			Base 20.377146	109,017.73	14.579909	78,002.51	-31,015.22	0.08
BP6MXD906	SHELL PLC COMMON STOCK EUR.07	113,799.000	Local 17.582933	2,000,920.15	22.465000	2,556,494.54	555,574.39	37.92
			Base 23.022242	2,619,908.15	25.083295	2,854,453.85	234,545.70	2.92
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01	9,181.000	Local 5.443277	49,974.73	5.150000	47,282.15	-2,692.58	0.70
			Base 7.296889	66,992.74	5.750232	52,792.88	-14,199.86	0.05
POUND STERLING Total		889,082.000	Local	5,982,812.91		6,738,210.84	755,397.93	99.94
			Base	7,807,332.88		7,523,548.96	-283,783.92	7.71
QATARI RIAL							Exchange Rate:	3.641750
651655904	QATAR FUEL QSC COMMON STOCK QAR1.0	6,073.000	Local 18.927209	114,944.94	18.750000	113,868.75	-1,076.19	22.72
			Base 5.197285	31,563.11	5.148624	31,267.59	-295.52	0.03
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0	13,503.000	Local 9.501325	128,296.39	16.900000	228,200.70	99,904.31	45.53
			Base 2.609537	35,236.58	4.640626	62,662.37	27,425.79	0.06
B0MLBC901	QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0	30,612.000	Local 3.668765	112,308.24	4.100000	125,509.20	13,200.96	25.04
			Base 1.007418	30,839.09	1.125832	34,463.98	3,624.89	0.04
QATARI RIAL Total		50,188.000	Local	355,549.57		467,578.65	112,029.08	93.29
			Base	97,638.78		128,393.94	30,755.16	0.13
SAUDI RIYAL							Exchange Rate:	3.757000
B12LZH904	AL RAJHI BANK COMMON STOCK SAR10.	2,413.000	Local 67.382308	162,593.51	81.300000	196,176.90	33,583.39	12.61
			Base 17.967659	43,355.96	21.639606	52,216.37	8,860.41	0.05

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B12M7Q903	SAUDI TELECOM CO COMMON STOCK SAR10.								
	6,995.000	Local	52.442309	366,833.95	39.350000	275,253.25	-91,580.70	17.69	
		Base	13.983450	97,814.23	10.473782	73,264.11	-24,550.12	0.08	
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.								
	1,284.000	Local	87.113879	111,854.22	88.800000	114,019.20	2,164.98	7.33	
		Base	23.223551	29,819.04	23.635880	30,348.47	529.43	0.03	
B2NC4X908	DAR AL ARKAN REAL ESTATE DEV COMMON STOCK SAR10.0								
	17,037.000	Local	14.429376	245,833.28	15.900000	270,888.30	25,055.02	17.41	
		Base	3.845680	65,518.85	4.232100	72,102.29	6,583.44	0.07	
B403QG902	MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0								
	876.000	Local	180.839658	158,415.54	198.000000	173,448.00	15,032.46	11.15	
		Base	48.221336	42,241.89	52.701624	46,166.62	3,924.73	0.05	
BJTM27902	SAUDI ARABIAN OIL CO COMMON STOCK								
	2,598.000	Local	32.107340	83,414.87	35.850000	93,138.30	9,723.43	5.98	
		Base	8.561501	22,242.78	9.542188	24,790.60	2,547.82	0.03	
BLGM73905	DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0								
	1,196.000	Local	208.223955	249,035.85	208.000000	248,768.00	-267.85	15.98	
		Base	55.495309	66,372.39	55.363322	66,214.53	-157.86	0.07	
BSHYYN909	THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0								
	2,852.000	Local	54.482083	155,382.90	63.100000	179,961.20	24,578.30	11.56	
		Base	14.527781	41,433.23	16.795315	47,900.24	6,467.01	0.05	
SAUDI RIYAL Total									
	35,251.000	Local		1,533,364.12		1,551,653.15	18,289.03	99.70	
		Base		408,798.37		413,003.23	4,204.86	0.42	
SINGAPORE DOLLAR								Exchange Rate:	1.436250
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK								
	4,300.000	Local	23.281705	100,111.33	33.390000	143,577.00	43,465.67	20.42	
		Base	16.850098	72,455.42	23.248042	99,966.58	27,511.16	0.10	
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK								

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	2,800.000	Local		25.114850	70,321.58	26.160000	73,248.00	2,926.42	10.42
		Base		18.178407	50,899.54	18.214099	50,999.48	99.94	0.05
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
	94,900.000	Local		2.595453	246,308.48	2.660000	252,434.00	6,125.52	35.90
		Base		1.915871	181,816.17	1.852045	175,759.09	-6,057.08	0.18
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
	6,100.000	Local		10.189162	62,153.89	11.830000	72,163.00	10,009.11	10.26
		Base		7.253621	44,247.09	8.236728	50,244.04	5,996.95	0.05
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK								
	19,700.000	Local		4.083672	80,448.34	3.840000	75,648.00	-4,800.34	10.76
		Base		2.934516	57,809.96	2.673629	52,670.50	-5,139.46	0.05
BNHXFJ902	CAPITALAND INVESTMENT LTD/SI COMMON STOCK								
	24,800.000	Local		2.950000	73,160.00	3.470000	86,056.00	12,896.00	12.24
		Base		2.200179	54,564.44	2.416014	59,917.15	5,352.71	0.06
SINGAPORE DOLLAR Total									
	152,600.000	Local			632,503.62		703,126.00	70,622.38	100.00
		Base			461,792.62		489,556.84	27,764.22	0.50
SOUTH AFRICAN RAND								Exchange Rate:	18.100000
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001								
	7,031.000	Local		105.519401	741,906.91	119.880000	842,876.28	100,969.37	21.53
		Base		7.419188	52,164.31	6.623204	46,567.75	-5,596.56	0.05
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
	585.000	Local		2,782.374222	1,627,688.92	2,263.290000	1,324,024.65	-303,664.27	33.82
		Base		197.575094	115,581.43	125.043646	73,150.53	-42,430.90	0.07
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607								
	4,062.000	Local		146.500928	595,086.77	134.280000	545,445.36	-49,641.41	13.93
		Base		8.505133	34,547.85	7.418785	30,135.10	-4,412.75	0.03
B65B4D905	VODACOM GROUP LTD COMMON STOCK								
	4,405.000	Local		133.712858	589,005.14	122.080000	537,762.40	-51,242.74	13.73

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		Base	9.401503	41,413.62	6.744751	29,710.63	-11,702.99	0.03
BLF9GQ904	NEPI ROCKCASTLE N.V. COMMON STOCK							
		742.000 Local	93.083410	69,067.89	81.060000	60,146.52	-8,921.37	1.54
		Base	5.801846	4,304.97	4.478453	3,323.01	-981.96	0.00
BZBFKT902	BID CORP LTD COMMON STOCK							
		2,170.000 Local	298.838221	648,478.94	278.820000	605,039.40	-43,439.54	15.45
		Base	22.166949	48,102.28	15.404420	33,427.59	-14,674.69	0.03
SOUTH AFRICAN RAND Total								
		18,995.000 Local		4,271,234.57		3,915,294.61	-355,939.96	100.00
		Base		296,114.46		216,314.61	-79,799.85	0.22
SOUTH KOREAN WON							Exchange Rate:	1,430.700000
619403900	KAKAO CORP COMMON STOCK KRW100.0							
		1,190.000 Local	155,124.000000	184,597,560.00	57,100.000000	67,949,000.00	-116,648,560.00	3.56
		Base	136.703235	162,676.85	39.910533	47,493.53	-115,183.32	0.05
626418909	NCSOFT CORP COMMON STOCK KRW500.0							
		89.000 Local	673,201.797753	59,914,960.00	346,000.000000	30,794,000.00	-29,120,960.00	1.61
		Base	567.887079	50,541.95	241.839659	21,523.73	-29,018.22	0.02
634445902	LG H+H COMMON STOCK KRW5000.0							
		47.000 Local	1,183,946.404255	55,645,481.00	633,000.000000	29,751,000.00	-25,894,481.00	1.56
		Base	1,085.492340	51,018.14	442.440763	20,794.72	-30,223.42	0.02
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.							
		216.000 Local	284,727.601852	61,501,162.00	191,000.000000	41,256,000.00	-20,245,162.00	2.16
		Base	250.916574	54,197.98	133.501083	28,836.23	-25,361.75	0.03
645026907	SK HYNIX INC COMMON STOCK KRW5000.							
		952.000 Local	98,491.929622	93,764,317.00	83,100.000000	79,111,200.00	-14,653,117.00	4.14
		Base	86.129338	81,995.13	58.083456	55,295.45	-26,699.68	0.06
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.							
		342.000 Local	227,682.000000	77,867,244.00	176,500.000000	60,363,000.00	-17,504,244.00	3.16
		Base	199.231725	68,137.25	123.366184	42,191.24	-25,946.01	0.04

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649092905	KIA CORP COMMON STOCK KRW5000.0							
		808.000	Local 80,764.559406	65,257,764.00	71,900.000000	58,095,200.00	-7,162,564.00	3.04
			Base 70.672525	57,103.40	50.255120	40,606.14	-16,497.26	0.04
652073909	LG ELECTRONICS INC COMMON STOCK KRW5000.							
		492.000	Local 129,538.841463	63,733,110.00	78,600.000000	38,671,200.00	-25,061,910.00	2.02
			Base 109.273984	53,762.80	54.938142	27,029.57	-26,733.23	0.03
656039906	NAVER CORP COMMON STOCK KRW100.0							
		388.000	Local 286,029.389175	110,979,403.00	193,500.000000	75,078,000.00	-35,901,403.00	3.93
			Base 249.379124	96,759.10	135.248480	52,476.41	-44,282.69	0.05
677164907	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.							
		146.000	Local 681,544.801370	99,505,541.00	546,000.000000	79,716,000.00	-19,789,541.00	4.17
			Base 600.612329	87,689.40	381.631369	55,718.18	-31,971.22	0.06
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0							
		8,674.000	Local 64,244.134886	557,253,626.00	53,100.000000	460,589,400.00	-96,664,226.00	24.12
			Base 56.186140	487,358.58	37.114699	321,932.90	-165,425.68	0.33
677381907	SAMSUNG ELECTRONICS PREF PREFERENCE							
		1,670.000	Local 73,997.833533	123,576,382.00	46,900.000000	78,323,000.00	-45,253,382.00	4.10
			Base 65.410647	109,235.78	32.781156	54,744.53	-54,491.25	0.06
698833902	YUHAN CORP COMMON STOCK KRW1000.0							
		1,508.000	Local 60,207.563660	90,793,006.00	54,300.000000	81,884,400.00	-8,908,606.00	4.29
			Base 53.057997	80,011.46	37.953449	57,233.80	-22,777.66	0.06
ACIOB34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0							
		539.000	Local 132,105.601113	71,204,919.00	103,500.000000	55,786,500.00	-15,418,419.00	2.92
			Base 121.120019	65,283.69	72.342210	38,992.45	-26,291.24	0.04
ACIOQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0							
		172.000	Local 677,419.686047	116,516,186.00	807,000.000000	138,804,000.00	22,287,814.00	7.27
			Base 574.685174	98,845.85	564.059551	97,018.24	-1,827.61	0.10
ACIOW8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0							
		885.000	Local 115,615.429379	102,319,655.00	67,800.000000	60,003,000.00	-42,316,655.00	3.14
			Base 99.222904	87,812.27	47.389390	41,939.61	-45,872.66	0.04

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ACI1WBRX2	SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0		561.000	91,127.329768	51,122,432.00	80,300.000000	45,048,300.00	-6,074,132.00	2.36
		Local		65.357041	36,665.30	56.126372	31,486.89	-5,178.41	0.03
ACI1YN9K2	KRAFTON INC COMMON STOCK KRW100.0		329.000	222,066.598784	73,059,911.00	210,000.000000	69,090,000.00	-3,969,911.00	3.62
		Local		159.267447	52,398.99	146.781296	48,291.05	-4,107.94	0.05
ACI1Z3BX4	SD BIOSENSOR INC COMMON STOCK KRW500.0		741.000	56,016.788124	41,508,440.00	26,600.000000	19,710,600.00	-21,797,840.00	1.03
		Local		47.253603	35,014.92	18.592297	13,776.89	-21,238.03	0.01
B00LR0904	HANON SYSTEMS COMMON STOCK KRW100.0		5,897.000	11,303.390029	66,656,091.00	8,320.000000	49,063,040.00	-17,593,051.00	2.57
		Local		9.293641	54,804.60	5.815335	34,293.03	-20,511.57	0.04
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0		990.000	206,335.310101	204,271,957.00	175,500.000000	173,745,000.00	-30,526,957.00	9.10
		Local		178.264000	176,481.36	122.667226	121,440.55	-55,040.81	0.12
B0V3YP907	CELLTRION PHARM INC COMMON STOCK KRW500.		371.000	121,600.646900	45,113,840.00	64,100.000000	23,781,100.00	-21,332,740.00	1.25
		Local		102.577628	38,056.30	44.803243	16,622.00	-21,434.30	0.02
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.		43.000	242,881.023256	10,443,884.00	143,500.000000	6,170,500.00	-4,273,384.00	0.32
		Local		212.965349	9,157.51	100.300552	4,312.92	-4,844.59	0.00
B39Z8L903	SK INC COMMON STOCK KRW200.0		161.000	249,839.372671	40,224,139.00	192,000.000000	30,912,000.00	-9,312,139.00	1.62
		Local		220.803665	35,549.39	134.200042	21,606.21	-13,943.18	0.02
BSTJWN901	ALTEOGEN INC COMMON STOCK KRW500.0		1,222.000	51,315.390344	62,707,407.00	45,350.000000	55,417,700.00	-7,289,707.00	2.90
		Local		36.803691	44,974.11	31.697770	38,734.68	-6,239.43	0.04
SOUTH KOREAN WON Total			28,433.000		2,529,538,417.00		1,909,113,140.00	-620,425,277.00	99.96
		Local			2,175,532.11		1,334,390.95	-841,141.16	1.37

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SWEDISH KRONA								Exchange Rate:	11.097650
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK								
	3,718.000	Local	152.244866	566,046.41	103.460000	384,664.28	-181,382.13	5.76	
		Base	16.062466	59,720.25	9.322694	34,661.78	-25,058.47	0.04	
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
	21,420.000	Local	79.513742	1,703,184.35	65.490000	1,402,795.80	-300,388.55	21.01	
		Base	8.555853	183,266.38	5.901249	126,404.76	-56,861.62	0.13	
597838903	TELIA CO AB COMMON STOCK SEK3.2								
	24,281.000	Local	34.875987	846,823.83	32.030000	777,720.43	-69,103.40	11.65	
		Base	3.778521	91,746.26	2.886197	70,079.74	-21,666.52	0.07	
ACI1X8ZS0	SWEDISH MATCH AB COMMON STOCK SEK1.9823								
	4,970.000	Local	63.544996	315,818.63	110.000000	546,700.00	230,881.37	8.19	
		Base	6.812905	33,860.14	9.912008	49,262.68	15,402.54	0.05	
ACI1XML96	HEXAGON AB B SHS COMMON STOCK EUR.22								
	15,928.000	Local	62.856863	1,001,184.12	104.700000	1,667,661.60	666,477.48	24.98	
		Base	6.840498	108,955.45	9.434430	150,271.60	41,316.15	0.15	
ACI24VD38	BOLIDEN AB COMMON STOCK SEK2.11								
	947.000	Local	237.668226	225,071.81	346.550000	328,182.85	103,111.04	4.92	
		Base	26.888891	25,463.78	31.227332	29,572.28	4,108.50	0.03	
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2								
	1,778.000	Local	138.712075	246,630.07	152.550000	271,233.90	24,603.83	4.06	
		Base	15.693363	27,902.80	13.746153	24,440.66	-3,462.14	0.03	
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25								
	7,478.000	Local	106.791062	798,583.56	96.000000	717,888.00	-80,695.56	10.75	
		Base	12.175721	91,050.04	8.650480	64,688.29	-26,361.75	0.07	
BJXSCH901	EVOLUTION AB COMMON STOCK SEK.003								
	369.000	Local	576.287995	212,650.27	886.800000	327,229.20	114,578.93	4.90	
		Base	61.786070	22,799.06	79.908810	29,486.35	6,687.29	0.03	
BMDTR7900	EMBRACER GROUP AB COMMON STOCK SEK.0013								

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		3,780.000	Local 112.427563	424,976.19	66.450000	251,181.00	-173,795.19	3.76
			Base 13.176005	49,805.30	5.987754	22,633.71	-27,171.59	0.02
SWEDISH KRONA Total								
		84,669.000	Local	6,340,969.24		6,675,257.06	334,287.82	100.00
			Base	694,569.46		601,501.85	-93,067.61	0.62
SWISS FRANC							Exchange Rate:	0.986700
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							
		167.000	Local 477.454790	79,734.95	463.500000	77,404.50	-2,330.45	4.19
			Base 497.377186	83,061.99	469.747644	78,447.86	-4,614.13	0.08
598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		20.000	Local 1,957.464000	39,149.28	3,003.000000	60,060.00	20,910.72	3.25
			Base 1,980.437000	39,608.74	3,043.478261	60,869.57	21,260.83	0.06
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		141.000	Local 276.125745	38,933.73	395.000000	55,695.00	16,761.27	3.02
			Base 279.366383	39,390.66	400.324313	56,445.73	17,055.07	0.06
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		2,008.000	Local 82.773506	166,209.20	75.530000	151,664.24	-14,544.96	8.22
			Base 88.308372	177,323.21	76.548090	153,708.56	-23,614.65	0.16
710889908	ABB LTD REG COMMON STOCK CHF.12							
		3,583.000	Local 19.252459	68,981.56	25.800000	92,441.40	23,459.84	5.01
			Base 19.372568	69,411.91	26.147765	93,687.44	24,275.53	0.10
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		836.000	Local 316.957955	264,976.85	323.450000	270,404.20	5,427.35	14.65
			Base 339.930335	284,181.76	327.809871	274,049.05	-10,132.71	0.28
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000	Local 74.552157	97,812.43	27.410000	35,961.92	-61,850.51	1.95
			Base 75.427111	98,960.37	27.779467	36,446.66	-62,513.71	0.04
711075903	HOLCIM LTD COMMON STOCK CHF2.0							
		1,554.000	Local 53.930135	83,807.43	40.980000	63,682.92	-20,124.51	3.45

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		Base	54.514144	84,714.98	41.532381	64,541.32	-20,173.66	0.07
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		4,407.000 Local	102.418811	451,359.70	107.080000	471,901.56	20,541.86	25.57
		Base	106.573828	469,670.86	108.523361	478,262.45	8,591.59	0.49
714789906	TEMENOS AG REG COMMON STOCK CHF5.0							
		563.000 Local	139.162416	78,348.44	67.440000	37,968.72	-40,379.72	2.06
		Base	140.081456	78,865.86	68.349042	38,480.51	-40,385.35	0.04
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000 Local	406.068115	99,080.62	224.500000	54,778.00	-44,302.62	2.97
		Base	410.833770	100,243.44	227.526097	55,516.37	-44,727.07	0.06
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0							
		112.000 Local	522.680625	58,540.23	486.300000	54,465.60	-4,074.63	2.95
		Base	572.864554	64,160.83	492.854971	55,199.76	-8,961.07	0.06
763561909	EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01							
		107.000 Local	808.240280	86,481.71	628.500000	67,249.50	-19,232.21	3.64
		Base	868.748598	92,956.10	636.971724	68,155.97	-24,800.13	0.07
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		448.000 Local	89.129509	39,930.02	73.160000	32,775.68	-7,154.34	1.78
		Base	90.175536	40,398.64	74.146144	33,217.47	-7,181.17	0.03
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0							
		1,222.000 Local	83.923167	102,554.11	94.280000	115,210.16	12,656.05	6.24
		Base	84.670401	103,467.23	95.550826	116,763.11	13,295.88	0.12
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		399.000 Local	106.835789	42,627.48	200.700000	80,079.30	37,451.82	4.34
		Base	108.089649	43,127.77	203.405290	81,158.71	38,030.94	0.08
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25							
		961.000 Local	58.965369	56,665.72	45.950000	44,157.95	-12,507.77	2.39
		Base	62.147315	59,723.57	46.569373	44,753.17	-14,970.40	0.05
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		186.000 Local	475.883871	88,514.40	427.500000	79,515.00	-8,999.40	4.31

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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
			Base	491.622097	91,441.71	433.262390	80,586.80	-10,854.91	0.08
SWISS FRANC Total									
	18,270.000		Local		1,943,707.86		1,845,415.65	-98,292.21	100.00
			Base		2,020,709.63		1,870,290.51	-150,419.12	1.92
THAILAND BAHT									
								Exchange Rate:	37.720000
ACIOSQ00	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A								
	38,800.000		Local	64.381182	2,497,989.87	72.500000	2,813,000.00	315,010.13	18.19
			Base	2.015865	78,215.55	1.922057	74,575.82	-3,639.73	0.08
B0166H902	BUMRUNGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A								
	8,800.000		Local	227.088408	1,998,377.99	227.000000	1,997,600.00	-777.99	12.91
			Base	6.113772	53,801.19	6.018028	52,958.64	-842.55	0.05
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A								
	21,400.000		Local	82.817938	1,772,303.87	56.250000	1,203,750.00	-568,553.87	7.78
			Base	2.651659	56,745.50	1.491251	31,912.78	-24,832.72	0.03
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L								
	36,600.000		Local	75.311780	2,756,411.16	65.250000	2,388,150.00	-368,261.16	15.44
			Base	2.411327	88,254.58	1.729852	63,312.57	-24,942.01	0.06
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A								
	91,300.000		Local	39.561369	3,611,952.98	34.000000	3,104,200.00	-507,752.98	20.07
			Base	1.201219	109,671.34	0.901379	82,295.86	-27,375.48	0.08
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A								
	123,900.000		Local	19.215763	2,380,833.06	29.500000	3,655,050.00	1,274,216.94	23.63
			Base	0.566519	70,191.73	0.782078	96,899.52	26,707.79	0.10
THAILAND BAHT Total									
	320,800.000		Local		15,017,868.93		15,161,750.00	143,881.07	98.02
			Base		456,879.89		401,955.19	-54,924.70	0.41
TURKISH LIRA									
								Exchange Rate:	18.490500

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B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000	Local 87.897262	192,319.21	289.600000	633,644.80	441,325.59	100.00
			Base 24.712802	54,071.61	15.662097	34,268.67	-19,802.94	0.04
TURKISH LIRA Total								
		2,188.000	Local	192,319.21		633,644.80	441,325.59	100.00
			Base	54,071.61		34,268.67	-19,802.94	0.04
UAE DIRHAM							Exchange Rate:	3.673100
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		13,822.000	Local 17.714160	244,845.12	23.360000	322,881.92	78,036.80	36.35
			Base 4.822804	66,660.80	6.359751	87,904.47	21,243.67	0.09
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		59,423.000	Local 8.676936	515,609.57	5.790000	344,059.17	-171,550.40	38.73
			Base 2.362357	140,378.32	1.576325	93,669.97	-46,708.35	0.10
B0LX3Y907	ALDAR PROPERTIES PJSC COMMON STOCK AED1.0							
		52,371.000	Local 3.235959	169,470.43	4.210000	220,481.91	51,011.48	24.82
			Base 0.880977	46,137.63	1.146171	60,026.11	13,888.48	0.06
UAE DIRHAM Total								
		125,616.000	Local	929,925.12		887,423.00	-42,502.12	99.90
			Base	253,176.75		241,600.55	-11,576.20	0.25
US DOLLAR							Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01							
		2,500.000	Local 16.849512	42,123.78	22.600000	56,500.00	14,376.22	0.13
			Base 16.849512	42,123.78	22.600000	56,500.00	14,376.22	0.06
00206R102	AT+T INC COMMON STOCK USD1.0							
		5,298.000	Local 28.761580	152,378.85	15.340000	81,271.32	-71,107.53	0.19
			Base 28.761580	152,378.85	15.340000	81,271.32	-71,107.53	0.08
002824100	ABBOTT LABORATORIES COMMON STOCK							
		2,400.000	Local 65.808417	157,940.20	96.760000	232,224.00	74,283.80	0.53

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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		Base	65.808417	157,940.20	96.760000	232,224.00	74,283.80	0.24
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		1,746.000 Local	86.786552	151,529.32	134.210000	234,330.66	82,801.34	0.54
		Base	86.786552	151,529.32	134.210000	234,330.66	82,801.34	0.24
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		1,000.000 Local	59.081810	59,081.81	74.340000	74,340.00	15,258.19	0.17
		Base	59.081810	59,081.81	74.340000	74,340.00	15,258.19	0.08
00724F101	ADOBE INC COMMON STOCK USD.0001							
		400.000 Local	135.075000	54,030.00	275.200000	110,080.00	56,050.00	0.25
		Base	135.075000	54,030.00	275.200000	110,080.00	56,050.00	0.11
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		800.000 Local	52.550000	42,040.00	63.360000	50,688.00	8,648.00	0.12
		Base	52.550000	42,040.00	63.360000	50,688.00	8,648.00	0.05
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001							
		700.000 Local	96.395000	67,476.50	105.040000	73,528.00	6,051.50	0.17
		Base	96.395000	67,476.50	105.040000	73,528.00	6,051.50	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		700.000 Local	206.880000	144,816.00	232.730000	162,911.00	18,095.00	0.37
		Base	206.880000	144,816.00	232.730000	162,911.00	18,095.00	0.17
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		300.000 Local	159.940000	47,982.00	264.440000	79,332.00	31,350.00	0.18
		Base	159.940000	47,982.00	264.440000	79,332.00	31,350.00	0.08
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		400.000 Local	160.236875	64,094.75	140.190000	56,076.00	-8,018.75	0.13
		Base	160.236875	64,094.75	140.190000	56,076.00	-8,018.75	0.06
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		5,300.000 Local	155.443708	823,851.65	79.990000	423,947.00	-399,904.65	0.97
		Base	155.443708	823,851.65	79.990000	423,947.00	-399,904.65	0.43
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		100.000 Local	255.450000	25,545.00	207.110000	20,711.00	-4,834.00	0.05

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		Base	255.450000	25,545.00	207.110000	20,711.00	-4,834.00	0.02
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		1,400.000 Local	49.224321	68,914.05	52.990000	74,186.00	5,271.95	0.17
		Base	49.224321	68,914.05	52.990000	74,186.00	5,271.95	0.08
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01							
		200.000 Local	212.890000	42,578.00	200.160000	40,032.00	-2,546.00	0.09
		Base	212.890000	42,578.00	200.160000	40,032.00	-2,546.00	0.04
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		6,000.000 Local	80.918042	485,508.25	96.150000	576,900.00	91,391.75	1.32
		Base	80.918042	485,508.25	96.150000	576,900.00	91,391.75	0.59
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		6,000.000 Local	80.287375	481,724.25	95.650000	573,900.00	92,175.75	1.31
		Base	80.287375	481,724.25	95.650000	573,900.00	92,175.75	0.59
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		4,700.000 Local	55.395855	260,360.52	40.380000	189,786.00	-70,574.52	0.43
		Base	55.395855	260,360.52	40.380000	189,786.00	-70,574.52	0.19
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		6,500.000 Local	107.109438	696,211.35	113.000000	734,500.00	38,288.65	1.68
		Base	107.109438	696,211.35	113.000000	734,500.00	38,288.65	0.75
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		1,400.000 Local	78.751871	110,252.62	80.550000	112,770.00	2,517.38	0.26
		Base	78.751871	110,252.62	80.550000	112,770.00	2,517.38	0.12
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,700.000 Local	75.693924	128,679.67	86.450000	146,965.00	18,285.33	0.34
		Base	75.693924	128,679.67	86.450000	146,965.00	18,285.33	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		900.000 Local	78.831300	70,948.17	134.910000	121,419.00	50,470.83	0.28
		Base	78.831300	70,948.17	134.910000	121,419.00	50,470.83	0.12
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		600.000 Local	47.270000	28,362.00	47.480000	28,488.00	126.00	0.07

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		Base	47.270000	28,362.00	47.480000	28,488.00	126.00	0.03
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,400.000 Local	186.047479	260,466.47	214.700000	300,580.00	40,113.53	0.69
		Base	186.047479	260,466.47	214.700000	300,580.00	40,113.53	0.31
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		500.000 Local	124.410000	62,205.00	130.160000	65,080.00	2,875.00	0.15
		Base	124.410000	62,205.00	130.160000	65,080.00	2,875.00	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		300.000 Local	128.828800	38,648.64	251.950000	75,585.00	36,936.36	0.17
		Base	128.828800	38,648.64	251.950000	75,585.00	36,936.36	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
		500.000 Local	198.370320	99,185.16	225.400000	112,700.00	13,514.84	0.26
		Base	198.370320	99,185.16	225.400000	112,700.00	13,514.84	0.12
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01							
		300.000 Local	206.172000	61,851.60	454.240000	136,272.00	74,420.40	0.31
		Base	206.172000	61,851.60	454.240000	136,272.00	74,420.40	0.14
03743Q108	APA CORP COMMON STOCK USD.625							
		1,500.000 Local	44.055000	66,082.50	34.190000	51,285.00	-14,797.50	0.12
		Base	44.055000	66,082.50	34.190000	51,285.00	-14,797.50	0.05
037833100	APPLE INC COMMON STOCK USD.00001							
		10,100.000 Local	65.804781	664,628.29	138.200000	1,395,820.00	731,191.71	3.20
		Base	65.804781	664,628.29	138.200000	1,395,820.00	731,191.71	1.43
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		600.000 Local	41.554800	24,932.88	81.930000	49,158.00	24,225.12	0.11
		Base	41.554800	24,932.88	81.930000	49,158.00	24,225.12	0.05
03852U106	ARAMARK COMMON STOCK USD.01							
		2,500.000 Local	32.332720	80,831.80	31.200000	78,000.00	-2,831.80	0.18
		Base	32.332720	80,831.80	31.200000	78,000.00	-2,831.80	0.08
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000 Local	41.996700	54,595.71	80.450000	104,585.00	49,989.29	0.24

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		Base	41.996700	54,595.71	80.450000	104,585.00	49,989.29	0.11
049560105	ATMOS ENERGY CORP COMMON STOCK							
		500.000 Local	104.684620	52,342.31	101.850000	50,925.00	-1,417.31	0.12
		Base	104.684620	52,342.31	101.850000	50,925.00	-1,417.31	0.05
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		500.000 Local	98.701700	49,350.85	226.190000	113,095.00	63,744.15	0.26
		Base	98.701700	49,350.85	226.190000	113,095.00	63,744.15	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		600.000 Local	171.446017	102,867.61	184.190000	110,514.00	7,646.39	0.25
		Base	171.446017	102,867.61	184.190000	110,514.00	7,646.39	0.11
05352A100	AVANTOR INC COMMON STOCK USD.01							
		1,400.000 Local	28.290000	39,606.00	19.600000	27,440.00	-12,166.00	0.06
		Base	28.290000	39,606.00	19.600000	27,440.00	-12,166.00	0.03
056752108	BAIDU INC SPON ADR ADR USD.00005							
		1,000.000 Local	156.491780	156,491.78	117.490000	117,490.00	-39,001.78	0.27
		Base	156.491780	156,491.78	117.490000	117,490.00	-39,001.78	0.12
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		3,700.000 Local	27.211351	100,682.00	20.960000	77,552.00	-23,130.00	0.18
		Base	27.211351	100,682.00	20.960000	77,552.00	-23,130.00	0.08
058498106	BALL CORP COMMON STOCK							
		800.000 Local	40.169600	32,135.68	48.320000	38,656.00	6,520.32	0.09
		Base	40.169600	32,135.68	48.320000	38,656.00	6,520.32	0.04
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		6,900.000 Local	33.281822	229,644.57	30.200000	208,380.00	-21,264.57	0.48
		Base	33.281822	229,644.57	30.200000	208,380.00	-21,264.57	0.21
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		1,200.000 Local	37.100000	44,520.00	38.520000	46,224.00	1,704.00	0.11
		Base	37.100000	44,520.00	38.520000	46,224.00	1,704.00	0.05
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		800.000 Local	55.691900	44,553.52	53.860000	43,088.00	-1,465.52	0.10

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		Base	55.691900	44,553.52	53.860000	43,088.00	-1,465.52	0.04
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		500.000 Local	214.489140	107,244.57	222.830000	111,415.00	4,170.43	0.26
		Base	214.489140	107,244.57	222.830000	111,415.00	4,170.43	0.11
07725L102	BEIGENE LTD ADR ADR USD.0001							
		500.000 Local	275.373860	137,686.93	134.820000	67,410.00	-70,276.93	0.15
		Base	275.373860	137,686.93	134.820000	67,410.00	-70,276.93	0.07
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		2,000.000 Local	220.175950	440,351.90	267.020000	534,040.00	93,688.10	1.22
		Base	220.175950	440,351.90	267.020000	534,040.00	93,688.10	0.55
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		200.000 Local	270.438200	54,087.64	267.000000	53,400.00	-687.64	0.12
		Base	270.438200	54,087.64	267.000000	53,400.00	-687.64	0.05
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		300.000 Local	666.515833	199,954.75	550.280000	165,084.00	-34,870.75	0.38
		Base	666.515833	199,954.75	550.280000	165,084.00	-34,870.75	0.17
09260D107	BLACKSTONE INC COMMON STOCK USD.00001							
		1,400.000 Local	54.980000	76,972.00	83.700000	117,180.00	40,208.00	0.27
		Base	54.980000	76,972.00	83.700000	117,180.00	40,208.00	0.12
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		700.000 Local	236.978000	165,884.60	121.080000	84,756.00	-81,128.60	0.19
		Base	236.978000	165,884.60	121.080000	84,756.00	-81,128.60	0.09
101121101	BOSTON PROPERTIES INC REIT USD.01							
		600.000 Local	103.345117	62,007.07	74.970000	44,982.00	-17,025.07	0.10
		Base	103.345117	62,007.07	74.970000	44,982.00	-17,025.07	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		1,900.000 Local	26.437400	50,231.06	38.730000	73,587.00	23,355.94	0.17
		Base	26.437400	50,231.06	38.730000	73,587.00	23,355.94	0.08
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		2,500.000 Local	62.186572	155,466.43	71.090000	177,725.00	22,258.57	0.41

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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STATE STREET

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		Base	62.186572	155,466.43	71.090000	177,725.00	22,258.57	0.18
11135F101	BROADCOM INC COMMON STOCK							
		400.000 Local	388.931100	155,572.44	444.010000	177,604.00	22,031.56	0.41
		Base	388.931100	155,572.44	444.010000	177,604.00	22,031.56	0.18
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,800.000 Local	52.605589	94,690.06	67.510000	121,518.00	26,827.94	0.28
		Base	52.605589	94,690.06	67.510000	121,518.00	26,827.94	0.12
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		600.000 Local	89.315000	53,589.00	96.250000	57,750.00	4,161.00	0.13
		Base	89.315000	53,589.00	96.250000	57,750.00	4,161.00	0.06
125523100	CIGNA CORP COMMON STOCK USD.01							
		489.000 Local	189.809387	92,816.79	277.470000	135,682.83	42,866.04	0.31
		Base	189.809387	92,816.79	277.470000	135,682.83	42,866.04	0.14
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		500.000 Local	118.230400	59,115.20	177.130000	88,565.00	29,449.80	0.20
		Base	118.230400	59,115.20	177.130000	88,565.00	29,449.80	0.09
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		1,300.000 Local	58.130915	75,570.19	58.240000	75,712.00	141.81	0.17
		Base	58.130915	75,570.19	58.240000	75,712.00	141.81	0.08
126408103	CSX CORP COMMON STOCK USD1.0							
		2,100.000 Local	31.788095	66,755.00	26.640000	55,944.00	-10,811.00	0.13
		Base	31.788095	66,755.00	26.640000	55,944.00	-10,811.00	0.06
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		1,970.000 Local	76.772959	151,242.73	95.370000	187,878.90	36,636.17	0.43
		Base	76.772959	151,242.73	95.370000	187,878.90	36,636.17	0.19
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		2,900.000 Local	30.035000	87,101.50	26.120000	75,748.00	-11,353.50	0.17
		Base	30.035000	87,101.50	26.120000	75,748.00	-11,353.50	0.08
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		400.000 Local	106.486175	42,594.47	119.450000	47,780.00	5,185.53	0.11

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		Base	106.486175	42,594.47	119.450000	47,780.00	5,185.53	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		700.000 Local	88.398257	61,878.78	92.170000	64,519.00	2,640.22	0.15
		Base	88.398257	61,878.78	92.170000	64,519.00	2,640.22	0.07
148806102	CATALENT INC COMMON STOCK USD.01							
		500.000 Local	72.410000	36,205.00	72.360000	36,180.00	-25.00	0.08
		Base	72.410000	36,205.00	72.360000	36,180.00	-25.00	0.04
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		500.000 Local	120.697120	60,348.56	164.080000	82,040.00	21,691.44	0.19
		Base	120.697120	60,348.56	164.080000	82,040.00	21,691.44	0.08
150870103	CELANESE CORP COMMON STOCK USD.0001							
		500.000 Local	84.938200	42,469.10	90.340000	45,170.00	2,700.90	0.10
		Base	84.938200	42,469.10	90.340000	45,170.00	2,700.90	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001							
		900.000 Local	81.976389	73,778.75	77.810000	70,029.00	-3,749.75	0.16
		Base	81.976389	73,778.75	77.810000	70,029.00	-3,749.75	0.07
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		100.000 Local	343.477800	34,347.78	303.350000	30,335.00	-4,012.78	0.07
		Base	343.477800	34,347.78	303.350000	30,335.00	-4,012.78	0.03
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.003							
		900.000 Local	128.055000	115,249.50	165.910000	149,319.00	34,069.50	0.34
		Base	128.055000	115,249.50	165.910000	149,319.00	34,069.50	0.15
166764100	CHEVRON CORP COMMON STOCK USD.75							
		6,600.000 Local	124.517121	821,813.00	143.670000	948,222.00	126,409.00	2.17
		Base	124.517121	821,813.00	143.670000	948,222.00	126,409.00	0.97
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		800.000 Local	48.430000	38,744.00	71.440000	57,152.00	18,408.00	0.13
		Base	48.430000	38,744.00	71.440000	57,152.00	18,408.00	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		3,100.000 Local	44.359455	137,514.31	40.000000	124,000.00	-13,514.31	0.28

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		Base	44.359455	137,514.31	40.000000	124,000.00	-13,514.31	0.13
172967424	CITIGROUP INC COMMON STOCK USD.01							
		2,100.000	Local 64.410067	135,261.14	41.670000	87,507.00	-47,754.14	0.20
			Base 64.410067	135,261.14	41.670000	87,507.00	-47,754.14	0.09
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		400.000	Local 173.114625	69,245.85	128.390000	51,356.00	-17,889.85	0.12
			Base 173.114625	69,245.85	128.390000	51,356.00	-17,889.85	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		7,600.000	Local 48.157989	366,000.72	56.020000	425,752.00	59,751.28	0.98
			Base 48.157989	366,000.72	56.020000	425,752.00	59,751.28	0.44
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,000.000	Local 73.197630	73,197.63	70.250000	70,250.00	-2,947.63	0.16
			Base 73.197630	73,197.63	70.250000	70,250.00	-2,947.63	0.07
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		4,300.000	Local 44.448914	191,130.33	29.330000	126,119.00	-65,011.33	0.29
			Base 44.448914	191,130.33	29.330000	126,119.00	-65,011.33	0.13
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		4,400.000	Local 64.934218	285,710.56	102.340000	450,296.00	164,585.44	1.03
			Base 64.934218	285,710.56	102.340000	450,296.00	164,585.44	0.46
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,200.000	Local 74.483792	89,380.55	85.760000	102,912.00	13,531.45	0.24
			Base 74.483792	89,380.55	85.760000	102,912.00	13,531.45	0.11
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		400.000	Local 183.046425	73,218.57	229.680000	91,872.00	18,653.43	0.21
			Base 183.046425	73,218.57	229.680000	91,872.00	18,653.43	0.09
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		1,100.000	Local 37.021445	40,723.59	83.190000	91,509.00	50,785.41	0.21
			Base 37.021445	40,723.59	83.190000	91,509.00	50,785.41	0.09
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000	Local 28.144863	53,475.24	29.020000	55,138.00	1,662.76	0.13

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		Base	28.144863	53,475.24	29.020000	55,138.00	1,662.76	0.06
22052L104	CORTEVA INC COMMON STOCK USD.01							
		1,700.000 Local	43.160000	73,372.00	57.150000	97,155.00	23,783.00	0.22
		Base	43.160000	73,372.00	57.150000	97,155.00	23,783.00	0.10
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,400.000 Local	262.079371	628,990.49	472.270000	1,133,448.00	504,457.51	2.60
		Base	262.079371	628,990.49	472.270000	1,133,448.00	504,457.51	1.16
22822V101	CROWN CASTLE INC REIT USD.01							
		1,400.000 Local	117.522936	164,532.11	144.550000	202,370.00	37,837.89	0.46
		Base	117.522936	164,532.11	144.550000	202,370.00	37,837.89	0.21
231021106	CUMMINS INC COMMON STOCK USD2.5							
		300.000 Local	158.768300	47,630.49	203.510000	61,053.00	13,422.51	0.14
		Base	158.768300	47,630.49	203.510000	61,053.00	13,422.51	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK							
		700.000 Local	93.431300	65,401.91	115.050000	80,535.00	15,133.09	0.18
		Base	93.431300	65,401.91	115.050000	80,535.00	15,133.09	0.08
235851102	DANAHER CORP COMMON STOCK USD.01							
		700.000 Local	133.267857	93,287.50	258.290000	180,803.00	87,515.50	0.41
		Base	133.267857	93,287.50	258.290000	180,803.00	87,515.50	0.19
244199105	DEERE + CO COMMON STOCK USD1.0							
		300.000 Local	332.980000	99,894.00	333.890000	100,167.00	273.00	0.23
		Base	332.980000	99,894.00	333.890000	100,167.00	273.00	0.10
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		2,500.000 Local	39.720400	99,301.00	60.130000	150,325.00	51,024.00	0.34
		Base	39.720400	99,301.00	60.130000	150,325.00	51,024.00	0.15
252131107	DEXCOM INC COMMON STOCK USD.001							
		800.000 Local	104.503125	83,602.50	80.540000	64,432.00	-19,170.50	0.15
		Base	104.503125	83,602.50	80.540000	64,432.00	-19,170.50	0.07
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		700.000 Local	142.005000	99,403.50	120.460000	84,322.00	-15,081.50	0.19

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		Base	142.005000	99,403.50	120.460000	84,322.00	-15,081.50	0.09
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000 Local	117.668522	105,901.67	99.180000	89,262.00	-16,639.67	0.20
		Base	117.668522	105,901.67	99.180000	89,262.00	-16,639.67	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		1,362.000 Local	99.625859	135,690.42	94.330000	128,477.46	-7,212.96	0.29
		Base	99.625859	135,690.42	94.330000	128,477.46	-7,212.96	0.13
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		700.000 Local	61.321900	42,925.33	90.920000	63,644.00	20,718.67	0.15
		Base	61.321900	42,925.33	90.920000	63,644.00	20,718.67	0.07
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		300.000 Local	232.845000	69,853.50	239.860000	71,958.00	2,104.50	0.16
		Base	232.845000	69,853.50	239.860000	71,958.00	2,104.50	0.07
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,100.000 Local	77.270057	162,267.12	69.110000	145,131.00	-17,136.12	0.33
		Base	77.270057	162,267.12	69.110000	145,131.00	-17,136.12	0.15
260557103	DOW INC COMMON STOCK USD.01							
		1,696.000 Local	48.395295	82,078.42	43.930000	74,505.28	-7,573.14	0.17
		Base	48.395295	82,078.42	43.930000	74,505.28	-7,573.14	0.08
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001							
		4,200.000 Local	21.365000	89,733.00	20.720000	87,024.00	-2,709.00	0.20
		Base	21.365000	89,733.00	20.720000	87,024.00	-2,709.00	0.09
264411505	DUKE REALTY CORP REIT USD.01							
		1,400.000 Local	31.734943	44,428.92	48.200000	67,480.00	23,051.08	0.15
		Base	31.734943	44,428.92	48.200000	67,480.00	23,051.08	0.07
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		2,300.000 Local	85.650761	196,996.75	93.020000	213,946.00	16,949.25	0.49
		Base	85.650761	196,996.75	93.020000	213,946.00	16,949.25	0.22
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		1,496.000 Local	91.360802	136,675.76	50.400000	75,398.40	-61,277.36	0.17

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		Base	91.360802	136,675.76	50.400000	75,398.40	-61,277.36	0.08
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		2,000.000 Local	101.825260	203,650.52	111.730000	223,460.00	19,809.48	0.51
		Base	101.825260	203,650.52	111.730000	223,460.00	19,809.48	0.23
26884L109	EQT CORP COMMON STOCK							
		1,500.000 Local	40.965000	61,447.50	40.750000	61,125.00	-322.50	0.14
		Base	40.965000	61,447.50	40.750000	61,125.00	-322.50	0.06
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		900.000 Local	78.295400	70,465.86	71.050000	63,945.00	-6,520.86	0.15
		Base	78.295400	70,465.86	71.050000	63,945.00	-6,520.86	0.07
278865100	ECOLAB INC COMMON STOCK USD1.0							
		800.000 Local	173.978875	139,183.10	144.420000	115,536.00	-23,647.10	0.26
		Base	173.978875	139,183.10	144.420000	115,536.00	-23,647.10	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000 Local	78.862900	102,521.77	56.580000	73,554.00	-28,967.77	0.17
		Base	78.862900	102,521.77	56.580000	73,554.00	-28,967.77	0.08
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		1,200.000 Local	90.613683	108,736.42	82.630000	99,156.00	-9,580.42	0.23
		Base	90.613683	108,736.42	82.630000	99,156.00	-9,580.42	0.10
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		100.000 Local	306.760000	30,676.00	277.470000	27,747.00	-2,929.00	0.06
		Base	306.760000	30,676.00	277.470000	27,747.00	-2,929.00	0.03
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		700.000 Local	76.571500	53,600.05	100.630000	70,441.00	16,840.95	0.16
		Base	76.571500	53,600.05	100.630000	70,441.00	16,840.95	0.07
29444U700	EQUINIX INC REIT USD.001							
		300.000 Local	509.198100	152,759.43	568.840000	170,652.00	17,892.57	0.39
		Base	509.198100	152,759.43	568.840000	170,652.00	17,892.57	0.17
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
		1,000.000 Local	61.592850	61,592.85	62.840000	62,840.00	1,247.15	0.14

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		Base	61.592850	61,592.85	62.840000	62,840.00	1,247.15	0.06
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,300.000 Local	59.813454	77,757.49	67.220000	87,386.00	9,628.51	0.20
		Base	59.813454	77,757.49	67.220000	87,386.00	9,628.51	0.09
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		200.000 Local	248.155000	49,631.00	242.230000	48,446.00	-1,185.00	0.11
		Base	248.155000	49,631.00	242.230000	48,446.00	-1,185.00	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		1,600.000 Local	72.134150	115,414.64	77.960000	124,736.00	9,321.36	0.29
		Base	72.134150	115,414.64	77.960000	124,736.00	9,321.36	0.13
30161N101	EXELON CORP COMMON STOCK							
		3,300.000 Local	30.380845	100,256.79	37.460000	123,618.00	23,361.21	0.28
		Base	30.380845	100,256.79	37.460000	123,618.00	23,361.21	0.13
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		400.000 Local	110.900000	44,360.00	172.710000	69,084.00	24,724.00	0.16
		Base	110.900000	44,360.00	172.710000	69,084.00	24,724.00	0.07
30231G102	EXXON MOBIL CORP COMMON STOCK							
		14,600.000 Local	75.345184	1,100,039.69	87.310000	1,274,726.00	174,686.31	2.92
		Base	75.345184	1,100,039.69	87.310000	1,274,726.00	174,686.31	1.31
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		2,300.000 Local	218.415617	502,355.92	135.680000	312,064.00	-190,291.92	0.71
		Base	218.415617	502,355.92	135.680000	312,064.00	-190,291.92	0.32
31428X106	FEDEX CORP COMMON STOCK USD.1							
		300.000 Local	190.131500	57,039.45	148.470000	44,541.00	-12,498.45	0.10
		Base	190.131500	57,039.45	148.470000	44,541.00	-12,498.45	0.05
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		1,800.000 Local	37.290000	67,122.00	31.960000	57,528.00	-9,594.00	0.13
		Base	37.290000	67,122.00	31.960000	57,528.00	-9,594.00	0.06
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		2,500.000 Local	40.732064	101,830.16	37.000000	92,500.00	-9,330.16	0.21

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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		Base	40.732064	101,830.16	37.000000	92,500.00	-9,330.16	0.09
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		6,800.000 Local	14.690000	99,892.00	11.200000	76,160.00	-23,732.00	0.17
		Base	14.690000	99,892.00	11.200000	76,160.00	-23,732.00	0.08
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		3,100.000 Local	10.570000	32,767.00	27.330000	84,723.00	51,956.00	0.19
		Base	10.570000	32,767.00	27.330000	84,723.00	51,956.00	0.09
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		975.000 Local	233.287200	227,455.02	61.910000	60,362.25	-167,092.77	0.14
		Base	233.287200	227,455.02	61.910000	60,362.25	-167,092.77	0.06
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		2,200.000 Local	57.576755	126,668.86	76.610000	168,542.00	41,873.14	0.39
		Base	57.576755	126,668.86	76.610000	168,542.00	41,873.14	0.17
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		1,300.000 Local	25.010000	32,513.00	32.090000	41,717.00	9,204.00	0.10
		Base	25.010000	32,513.00	32.090000	41,717.00	9,204.00	0.04
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,500.000 Local	67.273947	100,910.92	61.690000	92,535.00	-8,375.92	0.21
		Base	67.273947	100,910.92	61.690000	92,535.00	-8,375.92	0.09
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		800.000 Local	312.187000	249,749.60	293.050000	234,440.00	-15,309.60	0.54
		Base	312.187000	249,749.60	293.050000	234,440.00	-15,309.60	0.24
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		400.000 Local	168.780000	67,512.00	183.790000	73,516.00	6,004.00	0.17
		Base	168.780000	67,512.00	183.790000	73,516.00	6,004.00	0.08
40434L105	HP INC COMMON STOCK USD.01							
		1,300.000 Local	18.764300	24,393.59	24.920000	32,396.00	8,002.41	0.07
		Base	18.764300	24,393.59	24.920000	32,396.00	8,002.41	0.03
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		3,800.000 Local	24.868421	94,500.00	24.620000	93,556.00	-944.00	0.21

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		Base	24.868421	94,500.00	24.620000	93,556.00	-944.00	0.10
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		3,200.000 Local	29.930988	95,779.16	22.920000	73,344.00	-22,435.16	0.17
		Base	29.930988	95,779.16	22.920000	73,344.00	-22,435.16	0.08
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		600.000 Local	138.560000	83,136.00	220.470000	132,282.00	49,146.00	0.30
		Base	138.560000	83,136.00	220.470000	132,282.00	49,146.00	0.14
42809H107	HESS CORP COMMON STOCK USD1.0							
		1,000.000 Local	43.983320	43,983.32	108.990000	108,990.00	65,006.68	0.25
		Base	43.983320	43,983.32	108.990000	108,990.00	65,006.68	0.11
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		60,100.000 Local	3.287560	197,582.34	0.000000	0.00	-197,582.34	0.00
		Base	3.287560	197,582.34	0.000000	0.00	-197,582.34	0.00
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		800.000 Local	226.470238	181,176.19	275.940000	220,752.00	39,575.81	0.51
		Base	226.470238	181,176.19	275.940000	220,752.00	39,575.81	0.23
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		1,000.000 Local	190.186070	190,186.07	166.970000	166,970.00	-23,216.07	0.38
		Base	190.186070	190,186.07	166.970000	166,970.00	-23,216.07	0.17
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		3,400.000 Local	18.068600	61,433.24	15.880000	53,992.00	-7,441.24	0.12
		Base	18.068600	61,433.24	15.880000	53,992.00	-7,441.24	0.06
444859102	HUMANA INC COMMON STOCK USD.1666666							
		200.000 Local	387.631850	77,526.37	485.190000	97,038.00	19,511.63	0.22
		Base	387.631850	77,526.37	485.190000	97,038.00	19,511.63	0.10
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		6,500.000 Local	13.400000	87,100.00	13.180000	85,670.00	-1,430.00	0.20
		Base	13.400000	87,100.00	13.180000	85,670.00	-1,430.00	0.09
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		200.000 Local	489.470000	97,894.00	325.800000	65,160.00	-32,734.00	0.15

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		Base	489.470000	97,894.00	325.800000	65,160.00	-32,734.00	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		500.000 Local	161.483800	80,741.90	180.650000	90,325.00	9,583.10	0.21
		Base	161.483800	80,741.90	180.650000	90,325.00	9,583.10	0.09
452327109	ILLUMINA INC COMMON STOCK USD.01							
		200.000 Local	320.900000	64,180.00	190.790000	38,158.00	-26,022.00	0.09
		Base	320.900000	64,180.00	190.790000	38,158.00	-26,022.00	0.04
456058908	LUKOIL PJSC COMMON STOCK RUB.025							
		2,700.000 Local	77.132581	208,257.97	0.000000	0.00	-208,257.97	0.00
		Base	77.132581	208,257.97	0.000000	0.00	-208,257.97	0.00
458140100	INTEL CORP COMMON STOCK USD.001							
		3,600.000 Local	44.868517	161,526.66	25.770000	92,772.00	-68,754.66	0.21
		Base	44.868517	161,526.66	25.770000	92,772.00	-68,754.66	0.10
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		800.000 Local	60.624400	48,499.52	90.350000	72,280.00	23,780.48	0.17
		Base	60.624400	48,499.52	90.350000	72,280.00	23,780.48	0.07
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		600.000 Local	151.690483	91,014.29	118.810000	71,286.00	-19,728.29	0.16
		Base	151.690483	91,014.29	118.810000	71,286.00	-19,728.29	0.07
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		900.000 Local	145.745233	131,170.71	90.830000	81,747.00	-49,423.71	0.19
		Base	145.745233	131,170.71	90.830000	81,747.00	-49,423.71	0.08
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		1,800.000 Local	50.449606	90,809.29	31.700000	57,060.00	-33,749.29	0.13
		Base	50.449606	90,809.29	31.700000	57,060.00	-33,749.29	0.06
461202103	INTUIT INC COMMON STOCK USD.01							
		200.000 Local	432.315000	86,463.00	387.320000	77,464.00	-8,999.00	0.18
		Base	432.315000	86,463.00	387.320000	77,464.00	-8,999.00	0.08
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		600.000 Local	93.983067	56,389.84	187.440000	112,464.00	56,074.16	0.26

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		Base	93.983067	56,389.84	187.440000	112,464.00	56,074.16	0.12
46187W107	INVITATION HOMES INC REIT USD.01							
		2,600.000 Local	27.034615	70,290.00	33.770000	87,802.00	17,512.00	0.20
		Base	27.034615	70,290.00	33.770000	87,802.00	17,512.00	0.09
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		300.000 Local	136.040000	40,812.00	181.140000	54,342.00	13,530.00	0.12
		Base	136.040000	40,812.00	181.140000	54,342.00	13,530.00	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01							
		1,400.000 Local	31.740000	44,436.00	43.970000	61,558.00	17,122.00	0.14
		Base	31.740000	44,436.00	43.970000	61,558.00	17,122.00	0.06
46591M109	JOYY INC ADR ADR USD.00001							
		600.000 Local	54.800000	32,880.00	26.000000	15,600.00	-17,280.00	0.04
		Base	54.800000	32,880.00	26.000000	15,600.00	-17,280.00	0.02
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		2,500.000 Local	113.250368	283,125.92	104.500000	261,250.00	-21,875.92	0.60
		Base	113.250368	283,125.92	104.500000	261,250.00	-21,875.92	0.27
47215P106	JD.COM INC ADR ADR USD.00002							
		2,500.000 Local	51.128312	127,820.78	50.300000	125,750.00	-2,070.78	0.29
		Base	51.128312	127,820.78	50.300000	125,750.00	-2,070.78	0.13
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		2,300.000 Local	134.938317	310,358.13	163.360000	375,728.00	65,369.87	0.86
		Base	134.938317	310,358.13	163.360000	375,728.00	65,369.87	0.38
482497104	KE HOLDINGS INC ADR ADR USD.00002							
		12,371.000 Local	25.165974	311,328.26	17.520000	216,739.92	-94,588.34	0.50
		Base	25.165974	311,328.26	17.520000	216,739.92	-94,588.34	0.22
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		600.000 Local	128.208950	76,925.37	112.540000	67,524.00	-9,401.37	0.15
		Base	128.208950	76,925.37	112.540000	67,524.00	-9,401.37	0.07
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		4,800.000 Local	20.133100	96,638.88	16.640000	79,872.00	-16,766.88	0.18

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		Base	20.133100	96,638.88	16.640000	79,872.00	-16,766.88	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		1,600.000 Local	31.586188	50,537.90	33.350000	53,360.00	2,822.10	0.12
		Base	31.586188	50,537.90	33.350000	53,360.00	2,822.10	0.05
501044101	KROGER CO COMMON STOCK USD1.0							
		4,200.000 Local	31.720919	133,227.86	43.750000	183,750.00	50,522.14	0.42
		Base	31.720919	133,227.86	43.750000	183,750.00	50,522.14	0.19
50202M102	LI AUTO INC ADR ADR USD.0001							
		1,472.000 Local	29.160000	42,923.52	23.010000	33,870.72	-9,052.80	0.08
		Base	29.160000	42,923.52	23.010000	33,870.72	-9,052.80	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		400.000 Local	206.782500	82,713.00	207.830000	83,132.00	419.00	0.19
		Base	206.782500	82,713.00	207.830000	83,132.00	419.00	0.09
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		100.000 Local	308.180000	30,818.00	366.000000	36,600.00	5,782.00	0.08
		Base	308.180000	30,818.00	366.000000	36,600.00	5,782.00	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		500.000 Local	158.210000	79,105.00	215.900000	107,950.00	28,845.00	0.25
		Base	158.210000	79,105.00	215.900000	107,950.00	28,845.00	0.11
532457108	ELI LILLY + CO COMMON STOCK							
		900.000 Local	157.455444	141,709.90	323.350000	291,015.00	149,305.10	0.67
		Base	157.455444	141,709.90	323.350000	291,015.00	149,305.10	0.30
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		700.000 Local	60.170000	42,119.00	43.910000	30,737.00	-11,382.00	0.07
		Base	60.170000	42,119.00	43.910000	30,737.00	-11,382.00	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		300.000 Local	305.275000	91,582.50	386.290000	115,887.00	24,304.50	0.27
		Base	305.275000	91,582.50	386.290000	115,887.00	24,304.50	0.12
540424108	LOEWS CORP COMMON STOCK USD.01							
		900.000 Local	53.580000	48,222.00	49.840000	44,856.00	-3,366.00	0.10

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		Base	53.580000	48,222.00	49.840000	44,856.00	-3,366.00	0.05
545220907	TATNEFT PJSC COMMON STOCK RUB1.0							
		8,140.000 Local	10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00
		Base	10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00
548661107	LOWE S COS INC COMMON STOCK USD.5							
		700.000 Local	85.340400	59,738.28	187.810000	131,467.00	71,728.72	0.30
		Base	85.340400	59,738.28	187.810000	131,467.00	71,728.72	0.13
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005							
		200.000 Local	278.375000	55,675.00	279.560000	55,912.00	237.00	0.13
		Base	278.375000	55,675.00	279.560000	55,912.00	237.00	0.06
55354G100	MSCI INC COMMON STOCK USD.01							
		200.000 Local	523.263350	104,652.67	421.790000	84,358.00	-20,294.67	0.19
		Base	523.263350	104,652.67	421.790000	84,358.00	-20,294.67	0.09
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		2,800.000 Local	27.095000	75,866.00	22.580000	63,224.00	-12,642.00	0.14
		Base	27.095000	75,866.00	22.580000	63,224.00	-12,642.00	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		1,801.000 Local	74.311238	133,834.54	99.330000	178,893.33	45,058.79	0.41
		Base	74.311238	133,834.54	99.330000	178,893.33	45,058.79	0.18
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		600.000 Local	125.530000	75,318.00	149.290000	89,574.00	14,256.00	0.21
		Base	125.530000	75,318.00	149.290000	89,574.00	14,256.00	0.09
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		500.000 Local	97.114000	48,557.00	140.140000	70,070.00	21,513.00	0.16
		Base	97.114000	48,557.00	140.140000	70,070.00	21,513.00	0.07
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		400.000 Local	339.040000	135,616.00	322.090000	128,836.00	-6,780.00	0.30
		Base	339.040000	135,616.00	322.090000	128,836.00	-6,780.00	0.13
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		500.000 Local	117.237500	58,618.75	284.340000	142,170.00	83,551.25	0.33

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	117.237500	58,618.75	284.340000	142,170.00	83,551.25	0.15
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		1,100.000	Local 82.091818	90,301.00	71.270000	78,397.00	-11,904.00	0.18
			Base 82.091818	90,301.00	71.270000	78,397.00	-11,904.00	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		600.000	Local 182.574167	109,544.50	230.740000	138,444.00	28,899.50	0.32
			Base 182.574167	109,544.50	230.740000	138,444.00	28,899.50	0.14
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		200.000	Local 305.395000	61,079.00	339.870000	67,974.00	6,895.00	0.16
			Base 305.395000	61,079.00	339.870000	67,974.00	6,895.00	0.07
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		2,500.000	Local 20.680000	51,700.00	11.860000	29,650.00	-22,050.00	0.07
			Base 20.680000	51,700.00	11.860000	29,650.00	-22,050.00	0.03
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		2,500.000	Local 67.195908	167,989.77	86.120000	215,300.00	47,310.23	0.49
			Base 67.195908	167,989.77	86.120000	215,300.00	47,310.23	0.22
59156R108	METLIFE INC COMMON STOCK USD.01							
		1,300.000	Local 58.700000	76,310.00	60.780000	79,014.00	2,704.00	0.18
			Base 58.700000	76,310.00	60.780000	79,014.00	2,704.00	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		4,200.000	Local 163.047924	684,801.28	232.900000	978,180.00	293,378.72	2.24
			Base 163.047924	684,801.28	232.900000	978,180.00	293,378.72	1.00
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		800.000	Local 49.990000	39,992.00	61.030000	48,824.00	8,832.00	0.11
			Base 49.990000	39,992.00	61.030000	48,824.00	8,832.00	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,200.000	Local 42.270000	50,724.00	50.100000	60,120.00	9,396.00	0.14
			Base 42.270000	50,724.00	50.100000	60,120.00	9,396.00	0.06
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		400.000	Local 117.670000	47,068.00	155.070000	62,028.00	14,960.00	0.14

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	117.670000	47,068.00	155.070000	62,028.00	14,960.00	0.06
60770K107	MODERNA INC COMMON STOCK USD.0001							
		400.000 Local	190.710000	76,284.00	118.250000	47,300.00	-28,984.00	0.11
		Base	190.710000	76,284.00	118.250000	47,300.00	-28,984.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		3,200.000 Local	49.310344	157,793.10	54.830000	175,456.00	17,662.90	0.40
		Base	49.310344	157,793.10	54.830000	175,456.00	17,662.90	0.18
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		900.000 Local	64.550000	58,095.00	86.960000	78,264.00	20,169.00	0.18
		Base	64.550000	58,095.00	86.960000	78,264.00	20,169.00	0.08
615369105	MOODY S CORP COMMON STOCK USD.01							
		300.000 Local	118.807500	35,642.25	243.110000	72,933.00	37,290.75	0.17
		Base	118.807500	35,642.25	243.110000	72,933.00	37,290.75	0.07
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		2,500.000 Local	69.054540	172,636.35	79.010000	197,525.00	24,888.65	0.45
		Base	69.054540	172,636.35	79.010000	197,525.00	24,888.65	0.20
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		1,000.000 Local	53.005000	53,005.00	48.330000	48,330.00	-4,675.00	0.11
		Base	53.005000	53,005.00	48.330000	48,330.00	-4,675.00	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		300.000 Local	138.130000	41,439.00	223.970000	67,191.00	25,752.00	0.15
		Base	138.130000	41,439.00	223.970000	67,191.00	25,752.00	0.07
62914V106	NIO INC ADR ADR USD.00025							
		3,884.000 Local	39.587760	153,758.86	15.770000	61,250.68	-92,508.18	0.14
		Base	39.587760	153,758.86	15.770000	61,250.68	-92,508.18	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001							
		500.000 Local	305.125420	152,562.71	235.440000	117,720.00	-34,842.71	0.27
		Base	305.125420	152,562.71	235.440000	117,720.00	-34,842.71	0.12
64110W102	NETEASE INC ADR ADR USD.0001							
		2,300.000 Local	98.855926	227,368.63	75.600000	173,880.00	-53,488.63	0.40

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		Base	98.855926	227,368.63	75.600000	173,880.00	-53,488.63	0.18
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		2,100.000 Local	55.253881	116,033.15	42.030000	88,263.00	-27,770.15	0.20
		Base	55.253881	116,033.15	42.030000	88,263.00	-27,770.15	0.09
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		5,800.000 Local	51.423936	298,258.83	78.410000	454,778.00	156,519.17	1.04
		Base	51.423936	298,258.83	78.410000	454,778.00	156,519.17	0.47
654106103	NIKE INC CL B COMMON STOCK							
		900.000 Local	54.341100	48,906.99	83.120000	74,808.00	25,901.01	0.17
		Base	54.341100	48,906.99	83.120000	74,808.00	25,901.01	0.08
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		400.000 Local	219.515000	87,806.00	209.650000	83,860.00	-3,946.00	0.19
		Base	219.515000	87,806.00	209.650000	83,860.00	-3,946.00	0.09
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
		500.000 Local	110.660000	55,330.00	85.560000	42,780.00	-12,550.00	0.10
		Base	110.660000	55,330.00	85.560000	42,780.00	-12,550.00	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		200.000 Local	245.477500	49,095.50	470.320000	94,064.00	44,968.50	0.22
		Base	245.477500	49,095.50	470.320000	94,064.00	44,968.50	0.10
670346105	NUCOR CORP COMMON STOCK USD.4							
		900.000 Local	47.177878	42,460.09	106.990000	96,291.00	53,830.91	0.22
		Base	47.177878	42,460.09	106.990000	96,291.00	53,830.91	0.10
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		1,700.000 Local	119.261335	202,744.27	121.390000	206,363.00	3,618.73	0.47
		Base	119.261335	202,744.27	121.390000	206,363.00	3,618.73	0.21
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		100.000 Local	248.430000	24,843.00	703.350000	70,335.00	45,492.00	0.16
		Base	248.430000	24,843.00	703.350000	70,335.00	45,492.00	0.07
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		3,400.000 Local	23.091912	78,512.50	61.450000	208,930.00	130,417.50	0.48

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	23.091912	78,512.50	61.450000	208,930.00	130,417.50	0.21
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		700.000 Local	83.176300	58,223.41	63.090000	44,163.00	-14,060.41	0.10
		Base	83.176300	58,223.41	63.090000	44,163.00	-14,060.41	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
		1,500.000 Local	26.590000	39,885.00	51.240000	76,860.00	36,975.00	0.18
		Base	26.590000	39,885.00	51.240000	76,860.00	36,975.00	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01							
		1,000.000 Local	45.426100	45,426.10	61.070000	61,070.00	15,643.90	0.14
		Base	45.426100	45,426.10	61.070000	61,070.00	15,643.90	0.06
69331C108	P G + E CORP COMMON STOCK							
		5,400.000 Local	9.641428	52,063.71	12.500000	67,500.00	15,436.29	0.15
		Base	9.641428	52,063.71	12.500000	67,500.00	15,436.29	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		500.000 Local	130.605680	65,302.84	149.420000	74,710.00	9,407.16	0.17
		Base	130.605680	65,302.84	149.420000	74,710.00	9,407.16	0.08
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
		500.000 Local	109.580900	54,790.45	110.690000	55,345.00	554.55	0.13
		Base	109.580900	54,790.45	110.690000	55,345.00	554.55	0.06
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000 Local	38.120800	99,114.08	25.350000	65,910.00	-33,204.08	0.15
		Base	38.120800	99,114.08	25.350000	65,910.00	-33,204.08	0.07
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,100.000 Local	67.054300	73,759.73	83.690000	92,059.00	18,299.27	0.21
		Base	67.054300	73,759.73	83.690000	92,059.00	18,299.27	0.09
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001							
		300.000 Local	157.818333	47,345.50	163.790000	49,137.00	1,791.50	0.11
		Base	157.818333	47,345.50	163.790000	49,137.00	1,791.50	0.05
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		200.000 Local	284.900000	56,980.00	242.310000	48,462.00	-8,518.00	0.11

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		Base	284.900000	56,980.00	242.310000	48,462.00	-8,518.00	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		1,000.000 Local	170.924000	170,924.00	86.070000	86,070.00	-84,854.00	0.20
		Base	170.924000	170,924.00	86.070000	86,070.00	-84,854.00	0.09
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0							
		236.000 Local	296.563220	69,988.92	0.000000	0.00	-69,988.92	0.00
		Base	296.563220	69,988.92	0.000000	0.00	-69,988.92	0.00
713448108	PEPSICO INC COMMON STOCK USD.017							
		2,700.000 Local	119.407141	322,399.28	163.260000	440,802.00	118,402.72	1.01
		Base	119.407141	322,399.28	163.260000	440,802.00	118,402.72	0.45
717081103	PFIZER INC COMMON STOCK USD.05							
		5,400.000 Local	33.684028	181,893.75	43.760000	236,304.00	54,410.25	0.54
		Base	33.684028	181,893.75	43.760000	236,304.00	54,410.25	0.24
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		3,300.000 Local	87.855576	289,923.40	83.010000	273,933.00	-15,990.40	0.63
		Base	87.855576	289,923.40	83.010000	273,933.00	-15,990.40	0.28
718546104	PHILLIPS 66 COMMON STOCK							
		1,800.000 Local	85.349472	153,629.05	80.720000	145,296.00	-8,333.05	0.33
		Base	85.349472	153,629.05	80.720000	145,296.00	-8,333.05	0.15
722304102	PINDUODUO INC ADR ADR USD.00002							
		1,197.000 Local	94.546566	113,172.24	62.580000	74,908.26	-38,263.98	0.17
		Base	94.546566	113,172.24	62.580000	74,908.26	-38,263.98	0.08
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		800.000 Local	208.840850	167,072.68	216.530000	173,224.00	6,151.32	0.40
		Base	208.840850	167,072.68	216.530000	173,224.00	6,151.32	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		500.000 Local	104.212080	52,106.04	105.010000	52,505.00	398.96	0.12
		Base	104.212080	52,106.04	105.010000	52,505.00	398.96	0.05
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		700.000 Local	60.460000	42,322.00	72.150000	50,505.00	8,183.00	0.12

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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
		Base	60.460000	42,322.00	72.150000	50,505.00	8,183.00	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,100.000 Local	100.828122	413,395.30	126.250000	517,625.00	104,229.70	1.19
		Base	100.828122	413,395.30	126.250000	517,625.00	104,229.70	0.53
74340W103	PROLOGIS INC REIT USD.01							
		2,380.000 Local	64.906861	154,478.33	101.600000	241,808.00	87,329.67	0.55
		Base	64.906861	154,478.33	101.600000	241,808.00	87,329.67	0.25
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		600.000 Local	98.590000	59,154.00	85.780000	51,468.00	-7,686.00	0.12
		Base	98.590000	59,154.00	85.780000	51,468.00	-7,686.00	0.05
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		1,900.000 Local	47.808537	90,836.22	56.230000	106,837.00	16,000.78	0.24
		Base	47.808537	90,836.22	56.230000	106,837.00	16,000.78	0.11
74460D109	PUBLIC STORAGE REIT USD.1							
		500.000 Local	214.921860	107,460.93	292.810000	146,405.00	38,944.07	0.34
		Base	214.921860	107,460.93	292.810000	146,405.00	38,944.07	0.15
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		1,000.000 Local	127.899170	127,899.17	112.980000	112,980.00	-14,919.17	0.26
		Base	127.899170	127,899.17	112.980000	112,980.00	-14,919.17	0.12
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		1,966.000 Local	79.892111	157,067.89	81.860000	160,936.76	3,868.87	0.37
		Base	79.892111	157,067.89	81.860000	160,936.76	3,868.87	0.16
756109104	REALTY INCOME CORP REIT USD1.0							
		2,248.000 Local	54.949822	123,527.20	58.200000	130,833.60	7,306.40	0.30
		Base	54.949822	123,527.20	58.200000	130,833.60	7,306.40	0.13
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		100.000 Local	563.960000	56,396.00	688.870000	68,887.00	12,491.00	0.16
		Base	563.960000	56,396.00	688.870000	68,887.00	12,491.00	0.07
761152107	RESMED INC COMMON STOCK USD.004							
		300.000 Local	238.450000	71,535.00	218.300000	65,490.00	-6,045.00	0.15

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		Base	238.450000	71,535.00	218.300000	65,490.00	-6,045.00	0.07
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		400.000 Local	136.534300	54,613.72	305.350000	122,140.00	67,526.28	0.28
		Base	136.534300	54,613.72	305.350000	122,140.00	67,526.28	0.13
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		400.000 Local	175.176650	70,070.66	284.650000	113,860.00	43,789.34	0.26
		Base	175.176650	70,070.66	284.650000	113,860.00	43,789.34	0.12
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		100.000 Local	537.920000	53,792.00	335.780000	33,578.00	-20,214.00	0.08
		Base	537.920000	53,792.00	335.780000	33,578.00	-20,214.00	0.03
79466L302	SALESFORCE INC COMMON STOCK USD.001							
		700.000 Local	158.897143	111,228.00	143.840000	100,688.00	-10,540.00	0.23
		Base	158.897143	111,228.00	143.840000	100,688.00	-10,540.00	0.10
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		5,300.000 Local	37.020275	196,207.46	35.900000	190,270.00	-5,937.46	0.44
		Base	37.020275	196,207.46	35.900000	190,270.00	-5,937.46	0.19
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		2,400.000 Local	56.170425	134,809.02	71.870000	172,488.00	37,678.98	0.40
		Base	56.170425	134,809.02	71.870000	172,488.00	37,678.98	0.18
81141R100	SEA LTD ADR ADR							
		2,940.000 Local	233.037340	685,129.78	56.050000	164,787.00	-520,342.78	0.38
		Base	233.037340	685,129.78	56.050000	164,787.00	-520,342.78	0.17
816851109	SEMPRA ENERGY COMMON STOCK							
		1,200.000 Local	124.139683	148,967.62	149.940000	179,928.00	30,960.38	0.41
		Base	124.139683	148,967.62	149.940000	179,928.00	30,960.38	0.18
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		100.000 Local	393.010000	39,301.00	377.610000	37,761.00	-1,540.00	0.09
		Base	393.010000	39,301.00	377.610000	37,761.00	-1,540.00	0.04
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		600.000 Local	126.259150	75,755.49	204.750000	122,850.00	47,094.51	0.28

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 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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	126.259150	75,755.49	204.750000	122,850.00	47,094.51	0.13
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		1,000.000 Local	125.514980	125,514.98	89.750000	89,750.00	-35,764.98	0.21
		Base	125.514980	125,514.98	89.750000	89,750.00	-35,764.98	0.09
833445109	SNOWFLAKE INC CLASS A COMMON STOCK							
		200.000 Local	183.210000	36,642.00	169.960000	33,992.00	-2,650.00	0.08
		Base	183.210000	36,642.00	169.960000	33,992.00	-2,650.00	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		3,600.000 Local	51.598911	185,756.08	68.000000	244,800.00	59,043.92	0.56
		Base	51.598911	185,756.08	68.000000	244,800.00	59,043.92	0.25
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		700.000 Local	48.890000	34,223.00	30.840000	21,588.00	-12,635.00	0.05
		Base	48.890000	34,223.00	30.840000	21,588.00	-12,635.00	0.02
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		1,000.000 Local	60.520900	60,520.90	84.260000	84,260.00	23,739.10	0.19
		Base	60.520900	60,520.90	84.260000	84,260.00	23,739.10	0.09
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		900.000 Local	84.229200	75,806.28	60.810000	54,729.00	-21,077.28	0.13
		Base	84.229200	75,806.28	60.810000	54,729.00	-21,077.28	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		800.000 Local	58.950000	47,160.00	70.950000	56,760.00	9,600.00	0.13
		Base	58.950000	47,160.00	70.950000	56,760.00	9,600.00	0.06
863667101	STRYKER CORP COMMON STOCK USD.1							
		400.000 Local	135.409100	54,163.64	202.540000	81,016.00	26,852.36	0.19
		Base	135.409100	54,163.64	202.540000	81,016.00	26,852.36	0.08
866674104	SUN COMMUNITIES INC REIT USD.01							
		500.000 Local	129.036000	64,518.00	135.330000	67,665.00	3,147.00	0.16
		Base	129.036000	64,518.00	135.330000	67,665.00	3,147.00	0.07
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		300.000 Local	315.370000	94,611.00	305.510000	91,653.00	-2,958.00	0.21

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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		Base	315.370000	94,611.00	305.510000	91,653.00	-2,958.00	0.09
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		2,000.000 Local	28.799200	57,598.40	28.190000	56,380.00	-1,218.40	0.13
		Base	28.799200	57,598.40	28.190000	56,380.00	-1,218.40	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0							
		3,300.000 Local	68.792403	227,014.93	70.710000	233,343.00	6,328.07	0.53
		Base	68.792403	227,014.93	70.710000	233,343.00	6,328.07	0.24
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		1,300.000 Local	39.357700	51,165.01	62.120000	80,756.00	29,590.99	0.19
		Base	39.357700	51,165.01	62.120000	80,756.00	29,590.99	0.08
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		800.000 Local	122.915000	98,332.00	134.170000	107,336.00	9,004.00	0.25
		Base	122.915000	98,332.00	134.170000	107,336.00	9,004.00	0.11
87612E106	TARGET CORP COMMON STOCK USD.0833							
		400.000 Local	125.670000	50,268.00	148.390000	59,356.00	9,088.00	0.14
		Base	125.670000	50,268.00	148.390000	59,356.00	9,088.00	0.06
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
		1,200.000 Local	64.915000	77,898.00	60.340000	72,408.00	-5,490.00	0.17
		Base	64.915000	77,898.00	60.340000	72,408.00	-5,490.00	0.07
88160R101	TESLA INC COMMON STOCK USD.001							
		1,800.000 Local	111.631017	200,935.83	265.250000	477,450.00	276,514.17	1.09
		Base	111.631017	200,935.83	265.250000	477,450.00	276,514.17	0.49
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		700.000 Local	79.762700	55,833.89	154.780000	108,346.00	52,512.11	0.25
		Base	79.762700	55,833.89	154.780000	108,346.00	52,512.11	0.11
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		400.000 Local	366.904075	146,761.63	507.190000	202,876.00	56,114.37	0.46
		Base	366.904075	146,761.63	507.190000	202,876.00	56,114.37	0.21
88579Y101	3M CO W/D COMMON STOCK USD.01							
		700.000 Local	165.560000	115,892.00	110.500000	77,350.00	-38,542.00	0.18

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		Base	165.560000	115,892.00	110.500000	77,350.00	-38,542.00	0.08
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		100.000 Local	428.020000	42,802.00	524.820000	52,482.00	9,680.00	0.12
		Base	428.020000	42,802.00	524.820000	52,482.00	9,680.00	0.05
89677Q107	TRIP.COM GROUP LTD ADR ADR USD.01							
		2,200.000 Local	36.820000	81,004.00	27.310000	60,082.00	-20,922.00	0.14
		Base	36.820000	81,004.00	27.310000	60,082.00	-20,922.00	0.06
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		1,600.000 Local	53.360000	85,376.00	43.540000	69,664.00	-15,712.00	0.16
		Base	53.360000	85,376.00	43.540000	69,664.00	-15,712.00	0.07
90184L102	TWITTER INC COMMON STOCK USD.000005							
		800.000 Local	38.445000	30,756.00	43.840000	35,072.00	4,316.00	0.08
		Base	38.445000	30,756.00	43.840000	35,072.00	4,316.00	0.04
902653104	UDR INC REIT USD.01							
		1,200.000 Local	46.156317	55,387.58	41.710000	50,052.00	-5,335.58	0.11
		Base	46.156317	55,387.58	41.710000	50,052.00	-5,335.58	0.05
902681105	UGI CORP COMMON STOCK							
		1,400.000 Local	43.420000	60,788.00	32.330000	45,262.00	-15,526.00	0.10
		Base	43.420000	60,788.00	32.330000	45,262.00	-15,526.00	0.05
902973304	US BANCORP COMMON STOCK USD.01							
		1,200.000 Local	52.557100	63,068.52	40.320000	48,384.00	-14,684.52	0.11
		Base	52.557100	63,068.52	40.320000	48,384.00	-14,684.52	0.05
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
		2,000.000 Local	21.095000	42,190.00	26.500000	53,000.00	10,810.00	0.12
		Base	21.095000	42,190.00	26.500000	53,000.00	10,810.00	0.05
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		500.000 Local	111.116700	55,558.35	194.820000	97,410.00	41,851.65	0.22
		Base	111.116700	55,558.35	194.820000	97,410.00	41,851.65	0.10
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		800.000 Local	95.844325	76,675.46	161.540000	129,232.00	52,556.54	0.30

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		Base	95.844325	76,675.46	161.540000	129,232.00	52,556.54	0.13
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,200.000 Local	255.850200	307,020.24	505.040000	606,048.00	299,027.76	1.39
		Base	255.850200	307,020.24	505.040000	606,048.00	299,027.76	0.62
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		1,500.000 Local	83.393600	125,090.40	106.850000	160,275.00	35,184.60	0.37
		Base	83.393600	125,090.40	106.850000	160,275.00	35,184.60	0.16
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001							
		200.000 Local	234.510000	46,902.00	164.880000	32,976.00	-13,926.00	0.08
		Base	234.510000	46,902.00	164.880000	32,976.00	-13,926.00	0.03
92276F100	VENTAS INC REIT USD.25							
		2,000.000 Local	52.419555	104,839.11	40.170000	80,340.00	-24,499.11	0.18
		Base	52.419555	104,839.11	40.170000	80,340.00	-24,499.11	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		2,400.000 Local	49.739021	119,373.65	37.970000	91,128.00	-28,245.65	0.21
		Base	49.739021	119,373.65	37.970000	91,128.00	-28,245.65	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		400.000 Local	219.720000	87,888.00	289.540000	115,816.00	27,928.00	0.27
		Base	219.720000	87,888.00	289.540000	115,816.00	27,928.00	0.12
925652109	VICI PROPERTIES INC REIT USD.01							
		3,200.000 Local	25.073388	80,234.84	29.850000	95,520.00	15,285.16	0.22
		Base	25.073388	80,234.84	29.850000	95,520.00	15,285.16	0.10
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		800.000 Local	110.650300	88,520.24	177.650000	142,120.00	53,599.76	0.33
		Base	110.650300	88,520.24	177.650000	142,120.00	53,599.76	0.15
929042109	VORNADO REALTY TRUST REIT USD.04							
		1,100.000 Local	75.654118	83,219.53	23.160000	25,476.00	-57,743.53	0.06
		Base	75.654118	83,219.53	23.160000	25,476.00	-57,743.53	0.03
92936U109	WP CAREY INC REIT USD.001							
		1,400.000 Local	70.810664	99,134.93	69.800000	97,720.00	-1,414.93	0.22

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	70.810664	99,134.93	69.800000	97,720.00	-1,414.93	0.10
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		1,100.000 Local	62.003318	68,203.65	89.430000	98,373.00	30,169.35	0.23
		Base	62.003318	68,203.65	89.430000	98,373.00	30,169.35	0.10
931142103	WALMART INC COMMON STOCK USD.1							
		8,200.000 Local	103.313422	847,170.06	129.700000	1,063,540.00	216,369.94	2.44
		Base	103.313422	847,170.06	129.700000	1,063,540.00	216,369.94	1.09
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		4,500.000 Local	62.942327	283,240.47	31.400000	141,300.00	-141,940.47	0.32
		Base	62.942327	283,240.47	31.400000	141,300.00	-141,940.47	0.14
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
		2,900.000 Local	13.225000	38,352.50	11.500000	33,350.00	-5,002.50	0.08
		Base	13.225000	38,352.50	11.500000	33,350.00	-5,002.50	0.03
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		600.000 Local	143.755000	86,253.00	160.210000	96,126.00	9,873.00	0.22
		Base	143.755000	86,253.00	160.210000	96,126.00	9,873.00	0.10
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		3,700.000 Local	49.763976	184,126.71	40.220000	148,814.00	-35,312.71	0.34
		Base	49.763976	184,126.71	40.220000	148,814.00	-35,312.71	0.15
95040Q104	WELLTOWER INC REIT USD1.0							
		1,400.000 Local	55.029864	77,041.81	64.320000	90,048.00	13,006.19	0.21
		Base	55.029864	77,041.81	64.320000	90,048.00	13,006.19	0.09
96145D105	WESTROCK CO COMMON STOCK							
		1,600.000 Local	53.610000	85,776.00	30.890000	49,424.00	-36,352.00	0.11
		Base	53.610000	85,776.00	30.890000	49,424.00	-36,352.00	0.05
962166104	WEYERHAEUSER CO REIT USD1.25							
		2,500.000 Local	32.993500	82,483.75	28.560000	71,400.00	-11,083.75	0.16
		Base	32.993500	82,483.75	28.560000	71,400.00	-11,083.75	0.07
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		5,900.000 Local	28.099325	165,786.02	28.630000	168,917.00	3,130.98	0.39

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		Base	28.099325	165,786.02	28.630000	168,917.00	3,130.98	0.17
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000 Local	50.684909	111,506.80	64.000000	140,800.00	29,293.20	0.32
		Base	50.684909	111,506.80	64.000000	140,800.00	29,293.20	0.14
98422D105	XPENG INC ADR ADR USD.00001							
		1,733.000 Local	37.410000	64,831.53	11.950000	20,709.35	-44,122.18	0.05
		Base	37.410000	64,831.53	11.950000	20,709.35	-44,122.18	0.02
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		1,554.000 Local	58.451377	90,833.44	47.330000	73,550.82	-17,282.62	0.17
		Base	58.451377	90,833.44	47.330000	73,550.82	-17,282.62	0.08
98887Q104	ZAI LAB LTD ADR ADR USD.00006							
		1,080.000 Local	49.270000	53,211.60	34.200000	36,936.00	-16,275.60	0.08
		Base	49.270000	53,211.60	34.200000	36,936.00	-16,275.60	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01							
		500.000 Local	134.180000	67,090.00	148.290000	74,145.00	7,055.00	0.17
		Base	134.180000	67,090.00	148.290000	74,145.00	7,055.00	0.08
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001							
		1,800.000 Local	37.240000	67,032.00	24.030000	43,254.00	-23,778.00	0.10
		Base	37.240000	67,032.00	24.030000	43,254.00	-23,778.00	0.04
98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001							
		300.000 Local	181.166233	54,349.87	73.590000	22,077.00	-32,272.87	0.05
		Base	181.166233	54,349.87	73.590000	22,077.00	-32,272.87	0.02
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		393.000 Local	159.262875	62,590.31	0.000000	0.00	-62,590.31	0.00
		Base	159.262875	62,590.31	0.000000	0.00	-62,590.31	0.00
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000 Local	2.858485	56,254.99	0.000000	0.00	-56,254.99	0.00
		Base	2.858485	56,254.99	0.000000	0.00	-56,254.99	0.00
BKX9VW906	YANDEX NV A COMMON STOCK EUR.01							
		1,619.000 Local	69.301896	112,199.77	0.000000	0.00	-112,199.77	0.00

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		Base	69.301896	112,199.77	0.000000	0.00	-112,199.77	0.00
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		6,600.000 Local	9.666255	63,797.28	10.730000	70,818.00	7,020.72	0.16
		Base	9.666255	63,797.28	10.730000	70,818.00	7,020.72	0.07
G0403H108	AON PLC CLASS A COMMON STOCK							
		200.000 Local	187.680000	37,536.00	267.870000	53,574.00	16,038.00	0.12
		Base	187.680000	37,536.00	267.870000	53,574.00	16,038.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		400.000 Local	120.705000	48,282.00	257.300000	102,920.00	54,638.00	0.24
		Base	120.705000	48,282.00	257.300000	102,920.00	54,638.00	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		400.000 Local	75.926200	30,370.48	133.360000	53,344.00	22,973.52	0.12
		Base	75.926200	30,370.48	133.360000	53,344.00	22,973.52	0.05
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		1,200.000 Local	196.991425	236,389.71	269.590000	323,508.00	87,118.29	0.74
		Base	196.991425	236,389.71	269.590000	323,508.00	87,118.29	0.33
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		2,000.000 Local	97.203360	194,406.72	80.750000	161,500.00	-32,906.72	0.37
		Base	97.203360	194,406.72	80.750000	161,500.00	-32,906.72	0.17
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		300.000 Local	226.360000	67,908.00	200.940000	60,282.00	-7,626.00	0.14
		Base	226.360000	67,908.00	200.940000	60,282.00	-7,626.00	0.06
H1467J104	CHUBB LTD COMMON STOCK							
		300.000 Local	155.061433	46,518.43	181.880000	54,564.00	8,045.57	0.13
		Base	155.061433	46,518.43	181.880000	54,564.00	8,045.57	0.06
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		600.000 Local	109.942717	65,965.63	112.020000	67,212.00	1,246.37	0.15
		Base	109.942717	65,965.63	112.020000	67,212.00	1,246.37	0.07
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01							
		400.000 Local	133.272400	53,308.96	149.940000	59,976.00	6,667.04	0.14

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View Date: October 11, 2022

Base Currency: 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	133.272400	53,308.96	149.940000	59,976.00	6,667.04	0.06
M98068105	WIX.COM LTD COMMON STOCK ILS.01							
		600.000 Local	82.560000	49,536.00	78.230000	46,938.00	-2,598.00	0.11
		Base	82.560000	49,536.00	78.230000	46,938.00	-2,598.00	0.05
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		900.000 Local	102.070000	91,863.00	75.280000	67,752.00	-24,111.00	0.16
		Base	102.070000	91,863.00	75.280000	67,752.00	-24,111.00	0.07
US DOLLAR Total								
		615,426.000 Local		39,329,974.00		42,486,464.54	3,156,490.54	97.34
		Base		39,329,974.00		42,486,464.54	3,156,490.54	43.52
YUAN RENMINBI							Exchange Rate:	7.091200
BD5CKZ901	WINNING HEALTH TECHNOLOGY A COMMON STOCK CNY1.0							
		30,600.000 Local	14.666242	448,787.02	7.040000	215,424.00	-233,363.02	5.38
		Base	2.304346	70,513.00	0.992780	30,379.06	-40,133.94	0.03
BD5CLQ900	AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0							
		9,873.000 Local	32.959828	325,412.38	28.670000	283,058.91	-42,353.47	7.07
		Base	5.178617	51,128.49	4.043039	39,916.93	-11,211.56	0.04
BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0							
		2,200.000 Local	252.829541	556,224.99	169.230000	372,306.00	-183,918.99	9.30
		Base	38.827559	85,420.63	23.864790	52,502.54	-32,918.09	0.05
BHQK86909	SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0							
		800.000 Local	450.328850	360,263.08	299.000000	239,200.00	-121,063.08	5.97
		Base	69.598300	55,678.64	42.164937	33,731.95	-21,946.69	0.03
BHQPSY905	CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0							
		200.000 Local	314.785800	62,957.16	400.890000	80,178.00	17,220.84	2.00
		Base	48.342300	9,668.46	56.533450	11,306.69	1,638.23	0.01
BHWLWV908	WUXI APPTEC CO LTD A COMMON STOCK CNY1.0							
		3,800.000 Local	146.132671	555,304.15	71.690000	272,422.00	-282,882.15	6.80
		Base	22.584797	85,822.23	10.109713	38,416.91	-47,405.32	0.04

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0		200.000	Local	1,138.033150	227,606.63	1,872.500000	374,500.00	146,893.37	9.35
				Base	161.813350	32,362.67	264.059680	52,811.94	20,449.27	0.05
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0		23,100.000	Local	23.711527	547,736.28	17.420000	402,402.00	-145,334.28	10.05
				Base	3.641429	84,117.00	2.456566	56,746.67	-27,370.33	0.06
BP3R2M902	CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0		15,400.000	Local	19.958119	307,355.04	22.740000	350,196.00	42,840.96	8.74
				Base	3.084527	47,501.71	3.206792	49,384.59	1,882.88	0.05
BP3R33903	POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0		32,300.000	Local	15.607129	504,110.26	18.000000	581,400.00	77,289.74	14.52
				Base	2.323630	75,053.26	2.538357	81,988.94	6,935.68	0.08
BP3R36906	JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0		12,600.000	Local	69.573163	876,621.86	35.100000	442,260.00	-434,361.86	11.04
				Base	10.752529	135,481.87	4.949797	62,367.44	-73,114.43	0.06
BP3R7Z908	ZHANGZHOU PIENTZEHUANG PHA A COMMON STOCK CNY1.0		1,100.000	Local	404.597318	445,057.05	266.800000	293,480.00	-151,577.05	7.33
				Base	62.530500	68,783.55	37.624097	41,386.51	-27,397.04	0.04
YUAN RENMINBI Total			132,173.000	Local		5,217,435.90		3,906,826.91	-1,310,608.99	97.55
				Base		801,531.51		550,940.17	-250,591.34	0.56
EQUITY Total			7,612,325.000	Base		102,402,301.07		96,353,900.61	-6,048,400.46	98.70

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
		172,845,031.650	Base	103,645,851.66		97,595,441.72	-6,050,409.94	99.99

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 1.020356

GERMANY

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
ADI1TXCB0	EURO STOXX 50 DEC22 XEUR 20221216	16 Dec 2022							
6.000	Local		198,900.00	213,947.58	3,315.000000	-15,047.58	-17,867.58	2,820.00	
	Base		194,931.96		3,248.866082	-14,747.38	-17,511.12	2,763.74	0.00

GERMANY Total

6.000	Local		198,900.00	213,947.58		-15,047.58	-17,867.58	2,820.00	
	Base					-14,747.38	-17,511.12	2,763.74	0.00

EURO CURRENCY Total

6.000	Local		198,900.00	213,947.58		-15,047.58	-17,867.58	2,820.00	
	Base					-14,747.38	-17,511.12	2,763.74	0.00

JAPANESE YEN

Exchange Rate: 144.730000

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
ADI1J76R0	NIKKEI 225 (OSE) DEC22 XOSE 20221208	08 Dec 2022							
1.000	Local		25,940,000.00	27,290,508.00	25,940.000000	-1,350,508.00	-950,508.00	-400,000.00	
	Base		179,230.29		179.230291	-9,331.22	-6,567.46	-2,763.76	0.00

JAPANESE YEN Total

1.000	Local		25,940,000.00	27,290,508.00		-1,350,508.00	-950,508.00	-400,000.00	
	Base					-9,331.22	-6,567.46	-2,763.76	0.00

POUND STERLING

Exchange Rate: 0.895616

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
ADI22P381	FTSE 100 IDX FUT DEC22 IFLL 20221216	16 Dec 2022							
3.000	Local		207,435.00	219,978.10	6,914.500000	-12,543.10	-13,668.10	1,125.00	
	Base		231,611.54		7,720.384629	-14,005.00	-15,261.12	1,256.12	0.00

POUND STERLING Total

3.000	Local		207,435.00	219,978.10		-12,543.10	-13,668.10	1,125.00	
	Base					-14,005.00	-15,261.12	1,256.12	0.00

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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										
US DOLLAR										Exchange Rate: 1.000000
ADI1YV7G3	S+P500 EMINI FUT DEC22 XCME 20221216						16 Dec 2022			
1.000		50.000	Local 180,075.00	201,168.42	3,601.500000	-21,093.42		-18,455.92	-2,637.50	
			Base 180,075.00		3,601.500000	-21,093.42		-18,455.92	-2,637.50	0.00
ADI22VYC5	MSCI EMGMKT DEC22 IFUS 20221216						16 Dec 2022			
2.000		100.000	Local 87,150.00	97,597.44	871.500000	-10,447.44		-10,087.44	-360.00	
			Base 87,150.00		871.500000	-10,447.44		-10,087.44	-360.00	0.00
ADI27Z1X1	NIKKEI 225 (CME) DEC22 XCME 20221208						08 Dec 2022			
2.000		10.000	Local 259,450.00	273,459.54	25,945.000000	-14,009.54		-11,559.54	-2,450.00	
			Base 259,450.00		25,945.000000	-14,009.54		-11,559.54	-2,450.00	0.00
US DOLLAR Total										
5.000		160.000	Local 526,675.00	572,225.40		-45,550.40		-40,102.90	-5,447.50	
			Base			-45,550.40		-40,102.90	-5,447.50	0.01
FUTURES LONG Total										
15.000		1,250.000	Base			-83,634.00		-79,442.60	-4,191.40	0.01

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
15.000	1,250.000 Base					-83,634.00	-79,442.60	-4,191.40	0.01

HB0F10000002 - GLOBEFLEX ACWI EX US

9/30/2022

Shares/Par Security ID	Description Link Ref	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							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	NON-BASE CURRENCY		6,340.30	0.00	6,340.30		0.00
			4,076.50	0.00	4,076.50	0.00	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,906.85	0.00		0.00
			0.00	1,226.01	0.00	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-6,340.30	0.00	-6,340.30		0.00
			-4,052.45	0.00	-4,076.50	0.00	-24.05
SUBTOTAL AUSTRALIAN DOLLAR			0.00	1,906.85	0.00		0.00
			24.05	1,226.01	0.00	0.00	-24.05
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			0.00	1,906.85	0.00		0.00
			24.05	1,226.01	0.00	0.00	-24.05
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		26.49	0.00	26.49		0.00
			5.13	0.00	4.90	0.00	-0.23
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		-23.34	0.00	-23.34		0.00
			-17.18	0.00	-16.99	0.00	0.19
CHILEAN PESO							
CHILE							
	NON-BASE CURRENCY		-230.00	0.00	-230.00		0.00
			-0.25	0.00	-0.24	0.00	0.01
CZECH KORUNA							
CZECH REPUBLIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	235,939.20	0.00		0.00
			0.00	9,378.74	0.00	0.00	0.00
DANISH KRONE							
DENMARK							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	534,839.37	0.00		0.00
			0.00	70,467.26	0.00	0.00	0.00
	NON-BASE CURRENCY		-921.88	0.00	-921.88		0.00
			-122.98	0.00	-121.46	0.00	1.52

HB0F10000002 - GLOBEFLEX ACWI EX US

9/30/2022

Shares/Par Security ID	Description Link Ref	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 DANISH KRONE			-921.88	534,839.37	-921.88		0.00
			-122.98	70,467.26	-121.46	0.00	1.52
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			-921.88	534,839.37	-921.88		0.00
			-122.98	70,467.26	-121.46	0.00	1.52
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	814,400.94	0.00		0.00
			0.00	797,827.88	0.00	0.00	0.00
	NON-BASE CURRENCY		3,068.01	0.00	3,068.01		0.00
			3,005.57	0.00	3,005.58	0.00	0.01
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-20,570.55	0.00	-20,570.55		0.00
			-20,039.42	0.00	-20,151.94	-0.01	-112.52
SUBTOTAL EURO CURRENCY UNIT			-17,502.54	814,400.94	-17,502.54		0.00
			-17,033.85	797,827.88	-17,146.36	-0.01	-112.51
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-17,502.54	814,400.94	-17,502.54		0.00
			-17,033.85	797,827.88	-17,146.36	-0.01	-112.51
HONG KONG DOLLAR							
HONG KONG							
	NON-BASE CURRENCY		299,524.76	0.00	299,524.76		0.00
			38,158.82	0.00	38,156.51	0.01	-2.31
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-135,486.48	0.00	-135,486.48		0.00
			-17,258.76	0.00	-17,259.64	-0.01	-0.88
SUBTOTAL HONG KONG DOLLAR			164,038.28	0.00	164,038.28		0.00
			20,900.06	0.00	20,896.87	0.00	-3.19
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR			164,038.28	0.00	164,038.28		0.00
			20,900.06	0.00	20,896.87	0.00	-3.19
INDIAN RUPEE							
INDIA							
	NON-BASE CURRENCY		-624,460.00	0.00	-624,460.00		0.00
			-7,694.46	0.00	-7,676.10	0.00	18.36
JAPANESE YEN							
JAPAN							
	NON-BASE CURRENCY		-15,658.00	0.00	-15,658.00		0.00
			-110.19	0.00	-108.18	0.00	2.01

HB0F10000002 - GLOBEFLEX ACWI EX US

9/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		7,370,040.00	0.00	7,370,040.00		0.00
			237,513.12	0.00	232,134.56	0.07	-5,378.56
NORWEGIAN KRONE							
NORWAY							
	NON-BASE CURRENCY		298,031.55	0.00	298,031.55		0.00
			27,349.24	0.00	27,349.24	0.01	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-298,031.55	0.00	-298,031.55		0.00
			-27,599.04	0.00	-27,349.24	-0.01	249.80
	DIVIDENDS RECEIVABLE RECLAIM		0.00	879,549.71	0.00		0.00
			0.00	80,713.01	0.00	0.00	0.00
SUBTOTAL NORWEGIAN KRONE			0.00	879,549.71	0.00	0.00	0.00
			-249.80	80,713.01	0.00	0.00	249.80
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			0.00	879,549.71	0.00	0.00	0.00
			-249.80	80,713.01	0.00	0.00	249.80
POLISH ZLOTY							
POLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	9,645.76	0.00		0.00
			0.00	1,952.98	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		20,793.11	0.00	20,793.11		0.00
			22,902.30	0.00	23,211.35	0.01	309.05
	DIVIDENDS RECEIVABLE RECLAIM		0.00	4,922.52	0.00		0.00
			0.00	5,495.01	0.00	0.00	0.00
SUBTOTAL POUND STERLING			20,793.11	4,922.52	20,793.11		0.00
			22,902.30	5,495.01	23,211.35	0.01	309.05
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			20,793.11	4,922.52	20,793.11		0.00
			22,902.30	5,495.01	23,211.35	0.01	309.05
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		408,453.18	0.00	408,453.18		0.00
			22,651.31	0.00	22,726.56	0.01	75.25

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	309,701.08	0.00		0.00
			0.00	17,231.94	0.00	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-408,090.85	0.00	-408,090.85		0.00
			-22,552.03	0.00	-22,706.40	-0.01	-154.37
SUBTOTAL SOUTH AFRICAN RAND			362.33	309,701.08	362.33		0.00
			99.28	17,231.94	20.16	0.00	-79.12
TOTAL CASH & CASH EQUIVALENTS SOUTH AFRICAN RAND			362.33	309,701.08	362.33		0.00
			99.28	17,231.94	20.16	0.00	-79.12
SWISS FRANC							
SWITZERLAND							
	NON-BASE CURRENCY		-22.38	0.00	-22.38		0.00
			-22.73	0.00	-22.74	0.00	-0.01
	DIVIDENDS RECEIVABLE RECLAIM		0.00	305,370.71	0.00		0.00
			0.00	310,257.25	0.00	0.00	0.00
SUBTOTAL SWISS FRANC			-22.38	305,370.71	-22.38		0.00
			-22.73	310,257.25	-22.74	0.00	-0.01
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			-22.38	305,370.71	-22.38		0.00
			-22.73	310,257.25	-22.74	0.00	-0.01
THAILAND BAHT							
THAILAND							
	NON-BASE CURRENCY		-9,028,480.48	0.00	-9,028,480.48		0.00
			-247,062.73	0.00	-239,355.26	-0.07	7,707.47
TURKISH LIRA							
TURKEY							
	NON-BASE CURRENCY		30,568.22	0.00	30,568.22		0.00
			1,677.47	0.00	1,648.90	0.00	-28.57
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,610.90	0.00	-5,610.90		0.00
			-5,610.90	0.00	-5,610.90	0.00	0.00
	REBATE RECEIVABLE		54,323.66	0.00	54,323.66		0.00
			54,323.66	0.00	54,323.66	0.02	0.00
	MSC PAYABLE - CLASS C3		-54,954.56	0.00	-54,954.56		0.00
			-54,954.56	0.00	-54,954.56	-0.02	0.00

HB0F1000002 - GLOBEFLEX ACWI EX US

9/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	20,417.76	0.00		0.00
			0.00	20,417.76	0.00	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-15,030.73	0.00	-15,030.73		0.00
			-15,030.73	0.00	-15,030.73	0.00	0.00
	MSC PAYABLE - CLASS C1		-107,874.73	0.00	-107,874.73		0.00
			-107,874.73	0.00	-107,874.73	-0.03	0.00
	PAYABLE FOR CUSTODIAN FEES		-40,297.57	0.00	-40,297.57		0.00
			-40,297.57	0.00	-40,297.57	-0.01	0.00
	FFX CONTRACTS RECEIVABLE		91,501.70	0.00	91,501.70		0.00
			91,501.70	0.00	91,501.70	0.03	0.00
	CASH		877.04	0.00	877.04		0.00
			877.04	0.00	877.04	0.00	0.00
7,162,187.610	BLACKROCK LIQ T FUND INSTL	100.0000	7,162,187.61	10,140.01	7,162,187.61		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	7,162,187.61	10,140.01	7,162,187.61	2.16	0.00
SUBTOTAL UNITED STATES			7,085,121.52	30,557.77	7,085,121.52		0.00
			7,085,121.52	30,557.77	7,085,121.52	2.15	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			7,085,121.52	30,557.77	7,085,121.52		0.00
			7,085,121.52	30,557.77	7,085,121.52	2.15	0.00
TOTAL CASH & CASH EQUIVALENTS			7,095,928.76	1,325,107.85	7,098,590.93	2.15	2,662.17
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							
235,465.000	GERDAU SA	24.4400	7,554,741.02	0.00	5,754,764.60		-1,799,976.42
	LB2645516	4.5185	1,488,838.95	0.00	1,063,953.45	0.32	-424,885.50
124,193.000	UNIPAR CARBOCLORO SA	95.6500	8,766,257.87	0.00	11,879,060.45		3,112,802.58
	LB2905878	17.6840	1,585,292.63	0.00	2,196,226.64	0.66	610,934.01
1,736,608.900	CIA ENERGETICA DE MINAS GERAIS	10.7900	18,585,256.25	1,468,502.09	18,738,010.03		152,753.78
	LBB1YBRG4	1.9949	3,494,285.97	261,271.88	3,464,324.22	1.05	-29,961.75
SUBTOTAL BRAZIL			34,906,255.14	1,468,502.09	36,371,835.08		1,465,579.94
			6,568,417.55	261,271.88	6,724,504.31	2.03	156,086.76
TOTAL PREFERRED SECURITIES BRAZIL REAL			34,906,255.14	1,468,502.09	36,371,835.08		1,465,579.94
			6,568,417.55	261,271.88	6,724,504.31	2.03	156,086.76
CHILEAN PESO							
CHILE							

HB0F10000002 - GLOBEFLEX ACWI EX US

9/30/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,161.000 LC2718303	SOCIEDAD QUIMICA Y MINERA DE C	90,100.0000 94.0565	1,583,748,994.00 1,738,517.55	20,910,236.25 21,828.45	1,636,306,100.00 1,708,159.57	0.52	52,557,106.00 -30,357.98
EURO CURRENCY UNIT							
GERMANY							
15,283.000 ED5756033	BAYERISCHE MOTOREN WERKE AG	66.9000 65.5386	1,225,524.91 1,487,067.21	0.00 0.00	1,022,432.70 1,001,626.19	0.30	-203,092.21 -485,441.02
TOTAL PREFERRED SECURITIES			9,794,002.31	283,100.33	9,434,290.07	2.85	-359,712.24
EQUITY							
AUSTRALIAN DOLLAR							
AUSTRALIA							
5,654.000 AA6185497	CSL LTD	285.0200 183.2536	1,680,835.01 1,162,045.28	8,975.87 5,771.04	1,611,503.08 1,036,115.91	0.31	-69,331.93 -125,929.37
350,029.000 AA6271024	INSURANCE AUSTRALIA GROUP LTD	4.6000 2.9576	1,638,314.32 1,125,194.27	0.00 0.00	1,610,133.40 1,035,235.27	0.31	-28,180.92 -89,959.00
126,806.000 AA6439563	IGO LTD	13.7000 8.8084	1,672,439.91 1,147,695.68	0.00 0.00	1,737,242.20 1,116,959.87	0.34	64,802.29 -30,735.81
46,868.000 AA6821125	SONIC HEALTHCARE LTD	30.5800 19.6614	1,903,409.17 1,391,487.28	0.00 0.00	1,433,223.44 921,491.01	0.28	-470,185.73 -469,996.27
155,048.000 AAB033YN9	DEXUS	7.7200 4.9636	1,710,850.28 1,214,275.98	0.00 0.00	1,196,970.56 769,592.22	0.23	-513,879.72 -444,683.76
110,502.000 AAB15F6S8	CHARTER HALL GROUP	11.4800 7.3811	1,836,105.42 1,316,183.32	0.00 0.00	1,268,562.96 815,622.56	0.25	-567,542.46 -500,560.76
480,523.000 AABRTNNQ3	MEDIBANK PVT LTD	3.4700 2.2310	1,795,924.79 1,231,338.04	0.00 0.00	1,667,414.81 1,072,064.35	0.32	-128,509.98 -159,273.69
579,488.000 AABYQM3N2	VIVA ENERGY GROUP LTD	2.6100 1.6781	1,588,163.01 1,071,437.78	0.00 0.00	1,512,463.68 972,438.52	0.29	-75,699.33 -98,999.26
28,557.000 AABZ8GX82	WISETECH GLOBAL LTD	52.0000 33.4334	1,661,147.09 1,140,875.82	1,827.65 1,175.12	1,484,964.00 954,757.60	0.29	-176,183.09 -186,118.22
SUBTOTAL AUSTRALIA			15,487,189.00	10,803.52	13,522,478.13		-1,964,710.87
			10,800,533.45	6,946.16	8,694,277.31	2.62	-2,106,256.14
NEW ZEALAND							
17,436.000 AAB8P4LP5	XERO LTD	73.5100 47.2633	1,677,191.00 1,159,526.00	0.00 0.00	1,281,720.36 824,082.11	0.25	-395,470.64 -335,443.89
TOTAL EQUITY AUSTRALIAN DOLLAR			17,164,380.00	10,803.52	14,804,198.49		-2,360,181.51
			11,960,059.45	6,946.16	9,518,359.42	2.87	-2,441,700.03
BRAZIL REAL							
BRAZIL							

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9/30/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
241,437.000	PETROLEO BRASILEIRO SA	33.2800	7,247,827.22	0.00	8,035,023.36		787,196.14
LB2682360		6.1529	1,314,429.00	0.00	1,485,532.67	0.45	171,103.67
105,031.000	CPFL ENERGIA SA	33.7600	3,260,563.79	340,539.96	3,545,846.56		285,282.77
LBB031NN1		6.2416	607,633.96	62,959.77	655,563.86	0.20	47,929.90
402,899.000	EDP - ENERGIAS DO BRASIL SA	21.9000	7,621,407.09	296,962.53	8,823,488.10		1,202,081.01
LBB0D7499		4.0489	1,500,103.28	53,816.25	1,631,305.75	0.49	131,202.47
384,912.000	EMBRAER SA	11.6700	5,488,949.24	0.00	4,491,923.04		-997,026.20
LBB16FPG8		2.1576	1,073,256.51	0.00	830,476.54	0.25	-242,779.97
222,400.000	JBS SA	25.2400	8,335,583.81	0.00	5,613,376.00		-2,722,207.81
LBB1V74X4		4.6664	1,468,049.28	0.00	1,037,813.21	0.31	-430,236.07
495,690.000	B3 SA - BRASIL BOLSA BALCAO	13.1500	7,001,164.06	37,008.77	6,518,323.50		-482,840.56
LBBG36ZK8		2.4312	1,329,591.61	6,836.71	1,205,121.88	0.36	-124,469.73
SUBTOTAL BRAZIL			38,955,495.21	674,511.26	37,027,980.56		-1,927,514.65
			7,293,063.64	123,612.73	6,845,813.91	2.06	-447,249.73
TOTAL EQUITY BRAZIL REAL			38,955,495.21	674,511.26	37,027,980.56		-1,927,514.65
			7,293,063.64	123,612.73	6,845,813.91	2.06	-447,249.73
CANADIAN DOLLAR							
CANADA							
46,034.000	BANK OF MONTREAL	121.0700	3,253,759.61	0.00	5,573,336.38		2,319,576.77
NC2076007		88.1118	2,387,522.67	0.00	4,056,137.97	1.23	1,668,615.30
21,595.000	BANK OF NOVA SCOTIA	65.7000	1,140,333.77	0.00	1,418,791.50		278,457.73
NC2076288		47.8149	825,465.86	0.00	1,032,561.77	0.31	207,095.91
17,723.000	NATIONAL BANK OF CANADA	86.5800	1,695,621.44	16,305.16	1,534,457.34		-161,164.10
NC2077302		63.0108	1,363,204.12	11,865.47	1,116,740.54	0.34	-246,463.58
37,139.000	BORALEX INC	43.8700	1,592,047.87	0.00	1,629,287.93		37,240.06
NC2099082	CL A NEW	31.9275	1,269,141.30	0.00	1,185,755.93	0.36	-83,385.37
54,443.000	RUSSEL METALS INC	25.7000	1,863,996.20	0.00	1,399,185.10		-464,811.10
NC2248804		18.7038	1,537,114.98	0.00	1,018,292.71	0.31	-518,822.27
34,363.000	ROYAL BANK OF CANADA	124.3700	3,732,099.93	0.00	4,273,726.31		541,626.38
NC2754389		90.5134	2,943,088.37	0.00	3,110,313.53	0.94	167,225.16
21,087.000	TORONTO DOMINION BANK	84.7200	1,665,974.22	0.00	1,786,490.64		120,516.42
NC2897220	NEW	61.6571	1,319,479.03	0.00	1,300,164.22	0.39	-19,314.81
185,774.000	NORTHLAND POWER INC	40.4500	7,591,909.95	18,577.40	7,514,558.30		-77,351.65
NCB68XHCO		29.4385	5,942,757.34	13,519.74	5,468,911.83	1.65	-473,845.51
101,048.000	ALIMENTATION COUCHE-TARD INC	55.6100	4,261,940.79	0.00	5,619,279.28		1,357,338.49
NCBL56KN1		40.4716	3,144,143.54	0.00	4,089,574.09	1.24	945,430.55
SUBTOTAL CANADA			26,797,683.78	34,882.56	30,749,112.78		3,951,429.00
			20,731,917.21	25,385.21	22,378,452.59	6.77	1,646,535.38

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY CANADIAN DOLLAR			26,797,683.78	34,882.56	30,749,112.78		3,951,429.00
			20,731,917.21	25,385.21	22,378,452.59	6.77	1,646,535.38
CZECH KORUNA							
CZECH REPUBLIC							
24,577.000	CEZ AS	860.0000	29,235,259.75	766,802.40	21,136,220.00		-8,099,039.75
IC5624031		34.2876	1,267,187.99	30,480.91	842,686.47	0.25	-424,501.52
369,300.000	MONETA MONEY BANK AS	70.6000	28,831,026.13	0.00	26,072,580.00		-2,758,446.13
ICBD3CQ16		2.8148	1,229,744.65	0.00	1,039,495.72	0.31	-190,248.93
SUBTOTAL CZECH REPUBLIC			58,066,285.88	766,802.40	47,208,800.00		-10,857,485.88
			2,496,932.64	30,480.91	1,882,182.19	0.56	-614,750.45
TOTAL EQUITY CZECH KORUNA			58,066,285.88	766,802.40	47,208,800.00		-10,857,485.88
			2,496,932.64	30,480.91	1,882,182.19	0.56	-614,750.45
DANISH KRONE							
DENMARK							
8,194.000	GENMAB A/S	2,461.0000	20,208,084.80	0.00	20,165,434.00		-42,650.80
SD4595734		324.2467	2,769,902.24	0.00	2,656,877.44	0.80	-113,024.80
6,627.000	DSV A/S	896.0000	6,999,914.05	0.00	5,937,792.00		-1,062,122.05
SDB1WT5G0		118.0516	1,110,222.28	0.00	782,328.10	0.24	-327,894.18
61,830.000	NOVO NORDISK A/S	761.4000	27,126,813.45	0.00	47,077,362.00		19,950,548.55
SDBHC8X98		100.3175	4,115,171.47	0.00	6,202,632.73	1.87	2,087,461.26
72,638.000	ISS A/S	117.7000	8,822,267.85	0.00	8,549,492.60		-272,775.25
SDBKJ9RT5		15.5075	1,339,687.45	0.00	1,126,430.21	0.34	-213,257.24
SUBTOTAL DENMARK			63,157,080.15	0.00	81,730,080.60		18,573,000.45
			9,334,983.44	0.00	10,768,268.48	3.25	1,433,285.04
TOTAL EQUITY DANISH KRONE			63,157,080.15	0.00	81,730,080.60		18,573,000.45
			9,334,983.44	0.00	10,768,268.48	3.25	1,433,285.04
EURO CURRENCY UNIT							
AUSTRIA							
94,597.000	TELEKOM AUSTRIA AG	5.9100	598,433.97	0.00	559,068.27		-39,365.70
EA4635085		5.7897	725,720.87	0.00	547,691.23	0.17	-178,029.64
26,378.000	OMV AG	37.3700	1,130,511.40	0.00	985,745.86		-144,765.54
EA4651454		36.6095	1,351,075.06	0.00	965,685.93	0.29	-385,389.13
29,848.000	ANDRITZ AG	43.6400	1,203,130.05	0.00	1,302,566.72		99,436.67
EAB1WVF67		42.7519	1,432,462.76	0.00	1,276,059.49	0.39	-156,403.27
SUBTOTAL AUSTRIA			2,932,075.42	0.00	2,847,380.85		-84,694.57
			3,509,258.69	0.00	2,789,436.65	0.85	-719,822.04
FRANCE							

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3,175.000 EF4061414	LVMH MOET HENNESSY LOUIS VUITT	610.4000 597.9784	1,743,206.82 2,104,835.08	0.00 0.00	1,938,020.00 1,898,581.29		194,813.18 -206,253.79
10,717.000 EF4834109	SCHNEIDER ELECTRIC SE	116.9400 114.5603	909,671.82 1,007,892.70	0.00 0.00	1,253,245.98 1,227,742.42	0.57 0.37	343,574.16 219,849.72
7,198.000 EF5633617	SOPRA STERIA GROUP SACA	130.5000 127.8443	1,047,774.05 1,051,909.82	0.00 0.00	939,339.00 920,223.45		-108,435.05 -131,686.37
73,469.000 EF7309687	BNP PARIBAS SA	43.6050 42.7176	3,473,090.86 3,518,414.69	0.00 0.00	3,203,615.75 3,138,422.17		-269,475.11 -379,992.52
12,748.000 EF7390117	WENDEL SE	73.8500 72.3472	1,026,292.80 1,073,723.74	0.00 0.00	941,439.80 922,281.50	0.95 0.28	-84,853.00 -151,442.24
225,903.000 EFB0C2CQ3	ENGIE SA	11.8420 11.6010	2,971,440.98 3,354,771.10	0.00 0.00	2,675,143.33 2,620,704.16		-296,297.65 -734,066.94
33,671.000 EFB15C551	TOTALENERGIES SE	48.2750 47.2926	1,131,919.88 1,343,763.43	17,424.74 17,070.15	1,625,467.53 1,592,389.27	0.79 0.48	493,547.65 248,625.84
70,007.000 EFB1VP0K5	REXEL SA	15.4800 15.1650	1,220,340.40 1,441,099.98	0.00 0.00	1,083,708.36 1,061,654.89		-136,632.04 -379,445.09
57,832.000 EFB292JQ6	GETLINK SE	15.9050 15.5813	1,092,822.58 1,095,199.07	0.00 0.00	919,817.96 901,099.66	0.32 0.27	-173,004.62 -194,099.41
115,522.000 EFBDC5ST5	VALEO	15.6300 15.3119	2,239,611.17 2,242,685.86	0.00 0.00	1,805,608.86 1,768,864.72		-434,002.31 -473,821.14
37,532.000 EFBPPJ08	MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION)	23.1550 22.6838	1,009,647.58 1,221,480.66	0.00 0.00	869,053.46 851,368.22	0.53 0.26	-140,594.12 -370,112.44
2,594.000 EFBYZ2QP1	SARTORIUS STEDIM BIOTECH	317.1000 310.6470	1,278,885.76 1,512,358.19	0.00 0.00	822,557.40 805,818.36		-456,328.36 -706,539.83
SUBTOTAL FRANCE			19,144,704.70	17,424.74	18,077,017.43		-1,067,687.27
			20,968,134.32	17,070.15	17,709,150.11	5.34	-3,258,984.21
GERMANY							
31,290.000 ED4557101	GEA GROUP AG	33.3400 32.6615	1,285,039.96 1,511,656.75	0.00 0.00	1,043,208.60 1,021,979.30		-241,831.36 -489,677.45
131,752.000 ED4617855	DEUTSCHE POST AG	31.1150 30.4818	4,578,614.05 5,142,413.94	0.00 0.00	4,099,463.48 4,016,039.40	0.31 1.21	-479,150.57 -1,126,374.54
33,174.000 ED4741846	MERCK KGAA	166.8000 163.4056	3,666,979.37 4,099,585.97	0.00 0.00	5,533,423.20 5,420,818.04		1,866,443.83 1,321,232.07
21,711.000 ED5069213	BAYER AG	47.4150 46.4501	1,159,589.63 1,279,877.19	0.00 0.00	1,029,427.07 1,008,478.23	1.64 0.30	-130,162.56 -271,398.96
5,005.000 ED5294126	MUENCHENER RUECKVERSICHERUNGS-	247.5000 242.4634	1,119,344.05 1,133,951.49	0.00 0.00	1,238,737.50 1,213,529.19		119,393.45 79,577.70

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21,432.000	MERCEDES-BENZ GROUP AG	52.3500	1,077,968.33	0.00	1,121,965.20		43,996.87
ED5529026		51.2847	1,272,392.28	0.00	1,099,133.21	0.33	-173,259.07
317,468.000	DEUTSCHE TELEKOM AG	17.4920	4,401,773.21	0.00	5,553,150.26		1,151,377.05
ED5842353		17.1360	4,857,088.69	0.00	5,440,143.65	1.64	583,054.96
16,766.000	BRENTAG SE	62.3800	1,115,587.14	0.00	1,045,863.08		-69,724.06
EDB4YVF55		61.1106	1,114,304.22	0.00	1,024,579.77	0.31	-89,724.45
19,265.000	HUGO BOSS AG	48.0600	1,119,657.67	0.00	925,875.90		-193,781.77
EDB88MHC8		47.0820	1,134,269.20	0.00	907,034.33	0.27	-227,234.87
SUBTOTAL GERMANY			19,524,553.41	0.00	21,591,114.29		2,066,560.88
			21,545,539.73	0.00	21,151,735.12	6.38	-393,804.61
ITALY							
42,353.000	PRYSMIAN SPA	29.6200	1,040,180.40	0.00	1,254,495.86		214,315.46
EIB1W4V62		29.0172	1,234,975.29	0.00	1,228,966.87	0.37	-6,008.42
LUXEMBOURG							
10,359.000	EUROFINS SCIENTIFIC SE	61.1200	1,297,635.90	0.00	633,142.08		-664,493.82
EFBNDPYV6		59.8762	1,524,841.92	0.00	620,257.64	0.19	-904,584.28
52,334.000	ARCELORMITTAL SA	20.6650	1,047,482.15	0.00	1,081,482.11		33,999.96
ENBYPBS65		20.2445	1,283,064.44	0.00	1,059,473.95	0.32	-223,590.49
SUBTOTAL LUXEMBOURG			2,345,118.05	0.00	1,714,624.19		-630,493.86
			2,807,906.36	0.00	1,679,731.59	0.51	-1,128,174.77
NETHERLANDS							
1,173,717.000	KONINKLIJKE KPN NV	2.7720	2,695,902.82	0.00	3,253,543.52		557,640.70
EN5956078		2.7156	3,024,945.70	0.00	3,187,333.91	0.96	162,388.21
11,544.000	HEINEKEN NV	89.8600	1,092,073.82	0.00	1,037,343.84		-54,729.98
EN7792554		88.0313	1,106,325.39	0.00	1,016,233.89	0.31	-90,091.50
964,539.000	PHARMING GROUP NV	1.0680	1,156,551.51	0.00	1,030,127.65		-126,423.86
ENB8RC746		1.0463	1,156,930.66	0.00	1,009,164.55	0.30	-147,766.11
SUBTOTAL NETHERLANDS			4,944,528.15	0.00	5,321,015.01		376,486.86
			5,288,201.75	0.00	5,212,732.35	1.57	-75,469.40
PORTUGAL							
400,139.000	GALP ENERGIA SGPS SA	9.8240	4,047,384.75	0.00	3,930,965.54		-116,419.21
EPB1FW752		9.6241	4,674,662.77	0.00	3,850,970.39	1.16	-823,692.38
SPAIN							
115,502.000	INDRA SISTEMAS SA	7.8550	1,251,566.08	0.00	907,268.21		-344,297.87
EE4476219		7.6952	1,446,955.01	0.00	888,805.30	0.27	-558,149.71

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9/30/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
283,219.000	BANCO BILBAO VIZCAYA ARGENTARI	4.6205	1,438,729.21	0.00	1,308,613.39		-130,115.82
EE5501908		4.5265	1,540,231.56	0.00	1,281,983.11	0.39	-258,248.45
114,776.000	REPSOL SA	11.8050	1,238,171.96	0.00	1,354,930.68		116,758.72
EE5669358		11.5648	1,486,425.44	0.00	1,327,357.84	0.40	-159,067.60
104,763.000	ACERINOX SA	8.1980	1,203,131.51	0.00	858,847.07		-344,284.44
EEB01ZVZ4		8.0312	1,433,312.55	0.00	841,369.53	0.25	-591,943.02
SUBTOTAL SPAIN			5,131,598.76	0.00	4,429,659.35		-701,939.41
			5,906,924.56	0.00	4,339,515.78	1.31	-1,567,408.78
SWITZERLAND							
32,321.000	STMICROELECTRONICS NV	32.2450	1,143,393.04	0.00	1,042,190.65		-101,202.39
EF5962339		31.5888	1,262,009.92	0.00	1,020,982.07	0.31	-241,027.85
TOTAL EQUITY EURO CURRENCY UNIT			60,253,536.68	17,424.74	60,208,463.17		-45,073.51
			67,197,613.39	17,070.15	58,983,220.93	17.80	-8,214,392.46
HONG KONG DOLLAR							
CHINA							
1,187,000.000	LENOVO GROUP LTD	5.4600	10,253,154.95	0.00	6,481,020.00		-3,772,134.95
FH6218082	HK/00992	0.6956	1,315,577.22	0.00	825,618.16	0.25	-489,959.06
11,599,563.000	PETROCHINA CO LTD	3.2200	37,935,999.23	2,436,395.41	37,350,592.86		-585,406.37
FH6226572	HK/00857	0.4102	4,889,245.96	310,553.77	4,758,097.93	1.44	-131,148.03
813,293.000	CHINA PETROLEUM & CHEMICAL COR	3.3700	3,099,323.24	0.00	2,740,797.41		-358,525.83
FH6291816	HK/00386	0.4293	398,232.39	0.00	349,150.62	0.11	-49,081.77
5,243,613.000	PICC PROPERTY & CASUALTY CO LT	8.1400	34,011,071.33	0.00	42,683,009.82		8,671,938.49
FH6706250	HK/02328	1.0370	4,387,876.42	0.00	5,437,395.36	1.64	1,049,518.94
655,015.000	ZTE CORP	14.0800	17,034,875.13	0.00	9,222,611.20		-7,812,263.93
FHB04KP83	HK/00763	1.7937	2,193,082.14	0.00	1,174,869.90	0.35	-1,018,212.24
102,399.000	TIANQI LITHIUM CORP	68.5000	8,607,777.18	0.00	7,014,331.50		-1,593,445.68
FHBMZ3RS3	HK/09696	8.7262	1,096,683.84	0.00	893,556.80	0.27	-203,127.04
4,380,626.000	CHINA RESOURCES PHARMACEUTICAL	5.3900	22,996,176.31	0.00	23,611,574.14		615,397.83
FHBYNGG20	HK/03320	0.6866	2,929,947.02	0.00	3,007,882.16	0.91	77,935.14
555,318.000	YADEA GROUP HOLDINGS LTD	12.6000	8,628,757.23	0.00	6,997,006.80		-1,631,750.43
FHBZ04KX6	HK/01585	1.6051	1,099,665.14	0.00	891,349.80	0.27	-208,315.34
SUBTOTAL CHINA			142,567,134.60	2,436,395.41	136,100,943.73		-6,466,190.87
			18,310,310.13	310,553.77	17,337,920.73	5.24	-972,389.40
HONG KONG							
363,541.000	CHINA OVERSEAS LAND & INVESTME	20.4500	7,547,829.93	145,416.40	7,434,413.45		-113,416.48
FH6192154	HK/00688	2.6051	973,714.57	18,525.10	947,071.10	0.29	-26,643.47
TOTAL EQUITY HONG KONG DOLLAR			150,114,964.53	2,581,811.81	143,535,357.18		-6,579,607.35
			19,284,024.70	329,078.87	18,284,991.83	5.53	-999,032.87

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
HUNGARIAN FORINT							
HUNGARY							
60,653.000	RICHTER GEDEON NYRT	7,400.0000	430,276,611.76	0.00	448,832,200.00		18,555,588.24
EMBC9ZH88		17.1350	1,334,194.40	0.00	1,039,292.05	0.31	-294,902.35
332,510.000	MOL HUNGARIAN OIL & GAS PLC	2,406.0000	746,485,826.60	0.00	800,019,060.00		53,533,233.40
EMBD5ZXH2		5.5712	2,552,356.45	0.00	1,852,481.73	0.56	-699,874.72
SUBTOTAL HUNGARY			1,176,762,438.36	0.00	1,248,851,260.00		72,088,821.64
			3,886,550.85	0.00	2,891,773.78	0.87	-994,777.07
TOTAL EQUITY HUNGARIAN FORINT			1,176,762,438.36	0.00	1,248,851,260.00		72,088,821.64
			3,886,550.85	0.00	2,891,773.78	0.87	-994,777.07
INDIAN RUPEE							
INDIA							
580,579.000	ASHOK LEYLAND LTD	152.6500	85,729,531.32	0.00	88,625,384.35		2,895,853.03
FIB01NFT3		1.8764	1,082,998.71	0.00	1,089,416.37	0.33	6,417.66
27,750.000	ABB INDIA LTD	3,088.4000	89,745,514.47	0.00	85,703,100.00		-4,042,414.47
FIB1Y9QS6		37.9638	1,129,468.93	0.00	1,053,494.56	0.32	-75,974.37
102,998.000	MAHANAGAR GAS LTD	832.1500	90,569,893.54	0.00	85,709,785.70		-4,860,107.84
FIBD04049		10.2291	1,136,542.64	0.00	1,053,576.74	0.32	-82,965.90
78,846.000	HINDUSTAN AERONAUTICS LTD	2,344.8500	114,520,424.16	599,860.37	184,882,043.10		70,361,618.94
FIBFLVFD5		28.8238	1,558,195.10	7,373.71	2,272,639.22	0.69	714,444.12
61,624.000	HDFC BANK LTD	1,421.3500	90,577,447.81	0.00	87,589,272.40		-2,988,175.41
FIBK1N461		17.4718	1,139,939.01	0.00	1,076,680.09	0.33	-63,258.92
122,584.000	AXIS BANK LTD	733.2000	89,894,354.84	0.00	89,878,588.80		-15,766.04
FIBPFJHC7		9.0128	1,135,611.84	0.00	1,104,821.23	0.33	-30,790.61
SUBTOTAL INDIA			561,037,166.14	599,860.37	622,388,174.35		61,351,008.21
			7,182,756.23	7,373.71	7,650,628.21	2.32	467,871.98
TOTAL EQUITY INDIAN RUPEE			561,037,166.14	599,860.37	622,388,174.35		61,351,008.21
			7,182,756.23	7,373.71	7,650,628.21	2.32	467,871.98
INDONESIAN RUPIAH							
INDONESIA							
2,687,763.000	BANK MANDIRI PERSERO TBK PT	9,425.0000	19,433,825,397.00	0.00	25,332,166,275.00		5,898,340,878.00
FL6651044		0.6189	1,353,456.58	0.00	1,663,588.69	0.50	310,132.11
4,727,898.000	TELKOM INDONESIA PERSERO TBK P	4,460.0000	19,486,479,277.00	0.00	21,086,425,080.00		1,599,945,803.00
FLBD4T6W5		0.2929	1,357,700.97	0.00	1,384,766.62	0.42	27,065.65
SUBTOTAL INDONESIA			38,920,304,674.00	0.00	46,418,591,355.00		7,498,286,681.00
			2,711,157.55	0.00	3,048,355.31	0.92	337,197.76

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TOTAL EQUITY INDONESIAN RUPIAH			38,920,304,674.00	0.00	46,418,591,355.00		7,498,286,681.00
			2,711,157.55	0.00	3,048,355.31	0.92	337,197.76
JAPANESE YEN							
JAPAN							
67,200.000	ASICS CORP	2,300.0000	138,785,340.00	0.00	154,560,000.00		15,774,660.00
FJ6057379		15.8900	1,194,182.98	0.00	1,067,808.98	0.32	-126,374.00
29,000.000	BENESSE HOLDINGS INC	2,155.0000	82,184,738.00	870,000.00	62,495,000.00		-19,689,738.00
FJ6121928		14.8883	763,960.38	6,070.76	431,759.33	0.13	-332,201.05
60,600.000	CANON INC	3,172.0000	165,236,310.00	3,636,000.00	192,223,200.00		26,986,890.00
FJ6172327		21.9144	1,506,943.08	25,120.04	1,328,012.81	0.40	-178,930.27
19,500.000	DAIFUKU CO LTD	6,810.0000	165,284,246.00	780,000.00	132,795,000.00		-32,489,246.00
FJ6250024		47.0483	1,239,724.12	5,442.75	917,441.08	0.28	-322,283.04
13,100.000	DAITO TRUST CONSTRUCTION CO LT	13,570.0000	155,144,357.00	3,366,700.00	177,767,000.00		22,622,643.00
FJ6250503		93.7511	1,133,806.13	23,492.45	1,228,139.23	0.37	94,333.10
39,100.000	SCREEN HOLDINGS CO LTD	7,880.0000	434,699,850.00	0.00	308,108,000.00		-126,591,850.00
FJ6251022		54.4406	3,896,291.69	0.00	2,128,626.36	0.64	-1,767,665.33
57,600.000	EISAI CO LTD	7,749.0000	320,126,748.00	4,608,000.00	446,342,400.00		126,215,652.00
FJ6307204		53.5355	2,372,039.22	32,154.10	3,083,646.63	0.93	711,607.41
51,200.000	H.U. GROUP HOLDINGS INC	2,640.0000	168,244,006.00	3,174,400.00	135,168,000.00		-33,076,006.00
FJ6356615		18.2390	1,534,373.05	22,150.60	933,835.43	0.28	-600,537.62
237,900.000	FUJIKURA LTD	862.0000	168,562,643.00	0.00	205,069,800.00		36,507,157.00
FJ6356706		5.9553	1,536,683.80	0.00	1,416,766.14	0.43	-119,917.66
6,400.000	FANUC CORP	20,260.0000	143,603,977.00	1,661,440.00	129,664,000.00		-13,939,977.00
FJ6356938		139.9703	1,068,601.28	11,593.34	895,809.94	0.27	-172,791.34
8,800.000	FUJITSU LTD	15,785.0000	152,672,727.00	1,056,000.00	138,908,000.00		-13,764,727.00
FJ6356946		109.0539	1,115,743.28	7,368.65	959,673.98	0.29	-156,069.30
185,000.000	HITACHI ZOSEN CORP	857.0000	168,076,335.00	0.00	158,545,000.00		-9,531,335.00
FJ6429305		5.9208	1,256,656.89	0.00	1,095,340.16	0.33	-161,316.73
74,300.000	SEIKO EPSON CORP	1,970.0000	144,907,406.00	2,303,300.00	146,371,000.00		1,463,594.00
FJ6616505		13.6101	1,059,735.64	16,072.17	1,011,233.62	0.31	-48,502.02
56,100.000	NGK SPARK PLUG CO LTD	2,562.0000	148,208,669.00	4,656,300.00	143,728,200.00		-4,480,469.00
FJ6619608		17.7001	1,102,866.20	32,491.14	992,975.30	0.30	-109,890.90
600,500.000	RENASAS ELECTRONICS CORP	1,202.0000	776,910,680.00	0.00	721,801,000.00		-55,109,680.00
FJ6635679		8.3043	6,002,678.16	0.00	4,986,708.01	1.51	-1,015,970.15
33,000.000	ONO PHARMACEUTICAL CO LTD	3,381.0000	107,567,156.00	1,089,000.00	111,573,000.00		4,005,844.00
FJ6660107		23.3583	1,014,565.09	7,598.92	770,824.61	0.23	-243,740.48

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45,800.000 FJ6729118	RICOH LEASING CO LTD	3,530.0000 24.3877	155,972,482.00 1,260,726.44	2,977,000.00 20,773.17	161,674,000.00 1,116,957.49	0.34	5,701,518.00 -143,768.95
15,800.000 FJ6804184	SHIBAURA MECHATRONICS CORP	9,350.0000 64.5964	147,533,693.00 1,068,320.92	0.00 0.00	147,730,000.00 1,020,622.55	0.31	196,307.00 -47,698.37
242,800.000 FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	3,767.0000 26.0251	900,885,901.00 7,941,627.18	21,852,000.00 152,480.79	914,627,600.00 6,318,889.53	1.91	13,741,699.00 -1,622,737.65
78,800.000 FJ6894243	TOPCON CORP	1,613.0000 11.1437	145,679,075.00 1,085,399.91	1,576,000.00 10,997.15	127,104,400.00 878,126.42	0.27	-18,574,675.00 -207,273.49
32,400.000 FJ6894300	TOKYO SEIMITSU CO LTD	4,260.0000 29.4311	153,041,865.00 1,322,924.96	3,531,600.00 24,643.11	138,024,000.00 953,566.68	0.29	-15,017,865.00 -369,358.28
129,700.000 FJ6900305	MAZDA MOTOR CORP	956.0000 6.6047	147,797,226.00 1,099,804.53	1,945,500.00 13,575.48	123,993,200.00 856,632.07	0.26	-23,804,026.00 -243,172.46
86,000.000 FJ6918984	USHIO INC	1,502.0000 10.3769	146,351,452.00 1,064,327.30	0.00 0.00	129,172,000.00 892,410.85	0.27	-17,179,452.00 -171,916.45
305,400.000 FJ6985389	ASTELLAS PHARMA INC	1,917.0000 13.2440	534,032,303.00 4,990,590.87	9,162,000.00 63,931.40	585,451,800.00 4,044,712.02	1.22	51,419,497.00 -945,878.85
65,300.000 FJB1CWJM8	NOMURA REAL ESTATE HOLDINGS IN	3,275.0000 22.6260	131,778,519.00 1,237,852.23	3,591,500.00 25,061.08	213,857,500.00 1,477,477.74	0.45	82,078,981.00 239,625.51
164,300.000 FJB1FF8P7	IDEMITSU KOSAN CO LTD	3,135.0000 21.6588	482,174,395.00 4,379,371.72	9,858,000.00 68,788.01	515,080,500.00 3,558,537.68	1.08	32,906,105.00 -820,834.04
104,800.000 FJB2Q4CS7	MS&AD INSURANCE GROUP HOLDINGS	3,836.0000 26.5018	319,190,254.00 2,973,529.05	9,694,000.00 67,643.64	402,012,800.00 2,777,386.64	0.84	82,822,546.00 -196,142.41
30,500.000 FJB5LTM91	OTSUKA HOLDINGS CO LTD	4,584.0000 31.6695	132,042,800.00 1,234,792.83	0.00 0.00	139,812,000.00 965,919.44	0.29	7,769,200.00 -268,873.39
22,400.000 FJBKSHP60	NIPPON EXPRESS HOLDINGS INC	7,360.0000 50.8480	179,702,818.00 1,546,637.01	0.00 0.00	164,864,000.00 1,138,996.25	0.34	-14,838,818.00 -407,640.76
33,900.000 FJBMC9NN6	SAWAI GROUP HOLDINGS CO LTD	4,060.0000 28.0493	146,767,614.00 1,093,354.00	2,203,500.00 15,375.77	137,634,000.00 950,872.29	0.29	-9,133,614.00 -142,481.71
SUBTOTAL JAPAN			7,163,165,585.00	93,592,240.00	7,266,156,400.00		102,990,815.00
			60,098,109.94	652,824.52	50,199,709.26	15.18	-9,898,400.68
TOTAL EQUITY JAPANESE YEN			7,163,165,585.00	93,592,240.00	7,266,156,400.00		102,990,815.00
			60,098,109.94	652,824.52	50,199,709.26	15.18	-9,898,400.68
MEXICAN PESO							
MEXICO							
206,584.000 LMBHHP0S6	COCA-COLA FEMSA SAB DE CV	117.3600 5.8366	19,332,935.02 875,268.58	0.00 0.00	24,244,698.24 1,205,753.99	0.36	4,911,763.22 330,485.41
NEW TAIWAN DOLLAR							
TAIWAN							

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Status: PRELIMINARY

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100,432.000 FA6324505	EVERGREEN MARINE CORP TAIWAN L	146.0000 4.5986	36,265,377.51 1,228,560.73	1,506,486.00 47,449.87	14,663,072.00 461,843.59	0.14	-21,602,305.51 -766,717.14
357,928.000 FA6562997	ADVANCED INTERNATIONAL MULTITE	91.8000 2.8914	37,055,861.00 1,211,790.82	0.00 0.00	32,857,790.40 1,034,923.63	0.31	-4,198,070.60 -176,867.19
67,501.000 FA6889101	TAIWAN SEMICONDUCTOR MANUFACTU	422.0000 13.2918	33,540,997.00 1,097,976.91	146,645.92 4,610.15	28,485,422.00 897,206.90	0.27	-5,055,575.00 -200,770.01
581,518.000 FAB429W97	WISDOM MARINE LINES CO LTD	51.7000 1.6284	33,182,799.00 1,085,434.65	0.00 0.00	30,064,480.60 946,942.60	0.29	-3,118,318.40 -138,492.05
19,214.000 FAB96HCH8	VOLTRONIC POWER TECHNOLOGY COR	1,405.0000 44.2534	33,339,644.00 1,091,931.41	0.00 0.00	26,995,670.00 850,284.10	0.26	-6,343,974.00 -241,647.31
SUBTOTAL TAIWAN			173,384,678.51	1,653,131.92	133,066,435.00		-40,318,243.51
			5,715,694.52	52,060.02	4,191,200.82	1.27	-1,524,493.70
TOTAL EQUITY NEW TAIWAN DOLLAR			173,384,678.51	1,653,131.92	133,066,435.00		-40,318,243.51
			5,715,694.52	52,060.02	4,191,200.82	1.27	-1,524,493.70
NORWEGIAN KRONE							
NORWAY							
118,211.000 SN7133606	EQUINOR ASA	358.1000 32.8615	24,860,261.02 2,550,552.29	0.00 0.00	42,331,359.10 3,884,590.97	1.17	17,471,098.08 1,334,038.68
30,195.000 SN7751258	YARA INTERNATIONAL ASA	383.3000 35.1740	10,513,697.87 1,139,835.15	0.00 0.00	11,573,743.50 1,062,079.28	0.32	1,060,045.63 -77,755.87
274,052.000 SNB11HK30	NORSK HYDRO ASA	58.8400 5.3995	11,023,240.41 1,255,984.56	0.00 0.00	16,125,219.68 1,479,751.28	0.45	5,101,979.27 223,766.72
49,454.000 SNB1L95G4	AKER BP ASA	312.6000 28.6861	10,800,794.19 1,230,472.34	0.00 0.00	15,459,320.40 1,418,644.19	0.43	4,658,526.21 188,171.85
98,088.000 SNB1VQF41	ORKLA ASA	79.2000 7.2679	8,332,505.58 833,179.97	0.00 0.00	7,768,569.60 712,892.66	0.22	-563,935.98 -120,287.31
489,879.000 SNBQN1C50	AKER SOLUTIONS ASA	38.1400 3.5000	12,545,915.87 1,452,829.08	0.00 0.00	18,683,985.06 1,714,559.64	0.52	6,138,069.19 261,730.56
SUBTOTAL NORWAY			78,076,414.94	0.00	111,942,197.34		33,865,782.40
			8,462,853.39	0.00	10,272,518.02	3.11	1,809,664.63
TOTAL EQUITY NORWEGIAN KRONE			78,076,414.94	0.00	111,942,197.34		33,865,782.40
			8,462,853.39	0.00	10,272,518.02	3.11	1,809,664.63
POUND STERLING							
AUSTRALIA							
49,293.000 EX0144405	BHP GROUP LTD	22.7650 25.4126	1,332,102.68 1,675,984.99	0.00 0.00	1,122,155.15 1,252,661.79	0.38	-209,947.53 -423,323.20

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
GIBRALTAR							
382,374.000	888 HOLDINGS PLC	0.9360	1,062,046.13	0.00	357,902.06		-704,144.07
EXB0L4LM9		1.0449	1,398,070.54	0.00	399,526.07	0.12	-998,544.47
UNITED KINGDOM							
91,114.000	ASHTREAD GROUP PLC	40.8600	2,313,765.74	0.00	3,722,918.04		1,409,152.30
EX0053671		45.6120	2,917,190.75	0.00	4,155,893.41	1.26	1,238,702.66
24,759.000	DIAGEO PLC	37.9750	949,814.30	0.00	940,223.03		-9,591.27
EX0237407		42.3915	1,104,729.01	0.00	1,049,570.97	0.32	-55,158.04
649,507.000	BAE SYSTEMS PLC	7.8980	3,211,898.43	0.00	5,129,806.29		1,917,907.86
EX0263494		8.8165	3,982,778.31	0.00	5,726,402.76	1.73	1,743,624.45
160,645.000	STANDARD CHARTERED PLC	5.6680	970,378.69	0.00	910,535.86		-59,842.83
EX0408289		6.3272	1,128,647.45	0.00	1,016,431.18	0.31	-112,216.27
201,638.000	SPIRENT COMMUNICATIONS PLC	2.6240	499,742.25	0.00	529,098.11		29,355.86
EX0472608		2.9292	647,809.17	0.00	590,632.22	0.18	-57,176.95
51,543.000	SSE PLC	15.2750	921,678.12	0.00	787,319.33		-134,358.79
EX0790876		17.0515	1,095,783.12	0.00	878,884.57	0.27	-216,898.55
543,226.000	SERCO GROUP PLC	1.5630	989,417.68	5,106.32	849,062.24		-140,355.44
EX0797376		1.7448	1,239,311.65	5,700.43	947,808.18	0.29	-291,503.47
365,169.000	BP PLC	4.3310	1,160,038.85	0.00	1,581,546.94		421,508.09
EX0798051		4.8347	1,613,614.04	0.00	1,765,480.85	0.53	151,866.81
174,486.000	PAGEGROUP PLC	3.7060	1,065,323.22	55,172.47	646,645.12		-418,678.10
EX3023234		4.1370	1,460,041.98	61,602.15	721,849.95	0.22	-738,192.03
56,357.000	BURBERRY GROUP PLC	18.0800	974,072.99	0.00	1,018,934.56		44,861.57
EX3174300		20.1827	1,224,655.50	0.00	1,137,436.65	0.34	-87,218.85
4,191,211.000	CENTRICA PLC	0.7084	3,341,362.76	0.00	2,969,053.87		-372,308.89
EXB033F22		0.7908	4,408,719.48	0.00	3,314,354.84	1.00	-1,094,364.64
250,430.000	IG GROUP HOLDINGS PLC	7.6350	2,069,112.31	78,234.33	1,912,033.05		-157,079.26
EXB06QFB8		8.5230	2,865,975.75	87,362.97	2,134,402.49	0.64	-731,573.26
177,230.000	DRAX GROUP PLC	6.0050	556,123.55	14,887.32	1,064,266.15		508,142.60
EXB1VNSX3		6.7034	733,392.91	16,619.77	1,188,040.30	0.36	454,647.39
185,174.000	PARAGON BANKING GROUP PLC	3.9480	928,070.85	0.00	731,066.95		-197,003.90
EXB2NGPM2		4.4072	1,104,002.71	0.00	816,090.04	0.25	-287,912.67
272,193.000	CHEMRING GROUP PLC	2.8400	885,703.03	0.00	773,028.12		-112,674.91
EXB45C9X1		3.1703	1,161,083.18	0.00	862,931.29	0.26	-298,151.89
142,317.000	INCHCAPE PLC	6.8250	946,459.52	0.00	971,313.53		24,854.01
EXB61TVQ3		7.6187	1,257,844.11	0.00	1,084,277.29	0.33	-173,566.82

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
89,179.000	COMPASS GROUP PLC	18.0500	1,677,635.30	0.00	1,609,680.95		-67,954.35
EXBD6K458		20.1492	1,951,257.62	0.00	1,796,886.84	0.54	-154,370.78
716,652.000	MAN GROUP PLC/JERSEY	2.2410	1,333,907.62	0.00	1,606,017.13		272,109.51
EXBJ1DLW8		2.5016	1,640,713.86	0.00	1,792,796.92	0.54	152,083.06
16,569.000	FERGUSON PLC	94.0400	1,015,058.71	0.00	1,558,148.76		543,090.05
EXBJVNSS5		104.9769	1,265,052.38	0.00	1,739,361.46	0.53	474,309.08
379,904.000	NATWEST GROUP PLC ORD	2.2590	942,704.32	0.00	858,203.14		-84,501.18
EXBM8PJY6	GBP1.0769	2.5217	1,096,930.75	0.00	958,012.17	0.29	-138,918.58
0.000	GSK PLC	0.0000	0.00	11,076.33	0.00		0.00
EXBN7SWP3		0.0000	0.00	12,365.03	0.00	0.00	0.00
247,868.000	SHELL PLC	22.4650	4,123,020.92	0.00	5,568,354.62		1,445,333.70
EXBP6MXD8		25.0777	5,579,322.10	0.00	6,215,954.26	1.88	636,632.16
SUBTOTAL UNITED KINGDOM			30,875,289.16	164,476.77	35,737,255.79		4,861,966.63
			39,478,855.83	183,650.35	39,893,498.64	12.07	414,642.81
TOTAL EQUITY POUND STERLING			33,269,437.97	164,476.77	37,217,313.00		3,947,875.03
			42,552,911.36	183,650.35	41,545,686.50	12.57	-1,007,224.86
SINGAPORE DOLLAR							
SINGAPORE							
431,379.000	OVERSEA-CHINESE BANKING CORP L	11.8300	5,220,696.95	0.00	5,103,213.57		-117,483.38
FMB0F9V21		8.2445	3,735,675.20	0.00	3,556,494.23	1.07	-179,180.97
SOUTH AFRICAN RAND							
SOUTH AFRICA							
113,541.000	STANDARD BANK GROUP LTD	144.0000	18,531,702.48	0.00	16,349,904.00		-2,181,798.48
KSB030GJ4		8.0122	1,206,894.18	0.00	909,717.85	0.27	-297,176.33
383,660.000	WOOLWORTHS HOLDINGS LTD/SOUTH	61.0700	21,487,266.63	0.00	23,430,116.20		1,942,849.57
KSB06KZ98		3.3980	1,419,279.76	0.00	1,303,664.83	0.39	-115,614.93
189,572.000	VODACOM GROUP LTD	122.0800	24,177,569.43	0.00	23,142,949.76		-1,034,619.67
KSB65B4D1		6.7926	1,381,286.85	0.00	1,287,686.73	0.39	-93,600.12
SUBTOTAL SOUTH AFRICA			64,196,538.54	0.00	62,922,969.96		-1,273,568.58
			4,007,460.79	0.00	3,501,069.41	1.05	-506,391.38
SWITZERLAND							
117,111.000	CIE FINANCIERE RICHEMONT SA	171.1500	28,987,364.88	0.00	20,043,547.65		-8,943,817.23
KSB3DXNG3		9.5229	1,815,397.85	0.00	1,115,234.26	0.34	-700,163.59
TOTAL EQUITY SOUTH AFRICAN RAND			93,183,903.42	0.00	82,966,517.61		-10,217,385.81
			5,822,858.64	0.00	4,616,303.67	1.39	-1,206,554.97
SOUTH KOREAN WON							
SOUTH KOREA							

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
79,952.000 FK6182075	KOREA GAS CORP	33,800.0000 23.6248	3,459,203,591.92 2,930,768.62	0.00 0.00	2,702,377,600.00 1,888,851.14		-756,825,991.92 -1,041,917.48
6,641.000 FK6449540	HYUNDAI MOBIS CO LTD	191,000.0000 133.5012	1,524,525,161.00 1,163,493.21	0.00 0.00	1,268,431,000.00 886,581.26	0.57 0.27	-256,094,161.00 -276,911.95
17,879.000 FK6490924	KIA CORP	71,900.0000 50.2552	1,404,623,364.00 1,070,515.44	0.00 0.00	1,285,500,100.00 898,511.86	0.27 0.27	-119,123,264.00 -172,003.58
93,234.000 FK6771729	SAMSUNG ELECTRONICS CO LTD	53,100.0000 37.1147	5,121,199,183.04 4,277,624.93	26,252,829.72 18,286.02	4,950,725,400.00 3,460,354.07	1.05	-170,473,783.04 -817,270.86
134,156.000 FKB1GN4B1	PARTRON CO LTD	7,590.0000 5.3051	1,620,004,156.00 1,375,752.30	0.00 0.00	1,018,244,040.00 711,710.84	0.22	-601,760,116.00 -664,041.46
29,770.000 FKBVG1NCO	GOLFZON CO LTD	108,100.0000 75.5575	4,206,656,089.20 3,650,539.23	0.00 0.00	3,218,137,000.00 2,249,345.82	0.68	-988,519,089.20 -1,401,193.41
SUBTOTAL SOUTH KOREA			17,336,211,545.16	26,252,829.72	14,443,415,140.00		-2,892,796,405.16
			14,468,693.73	18,286.02	10,095,354.99	3.06	-4,373,338.74
TOTAL EQUITY SOUTH KOREAN WON			17,336,211,545.16	26,252,829.72	14,443,415,140.00		-2,892,796,405.16
			14,468,693.73	18,286.02	10,095,354.99	3.06	-4,373,338.74
SWEDISH KRONA							
SWEDEN							
215,331.000 SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	65.4900 5.9013	19,074,063.56 2,032,404.09	269,163.75 24,255.48	14,102,027.19 1,270,739.10	0.38	-4,972,036.37 -761,664.99
49,774.000 SSB1QH836	VOLVO AB	158.0800 14.2447	11,209,114.48 1,334,132.50	0.00 0.00	7,868,273.92 709,013.19	0.21	-3,340,840.56 -625,119.31
367,628.000 SSBLDBN57	ATLAS COPCO AB	93.2600 8.4037	33,615,438.89 3,872,306.20	0.00 0.00	34,284,987.28 3,089,433.40	0.93	669,548.39 -782,872.80
SUBTOTAL SWEDEN			63,898,616.93	269,163.75	56,255,288.39		-7,643,328.54
			7,238,842.79	24,255.48	5,069,185.69	1.52	-2,169,657.10
TOTAL EQUITY SWEDISH KRONA			63,898,616.93	269,163.75	56,255,288.39		-7,643,328.54
			7,238,842.79	24,255.48	5,069,185.69	1.52	-2,169,657.10
SWISS FRANC							
SWITZERLAND							
28,423.000 ES7103066	NOVARTIS AG	75.5300 76.7386	2,302,888.85 2,418,919.79	0.00 0.00	2,146,789.19 2,181,142.18	0.66	-156,099.66 -237,777.61
14,394.000 ES7108917	ROCHE HOLDING AG	387.8000 394.0056	4,997,116.81 5,192,476.69	0.00 0.00	5,581,993.20 5,671,316.43	1.71	584,876.39 478,839.74
9,132.000 ESB28PS96	U-BLOX HOLDING AG	120.6000 122.5298	1,078,311.17 1,099,871.72	0.00 0.00	1,101,319.20 1,118,942.55	0.34	23,008.03 19,070.83

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Status: PRELIMINARY

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
17,288.000	DKSH HOLDING AG	71.8000	920,857.13	0.00	1,241,278.40		320,421.27
ESB71QPM4		72.9489	961,874.49	0.00	1,261,141.38	0.38	299,266.89
19,234.000	GALENICA AG	71.7500	1,240,464.45	0.00	1,380,039.50		139,575.05
ESBYQCQ30		72.8981	1,364,415.82	0.00	1,402,122.94	0.42	37,707.12
SUBTOTAL SWITZERLAND			10,539,638.41	0.00	11,451,419.49		911,781.08
			11,037,558.51	0.00	11,634,665.48	3.51	597,106.97
TOTAL EQUITY SWISS FRANC			10,539,638.41	0.00	11,451,419.49		911,781.08
			11,037,558.51	0.00	11,634,665.48	3.51	597,106.97
THAILAND BAHT							
THAILAND							
2,082,800.000	SUPALAI PCL	18.9000	40,453,724.04	0.00	39,364,920.00		-1,088,804.04
FB6554695		0.5011	1,345,570.26	0.00	1,043,608.71	0.32	-301,961.55
926,800.000	REGIONAL CONTAINER LINES PCL	29.0000	41,478,197.17	0.00	26,877,200.00		-14,600,997.17
FB6693931		0.7688	1,202,760.81	0.00	712,545.08	0.22	-490,215.73
652,037.000	BEC WORLD PCL	10.4000	11,253,317.90	0.00	6,781,184.80		-4,472,133.10
FB6728323		0.2757	335,669.44	0.00	179,776.91	0.05	-155,892.53
187,400.000	BUMRUNGRAD HOSPITAL PCL	227.0000	40,698,282.90	0.00	42,539,800.00		1,841,517.10
FBB0166D0		6.0180	1,119,622.62	0.00	1,127,778.38	0.34	8,155.76
1,259,600.000	MINOR INTERNATIONAL PCL	26.5000	41,069,818.66	0.00	33,379,400.00		-7,690,418.66
FBB018C07		0.7025	1,129,843.69	0.00	884,925.78	0.27	-244,917.91
387,200.000	PTT EXPLORATION & PRODUCTION P	160.5000	44,281,935.49	0.00	62,145,600.00		17,863,664.51
FBB1359K9		4.2550	1,475,326.86	0.00	1,647,550.39	0.50	172,223.53
1,954,300.000	BANGKOK CHAIN HOSPITAL PCL	17.8000	39,280,778.23	0.00	34,786,540.00		-4,494,238.23
FBB7Z0716		0.4719	1,183,964.42	0.00	922,230.66	0.28	-261,733.76
1,232,600.000	MEGA LIFESCIENCES PCL	46.2500	59,202,916.71	0.00	57,007,750.00		-2,195,166.71
FBBGH17Y2		1.2261	1,720,219.39	0.00	1,511,340.16	0.46	-208,879.23
SUBTOTAL THAILAND			317,718,971.10	0.00	302,882,394.80		-14,836,576.30
			9,512,977.49	0.00	8,029,756.07	2.44	-1,483,221.42
TOTAL EQUITY THAILAND BAHT			317,718,971.10	0.00	302,882,394.80		-14,836,576.30
			9,512,977.49	0.00	8,029,756.07	2.44	-1,483,221.42
TURKISH LIRA							
TURKEY							
2,222,939.000	AKBANK TAS	11.2900	17,977,937.00	0.00	25,096,981.31		7,119,044.31
ETB03MN79		0.6090	1,328,345.54	0.00	1,353,776.27	0.41	25,430.73
357,400.000	DOGUS OTOMOTIV SERVIS VE TICAR	97.2000	19,813,610.31	0.00	34,739,280.00		14,925,669.69
ETB03MRJ9		5.2431	1,346,306.35	0.00	1,873,899.19	0.57	527,592.84

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79,779.000 ETB03MSRO	FORD OTOMOTIV SANAYI AS	327.0000 17.6390	5,799,993.90 831,582.86	0.00 0.00	26,087,733.00 1,407,219.20	0.43	20,287,739.10 575,636.34
431,778.000 ETB03MWW5	LOGO YAZILIM SANAYI VE TICARET	45.3000 2.4436	20,774,938.44 1,157,188.25	0.00 0.00	19,559,543.40 1,055,076.92	0.32	-1,215,395.04 -102,111.33
286,330.000 ETB03MYK8	TURK HAVA YOLLARI AO	70.6000 3.8083	20,706,874.46 1,138,084.28	0.00 0.00	20,214,898.00 1,090,427.92	0.33	-491,976.46 -47,656.36
185,341.000 ETB03MYT9	TURKIYE PETROL RAFINERILERI AS	289.6000 15.6215	32,902,183.87 2,380,604.96	0.00 0.00	53,674,753.60 2,895,312.66	0.87	20,772,569.73 514,707.70
93,407.000 ETB058ZV2	COCA-COLA ICECEK AS	134.6000 7.2606	4,680,442.98 600,794.69	0.00 0.00	12,572,582.20 678,187.68	0.20	7,892,139.22 77,392.99
SUBTOTAL TURKEY			122,655,980.96	0.00	191,945,771.51		69,289,790.55
			8,782,906.93	0.00	10,353,899.84	3.13	1,570,992.91
TOTAL EQUITY TURKISH LIRA			122,655,980.96	0.00	191,945,771.51		69,289,790.55
			8,782,906.93	0.00	10,353,899.84	3.13	1,570,992.91
U.S. DOLLAR							
CHINA							
1,320,036.900 FC6835423	SHANGHAI BAOSIGHT SOFTWARE CO CN/900926	2.9100 2.9100	4,294,348.57 4,294,348.57	0.00 0.00	3,841,307.38 3,841,307.38	1.16	-453,041.19 -453,041.19
IRELAND							
7,635.000 G4705A100	ICON PLC	183.7800 183.7800	1,473,758.19 1,473,758.19	0.00 0.00	1,403,160.30 1,403,160.30	0.42	-70,597.89 -70,597.89
5,787.000 NAB94G474	ICON PLC	183.7800 183.7800	908,732.61 908,732.61	0.00 0.00	1,063,534.86 1,063,534.86	0.32	154,802.25 154,802.25
SUBTOTAL IRELAND			2,382,490.80	0.00	2,466,695.16		84,204.36
			2,382,490.80	0.00	2,466,695.16	0.74	84,204.36
UNITED KINGDOM							
32,711.000 G0751N103	ATLANTICA SUSTAINABLE INFRASTR	26.3000 26.3000	1,097,198.72 1,097,198.72	0.00 0.00	860,299.30 860,299.30	0.26	-236,899.42 -236,899.42
20,848.000 G25839104	COCA-COLA EUROPACIFIC PARTNERS	42.6200 42.6200	1,129,384.11 1,129,384.11	0.00 0.00	888,541.76 888,541.76	0.27	-240,842.35 -240,842.35
SUBTOTAL UNITED KINGDOM			2,226,582.83	0.00	1,748,841.06		-477,741.77
			2,226,582.83	0.00	1,748,841.06	0.53	-477,741.77
TOTAL EQUITY U.S. DOLLAR			8,903,422.20	0.00	8,056,843.60		-846,578.60
			8,903,422.20	0.00	8,056,843.60	2.43	-846,578.60
UAE DIRHAM							
UNITED ARAB EMIRATES							

HB0F10000002 - GLOBEFLEX ACWI EX US

9/30/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,323,764.000	ALDAR PROPERTIES PJSC	4.2100	4,765,624.60	0.00	5,573,046.44		807,421.84
	FUBOLX3Y4	1.1462	1,297,421.71	0.00	1,517,280.31	0.46	219,858.60
1,197,632.000	FERTIGLOBE PLC	5.7300	4,646,004.10	0.00	6,862,431.36		2,216,427.26
	FUBMXCL78	1.5600	1,264,889.96	0.00	1,868,319.61	0.56	603,429.65
SUBTOTAL UNITED ARAB EMIRATES			9,411,628.70	0.00	12,435,477.80		3,023,849.10
			2,562,311.67	0.00	3,385,599.92	1.02	823,288.25
TOTAL EQUITY UAE DIRHAM			9,411,628.70	0.00	12,435,477.80		3,023,849.10
			2,562,311.67	0.00	3,385,599.92	1.02	823,288.25
TOTAL EQUITY			341,849,144.05	1,471,024.13	314,465,018.73	95.01	-27,384,125.32
TOTAL ASSETS - BASE:			358,739,075.12	3,079,232.31	330,997,899.73	100.01	-27,741,175.39
NET ASSETS - BASE:					334,077,132.04		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,514,902.02	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,514,902.02	1,514,902.02	4	0.00
		1,514,902.02	1,514,902.02	4	0.00
U S TREASURY BILLS					
3,878,000	CUSIP # 912796M89 U S TREASURY BILL 10/06/2022	3,861,502.54	3,861,502.54	10	15,760.64
4,423,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	4,361,078.00	4,373,661.44	12	0.00
		8,222,580.54	8,235,163.98	22	15,760.64
U S GOVERNMENT OBLIGATIONS					
2,287,000	CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024	2,190,168.42	2,252,238.60	6	10,169.65
4,432,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	4,300,236.64	4,447,878.85	12	8,701.41
		6,490,405.06	6,700,117.45	18	18,871.06
MUTUAL FUNDS - FIXED INCOME					
13,803	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,095,958.20	1,337,510.74	3	0.00
145,500	CUSIP # 78464A474 SPDR PORT SHRT TRM CORP BND	4,251,510.00	4,364,400.29	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
82,518	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,720,736.62	4,009,195.00	10	0.00
		9,068,204.82	9,711,106.03	25	0.00
MUTUAL FUNDS - EQUITY					
11,758	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	1,058,220.00	1,204,697.02	3	0.00
28,345	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,218,268.10	1,535,830.91	3	0.00
98,424	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	3,394,643.76	3,463,953.25	9	0.00
14,777	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	331,004.80	437,107.39	1	0.00
19,501	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	1,404,462.02	885,862.66	4	0.00
65,130	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	3,511,158.30	3,879,757.51	10	0.00
		10,917,756.98	11,407,208.74	30	0.00
COMMON TRUST FUNDS - FIXED INCOME					
676,774.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	676,774.84	676,774.84	2	0.00
		676,774.84	676,774.84	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,865.75	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	7,865.75	7,865.75	0	0.00
		7,865.75	7,865.75	0	0.00
U S TREASURY BILLS					
107,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	105,438.88	105,438.88	7	63.12
		105,438.88	105,438.88	7	63.12
U S GOVERNMENT OBLIGATIONS					
231,000	CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024	221,219.46	226,458.42	14	1,027.19
107,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	103,818.89	105,413.83	7	210.07
		325,038.35	331,872.25	21	1,237.26
MUTUAL FUNDS - FIXED INCOME					
16,313	CUSIP # 78464A474 SPDR PORT SHRT TRM CORP BND	476,665.86	489,173.23	30	0.00
10,334	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	465,960.06	502,027.07	30	0.00
		942,625.92	991,200.30	60	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
192,830.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	192,830.13	192,830.13	12	0.00
		192,830.13	192,830.13	12	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
984,514.9	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	984,514.90	984,514.90	1	0.00
		984,514.90	984,514.90	1	0.00
U S TREASURY BILLS					
29,055,000	CUSIP # 912796M89 U S TREASURY BILL 10/06/2022	28,925,011.05	28,925,011.05	19	124,468.50
23,476,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	23,147,336.00	23,211,486.76	15	0.00
		52,072,347.05	52,136,497.81	35	124,468.50
U S GOVERNMENT OBLIGATIONS					
23,539,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	22,839,185.53	23,567,169.11	15	46,214.48
		22,839,185.53	23,567,169.11	15	46,214.48
MUTUAL FUNDS - FIXED INCOME					
55,625	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	4,416,625.00	5,318,777.89	3	0.00
		4,416,625.00	5,318,777.89	3	0.00
MUTUAL FUNDS - EQUITY					
79,181	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	7,126,290.00	8,081,899.10	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
127,345	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	5,473,288.10	6,808,827.45	4	0.00
566,986	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	19,555,347.14	19,845,897.19	13	1.68
186,187	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	4,170,588.80	5,056,702.92	3	0.00
140,933	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	10,149,994.66	6,182,746.66	7	0.00
385,778	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	20,797,291.98	23,044,014.08	14	0.00
		67,272,800.68	69,020,087.40	45	1.68
COMMON TRUST FUNDS - FIXED INCOME					
3,088,593.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,088,593.10	3,088,593.10	2	0.00
		3,088,593.10	3,088,593.10	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
24,569.84	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	24,569.84	24,569.84	1	0.00
		24,569.84	24,569.84	1	0.00
U S TREASURY BILLS					
208,000	CUSIP # 912796M89 U S TREASURY BILL 10/06/2022	207,075.38	207,075.38	6	885.10
260,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	256,360.00	257,053.68	8	0.00
		463,435.38	464,129.06	14	885.10
U S GOVERNMENT OBLIGATIONS					
426,000	CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024	407,963.16	418,480.78	12	1,894.30
263,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	255,181.01	262,197.06	8	516.35
		663,144.17	680,677.84	20	2,410.65
MUTUAL FUNDS - FIXED INCOME					
1,225	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	97,265.00	116,496.82	3	0.00
26,702	CUSIP # 78464A474 SPDR PORT SHRT TRM CORP BND	780,232.44	800,418.84	23	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,320	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	735,868.80	790,038.90	22	0.00
		1,613,366.24	1,706,954.56	48	0.00
	MUTUAL FUNDS - EQUITY				
5,088	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	175,485.12	175,485.19	5	0.00
1,153	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	83,039.06	50,714.71	2	0.00
1,487	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	80,164.17	92,937.04	2	0.00
		338,688.35	319,136.94	10	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
265,352.03	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	265,352.03	265,352.03	8	0.00
		265,352.03	265,352.03	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
103,477.23	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	103,477.23	103,477.23	1	0.00
		103,477.23	103,477.23	1	0.00
U S TREASURY BILLS					
424,000	CUSIP # 912796YP8 U S TREASURY BILL 11/08/2022	421,434.20	421,434.20	4	1,425.24
		421,434.20	421,434.20	4	1,425.24
MUTUAL FUNDS - FIXED INCOME					
8,488	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	673,947.20	811,250.84	7	0.00
		673,947.20	811,250.84	7	0.00
MUTUAL FUNDS - EQUITY					
6,098	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	548,820.00	627,627.27	6	0.00
11,846	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	509,141.08	729,631.53	5	0.00
2,673	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	179,465.22	221,376.24	2	0.00
56,283	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	1,941,200.67	2,188,117.38	21	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,996	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	515,110.40	580,767.57	5	0.00
11,414	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	822,036.28	585,934.19	9	0.00
784.073	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	182,571.40	220,214.49	2	0.00
6,421	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	396,047.28	406,981.46	4	0.00
54,942	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	2,961,923.22	3,357,860.30	31	0.00
		8,056,315.55	8,918,510.43	85	0.00
COMMON TRUST FUNDS - FIXED INCOME					
188,456.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	188,456.73	188,456.73	2	0.00
		188,456.73	188,456.73	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
INDEX

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
.51	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	0.51	0.51	0	0.00
		0.51	0.51	0	0.00
COMMON TRUST FUNDS - EQUITY					
2,673,651.938	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	84,236,880.05	74,961,059.85	100	0.00
		84,236,880.05	74,961,059.85	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
91,248.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	91,248.36	91,248.36	0	0.00
		91,248.36	91,248.36	0	0.00
COMMON TRUST FUNDS - EQUITY					
195,149.442	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	21,599,757.30	18,764,013.66	100	0.00
		21,599,757.30	18,764,013.66	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
66,150.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	66,150.32	66,150.32	1	0.00
		66,150.32	66,150.32	1	0.00
COMMON TRUST FUNDS - EQUITY					
751,803.432	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	8,323,290.98	9,387,537.49	99	0.00
		8,323,290.98	9,387,537.49	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
108,692.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	108,692.22	108,692.22	1	0.00
		108,692.22	108,692.22	1	0.00
COMMON TRUST FUNDS - EQUITY					
226,974.324	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	12,195,761.68	11,013,653.58	99	0.00
		12,195,761.68	11,013,653.58	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
364,086.985	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	4,056,293.10	4,123,392.14	100	0.00
17,401.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	17,401.23	17,401.23	0	0.00
		4,073,694.33	4,140,793.37	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,310,512.276	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	25,473,397.84	28,385,129.18	100	0.00
16,973.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	16,973.30	16,973.30	0	0.00
		25,490,371.14	28,402,102.48	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,362,929.46	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,362,929.46	1,362,929.46	0	0.00
		1,362,929.46	1,362,929.46	0	0.00
INSURANCE POLICIES/ANNUITIES					
293,960,498.4471	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	358,402,518.92	347,527,262.76	100	0.00
		358,402,518.9	347,527,262.76	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,007,836.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,007,836.62	1,007,836.62	2	0.00
		1,007,836.62	1,007,836.62	2	0.00
INSURANCE POLICIES/ANNUITIES					
3,782,714.135441	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	51,808,052.80	48,302,888.08	98	0.00
		51,808,052.80	48,302,888.08	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
613,803.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	613,803.14	613,803.14	3	0.00
		613,803.14	613,803.14	3	0.00
INSURANCE POLICIES/ANNUITIES					
174,168.2981	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	20,736,303.40	19,715,415.48	97	0.00
		20,736,303.40	19,715,415.48	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,076,422.1	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	2,076,422.10	2,076,422.10	8	3,152.14
4,862,085.3	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	4,862,085.30	4,862,085.30	19	14,873.18
		6,938,507.40	6,938,507.40	26	18,025.32
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 06945MLJ3 BARTON CAPITAL A1/P1 11/18/2022	1,987,835.83	1,987,835.83	8	3,999.17
2,000,000	CUSIP # 2063C1MT4 CONCORD MINUTEMEN CAPITAL LLC A1/P1 12/27/2022	1,979,842.50	1,979,842.50	8	4,319.46
2,000,000	CUSIP # 59157ULN8 METLIFE SH TERM FUNDING A1/P1 11/22/2022	1,982,452.50	1,982,452.50	8	9,598.64
2,000,000	CUSIP # 60683CM24 MITSUBISHI UFJ T&B S A1/P1 12/02/2022	1,985,535.83	1,985,535.83	8	3,616.05
2,000,000	CUSIP # 89232MM68 TOYOTA INDUSTRIES CO A1/P1 12/06/2022	1,985,088.61	1,985,088.61	8	3,932.67
2,000,000	CUSIP # PPFSECA58 BARCLAYS US A1/P1 12/06/2022	1,984,077.50	1,984,077.50	8	4,199.34
		11,904,832.77	11,904,832.77	45	29,665.33
GUARANTEED CONTRACTS					
3,914,245.76	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	3,914,245.76	3,914,245.76	15	6,179.27

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		3,914,245.76	3,914,245.76	15	6,179.27
	COMMON TRUST FUNDS - FIXED INCOME				
3,364,086.8	CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1	3,364,086.80	3,364,086.80	13	5,643.78
		3,364,086.80	3,364,086.80	13	5,643.78



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
876,145.39	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	876,145.39	876,145.39	1	2,032.88
		876,145.39	876,145.39	1	2,032.88
COMMON STOCK					
36,040	CUSIP # 02079K305 ALPHABET INC	3,447,226.00	2,972,644.82	6	0.00
14,790	CUSIP # 032095101 AMPHENOL CORP CL A	990,338.40	1,101,558.58	2	2,958.00
22,180	CUSIP # 037833100 APPLE INC	3,065,276.00	1,865,056.87	5	0.00
11,730	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,653,208.70	2,018,940.50	4	12,324.00
16,860	CUSIP # 058498106 BALL CORPORATION	814,675.20	1,173,402.55	1	0.00
11,310	CUSIP # 075887109 BECTON DICKINSON AND CO	2,520,207.30	2,803,159.94	4	0.00
9,160	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	1,321,971.20	1,280,412.20	2	6,641.00
21,190	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	1,217,153.60	1,533,237.24	2	0.00
7,590	CUSIP # 294429105 EQUIFAX INC	1,301,153.70	1,279,006.14	2	165.25
5,450	CUSIP # 437076102 HOME DEPOT INC	1,503,873.00	1,606,357.66	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,460	CUSIP # 461202103 INTUIT INC	1,727,447.20	1,568,638.97	3	0.00
19,670	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	3,213,291.20	2,868,058.04	5	0.00
12,120	CUSIP # 571748102 MARSH & MCLENNAN COS INC	1,809,394.80	1,823,518.10	3	0.00
5,470	CUSIP # 57636Q104 MASTERCARD INC	1,555,339.80	1,766,200.08	3	0.00
15,570	CUSIP # 594918104 MICROSOFT CORPORATION	3,626,253.00	2,952,226.56	6	0.00
4,000	CUSIP # 615369105 MOODYS CORP	972,440.00	1,272,157.39	2	0.00
24,960	CUSIP # 654106103 NIKE INC CLASS B	2,074,675.20	2,806,892.93	3	7,079.05
25,455	CUSIP # 713448108 PEPSICO INC	4,155,783.30	3,485,065.55	7	0.00
54,620	CUSIP # 717081103 PFIZER INC	2,390,171.20	1,919,177.79	4	0.00
12,595	CUSIP # 742718109 PROCTER & GAMBLE CO	1,590,118.75	1,631,434.35	3	0.00
23,570	CUSIP # 855244109 STARBUCKS CORP	1,986,008.20	2,244,752.94	3	0.00
13,050	CUSIP # 863667101 STRYKER CORP	2,643,147.00	2,907,257.67	4	9,069.75
23,060	CUSIP # 872540109 TJX COMPANIES INC	1,432,487.20	1,402,030.79	2	0.00
9,720	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,504,461.60	1,502,528.29	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,850	CUSIP # 88579Y101 3M COMPANY	756,925.00	1,344,352.57	1	0.00
6,710	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,083,933.40	925,970.81	2	0.00
6,570	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,318,112.80	2,184,625.94	5	0.00
4,930	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	840,712.90	877,895.92	1	0.00
9,030	CUSIP # 94106L109 WASTE MANAGEMENT INC	1,446,696.30	1,124,871.96	2	0.00
		56,962,481.95	54,241,433.15	94	38,237.05
	FOREIGN STOCK				
10,590	CUSIP # G1151C101 ACCENTURE PLC	2,724,807.00	2,603,903.51	4	0.00
		2,724,807.00	2,603,903.51	4	0.00

HB5G20000000 - HBT RIVER & MER LC
9/30/2022

Shares/Par Security ID	Description Link Ref	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							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	NON-BASE CURRENCY		996.00	0.00	996.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		698.74	0.00	640.38	0.00	-58.36
	FFX CONTRACTS RECEIVABLE		296,000.00	0.00	296,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		209,030.73	0.00	190,421.37	0.07	-18,609.36
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-18,000.00	0.00	-18,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-11,572.99	0.00	-11,573.21	0.00	-0.22
SUBTOTAL AUSTRALIAN DOLLAR			278,996.00	0.00	278,996.00		0.00
			198,156.48	0.00	179,488.54	0.07	-18,667.94
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			278,996.00	0.00	278,996.00		0.00
			198,156.48	0.00	179,488.54	0.07	-18,667.94
BRAZIL REAL							
BRAZIL							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,070,841.20	0.00	-1,070,841.20		0.00
	HB5F20000402: RIVER MERC LC SMA2		-208,132.40	0.00	-197,979.46	-0.07	10,152.94
	FFX CONTRACTS RECEIVABLE		2,141,682.40	0.00	2,141,682.40		0.00
	HB5F20000402: RIVER MERC LC SMA2		407,596.48	0.00	391,858.28	0.15	-15,738.20
SUBTOTAL BRAZIL REAL			1,070,841.20	0.00	1,070,841.20		0.00
			199,464.08	0.00	193,878.82	0.08	-5,585.26
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL			1,070,841.20	0.00	1,070,841.20		0.00
			199,464.08	0.00	193,878.82	0.08	-5,585.26
CANADIAN DOLLAR							
CANADA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-494,595.68	0.00	-494,595.68		0.00
	HB5F20000402: RIVER MERC LC SMA2		-384,716.71	0.00	-359,937.19	-0.13	24,779.52
	NON-BASE CURRENCY		10,033.24	0.00	10,033.24		0.00
	HB5F20000402: RIVER MERC LC SMA2		7,775.14	0.00	7,301.95	0.00	-473.19
SUBTOTAL CANADIAN DOLLAR			-484,562.44	0.00	-484,562.44		0.00
			-376,941.57	0.00	-352,635.24	-0.13	24,306.33
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			-484,562.44	0.00	-484,562.44		0.00
			-376,941.57	0.00	-352,635.24	-0.13	24,306.33
CHINESE YUAN RENMINBI							
CHINA							

HB5G20000000 - HBT RIVER & MER LC

9/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	VAR MARGIN ON SWAPS		381,621.61	0.00	381,621.61		0.00
	HB5F20000402: RIVER MERC LC SMA2		56,668.58	0.00	56,668.58	0.02	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-128,000.00	0.00	-128,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-131,652.69	0.00	-125,767.15	-0.05	5,885.54
	NON-BASE CURRENCY		29,822.79	0.00	29,822.79		0.00
	HB5F20000402: RIVER MERC LC SMA2		30,035.12	0.00	29,215.90	0.01	-819.22
	VAR MARGIN ON SWAPS		-70,515.36	0.00	-70,515.36		0.00
	HB5F20000402: RIVER MERC LC SMA2		-93,635.42	0.00	-93,635.42	-0.03	0.00
SUBTOTAL EURO CURRENCY UNIT			-168,692.57	0.00	-168,692.57		0.00
			-195,252.99	0.00	-190,186.67	-0.07	5,066.32
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-168,692.57	0.00	-168,692.57		0.00
			-195,252.99	0.00	-190,186.67	-0.07	5,066.32
JAPANESE YEN							
JAPAN							
	FFX CONTRACTS RECEIVABLE		27,667,077.00	0.00	27,667,077.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		195,000.00	0.00	191,948.62	0.07	-3,051.38
MEXICAN PESO							
MEXICO							
	FFX CONTRACTS RECEIVABLE		3,703,878.00	0.00	3,703,878.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		181,467.60	0.00	182,926.48	0.07	1,458.88
	NON-BASE CURRENCY		1,088,176.81	0.00	1,088,176.81		0.00
	HB5F20000402: RIVER MERC LC SMA2		54,053.14	0.00	54,117.96	0.02	64.82
SUBTOTAL MEXICAN PESO			4,792,054.81	0.00	4,792,054.81		0.00
			235,520.74	0.00	237,044.44	0.09	1,523.70
TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO			4,792,054.81	0.00	4,792,054.81		0.00
			235,520.74	0.00	237,044.44	0.09	1,523.70
POUND STERLING							
UNITED KINGDOM							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-98,561.00	0.00	-98,561.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-119,584.97	0.00	-110,101.77	-0.04	9,483.20
	NON-BASE CURRENCY		134.20	0.00	134.20		0.00
	HB5F20000402: RIVER MERC LC SMA2		162.30	0.00	149.81	0.00	-12.49

HB5G2000000 - HBT RIVER & MER LC

9/30/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	VAR MARGIN ON SWAPS		-0.02	0.00	-0.02		0.00
	HB5F20000402: RIVER MERC LC SMA2		-37.88	0.00	-37.88	0.00	0.00
SUBTOTAL POUND STERLING			-98,426.82	0.00	-98,426.82		0.00
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			-119,460.55	0.00	-109,989.84	-0.04	9,470.71
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			-98,426.82	0.00	-98,426.82		0.00
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			-119,460.55	0.00	-109,989.84	-0.04	9,470.71
SWISS FRANC							
SWITZERLAND							
	FFX CONTRACTS RECEIVABLE		10,107.00	0.00	10,107.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		10,681.10	0.00	10,309.25	0.00	-371.85
	NON-BASE CURRENCY		4,395.29	0.00	4,395.29		0.00
	HB5F20000402: RIVER MERC LC SMA2		4,623.21	0.00	4,465.62	0.00	-157.59
SUBTOTAL SWISS FRANC			14,502.29	0.00	14,502.29		0.00
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			15,304.31	0.00	14,774.87	0.00	-529.44
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			14,502.29	0.00	14,502.29		0.00
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			15,304.31	0.00	14,774.87	0.00	-529.44
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-6,035.48	0.00	-6,035.48		0.00
	HB5F20000002: RIVER & MER LONG CR		-6,035.48	0.00	-6,035.48	0.00	0.00
	CASH		-31,903.82	0.00	-31,903.82		0.00
	HB5F20000402: RIVER MERC LC SMA2		-31,903.82	0.00	-31,903.82	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-11,816.87	0.00	-11,816.87		0.00
	HB5F20000002: RIVER & MER LONG CR		-11,816.87	0.00	-11,816.87	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,985.28	0.00	-5,985.28		0.00
	HB5F20000002: RIVER & MER LONG CR		-5,985.28	0.00	-5,985.28	0.00	0.00
	CASH - BROKER		-179,113.97	0.00	-179,113.97		0.00
	HB5F20000402: RIVER MERC LC SMA2		-179,113.97	0.00	-179,113.97	-0.07	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-117,673.94	0.00	-117,673.94		0.00
	HB5F20000402: RIVER MERC LC SMA2		-117,673.94	0.00	-117,673.94	-0.04	0.00
	FFX CONTRACTS RECEIVABLE		855,659.76	0.00	855,659.76		0.00
	HB5F20000402: RIVER MERC LC SMA2		855,659.76	0.00	855,659.76	0.32	0.00
	PAYABLE FOR TRUSTEE FEES		-15,633.43	0.00	-15,633.43		0.00
	HB5F20000002: RIVER & MER LONG CR		-15,633.43	0.00	-15,633.43	-0.01	0.00

HB5G20000000 - HBT RIVER & MER LC

9/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	PAYABLE FOR INVESTMENTS PURCHASED		-6,272,500.80	0.00	-6,272,500.80		0.00
	HB5F20000402: RIVER MERC LC SMA2		-6,272,500.80	0.00	-6,272,500.80	-2.34	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,003,775.91	0.00	-1,003,775.91		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,003,775.91	0.00	-1,003,775.91	-0.37	0.00
	VAR MARGIN ON SWAPS		-44,851.28	0.00	-44,851.28		0.00
	HB5F20000402: RIVER MERC LC SMA2		-44,851.28	0.00	-44,851.28	-0.02	0.00
131,545.680	BLACKROCK LIQ TREAS TR INSTL	100.0000	131,545.68	756.60	131,545.68		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	131,545.68	756.60	131,545.68	0.05	0.00
	HB5F20000402: RIVER MERC LC SMA2						
2,404,790.780	BLACKROCK LIQ TREAS TR INSTL	100.0000	2,404,790.78	4,321.54	2,404,790.78		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	2,404,790.78	4,321.54	2,404,790.78	0.90	0.00
	HB5F20000002: RIVER & MER LONG CR						
200,000.000	SWAP/ISDA BANK OF AMERICA (BOA	100.0000	200,000.00	586.95	200,000.00		0.00
999BOAUS7	01/01/2049 DD 07/01/08	100.0000	200,000.00	586.95	200,000.00	0.07	0.00
	HB5F20000402: RIVER MERC LC SMA2						
693,000.000	MS ICE CCP COLLAT	100.0000	693,000.00	29.22	693,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13	100.0000	693,000.00	29.22	693,000.00	0.26	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	MORGAN STANLEY CASH COLLATERAL	0.0000	0.00	2.78	0.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	2.78	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	DOM MFA CASH COLL MSC	0.0000	0.00	0.48	0.00		0.00
999MSCD96	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	0.48	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	DOM MFA CASH COLL MSC	0.0000	0.00	-1.68	0.00		0.00
999MSCD96	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	-1.68	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
606,000.000	U S TREASURY BILL	99.5709	603,399.93	0.00	603,399.93		0.00
912796P94	0.000% 12/01/2022 DD 12/02/21	99.5709	603,399.93	0.00	603,399.93	0.23	0.00
	HB5F20000002: RIVER & MER LONG CR						
81,234.074	PIMCO FDS	10.0010	812,525.71	1,270.69	812,421.97		-103.74
72201P613	SHORT TERM FLTG NAV PORT II	10.0010	812,525.71	1,270.69	812,421.97	0.30	-103.74
	HB5F20000402: RIVER MERC LC SMA2						
104,000.000	CASH COLLATERAL HELD AT MORGAN	1.0000	104,000.00	0.00	104,000.00		0.00
999782683	STANLEY	1.0000	104,000.00	0.00	104,000.00	0.04	0.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			-1,884,368.92	6,966.58	-1,884,472.66		-103.74
			-1,884,368.92	6,966.58	-1,884,472.66	-0.69	-103.74

HB5G20000000 - HBT RIVER & MER LC

9/30/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-1,884,368.92	6,966.58	-1,884,472.66		-103.74
			-1,884,368.92	6,966.58	-1,884,472.66	-0.69	-103.74
TOTAL CASH & CASH EQUIVALENTS			-1,675,909.84	6,966.58	-1,663,480.54	-0.60	12,429.30
FIXED INCOME SECURITIES							
CANADIAN DOLLAR							
CANADA							
100,000.000	ENBRIDGE INC	81.0080	102,329.31	406.58	81,008.00		-21,321.31
NCB6RTVQ1	4.240% 27-AUG-2042 UNSECD MTN HB5F20000402: RIVER MERC LC SMA2	58.9556	80,242.37	295.90	58,955.64	0.02	-21,286.73
400,000.000	ROYAL BANK OF CANADA	80.1910	400,000.00	5,200.00	320,764.00		-79,236.00
NC9UUAXN3	VAR RT 11/24/2081 HB5F20000402: RIVER MERC LC SMA2	58.3610	332,806.39	3,784.43	233,444.20	0.09	-99,362.19
SUBTOTAL CANADA			502,329.31	5,606.58	401,772.00		-100,557.31
			413,048.76	4,080.33	292,399.84	0.11	-120,648.92
TOTAL FIXED INCOME SECURITIES CANADIAN DOLLAR			502,329.31	5,606.58	401,772.00		-100,557.31
			413,048.76	4,080.33	292,399.84	0.11	-120,648.92
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
600,000.000	CCP_CDS. SP UL GLENCORE INTERN	10.3355	112,054.25	750.00	62,013.00		-50,041.25
XX9QKV287	REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	10.1252	135,019.77	734.74	60,751.04	0.02	-74,268.73
-600,000.000	CCP_CDS._SP UL GLENCORE INTERN	0.0000	-0.01	0.00	0.00		0.01
XX9QKV295	REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	0.0000	-0.01	0.00	0.00	0.00	0.01
100,000.000	CCP_CDS. SP UL ARCELORMITTAL C	7.6116	17,695.20	138.89	7,611.60		-10,083.60
XX9QLHER2	REC 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KGU010142021578	7.4567	20,507.85	136.06	7,456.70	0.00	-13,051.15
-100,000.000	CCP_CDS._SP UL ARCELORMITTAL C	0.0000	-0.01	0.00	0.00		0.01
XX9QLHET8	REC 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KGU010142021578	0.0000	-0.01	0.00	0.00	0.00	0.01
SUBTOTAL EURO CURRENCY GEOGRAPHIC			129,749.43	888.89	69,624.60		-60,124.83
			155,527.60	870.80	68,207.74	0.02	-87,319.86
ROMANIA							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 EKBPVD1J0	ROMANIAN GOVERNMENT INTER 144A 3.750% 02/07/2034 HB5F20000402: RIVER MERC LC SMA2	69.0000 67.5959	99,735.80 111,802.81	2,424.66 2,375.32	69,000.00 67,595.85	0.03	-30,735.80 -44,206.96
UNITED KINGDOM							
-100,000.000 EX9QL89VA	CDX SP ITRX.EUR.37.1 5YR PUT OCT 22 001.600 ED 101922 HB5F20000402: RIVER MERC LC SMA2 EX9QL89VA	0.0654 0.0641	-355.00 -361.94	0.00 0.00	-65.39 -64.06	0.00	289.61 297.88
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT			229,130.23	3,313.55	138,559.21		-90,571.02
			266,968.47	3,246.12	135,739.53	0.05	-131,228.94
POUND STERLING							
UNITED KINGDOM							
100,000.000 EXBMVMCJ7	BELLIS ACQUISITION CO PLC REGS 3.250% 02/16/2026 HB5F20000402: RIVER MERC LC SMA2	75.2518 84.0036	100,000.00 138,450.00	1,629.45 1,818.96	75,251.80 84,003.58	0.03	-24,748.20 -54,446.42
U.S. DOLLAR							
AUSTRALIA							
110,000.000 803014AA7	SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21 HB5F20000402: RIVER MERC LC SMA2	77.6788 77.6788	110,028.50 110,028.50	1,694.77 1,694.77	85,446.72 85,446.72	0.03	-24,581.78 -24,581.78
100,000.000 55608JAZ1	MACQUARIE GROUP LTD 144A VAR RT 01/14/2033 DD 10/14/21 HB5F20000402: RIVER MERC LC SMA2	75.1098 75.1098	100,000.00 100,000.00	641.45 641.45	75,109.77 75,109.77	0.03	-24,890.23 -24,890.23
SUBTOTAL AUSTRALIA			210,028.50	2,336.22	160,556.49		-49,472.01
			210,028.50	2,336.22	160,556.49	0.06	-49,472.01
BRITISH VIRGIN ISLANDS							
200,000.000 872882AG0	TSMC GLOBAL LTD 144A 1.375% 09/28/2030 DD 09/28/20 HB5F20000402: RIVER MERC LC SMA2	74.1183 74.1183	198,514.51 198,514.51	22.92 22.92	148,236.56 148,236.56	0.06	-50,277.95 -50,277.95
CANADA							
100,000.000 29250NBP9	ENBRIDGE INC VAR RT 01/15/2083 DD 09/20/22 HB5F20000402: RIVER MERC LC SMA2	95.3893 95.3893	100,000.00 100,000.00	232.98 232.98	95,389.32 95,389.32	0.04	-4,610.68 -4,610.68
200,000.000 89356BAG3	TRANSCANADA TRUST VAR RT 03/07/2082 DD 03/07/22 HB5F20000402: RIVER MERC LC SMA2	86.7243 86.7243	200,000.00 200,000.00	746.64 746.64	173,448.51 173,448.51	0.06	-26,551.49 -26,551.49
SUBTOTAL CANADA			300,000.00	979.62	268,837.83		-31,162.17
			300,000.00	979.62	268,837.83	0.10	-31,162.17
CAYMAN ISLANDS							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 01609WAZ5	ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21 HB5F20000402: RIVER MERC LC SMA2	58.4907 58.4907	198,886.69 198,886.69	914.62 914.62	116,981.35 116,981.35	0.04	-81,905.34 -81,905.34
200,000.000 12565WAB7	CK HUTCHISON INTERNATIONA 144A 2.500% 04/15/2031 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	80.9800 80.9800	198,105.39 198,105.39	2,305.56 2,305.56	161,960.00 161,960.00	0.06	-36,145.39 -36,145.39
200,000.000 58547DAD1	MELCO RESORTS FINANCE LTD 144A 5.375% 12/04/2029 DD 12/04/19 HB5F20000402: RIVER MERC LC SMA2	60.5000 60.5000	206,299.08 206,299.08	3,493.82 3,493.82	121,000.00 121,000.00	0.05	-85,299.08 -85,299.08
100,000.000 81180WBEO	SEAGATE HDD CAYMAN 3.375% 07/15/2031 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	69.8212 69.8212	100,000.00 100,000.00	716.76 716.76	69,821.15 69,821.15	0.03	-30,178.85 -30,178.85
200,000.000 98379XAA2	XP INC 144A 3.250% 07/01/2026 DD 07/01/21 HB5F20000402: RIVER MERC LC SMA2	86.4700 86.4700	198,262.08 198,262.08	1,624.94 1,624.94	172,940.00 172,940.00	0.06	-25,322.08 -25,322.08
SUBTOTAL CAYMAN ISLANDS			901,553.24	9,055.70	642,702.50		-258,850.74
			901,553.24	9,055.70	642,702.50	0.24	-258,850.74
CHILE							
200,000.000 P8056EBC1	CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	66.0876 66.0876	200,000.00 200,000.00	3,227.70 3,227.70	132,175.14 132,175.14	0.05	-67,824.86 -67,824.86
COLOMBIA							
100,000.000 279158AQ2	ECOPETROL SA 5.875% 11/02/2051 DD 11/02/21 HB5F20000402: RIVER MERC LC SMA2	59.2500 59.2500	100,000.00 100,000.00	2,431.88 2,431.88	59,250.00 59,250.00	0.02	-40,750.00 -40,750.00
FINLAND							
400,000.000 65559CAD3	NORDEA BANK ABP 144A VAR RT 12/31/2049 DD 09/01/21 HB5F20000402: RIVER MERC LC SMA2	66.0159 66.0159	400,550.70 400,550.70	1,250.10 1,250.10	264,063.40 264,063.40	0.10	-136,487.30 -136,487.30
FRANCE							
200,000.000 83368RBB7	SOCIETE GENERALE SA 144A 3.625% 03/01/2041 DD 03/01/21 HB5F20000402: RIVER MERC LC SMA2	59.4921 59.4921	199,891.79 199,891.79	604.20 604.20	118,984.27 118,984.27	0.04	-80,907.52 -80,907.52
200,000.000 05565ASK0	BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21 HB5F20000402: RIVER MERC LC SMA2	64.0195 64.0195	200,000.00 200,000.00	944.79 944.79	128,039.02 128,039.02	0.05	-71,960.98 -71,960.98
250,000.000 05578QAH6	BPCE SA 144A VAR RT 01/14/2037 DD 01/14/22 HB5F20000402: RIVER MERC LC SMA2	74.1018 74.1018	250,000.00 250,000.00	1,961.38 1,961.38	185,254.46 185,254.46	0.07	-64,745.54 -64,745.54

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL FRANCE			649,891.79	3,510.37	432,277.75		-217,614.04
			649,891.79	3,510.37	432,277.75	0.16	-217,614.04
HONG KONG							
100,000.000	LENOVO GROUP LTD 144A	91.9928	100,000.00	1,177.32	91,992.76		-8,007.24
526250AE5	6.536% 07/27/2032 DD 07/27/22 HB5F20000402: RIVER MERC LC SMA2	91.9928	100,000.00	1,177.32	91,992.76	0.03	-8,007.24
200,000.000	XIAOMI BEST TIME INTERNAT 144A	57.7060	207,329.11	1,763.36	115,412.00		-91,917.11
98422HAE6	4.100% 07/14/2051 DD 07/14/21 HB5F20000402: RIVER MERC LC SMA2	57.7060	207,329.11	1,763.36	115,412.00	0.04	-91,917.11
SUBTOTAL HONG KONG			307,329.11	2,940.68	207,404.76		-99,924.35
			307,329.11	2,940.68	207,404.76	0.07	-99,924.35
INDIA							
200,000.000	EXPORT-IMPORT BANK OF IND 144A	74.9838	184,959.90	980.00	149,967.64		-34,992.26
30216JAF2	2.250% 01/13/2031 DD 01/13/21 HB5F20000402: RIVER MERC LC SMA2	74.9838	184,959.90	980.00	149,967.64	0.06	-34,992.26
250,000.000	RELIANCE INDUSTRIES LTD 144A	63.4908	247,358.46	2,066.40	158,727.03		-88,631.43
759470BC0	3.750% 01/12/2062 DD 01/12/22 HB5F20000402: RIVER MERC LC SMA2	63.4908	247,358.46	2,066.40	158,727.03	0.06	-88,631.43
SUBTOTAL INDIA			432,318.36	3,046.40	308,694.67		-123,623.69
			432,318.36	3,046.40	308,694.67	0.12	-123,623.69
IRELAND							
200,000.000	AERCAP IRELAND CAPITAL DAC / A	75.1034	199,300.89	1,135.32	150,206.74		-49,094.15
00774MAX3	3.300% 01/30/2032 DD 10/29/21 HB5F20000402: RIVER MERC LC SMA2	75.1034	199,300.89	1,135.32	150,206.74	0.06	-49,094.15
300,000.000	GE CAPITAL INTERNATIONAL FUNDI	89.7584	359,341.98	5,023.97	269,275.32		-90,066.66
36164QNA2	4.418% 11/15/2035 DD 05/15/16 HB5F20000402: RIVER MERC LC SMA2	89.7584	359,341.98	5,023.97	269,275.32	0.10	-90,066.66
SUBTOTAL IRELAND			558,642.87	6,159.29	419,482.06		-139,160.81
			558,642.87	6,159.29	419,482.06	0.16	-139,160.81
ITALY							
200,000.000	INTESA SANPAOLO SPA 144A	59.3888	209,785.73	3,299.82	118,777.65		-91,008.08
46115HBS5	VAR RT 06/01/2042 DD 06/01/21 HB5F20000402: RIVER MERC LC SMA2	59.3888	209,785.73	3,299.82	118,777.65	0.04	-91,008.08
400,000.000	UNICREDIT SPA 144A	84.2450	475,037.34	14,511.08	336,980.20		-138,057.14
904678AQ2	VAR RT 04/02/2034 DD 04/02/19 HB5F20000402: RIVER MERC LC SMA2	84.2450	475,037.34	14,511.08	336,980.20	0.13	-138,057.14
SUBTOTAL ITALY			684,823.07	17,810.90	455,757.85		-229,065.22
			684,823.07	17,810.90	455,757.85	0.17	-229,065.22

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
JAPAN							
300,000.000	606822CD4	MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2033 DD 01/19/22 HB5F20000402: RIVER MERC LC SMA2	77.4537	300,000.00	1,725.10	232,361.01	-67,638.99
			77.4537	300,000.00	1,725.10	0.09	-67,638.99
200,000.000	60687YBL2	MIZUHO FINANCIAL GROUP INC VAR RT 09/08/2031 DD 09/08/20 HB5F20000402: RIVER MERC LC SMA2	73.8072	200,000.00	252.77	147,614.32	-52,385.68
			73.8072	200,000.00	252.77	0.06	-52,385.68
SUBTOTAL JAPAN				500,000.00	1,977.87		-120,024.67
				500,000.00	1,977.87	0.15	-120,024.67
JERSEY C I							
100,000.000	03835VAJ5	APTIV PLC 3.100% 12/01/2051 DD 11/23/21 HB5F20000402: RIVER MERC LC SMA2	56.0077	97,851.44	1,033.06	56,007.68	-41,843.76
			56.0077	97,851.44	1,033.06	0.02	-41,843.76
LUXEMBOURG							
200,000.000	12644VADO	CSN RESOURCES SA 144A 4.625% 06/10/2031 DD 06/10/21 HB5F20000402: RIVER MERC LC SMA2	68.1000	200,000.00	2,852.13	136,200.00	-63,800.00
			68.1000	200,000.00	2,852.13	0.05	-63,800.00
NETHERLANDS							
200,000.000	74365PAE8	PROSUS NV 144A 3.832% 02/08/2051 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	55.4994	200,013.78	1,133.10	110,998.85	-89,014.93
			55.4994	200,013.78	1,133.10	0.04	-89,014.93
SAUDI ARABIA							
200,000.000	80414L2L8	SAUDI ARABIAN OIL CO 144A 3.250% 11/24/2050 DD 11/24/20 HB5F20000402: RIVER MERC LC SMA2	67.0074	198,181.15	2,306.50	134,014.80	-64,166.35
			67.0074	198,181.15	2,306.50	0.05	-64,166.35
SPAIN							
200,000.000	05964HAS4	BANCO SANTANDER SA 5.294% 08/18/2027 DD 08/18/22 HB5F20000402: RIVER MERC LC SMA2	94.2384	200,084.80	1,284.54	188,476.71	-11,608.09
			94.2384	200,084.80	1,284.54	0.07	-11,608.09
UNITED ARAB EMIRATES							
100,000.000	29135LAN0	ABU DHABI GOVERNMENT INTE 144A 2.700% 09/02/2070 DD 09/02/20 HB5F20000402: RIVER MERC LC SMA2	60.2500	100,000.00	217.50	60,250.00	-39,750.00
			60.2500	100,000.00	217.50	0.02	-39,750.00
UNITED KINGDOM							
100,000.000	92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19 HB5F20000402: RIVER MERC LC SMA2	71.5764	118,544.22	165.34	71,576.40	-46,967.82
			71.5764	118,544.22	165.34	0.03	-46,967.82

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	HSBC HOLDINGS PLC	88.8798	99,645.26	754.70	88,879.78		-10,765.48
404280DH9	VAR RT 08/11/2033 DD 08/11/22 HB5F20000402: RIVER MERC LC SMA2	88.8798	99,645.26	754.70	88,879.78	0.03	-10,765.48
SUBTOTAL UNITED KINGDOM			218,189.48	920.04	160,456.18		-57,733.30
			218,189.48	920.04	160,456.18	0.06	-57,733.30
UNITED STATES							
1,100,000.000	IRS R 2.06000% P US0003M	21.6818	62,757.89	0.00	238,499.80		175,741.91
99QAGG9VK	PUT OCT 23 002.060 ED 102523 HB5F20000402: RIVER MERC LC SMA2 317U341Z3	21.6818	62,757.89	0.00	238,499.80	0.09	175,741.91
-5,500,000.000	IRS R 2.00000% P US0003M	8.1434	-62,943.16	0.00	-447,887.00		-384,943.84
99QAGG9VJ	PUT OCT 23 002.000 ED 102523 HB5F20000402: RIVER MERC LC SMA2 317U342Z2	8.1434	-62,943.16	0.00	-447,887.00	-0.17	-384,943.84
200,000.000	CCP_CDS. SP UL THE AES CORPORA	11.5680	39,696.42	305.56	23,136.00		-16,560.42
NA9QKMUV6	REC 500BPS 2025 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738	11.5680	39,696.42	305.56	23,136.00	0.01	-16,560.42
-200,000.000	CCP_CDS._SP UL THE AES CORPORA	0.0000	-0.01	0.00	0.00		0.01
NA9QKMUW4	REC 500BPS 2025 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738	0.0000	-0.01	0.00	0.00	0.00	0.01
700,000.000	CCP_CDS. SP UL GE CME	-0.7900	4,556.02	213.89	-5,530.00		-10,086.02
NA9QKT6N6	1.000% 00BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5	-0.7900	4,556.02	213.89	-5,530.00	0.00	-10,086.02
-700,000.000	CCP_CDS._SP UL GE CME	0.0000	-0.02	0.00	0.00		0.02
NA9QKT6P1	REC 100BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5	0.0000	-0.02	0.00	0.00	0.00	0.02
200,000.000	CCP_CDS. SP UL AMERICAN INTERN	-0.7380	0.01	61.11	-1,476.00		-1,476.01
NA9QM6U64	REC 100BPS 2027 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0LAG509152022674	-0.7380	0.01	61.11	-1,476.00	0.00	-1,476.01
-200,000.000	CCP_CDS._SP UL AMERICAN INTERN	0.0000	-1,206.36	0.00	0.00		1,206.36
NA9QM6U72	REC 100BPS 2027 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0LAG509152022674	0.0000	-1,206.36	0.00	0.00	0.00	1,206.36

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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
100,000.000	CXT. SP UL CDX.NA.HY.37	3.8984	7,178.27	2,708.34	3,898.37		-3,279.90
NA9QMEYG1	R 500BPS 2026 DEC 20	3.8984	7,178.27	2,708.34	3,898.37	0.00	-3,279.90
	HB5F20000402: RIVER MERC LC SMA2						
	SWPCNC956						
-100,000.000	CXT. SP UL CDX.NA.HY.37	0.0000	0.00	0.00	0.00		0.00
NA9QMEYJ5	R 500BPS 2026 DEC 20	0.0000	0.00	0.00	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWPCNC956						
100,000.000	AMC NETWORKS INC	73.9189	100,000.00	548.44	73,918.93		-26,081.07
00164VAF0	4.250% 02/15/2029 DD 02/08/21	73.9189	100,000.00	548.44	73,918.93	0.03	-26,081.07
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	AT&T INC	67.5651	81,568.05	1,272.32	67,565.08		-14,002.97
00206RMN9	3.800% 12/01/2057 DD 06/01/21	67.5651	81,568.05	1,272.32	67,565.08	0.03	-14,002.97
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ALEXANDRIA REAL ESTATE EQUITIE	60.5823	99,599.89	1,112.36	60,582.34		-39,017.55
015271AX7	3.000% 05/18/2051 DD 02/18/21	60.5823	99,599.89	1,112.36	60,582.34	0.02	-39,017.55
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	COMMIT TO PUR FNMA SF MTG	87.0374	303,993.52	0.00	261,112.20		-42,881.32
01F020661	2.000% 06/01/2052 DD 06/01/22	87.0374	303,993.52	0.00	261,112.20	0.10	-42,881.32
	HB5F20000402: RIVER MERC LC SMA2						
-300,000.000	COMMIT TO PUR FNMA SF MTG	87.0374	-300,140.63	0.00	-261,112.20		39,028.43
01F020661	2.000% 06/01/2052 DD 06/01/22	87.0374	-300,140.63	0.00	-261,112.20	-0.10	39,028.43
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	COMMIT TO PUR FNMA SF MTG	90.1152	305,362.09	0.00	270,345.68		-35,016.41
01F020679	2.000% 07/01/2052 DD 07/01/22	90.1152	305,362.09	0.00	270,345.68	0.10	-35,016.41
	HB5F20000402: RIVER MERC LC SMA2						
-300,000.000	COMMIT TO PUR FNMA SF MTG	90.1152	-303,679.69	0.00	-270,345.68		33,334.01
01F020679	2.000% 07/01/2052 DD 07/01/22	90.1152	-303,679.69	0.00	-270,345.68	-0.10	33,334.01
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	ALTRIA GROUP INC	60.3766	162,364.47	1,173.72	120,753.23		-41,611.24
02209SBN2	3.700% 02/04/2051 DD 02/04/21	60.3766	162,364.47	1,173.72	120,753.23	0.05	-41,611.24
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	AMFAM HOLDINGS INC 144A	77.6062	100,000.00	155.80	77,606.24		-22,393.76
03115AAA1	2.805% 03/11/2031 DD 03/11/21	77.6062	100,000.00	155.80	77,606.24	0.03	-22,393.76
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	APPALACHIAN POWER CO	89.9616	199,482.48	1,499.89	179,923.12		-19,559.36
037735DA2	4.500% 08/01/2032 DD 08/01/22	89.9616	199,482.48	1,499.89	179,923.12	0.07	-19,559.36
	HB5F20000402: RIVER MERC LC SMA2						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 039524AA1	ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	78.0000 78.0000	100,000.00 100,000.00	1,416.64 1,416.64	78,000.00 78,000.00	0.03	-22,000.00 -22,000.00
100,000.000 039936AA7	ARES FINANCE CO IV LLC 144A 3.650% 02/01/2052 DD 01/21/22 HB5F20000402: RIVER MERC LC SMA2	61.2856 61.2856	97,813.33 97,813.33	608.31 608.31	61,285.65 61,285.65	0.02	-36,527.68 -36,527.68
100,000.000 04010LBC6	ARES CAPITAL CORP 3.200% 11/15/2031 DD 11/04/21 HB5F20000402: RIVER MERC LC SMA2	70.9730 70.9730	97,714.87 97,714.87	1,212.80 1,212.80	70,972.99 70,972.99	0.03	-26,741.88 -26,741.88
200,000.000 049560AY1	ATMOS ENERGY CORP 5.750% 10/15/2052 DD 10/03/22 HB5F20000402: RIVER MERC LC SMA2	99.8192 99.8192	199,172.00 199,172.00	0.00 0.00	199,638.40 199,638.40	0.07	466.40 466.40
100,000.000 05526DBS3	BAT CAPITAL CORP 2.726% 03/25/2031 DD 09/25/20 HB5F20000402: RIVER MERC LC SMA2	74.3889 74.3889	100,000.00 100,000.00	45.42 45.42	74,388.85 74,388.85	0.03	-25,611.15 -25,611.15
100,000.000 084664CX7	BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21 HB5F20000402: RIVER MERC LC SMA2	59.3434 59.3434	98,897.77 98,897.77	530.76 530.76	59,343.42 59,343.42	0.02	-39,554.35 -39,554.35
100,000.000 08661UAB2	BETH ISRAEL LAHEY HEALTH INC 3.080% 07/01/2051 DD 11/16/21 HB5F20000402: RIVER MERC LC SMA2	63.6363 63.6363	100,000.00 100,000.00	770.16 770.16	63,636.28 63,636.28	0.02	-36,363.72 -36,363.72
100,000.000 090572AQ1	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 HB5F20000402: RIVER MERC LC SMA2	84.2484 84.2484	99,748.92 99,748.92	164.48 164.48	84,248.42 84,248.42	0.03	-15,500.50 -15,500.50
100,000.000 09261BAF7	BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 HB5F20000402: RIVER MERC LC SMA2	60.0194 60.0194	99,749.66 99,749.66	444.42 444.42	60,019.42 60,019.42	0.02	-39,730.24 -39,730.24
100,000.000 096630AJ7	BOARDWALK PIPELINES LP 3.600% 09/01/2032 DD 02/16/22 HB5F20000402: RIVER MERC LC SMA2	79.0392 79.0392	99,909.51 99,909.51	300.00 300.00	79,039.15 79,039.15	0.03	-20,870.36 -20,870.36
200,000.000 097023DC6	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 HB5F20000402: RIVER MERC LC SMA2	82.9702 82.9702	199,893.20 199,893.20	1,208.39 1,208.39	165,940.37 165,940.37	0.06	-33,952.83 -33,952.83
100,000.000 100743AM5	BOSTON GAS CO 144A 3.757% 03/16/2032 DD 03/16/22 HB5F20000402: RIVER MERC LC SMA2	84.2062 84.2062	100,000.00 100,000.00	156.60 156.60	84,206.16 84,206.16	0.03	-15,793.84 -15,793.84
200,000.000 110122DX3	BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22 HB5F20000402: RIVER MERC LC SMA2	76.1311 76.1311	199,043.06 199,043.06	346.72 346.72	152,262.18 152,262.18	0.06	-46,780.88 -46,780.88

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 126408HLO	CSX CORP 4.650% 03/01/2068 DD 02/20/18 HB5F20000402: RIVER MERC LC SMA2	80.8079 80.8079	95,639.00 95,639.00	387.60 387.60	80,807.94 80,807.94	0.03	-14,831.06 -14,831.06
100,000.000 16412XAL9	CHENIERE CORPUS CHRISTI HOLDIN 2.742% 12/31/2039 DD 12/31/21 HB5F20000402: RIVER MERC LC SMA2	72.0670 72.0670	100,000.00 100,000.00	693.16 693.16	72,067.00 72,067.00	0.03	-27,933.00 -27,933.00
100,000.000 18013RAB3	CLAREMONT MCKENNA COLLEGE 3.775% 01/01/2122 DD 01/26/22 HB5F20000402: RIVER MERC LC SMA2	65.1156 65.1156	100,000.00 100,000.00	944.00 944.00	65,115.59 65,115.59	0.02	-34,884.41 -34,884.41
100,000.000 247361ZT8	DELTA AIR LINES INC 3.750% 10/28/2029 DD 10/28/19 HB5F20000402: RIVER MERC LC SMA2	77.6570 77.6570	99,693.02 99,693.02	1,593.90 1,593.90	77,656.98 77,656.98	0.03	-22,036.04 -22,036.04
200,000.000 26441CBU8	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22 HB5F20000402: RIVER MERC LC SMA2	84.6488 84.6488	199,169.20 199,169.20	1,397.88 1,397.88	169,297.55 169,297.55	0.06	-29,871.65 -29,871.65
100,000.000 26884LAL3	EQT CORP 5.000% 01/15/2029 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	93.5356 93.5356	100,000.00 100,000.00	1,061.82 1,061.82	93,535.58 93,535.58	0.03	-6,464.42 -6,464.42
100,000.000 26885BAL4	EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 HB5F20000402: RIVER MERC LC SMA2	79.3750 79.3750	100,000.00 100,000.00	1,008.66 1,008.66	79,375.00 79,375.00	0.03	-20,625.00 -20,625.00
100,000.000 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20 HB5F20000402: RIVER MERC LC SMA2	63.2411 63.2411	104,227.98 104,227.98	128.96 128.96	63,241.10 63,241.10	0.02	-40,986.88 -40,986.88
100,000.000 29366MAB4	ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20 HB5F20000402: RIVER MERC LC SMA2	60.3730 60.3730	99,619.95 99,619.95	780.00 780.00	60,373.03 60,373.03	0.02	-39,246.92 -39,246.92
100,000.000 30303M8F2	META PLATFORMS INC 144A 4.650% 08/15/2062 DD 08/09/22 HB5F20000402: RIVER MERC LC SMA2	80.5990 80.5990	99,819.11 99,819.11	675.10 675.10	80,599.00 80,599.00	0.03	-19,220.11 -19,220.11
100,000.000 31620MBT2	FIDELITY NATIONAL INFORMATION 2.250% 03/01/2031 DD 03/02/21 HB5F20000402: RIVER MERC LC SMA2	76.9417 76.9417	99,468.79 99,468.79	187.50 187.50	76,941.72 76,941.72	0.03	-22,527.07 -22,527.07
100,000.000 33939HAA7	FLEX INTERMEDIATE HOLDCO 144A 3.363% 06/30/2031 DD 05/28/21 HB5F20000402: RIVER MERC LC SMA2	77.7726 77.7726	100,002.87 100,002.87	850.02 850.02	77,772.55 77,772.55	0.03	-22,230.32 -22,230.32
100,000.000 354613AM3	FRANKLIN RESOURCES INC 2.950% 08/12/2051 DD 08/12/21 HB5F20000402: RIVER MERC LC SMA2	63.0520 63.0520	99,387.03 99,387.03	404.30 404.30	63,051.97 63,051.97	0.02	-36,335.06 -36,335.06

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100,000.000 35640YAG2	FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/07/21 HB5F20000402: RIVER MERC LC SMA2	71.2637 71.2637	100,000.00 100,000.00	1,406.88 1,406.88	71,263.69 71,263.69	0.03	-28,736.31 -28,736.31
100,000.000 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08 HB5F20000402: RIVER MERC LC SMA2	104.7948 104.7948	138,496.21 138,496.21	3,333.63 3,333.63	104,794.84 104,794.84	0.04	-33,701.37 -33,701.37
100,000.000 362762QT6	GAINESVILLE & HALL CNTY GA HOS 3.000% 02/15/2054 DD 09/09/21 HB5F20000402: RIVER MERC LC SMA2	61.8140 61.8140	100,000.00 100,000.00	386.92 386.92	61,814.02 61,814.02	0.02	-38,185.98 -38,185.98
200,000.000 37045VAZ3	GENERAL MOTORS CO 5.600% 10/15/2032 DD 08/02/22 HB5F20000402: RIVER MERC LC SMA2	89.2358 89.2358	199,505.03 199,505.03	1,836.60 1,836.60	178,471.65 178,471.65	0.07	-21,033.38 -21,033.38
50,000.000 373334KP5	GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21 HB5F20000402: RIVER MERC LC SMA2	65.9604 65.9604	49,955.65 49,955.65	72.16 72.16	32,980.22 32,980.22	0.01	-16,975.43 -16,975.43
300,000.000 378272BC1	GLENCORE FUNDING LLC 144A 3.875% 04/27/2051 DD 04/27/21 HB5F20000402: RIVER MERC LC SMA2	67.0554 67.0554	299,910.60 299,910.60	4,972.81 4,972.81	201,166.31 201,166.31	0.08	-98,744.29 -98,744.29
100,000.000 37940XAR3	GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22 HB5F20000402: RIVER MERC LC SMA2	88.1150 88.1150	99,558.69 99,558.69	655.80 655.80	88,114.99 88,114.99	0.03	-11,443.70 -11,443.70
100,000.000 404119CG2	HCA INC 144A 4.625% 03/15/2052 DD 03/09/22 HB5F20000402: RIVER MERC LC SMA2	75.1206 75.1206	101,315.52 101,315.52	205.60 205.60	75,120.64 75,120.64	0.03	-26,194.88 -26,194.88
100,000.000 43371HAA1	HOAG MEMORIAL HOSPITAL PRESBYT 3.803% 07/15/2052 DD 03/30/22 HB5F20000402: RIVER MERC LC SMA2	78.3604 78.3604	100,000.00 100,000.00	807.36 807.36	78,360.39 78,360.39	0.03	-21,639.61 -21,639.61
200,000.000 437076CK6	HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21 HB5F20000402: RIVER MERC LC SMA2	63.5950 63.5950	197,912.38 197,912.38	244.48 244.48	127,190.00 127,190.00	0.05	-70,722.38 -70,722.38
200,000.000 437076CT7	HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22 HB5F20000402: RIVER MERC LC SMA2	93.7201 93.7201	197,295.20 197,295.20	330.00 330.00	187,440.11 187,440.11	0.07	-9,855.09 -9,855.09
100,000.000 44107TAZ9	HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20 HB5F20000402: RIVER MERC LC SMA2	79.7195 79.7195	99,673.42 99,673.42	155.52 155.52	79,719.54 79,719.54	0.03	-19,953.88 -19,953.88
100,000.000 458140CC2	INTEL CORP 5.050% 08/05/2062 DD 08/05/22 HB5F20000402: RIVER MERC LC SMA2	86.5694 86.5694	99,778.87 99,778.87	787.56 787.56	86,569.37 86,569.37	0.03	-13,209.50 -13,209.50

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100,000.000 45834QAA7	INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20 HB5F20000402: RIVER MERC LC SMA2	75.9116 75.9116	100,000.00 100,000.00	499.94 499.94	75,911.65 75,911.65	0.03	-24,088.35 -24,088.35
100,000.000 459200KV2	INTERNATIONAL BUSINESS MACHINE 4.900% 07/27/2052 DD 07/27/22 HB5F20000402: RIVER MERC LC SMA2	87.4767 87.4767	98,612.83 98,612.83	882.42 882.42	87,476.68 87,476.68	0.03	-11,136.15 -11,136.15
100,000.000 482480AM2	KLA CORP 4.950% 07/15/2052 DD 06/23/22 HB5F20000402: RIVER MERC LC SMA2	90.8563 90.8563	99,213.74 99,213.74	1,347.72 1,347.72	90,856.28 90,856.28	0.03	-8,357.46 -8,357.46
100,000.000 552676AV0	MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21 HB5F20000402: RIVER MERC LC SMA2	52.5044 52.5044	100,000.00 100,000.00	607.76 607.76	52,504.38 52,504.38	0.02	-47,495.62 -47,495.62
100,000.000 553283AD4	MPH ACQUISITION HOLDINGS 144A 5.500% 09/01/2028 DD 08/24/21 HB5F20000402: RIVER MERC LC SMA2	82.9700 82.9700	100,000.00 100,000.00	458.40 458.40	82,970.00 82,970.00	0.03	-17,030.00 -17,030.00
200,000.000 55336VBU3	MPLX LP 4.950% 09/01/2032 DD 08/11/22 HB5F20000402: RIVER MERC LC SMA2	90.8063 90.8063	198,881.44 198,881.44	1,383.81 1,383.81	181,612.55 181,612.55	0.07	-17,268.89 -17,268.89
200,000.000 55342UAM6	MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	69.6250 69.6250	200,000.00 200,000.00	311.04 311.04	139,250.00 139,250.00	0.05	-60,750.00 -60,750.00
100,000.000 55903VAQ6	WARNERMEDIA HOLDINGS INC 144A 5.141% 03/15/2052 DD 03/15/22 HB5F20000402: RIVER MERC LC SMA2	72.5550 72.5550	100,000.00 100,000.00	228.48 228.48	72,554.98 72,554.98	0.03	-27,445.02 -27,445.02
200,000.000 55903VAS2	WARNERMEDIA HOLDINGS INC 144A 5.391% 03/15/2062 DD 03/15/22 HB5F20000402: RIVER MERC LC SMA2	72.5005 72.5005	209,706.84 209,706.84	479.20 479.20	145,000.99 145,000.99	0.05	-64,705.85 -64,705.85
200,000.000 58933YBG9	MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21 HB5F20000402: RIVER MERC LC SMA2	62.6572 62.6572	199,443.35 199,443.35	1,788.19 1,788.19	125,314.30 125,314.30	0.05	-74,129.05 -74,129.05
100,000.000 63633DAF1	NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21 HB5F20000402: RIVER MERC LC SMA2	70.3280 70.3280	99,317.94 99,317.94	499.76 499.76	70,328.00 70,328.00	0.03	-28,989.94 -28,989.94
100,000.000 637417AR7	NATIONAL RETAIL PROPERTIES INC 3.000% 04/15/2052 DD 09/24/21 HB5F20000402: RIVER MERC LC SMA2	60.3027 60.3027	97,736.47 97,736.47	1,382.66 1,382.66	60,302.70 60,302.70	0.02	-37,433.77 -37,433.77
300,000.000 68389XCB9	ORACLE CORP 4.100% 03/25/2061 DD 03/24/21 HB5F20000402: RIVER MERC LC SMA2	62.9661 62.9661	299,442.43 299,442.43	205.02 205.02	188,898.37 188,898.37	0.07	-110,544.06 -110,544.06

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100,000.000 694308HL4	PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14 HB5F20000402: RIVER MERC LC SMA2	66.4078 66.4078	93,416.19 93,416.19	191.04 191.04	66,407.83 66,407.83	0.02	-27,008.36 -27,008.36
100,000.000 694308JT5	PACIFIC GAS AND ELECTRIC CO 3.250% 06/01/2031 DD 03/11/21 HB5F20000402: RIVER MERC LC SMA2	76.2389 76.2389	99,814.73 99,814.73	1,083.68 1,083.68	76,238.91 76,238.91	0.03	-23,575.82 -23,575.82
100,000.000 694308KC0	PACIFIC GAS AND ELECTRIC CO 4.400% 03/01/2032 DD 02/18/22 HB5F20000402: RIVER MERC LC SMA2	82.1873 82.1873	99,710.70 99,710.70	366.60 366.60	82,187.30 82,187.30	0.03	-17,523.40 -17,523.40
400,000.000 695114CY2	PACIFICORP 2.900% 06/15/2052 DD 07/09/21 HB5F20000402: RIVER MERC LC SMA2	63.9985 63.9985	397,010.05 397,010.05	3,415.28 3,415.28	255,994.12 255,994.12	0.10	-141,015.93 -141,015.93
100,000.000 720198AE0	PIEDMONT OPERATING PARTNERSHIP 3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2	77.5121 77.5121	98,840.61 98,840.61	406.49 406.49	77,512.09 77,512.09	0.03	-21,328.52 -21,328.52
100,000.000 78442PGEO	SLM CORP 3.125% 11/02/2026 DD 11/01/21 HB5F20000402: RIVER MERC LC SMA2	82.8350 82.8350	99,526.71 99,526.71	1,293.60 1,293.60	82,835.00 82,835.00	0.03	-16,691.71 -16,691.71
150,000.000 78574MAA1	SABRA HEALTH CARE LP 3.200% 12/01/2031 DD 09/30/21 HB5F20000402: RIVER MERC LC SMA2	73.4351 73.4351	148,801.76 148,801.76	1,599.60 1,599.60	110,152.69 110,152.69	0.04	-38,649.07 -38,649.07
100,000.000 797440CC6	SAN DIEGO GAS & ELECTRIC CO 3.700% 03/15/2052 DD 03/11/22 HB5F20000402: RIVER MERC LC SMA2	75.1528 75.1528	99,450.29 99,450.29	164.48 164.48	75,152.76 75,152.76	0.03	-24,297.53 -24,297.53
100,000.000 842400HN6	SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22 HB5F20000402: RIVER MERC LC SMA2	66.6362 66.6362	99,671.51 99,671.51	574.77 574.77	66,636.20 66,636.20	0.02	-33,035.31 -33,035.31
100,000.000 87264ABN4	T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 HB5F20000402: RIVER MERC LC SMA2	65.1558 65.1558	99,804.54 99,804.54	425.89 425.89	65,155.83 65,155.83	0.02	-34,648.71 -34,648.71
100,000.000 87264ABY0	T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 HB5F20000402: RIVER MERC LC SMA2	64.1901 64.1901	99,755.27 99,755.27	1,364.72 1,364.72	64,190.11 64,190.11	0.02	-35,565.16 -35,565.16
100,000.000 87264ACW3	T-MOBILE USA INC 5.650% 01/15/2053 DD 09/15/22 HB5F20000402: RIVER MERC LC SMA2	94.3313 94.3313	99,734.04 99,734.04	251.04 251.04	94,331.26 94,331.26	0.04	-5,402.78 -5,402.78
100,000.000 87612BBU5	TARGA RESOURCES PARTNERS LP / 4.000% 01/15/2032 DD 02/02/21 HB5F20000402: RIVER MERC LC SMA2	82.6546 82.6546	100,000.00 100,000.00	849.30 849.30	82,654.65 82,654.65	0.03	-17,345.35 -17,345.35

HB5G20000000 - HBT RIVER & MER LC

9/30/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
200,000.000	TARGA RESOURCES CORP	90.8555	200,434.06	2,923.20	181,711.06		-18,723.00
87612KAC6	6.250% 07/01/2052 DD 07/07/22	90.8555	200,434.06	2,923.20	181,711.06	0.07	-18,723.00
	HB5F20000402: RIVER MERC LC SMA2						
1,000,000.000	U S TREASURY BOND	70.8164	880,293.08	11,769.70	708,164.06		-172,129.02
912810SW9	1.875% 02/15/2041 DD 02/15/21	70.8164	880,293.08	11,769.70	708,164.06	0.26	-172,129.02
	HB5F20000402: RIVER MERC LC SMA2						
-1,000,000.000	U S TREASURY BOND	70.8164	-887,656.25	-11,769.70	-708,164.06		179,492.19
912810SW9	1.875% 02/15/2041 DD 02/15/21	70.8164	-887,656.25	-11,769.70	-708,164.06	-0.26	179,492.19
	HB5F20000402: RIVER MERC LC SMA2						
23,700,000.000	U S TREASURY BOND	75.6016	19,765,516.01	208,812.38	17,917,570.19		-1,847,945.82
912810SY5	2.250% 05/15/2041 DD 05/15/21	75.6016	19,765,516.01	208,812.38	17,917,570.19	6.68	-1,847,945.82
	HB5F20000402: RIVER MERC LC SMA2						
-21,600,000.000	U S TREASURY BOND	75.6016	-18,449,341.17	-183,570.65	-16,329,937.39		2,119,403.78
912810SY5	2.250% 05/15/2041 DD 05/15/21	75.6016	-18,449,341.17	-183,570.65	-16,329,937.39	-6.09	2,119,403.78
	HB5F20000402: RIVER MERC LC SMA2						
1,100,000.000	U S TREASURY BOND	68.4063	806,283.18	2,458.56	752,468.75		-53,814.43
912810TA6	1.750% 08/15/2041 DD 08/15/21	68.4063	806,283.18	2,458.56	752,468.75	0.28	-53,814.43
	HB5F20000402: RIVER MERC LC SMA2						
997,000.000	U S TREASURY BOND	66.1328	780,392.50	25,782.83	659,344.14		-121,048.36
912810TB4	1.875% 11/15/2051 DD 11/15/21	66.1328	780,392.50	25,782.83	659,344.14	0.25	-121,048.36
	HB5F20000402: RIVER MERC LC SMA2						
-997,000.000	U S TREASURY BOND	66.1328	-917,743.24	-16,407.83	-659,344.14		258,399.10
912810TB4	1.875% 11/15/2051 DD 11/15/21	66.1328	-917,743.24	-16,407.83	-659,344.14	-0.25	258,399.10
	HB5F20000402: RIVER MERC LC SMA2						
600,000.000	U S TREASURY BOND	71.5859	474,934.67	4,532.61	429,515.63		-45,419.04
912810TC2	2.000% 11/15/2041 DD 11/15/21	71.5859	474,934.67	4,532.61	429,515.63	0.16	-45,419.04
	HB5F20000402: RIVER MERC LC SMA2						
7,900,000.000	U S TREASURY BOND	76.6406	6,159,135.34	55,522.08	6,054,609.38		-104,525.96
912810TF5	2.375% 02/15/2042 DD 02/15/22	76.6406	6,159,135.34	55,522.08	6,054,609.38	2.26	-104,525.96
	HB5F20000402: RIVER MERC LC SMA2						
-2,600,000.000	U S TREASURY BOND	76.6406	-2,426,937.50	-38,761.55	-1,992,656.25		434,281.25
912810TF5	2.375% 02/15/2042 DD 02/15/22	76.6406	-2,426,937.50	-38,761.55	-1,992,656.25	-0.74	434,281.25
	HB5F20000402: RIVER MERC LC SMA2						
500,000.000	U S TREASURY BOND	83.8750	443,807.24	5,429.69	419,375.00		-24,432.24
912810TG3	2.875% 05/15/2052 DD 05/15/22	83.8750	443,807.24	5,429.69	419,375.00	0.16	-24,432.24
	HB5F20000402: RIVER MERC LC SMA2						
2,200,000.000	U S TREASURY BOND	90.5938	2,015,577.54	9,978.26	1,993,062.50		-22,515.04
912810TK4	3.375% 08/15/2042 DD 08/15/22	90.5938	2,015,577.54	9,978.26	1,993,062.50	0.74	-22,515.04
	HB5F20000402: RIVER MERC LC SMA2						

HB5G2000000 - HBT RIVER & MER LC

9/30/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
100,000.000	UNIV OF MINNESOTA MN	87.1668	100,000.00	1,821.12	87,166.81		-12,833.19
914460WT3	4.048% 04/01/2052 DD 04/19/22	87.1668	100,000.00	1,821.12	87,166.81	0.03	-12,833.19
	HB5F20000402: RIVER MERC LC SMA2						
133,000.000	VERIZON COMMUNICATIONS INC	67.8992	145,755.00	123.03	90,305.87		-55,449.13
92343VGC2	3.700% 03/22/2061 DD 03/22/21	67.8992	145,755.00	123.03	90,305.87	0.03	-55,449.13
	HB5F20000402: RIVER MERC LC SMA2						
27,000.000	VERIZON COMMUNICATIONS INC	66.6868	26,946.64	59.92	18,005.44		-8,941.20
92343VGL2	2.850% 09/03/2041 DD 09/03/21	66.6868	26,946.64	59.92	18,005.44	0.01	-8,941.20
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	VIRGINIA ELECTRIC AND POWER CO	58.2772	196,951.37	1,442.60	116,554.32		-80,397.05
927804GDO	2.450% 12/15/2050 DD 12/15/20	58.2772	196,951.37	1,442.60	116,554.32	0.04	-80,397.05
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WASHINGTON GAS LIGHT CO	73.3877	115,889.79	162.24	73,387.68		-42,502.11
93884PDY3	3.650% 09/15/2049 DD 09/13/19	73.3877	115,889.79	162.24	73,387.68	0.03	-42,502.11
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO III LLC 144A	77.9680	100,000.00	1,042.84	77,967.98		-22,032.02
04018VAA1	VAR RT 06/30/2051 DD 06/30/21	77.9680	100,000.00	1,042.84	77,967.98	0.03	-22,032.02
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BANK OF AMERICA CORP	76.4471	100,000.00	1,149.74	76,447.10		-23,552.90
06051GKDO	VAR RT 10/20/2032 DD 10/20/21	76.4471	100,000.00	1,149.74	76,447.10	0.03	-23,552.90
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	BANK OF AMERICA CORP	78.1383	200,000.00	945.90	156,276.51		-43,723.49
06051GKK4	VAR RT 02/04/2033 DD 02/04/22	78.1383	200,000.00	945.90	156,276.51	0.06	-43,723.49
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	BANK OF AMERICA CORP	92.9117	300,000.00	2,894.35	278,735.20		-21,264.80
06051GKY4	VAR RT 07/22/2033 DD 07/22/22	92.9117	300,000.00	2,894.35	278,735.20	0.10	-21,264.80
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CITIGROUP INC	92.0585	100,000.00	1,739.14	92,058.53		-7,941.47
172967NU1	VAR RT 05/24/2033 DD 05/24/22	92.0585	100,000.00	1,739.14	92,058.53	0.03	-7,941.47
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DOMINION ENERGY INC	84.8359	100,000.00	2,005.25	84,835.86		-15,164.14
25746UDM8	VAR RT 12/31/2049 DD 12/09/21	84.8359	100,000.00	2,005.25	84,835.86	0.03	-15,164.14
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	EDISON INTERNATIONAL	82.8750	200,000.00	477.76	165,750.00		-34,250.00
281020AS6	VAR RT 12/31/2049 DD 03/09/21	82.8750	200,000.00	477.76	165,750.00	0.06	-34,250.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EDISON INTERNATIONAL	79.0000	100,000.00	222.24	79,000.00		-21,000.00
281020AT4	VAR RT 12/31/2049 DD 11/12/21	79.0000	100,000.00	222.24	79,000.00	0.03	-21,000.00
	HB5F20000402: RIVER MERC LC SMA2						

HB5G2000000 - HBT RIVER & MER LC

9/30/2022

Shares/Par Security ID	Description Link Ref	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	GLOBAL ATLANTIC FIN CO 144A	75.2273	100,000.00	2,167.15	75,227.30		-24,772.70
37959GAC1	VAR RT 10/15/2051 DD 07/06/21 HB5F20000402: RIVER MERC LC SMA2	75.2273	100,000.00	2,167.15	75,227.30	0.03	-24,772.70
200,000.000	MORGAN STANLEY	73.0492	200,000.00	482.45	146,098.35		-53,901.65
6174468U6	VAR RT 02/13/2032 DD 11/13/20 HB5F20000402: RIVER MERC LC SMA2	73.0492	200,000.00	482.45	146,098.35	0.05	-53,901.65
100,000.000	PNC FINANCIAL SERVICES GROUP I	74.4953	100,000.00	151.04	74,495.32		-25,504.68
693475BC8	VAR RT 12/31/2049 DD 09/13/21 HB5F20000402: RIVER MERC LC SMA2	74.4953	100,000.00	151.04	74,495.32	0.03	-25,504.68
200,000.000	SVB FINANCIAL GROUP	68.1229	166,180.89	1,058.08	136,245.77		-29,935.12
78486QAG6	VAR RT 12/31/2049 DD 02/02/21 HB5F20000402: RIVER MERC LC SMA2	68.1229	166,180.89	1,058.08	136,245.77	0.05	-29,935.12
200,000.000	WELLS FARGO & CO	81.4785	200,000.00	3,990.70	162,957.07		-37,042.93
95000U2Z5	VAR RT 04/25/2053 DD 04/25/22 HB5F20000402: RIVER MERC LC SMA2	81.4785	200,000.00	3,990.70	162,957.07	0.06	-37,042.93
100,000.000	WELLS FARGO & CO	91.7553	100,000.00	906.17	91,755.26		-8,244.74
95000U3B7	VAR RT 07/25/2033 DD 07/25/22 HB5F20000402: RIVER MERC LC SMA2	91.7553	100,000.00	906.17	91,755.26	0.03	-8,244.74
99,500.000	GLOBAL INFRASTRUCTURE PARTNERS	98.3000	98,217.39	0.00	97,808.50		-408.89
31575AAB3	0.000% 09/29/2028 DD 09/13/21 HB5F20000402: RIVER MERC LC SMA2	98.3000	98,217.39	0.00	97,808.50	0.04	-408.89
0.000	GLOBAL INFRASTRUCTURE PARTNERS	0.0000	0.00	1,544.55	0.00		0.00
31575AAB3	0.000% 09/29/2028 DD 09/13/21 HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	1,544.55	0.00	0.00	0.00
1,894,000.000	U S TREASURY BD PRIN STRIP	41.1383	903,146.27	0.00	779,159.91		-123,986.36
912803EH2	0.000% 05/15/2044 DD 05/15/14 HB5F20000002: RIVER & MER LONG CR	41.1383	903,146.27	0.00	779,159.91	0.29	-123,986.36
5,413,000.000	U S TREASURY BD PRIN STRIP	37.2656	3,383,743.97	0.00	2,017,184.65		-1,366,559.32
912803FG3	0.000% 02/15/2049 DD 02/15/19 HB5F20000002: RIVER & MER LONG CR	37.2656	3,383,743.97	0.00	2,017,184.65	0.75	-1,366,559.32
116,316.000	ISHARES 10+ YEAR INV GR CORP	48.2300	6,517,656.39	0.00	5,609,920.68		-907,735.71
464289511	HB5F20000002: RIVER & MER LONG CR	48.2300	6,517,656.39	0.00	5,609,920.68	2.09	-907,735.71
5,999,283.747	PAPS LONG DURATION CREDIT BOND	8.9900	80,505,476.32	0.00	53,933,560.89		-26,571,915.43
72201P878	PORTFOLIO HB5F20000402: RIVER MERC LC SMA2	8.9900	80,505,476.32	0.00	53,933,560.89	20.12	-26,571,915.43
4,071,452.913	VANGUARD L/T INV GR-ADM	7.5900	44,227,109.22	122,670.17	30,902,327.61		-13,324,781.61
922031778	HB5F20000002: RIVER & MER LONG CR	7.5900	44,227,109.22	122,670.17	30,902,327.61	11.53	-13,324,781.61
76,436.000	VANGUARD LONG-TERM CORP BOND	73.2400	6,530,902.84	0.00	5,598,172.64		-932,730.20
92206C813	HB5F20000002: RIVER & MER LONG CR	73.2400	6,530,902.84	0.00	5,598,172.64	2.09	-932,730.20

HB5G20000000 - HBT RIVER & MER LC

9/30/2022

Shares/Par Security ID	Description Link Ref	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			162,771,523.07	287,381.26	117,076,365.93		-45,695,157.14
			162,771,523.07	287,381.26	117,076,365.93	43.65	-45,695,157.14
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			169,429,495.87	351,877.78	121,802,184.49		-47,627,311.38
			169,429,495.87	351,877.78	121,802,184.49	45.42	-47,627,311.38
TOTAL FIXED INCOME SECURITIES			170,247,963.10	361,023.19	122,314,327.44	45.61	-47,933,635.66
PREFERRED SECURITIES							
U.S. DOLLAR							
UNITED STATES							
8,000.000	MORGAN STANLEY	25.1400	200,000.00	2,636.11	201,120.00		1,120.00
61762V853	PFD 6.500% NON-CUMULATIVE HB5F20000402: RIVER MERC LC SMA2	25.1400	200,000.00	2,636.11	201,120.00	0.08	1,120.00
EQUITY							
U.S. DOLLAR							
UNITED STATES							
6,741,237.389	WESTERN ASSET LONG DURATION R2	10.7954	89,700,908.00	0.00	72,774,212.54		-16,926,695.46
41026E269	HB5F20000002: RIVER & MER LONG CR	10.7954	89,700,908.00	0.00	72,774,212.54	27.14	-16,926,695.46
9,077,984.274	SLC MANAGEMENT LONG CREDIT CIT	8.1753	92,920,016.15	0.00	74,215,199.45		-18,704,816.70
78449B704	CLASS Z HB5F20000002: RIVER & MER LONG CR	8.1753	92,920,016.15	0.00	74,215,199.45	27.68	-18,704,816.70
SUBTOTAL UNITED STATES			182,620,924.15	0.00	146,989,411.99		-35,631,512.16
			182,620,924.15	0.00	146,989,411.99	54.82	-35,631,512.16
TOTAL EQUITY U.S. DOLLAR			182,620,924.15	0.00	146,989,411.99		-35,631,512.16
			182,620,924.15	0.00	146,989,411.99	54.82	-35,631,512.16
TOTAL EQUITY			182,620,924.15	0.00	146,989,411.99	54.82	-35,631,512.16
FUTURES CONTRACTS							
U.S. DOLLAR							
UNITED STATES							
-1.000	US 10YR ULTRA FUTURE (CBT)	118.4844	0.00	0.00	7,532.15		7,532.15
99F106L2A	EXP DEC 22 HB5F20000402: RIVER MERC LC SMA2	118.4844	0.00	0.00	7,532.15	0.00	7,532.15
-3.000	US 10YR NOTE FUTURE (CBT)	112.0625	0.00	0.00	17,270.95		17,270.95
99F139L2A	EXP DEC 22 HB5F20000402: RIVER MERC LC SMA2	112.0625	0.00	0.00	17,270.95	0.01	17,270.95
-64.000	US 5YR NOTE FUTURE (CBT)	107.5078	0.00	0.00	248,562.43		248,562.43
99F183L2A	EXP DEC 22 HB5F20000402: RIVER MERC LC SMA2	107.5078	0.00	0.00	248,562.43	0.09	248,562.43

HB5G20000000 - HBT RIVER & MER LC

9/30/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES			0.00	0.00	273,365.53		273,365.53
			0.00	0.00	273,365.53	0.10	273,365.53
TOTAL FUTURES CONTRACTS U.S. DOLLAR			0.00	0.00	273,365.53		273,365.53
			0.00	0.00	273,365.53	0.10	273,365.53
TOTAL FUTURES CONTRACTS			0.00	0.00	273,365.53	0.10	273,365.53
TOTAL ASSETS - BASE:			<u>351,392,977.41</u>	<u>370,625.88</u>	<u>268,114,744.42</u>	<u>100.01</u>	<u>-83,278,232.99</u>
NET ASSETS - BASE:					<u>268,485,370.30</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9430
STATE STREET RETIREMENT RIGHT IN
2020

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,088,505.66	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,088,505.66	1,088,505.66	2	1,162.05
		1,088,505.66	1,088,505.66	2	1,162.05
COMMON TRUST FUNDS - FIXED INCOME					
1,419,684.6019	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	14,353,011.33	14,231,974.35	28	0.00
343,388.198	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	3,690,049.58	3,775,111.97	7	0.00
336,669.832	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	3,546,480.01	3,859,901.52	7	0.00
820,637.883	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	9,172,269.62	9,815,368.00	18	0.00
		30,761,810.54	31,682,355.84	60	0.00
COMMON TRUST FUNDS - EQUITY					
8,237.857	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	7,736,064.42	8,897,309.54	15	0.00
22,388.752	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	1,500,583.71	1,714,522.14	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9430
STATE STREET RETIREMENT RIGHT IN
2020

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
394,038.036	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	5,738,375.92	6,952,186.26	11	0.00
		14,975,024.05	17,564,017.94	29	0.00
	COMMON TRUST FUNDS - OTHER				
177,399.49	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,802,024.02	2,130,858.11	4	0.00
241,100.185	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,341,082.80	2,910,431.43	5	0.00
		4,143,106.82	5,041,289.54	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9458
STATE STREET RETIREMENT RIGHT IN
2025

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
111,119.34	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	111,119.34	111,119.34	0	2,432.85
		111,119.34	111,119.34	0	2,432.85
COMMON TRUST FUNDS - FIXED INCOME					
1,956,274.6255	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	19,777,936.46	19,608,286.75	21	0.00
29,197.196	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	936,967.22	1,070,423.77	1	0.00
326,238.85	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	3,505,762.68	3,580,253.61	4	0.00
599,435.106	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	6,314,449.41	6,872,289.30	7	0.00
1,336,187.865	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	14,934,571.77	15,963,637.18	16	0.00
49,154.793	CUSIP # 85749L845 STATE STREET INTERMED US GOVT BOND INDEX SEC LENDING SERIES CL I	441,065.96	459,871.57	0	0.00
		45,910,753.50	47,554,762.18	49	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9458
STATE STREET RETIREMENT RIGHT IN
2025

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,977.982	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	20,639,237.18	23,749,031.85	22	0.00
72,323.421	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	4,847,404.97	5,527,258.97	5	0.00
1,093,153.867	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	15,919,599.77	19,294,492.03	17	0.00
		41,406,241.92	48,570,782.85	44	0.00
COMMON TRUST FUNDS - OTHER					
233,492.079	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	2,371,812.54	2,692,485.13	3	0.00
379,383.676	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	3,683,815.49	4,538,996.92	4	0.00
		6,055,628.03	7,231,482.05	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9476
STATE STREET RETIREMENT RIGHT IN
2030

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,569,149.92	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,569,149.92	2,569,149.92	2	5,072.44
		2,569,149.92	2,569,149.92	2	5,072.44
COMMON TRUST FUNDS - FIXED INCOME					
1,841,624.3084	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	18,618,821.76	18,453,075.57	18	0.00
144,352.118	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	4,632,403.82	5,291,274.28	4	0.00
574,433.808	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	6,051,085.73	6,576,519.58	6	0.00
629,460.728	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	7,035,482.56	7,511,607.99	7	0.00
		36,337,793.87	37,832,477.42	35	0.00
COMMON TRUST FUNDS - EQUITY					
31,312.822	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	29,405,464.07	33,878,328.23	28	0.00
115,585.827	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	7,747,024.47	8,849,334.33	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX9476
STATE STREET RETIREMENT RIGHT IN
2030

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,776,025.129	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	25,864,253.95	31,359,442.49	25	0.00
		63,016,742.49	74,087,105.05	61	0.00
	COMMON TRUST FUNDS - OTHER				
169,270.247	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	1,643,614.10	2,005,249.73	2	0.00
		1,643,614.10	2,005,249.73	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9494
STATE STREET RETIREMENT RIGHT IN
2035

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,985,288.15	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,985,288.15	1,985,288.15	2	3,994.00
		1,985,288.15	1,985,288.15	2	3,994.00
COMMON TRUST FUNDS - FIXED INCOME					
1,685,902.0807	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	17,044,470.04	16,897,350.07	19	0.00
121,768.351	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	3,907,668.15	4,463,344.07	4	0.00
345,527.097	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	3,639,782.44	3,946,192.19	4	0.00
		24,591,920.63	25,306,886.33	27	0.00
COMMON TRUST FUNDS - EQUITY					
30,099.234	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	28,265,799.36	32,518,813.19	32	0.00
122,475.513	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	8,208,798.78	9,360,835.54	9	0.00
1,826,023.814	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	26,592,384.80	32,190,364.49	30	0.00
		63,066,982.94	74,070,013.22	70	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9519
STATE STREET RETIREMENT RIGHT IN
2040

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,430,845.27	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,430,845.27	1,430,845.27	2	1,673.25
		1,430,845.27	1,430,845.27	2	1,673.25
COMMON TRUST FUNDS - FIXED INCOME					
1,218,110.8565	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	12,315,100.76	12,208,769.74	16	0.00
86,516.531	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	2,776,402.00	3,171,953.65	4	0.00
37,311.395	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	393,038.23	416,693.66	1	0.00
		15,484,540.99	15,797,417.05	20	0.00
COMMON TRUST FUNDS - EQUITY					
28,549.162	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	26,810,146.90	30,839,097.13	34	0.00
132,835.885	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	8,903,192.36	10,127,756.59	11	0.00
1,759,188.507	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	25,619,062.23	31,052,100.49	33	0.00
		61,332,401.49	72,018,954.21	78	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9537
STATE STREET RETIREMENT RIGHT IN
2045

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,369,005.89	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,369,005.89	2,369,005.89	4	3,840.64
		2,369,005.89	2,369,005.89	4	3,840.64
COMMON TRUST FUNDS - FIXED INCOME					
751,099.9925	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	7,593,620.92	7,529,456.43	11	0.00
58,048.306	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	1,862,828.19	2,127,869.41	3	0.00
		9,456,449.11	9,657,325.84	14	0.00
COMMON TRUST FUNDS - EQUITY					
24,693.4	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	23,189,250.93	26,712,024.84	34	0.00
131,999.728	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	8,847,149.77	10,069,190.77	13	0.00
1,611,162.305	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	23,463,356.65	28,432,908.91	35	0.00
		55,499,757.35	65,214,124.52	82	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9555
STATE STREET RETIREMENT RIGHT IN
2050

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,062,921.7	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,062,921.70	2,062,921.70	4	2,995.11
		2,062,921.70	2,062,921.70	4	2,995.11
COMMON TRUST FUNDS - FIXED INCOME					
325,032.0786	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	3,286,074.31	3,257,959.94	7	0.00
28,809.147	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	924,514.34	1,051,219.73	2	0.00
		4,210,588.65	4,309,179.67	9	0.00
COMMON TRUST FUNDS - EQUITY					
17,576.786	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	16,506,131.23	19,008,882.93	35	0.00
109,455.459	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	7,336,142.68	8,347,767.94	15	0.00
1,203,416.751	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	17,525,358.14	21,200,229.42	37	0.00
		41,367,632.05	48,556,880.29	87	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9573
STATE STREET RETIREMENT RIGHT IN
2055

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
975,153.39	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	975,153.39	975,153.39	3	1,780.58
		975,153.39	975,153.39	3	1,780.58
COMMON TRUST FUNDS - FIXED INCOME					
224,461.8852	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	2,269,309.66	2,249,762.15	7	0.00
19,326.776	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	620,215.57	708,080.38	2	0.00
		2,889,525.23	2,957,842.53	8	0.00
COMMON TRUST FUNDS - EQUITY					
12,935.333	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	12,147,403.06	13,970,741.29	35	0.00
80,773.611	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	5,413,770.50	6,154,577.95	16	0.00
885,875.95	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	12,901,011.46	15,560,913.96	38	0.00
		30,462,185.02	35,686,233.20	89	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9591
STATE STREET RETIREMENT RIGHT IN
2060

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
781,428.03	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	781,428.03	781,428.03	4	1,131.55
		781,428.03	781,428.03	4	1,131.55
COMMON TRUST FUNDS - FIXED INCOME					
130,491.6254	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	1,319,270.33	1,307,697.61	7	0.00
11,491.029	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	368,758.61	421,209.67	2	0.00
		1,688,028.94	1,728,907.28	8	0.00
COMMON TRUST FUNDS - EQUITY					
7,531.797	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	7,073,012.65	8,144,712.69	35	0.00
47,708.586	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	3,197,620.27	3,645,301.18	16	0.00
518,344.909	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	7,548,656.91	9,127,049.70	37	0.00
		17,819,289.83	20,917,063.57	88	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9617
STATE STREET RETIREMENT RIGHT IN
2065

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
302,345.29	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	302,345.29	302,345.29	6	435.21
		302,345.29	302,345.29	6	435.21
COMMON TRUST FUNDS - FIXED INCOME					
28,555.8305	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	288,699.45	286,199.09	6	0.00
2,675.863	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	85,871.12	97,663.64	2	0.00
		374,570.57	383,862.73	8	0.00
COMMON TRUST FUNDS - EQUITY					
1,699.144	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	1,595,644.04	1,825,390.95	34	0.00
10,554.881	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	707,430.34	801,064.53	15	0.00
116,540.811	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	1,697,183.83	2,030,501.27	36	0.00
		4,000,258.21	4,656,956.75	86	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9412
STATE STREET RETIREMENT RIGHT IN
RETIREMENT

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
105,675.02	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	105,675.02	105,675.02	0	716.39
		105,675.02	105,675.02	0	716.39
COMMON TRUST FUNDS - FIXED INCOME					
1,250,948.1202	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	12,647,085.50	12,533,919.61	32	0.00
294,464.459	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	3,164,315.08	3,236,962.18	8	0.00
272,897.319	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,874,700.36	3,116,607.65	7	0.00
630,957.598	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	7,052,213.07	7,542,621.49	18	0.00
		25,738,314.01	26,430,110.93	66	0.00
COMMON TRUST FUNDS - EQUITY					
5,587.263	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	5,246,926.05	6,025,784.44	13	0.00
15,445.401	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	1,035,212.56	1,174,255.22	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9412
STATE STREET RETIREMENT RIGHT IN
RETIREMENT

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
255,155.37	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	3,715,827.65	4,487,909.56	10	0.00
		9,997,966.26	11,687,949.22	26	0.00
COMMON TRUST FUNDS - OTHER					
123,445.588	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,253,960.28	1,494,891.13	3	0.00
188,316.428	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	1,828,552.52	2,264,815.96	5	0.00
		3,082,512.80	3,759,707.09	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX9387
RETIREMENT RIGHT STABLE VALUE
FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,607,845.48	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	4,607,845.48	4,607,845.48	4	10,399.59
		4,607,845.48	4,607,845.48	4	10,399.59
INSURANCE POLICIES/ANNUITIES					
1,036,747.607	CUSIP # 29974GIC1 UNITED OF OMAHA CONTRACT SAVE-29974	104,902,995.59	103,973,588.25	96	0.00
		104,902,995.5	103,973,588.25	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
370,466.52	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	370,466.52	370,466.52	2	1,475.47
		370,466.52	370,466.52	2	1,475.47
MUTUAL FUNDS - FIXED INCOME					
47,015	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	2,316,899.20	2,476,852.50	13	0.00
14,630	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	720,673.80	730,390.66	4	0.00
44,222	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,766,226.68	1,935,146.65	10	0.00
131,409	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	4,417,970.58	4,602,295.74	25	0.00
56,660	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	2,842,065.60	2,864,850.36	16	0.00
36,023	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	1,768,729.30	1,806,062.80	10	0.00
77,854	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	2,713,990.44	2,861,197.50	15	0.00
		16,546,555.60	17,276,796.21	93	0.00
MUTUAL FUNDS - EQUITY					
16,899	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	865,735.77	991,670.98	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		865,735.77	991,670.98	5	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
47,553.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	47,553.35	47,553.35	0	0.00
		47,553.35	47,553.35	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
472,207.41	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	472,207.41	472,207.41	2	1,341.37
		472,207.41	472,207.41	2	1,341.37
MUTUAL FUNDS - FIXED INCOME					
90,013	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	4,435,840.64	4,786,816.63	20	0.00
110,187	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	4,400,868.78	4,880,523.91	20	0.00
123,144	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	4,140,101.28	4,421,993.31	19	0.00
67,140	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,367,742.40	3,391,834.93	15	0.00
90,216	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	3,144,929.76	3,424,300.78	14	0.00
		19,489,482.86	20,905,469.56	88	0.00
MUTUAL FUNDS - EQUITY					
42,079	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	2,155,707.17	2,536,674.78	10	0.00
		2,155,707.17	2,536,674.78	10	0.00
COMMON TRUST FUNDS - FIXED INCOME					
50,657.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	50,657.64	50,657.64	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
19,912.52	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	19,912.52	19,912.52	2	36.73
		19,912.52	19,912.52	2	36.73
MUTUAL FUNDS - FIXED INCOME					
3,624	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	178,590.72	194,713.97	19	0.00
2,445	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	120,440.70	122,027.36	13	0.00
7,400	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	371,184.00	374,349.70	40	0.00
4,709	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	231,211.90	236,114.66	25	0.00
		901,427.32	927,205.69	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,935.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,935.06	1,935.06	0	0.00
		1,935.06	1,935.06	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,440,956.07	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,440,956.07	2,440,956.07	2	9,747.75
		2,440,956.07	2,440,956.07	2	9,747.75
COMMON STOCK					
49,566	CUSIP # 031100100 AMETEK INC	5,621,280.06	5,154,438.72	4	0.00
77,527	CUSIP # 032095101 AMPHENOL CORP CL A	5,191,207.92	4,161,308.94	4	15,611.20
96,375	CUSIP # 05605H100 BWX TECHNOLOGIES INC	4,854,408.75	5,571,080.91	3	0.00
4,374	CUSIP # 09073M104 BIO-TECHNE CORP	1,242,216.00	1,198,054.30	1	0.00
74,771	CUSIP # 115236101 BROWN & BROWN INC	4,522,150.08	3,541,175.59	3	0.00
63,098	CUSIP # 127055101 CABOT CORPORATION	4,031,331.22	3,097,806.47	3	0.00
57,767	CUSIP # 148806102 CATALENT INC	4,180,020.12	3,805,050.25	3	0.00
21,363	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	4,204,238.40	3,874,906.71	3	0.00
78,484	CUSIP # 184496107 CLEAN HARBORS INC	8,631,670.32	6,250,813.37	6	0.00
42,889	CUSIP # 19247G107 COHERENT CORP	1,494,681.65	2,961,945.00	1	0.00

ACCOUNT STATEMENT

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Account Number

07/01/2022 through 09/30/2022
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,327	CUSIP # 217204106 COPART INC	2,162,792.80	1,874,090.25	1	0.00
33,223	CUSIP # 25659T107 DOLBY LABORATORIES INC	2,164,478.45	2,448,281.93	1	0.00
73,153	CUSIP # 29362U104 ENTEGRIS INC	6,073,162.06	4,168,483.30	4	0.00
58,916	CUSIP # 302491303 FMC CORPORATION	6,227,421.20	5,960,899.46	4	31,225.48
46,977	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,165,639.70	2,593,781.13	1	0.00
34,402	CUSIP # 384109104 GRACO INC	2,062,399.90	1,843,103.68	1	0.00
152,027	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	6,011,147.58	3,801,999.67	4	0.00
25,994	CUSIP # 422806208 HEICO CORP CL A	2,979,432.28	2,506,753.79	2	0.00
30,817	CUSIP # 428291108 HEXCEL CORP	1,593,855.24	2,127,187.91	1	0.00
331,171	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	4,364,833.78	4,506,459.40	3	51,681.81
31,975	CUSIP # 449253103 IAA INC	1,018,403.75	1,428,381.53	1	0.00
12,984	CUSIP # 45167R104 IDEX CORP	2,594,852.40	2,096,820.86	2	0.00
48,560	CUSIP # 457187102 INGREDION INC	3,910,051.20	4,279,428.48	3	0.00
248,333	CUSIP # 48238T109 KAR AUCTION SERVICES INC	2,773,879.61	5,164,835.02	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,791	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	3,271,671.76	2,193,662.95	2	0.00
90,088	CUSIP # 501889208 LKQ CORP	4,247,649.20	3,113,487.49	3	0.00
1,445	CUSIP # 570535104 MARKEL CORP	1,566,697.90	1,632,459.18	1	0.00
8,088	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	1,254,206.16	1,057,864.83	1	0.00
89,417	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	3,564,161.62	3,856,726.01	2	0.00
38,958	CUSIP # 743606105 PROSPERITY BANCSHARES INC	2,597,719.44	2,619,030.13	2	20,396.48
69,223	CUSIP # 806407102 HENRY SCHEIN INC	4,552,796.71	4,654,416.65	3	0.00
22,734	CUSIP # 871607107 SYNOPSIS INC	6,945,464.34	3,576,535.52	5	0.00
138,795	CUSIP # 902681105 UGI CORPORATION	4,487,242.35	4,979,756.52	3	50,307.48
63,413	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	4,168,770.62	3,573,095.53	3	0.00
22,537	CUSIP # 980745103 WOODWARD INC	1,808,819.62	2,504,676.57	1	0.00
		128,540,754.19	118,178,798.05	89	169,222.45
	FOREIGN STOCK				
61,687	CUSIP # 94106B101 WASTE CONNECTIONS INC	8,335,764.31	5,764,310.47	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,302	CUSIP # G4388N106 HELEN OF TROY	1,475,724.88	2,798,408.09	1	0.00
17,393	CUSIP # G8473T100 STERIS PLC	2,892,108.04	2,700,575.68	2	0.00
		12,703,597.23	11,263,294.24	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
586,802.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	586,802.02	586,802.02	0	0.00
		586,802.02	586,802.02	0	0.00

HB2F20000002 - STERLING CORE FIXED

9/30/2022

Shares/Par Security ID	Description Link Ref	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		20,292.57	0.00	20,292.57		0.00
			20,292.57	0.00	20,292.57	0.02	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-1,165,801.61	0.00	-1,165,801.61		0.00
			-1,165,801.61	0.00	-1,165,801.61	-1.16	0.00
	PAYABLE FOR TRUSTEE FEES		-3,422.70	0.00	-3,422.70		0.00
			-3,422.70	0.00	-3,422.70	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,609.85	0.00	-5,609.85		0.00
			-5,609.85	0.00	-5,609.85	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-19,895.95	0.00	-19,895.95		0.00
			-19,895.95	0.00	-19,895.95	-0.02	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		191,186.38	0.00	191,186.38		0.00
			191,186.38	0.00	191,186.38	0.19	0.00
	MSC PAYABLE - CLASS C1		-56,603.19	0.00	-56,603.19		0.00
			-56,603.19	0.00	-56,603.19	-0.06	0.00
2,235,540.130	DREYFUS TREAS & AGY CSH CSH MG	100.0000	2,235,540.13	4,659.57	2,235,540.13		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	2,235,540.13	4,659.57	2,235,540.13	2.23	0.00
SUBTOTAL UNITED STATES			1,195,685.78	4,659.57	1,195,685.78		0.00
			1,195,685.78	4,659.57	1,195,685.78	1.19	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,195,685.78	4,659.57	1,195,685.78		0.00
			1,195,685.78	4,659.57	1,195,685.78	1.19	0.00
TOTAL CASH & CASH EQUIVALENTS			1,195,685.78	4,659.57	1,195,685.78	1.19	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
AUSTRALIA							
277,000.000	COMMONWEALTH BANK OF AUST 144A	98.2120	277,489.19	767.85	272,047.24		-5,441.95
2027A0KG3	VAR RT 07/07/2025 DD 10/07/21	98.2120	277,489.19	767.85	272,047.24	0.27	-5,441.95
184,000.000	MACQUARIE GROUP LTD 144A	85.6161	170,638.40	544.00	157,533.59		-13,104.81
55608JAR9	VAR RT 01/12/2027 DD 01/12/21	85.6161	170,638.40	544.00	157,533.59	0.16	-13,104.81
201,000.000	WESTPAC BANKING CORP	91.2255	206,193.98	3,104.40	183,363.17		-22,830.81
961214DF7	VAR RT 11/23/2031 DD 11/23/16	91.2255	206,193.98	3,104.40	183,363.17	0.18	-22,830.81
SUBTOTAL AUSTRALIA			654,321.57	4,416.25	612,944.00		-41,377.57
			654,321.57	4,416.25	612,944.00	0.61	-41,377.57
BERMUDA							

HB2F20000002 - STERLING CORE FIXED

9/30/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
196,000.000	ASPEN INSURANCE HOLDINGS LTD	99.0764	202,205.93	3,454.70	194,189.80		-8,016.13
04530DAD4	4.650% 11/15/2023 DD 11/13/13	99.0764	202,205.93	3,454.70	194,189.80	0.19	-8,016.13
270,000.000	BACARDI LTD 144A	95.8756	279,612.61	4,554.07	258,864.04		-20,748.57
067316AE9	4.450% 05/15/2025 DD 04/30/18	95.8756	279,612.61	4,554.07	258,864.04	0.26	-20,748.57
308,000.000	ENSTAR GROUP LTD	70.9841	281,519.13	795.60	218,631.11		-62,888.02
29359UAC3	3.100% 09/01/2031 DD 08/24/21	70.9841	281,519.13	795.60	218,631.11	0.22	-62,888.02
SUBTOTAL BERMUDA			763,337.67	8,804.37	671,684.95		-91,652.72
			763,337.67	8,804.37	671,684.95	0.67	-91,652.72
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	87.6161	197,368.06	1,096.88	175,232.17		-22,135.89
872882AH8	1.250% 04/23/2026 DD 04/23/21	87.6161	197,368.06	1,096.88	175,232.17	0.17	-22,135.89
CANADA							
140,000.000	BANK OF NOVA SCOTIA/THE	98.3756	139,420.96	948.36	137,725.79		-1,695.17
064159VK9	1.625% 05/01/2023 DD 04/16/20	98.3756	139,420.96	948.36	137,725.79	0.14	-1,695.17
388,000.000	CANADIAN IMPERIAL BANK OF COMM	97.1077	384,746.32	480.43	376,778.05		-7,968.27
13607HVC3	0.450% 06/22/2023 DD 06/22/21	97.1077	384,746.32	480.43	376,778.05	0.38	-7,968.27
335,000.000	WASTE CONNECTIONS INC	64.6981	297,413.34	2,098.86	216,738.71		-80,674.63
94106BAD3	2.950% 01/15/2052 DD 09/20/21	64.6981	297,413.34	2,098.86	216,738.71	0.22	-80,674.63
301,000.000	BANK OF MONTREAL	86.5394	287,215.19	695.61	260,483.56		-26,731.63
06368EDC3	VAR RT 01/22/2027 DD 01/22/21	86.5394	287,215.19	695.61	260,483.56	0.26	-26,731.63
244,000.000	ROYAL BANK OF CANADA	95.7993	243,627.56	718.39	233,750.37		-9,877.19
78016EZR1	VAR RT 04/27/2026 DD 04/27/21	95.7993	243,627.56	718.39	233,750.37	0.23	-9,877.19
310,000.000	TORONTO-DOMINION BANK/THE	91.1945	321,413.70	499.52	282,702.95		-38,710.75
891160MJ9	VAR RT 09/15/2031 DD 09/15/16	91.1945	321,413.70	499.52	282,702.95	0.28	-38,710.75
SUBTOTAL CANADA			1,673,837.07	5,441.17	1,508,179.43		-165,657.64
			1,673,837.07	5,441.17	1,508,179.43	1.51	-165,657.64
CAYMAN ISLANDS							
290,000.000	AVOLON HOLDINGS FUNDING L 144A	90.4717	284,898.50	1,075.77	262,367.84		-22,530.66
05401AAH4	2.875% 02/15/2025 DD 01/14/20	90.4717	284,898.50	1,075.77	262,367.84	0.26	-22,530.66
IRELAND							
235,000.000	AERCAP IRELAND CAPITAL DAC / A	94.4031	251,029.40	5,228.73	221,847.23		-29,182.17
00774MAG0	4.450% 10/01/2025 DD 08/21/18	94.4031	251,029.40	5,228.73	221,847.23	0.22	-29,182.17
JAPAN							
250,000.000	MITSUBISHI UFJ FINANCIAL GROUP	99.0083	254,940.98	1,718.96	247,520.82		-7,420.16
606822BA1	3.761% 07/26/2023 DD 07/26/18	99.0083	254,940.98	1,718.96	247,520.82	0.25	-7,420.16

HB2F20000002 - STERLING CORE FIXED

9/30/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
248,000.000	SUMITOMO MITSUI FINANCIAL GROU	99.9609	248,198.92	3,119.55	247,903.04		-295.88
86562MAU4	2.778% 10/18/2022 DD 10/18/17	99.9609	248,198.92	3,119.55	247,903.04	0.25	-295.88
110,000.000	SUMITOMO MITSUI FINANCIAL GROU	94.2290	116,966.81	2,170.87	103,651.87		-13,314.94
86562MBG4	4.306% 10/16/2028 DD 10/16/18	94.2290	116,966.81	2,170.87	103,651.87	0.10	-13,314.94
SUBTOTAL JAPAN			620,106.71	7,009.38	599,075.73		-21,030.98
			620,106.71	7,009.38	599,075.73	0.60	-21,030.98
LUXEMBOURG							
245,000.000	SCHLUMBERGER INVESTMENT SA	83.1429	217,597.21	1,718.88	203,700.08		-13,897.13
806854AJ4	2.650% 06/26/2030 DD 06/26/20	83.1429	217,597.21	1,718.88	203,700.08	0.20	-13,897.13
SWITZERLAND							
250,000.000	CREDIT SUISSE GROUP AG 144A	90.9078	254,842.77	360.20	227,269.54		-27,573.23
225401AM0	VAR RT 09/11/2025 DD 09/11/19	90.9078	254,842.77	360.20	227,269.54	0.23	-27,573.23
UNITED KINGDOM							
200,000.000	LLOYDS BANKING GROUP PLC	94.3656	216,659.71	2,825.52	188,731.11		-27,928.60
539439AM1	4.582% 12/10/2025 DD 06/10/16	94.3656	216,659.71	2,825.52	188,731.11	0.19	-27,928.60
UNITED STATES							
513,000.000	AT&T INC	67.0121	468,511.27	6,588.89	343,771.90		-124,739.37
00206RKB7	3.850% 06/01/2060 DD 05/28/20	67.0121	468,511.27	6,588.89	343,771.90	0.34	-124,739.37
249,000.000	AT&T INC	65.5895	235,213.75	392.80	163,317.90		-71,895.85
00206RLJ9	3.550% 09/15/2055 DD 03/15/21	65.5895	235,213.75	392.80	163,317.90	0.16	-71,895.85
630,000.000	ARI FLEET LEASE TRUS A A3 144A	99.2107	637,041.99	504.00	625,027.28		-12,014.71
00217TAC9	1.800% 08/15/2028 DD 02/27/20	99.2107	637,041.99	504.00	625,027.28	0.62	-12,014.71
274,000.000	ABBVIE INC	87.9388	317,626.28	5,099.17	240,952.38		-76,673.90
00287YBD0	4.875% 11/14/2048 DD 09/18/18	87.9388	317,626.28	5,099.17	240,952.38	0.24	-76,673.90
104,000.000	AIR LEASE CORP	89.5404	98,230.74	635.22	93,122.03		-5,108.71
00914AAJ1	2.875% 01/15/2026 DD 08/17/20	89.5404	98,230.74	635.22	93,122.03	0.09	-5,108.71
243,000.000	ALBEMARLE CORP	86.8507	274,777.94	4,421.87	211,047.23		-63,730.71
012725AD9	5.450% 12/01/2044 DD 11/24/14	86.8507	274,777.94	4,421.87	211,047.23	0.21	-63,730.71
135,770.520	ALLY AUTO RECEIVABLES TRU 1 A4	99.9865	136,294.55	182.24	135,752.16		-542.39
02004WAD3	3.020% 04/15/2024 DD 02/13/19	99.9865	136,294.55	182.24	135,752.16	0.14	-542.39
310,000.000	AMAZON.COM INC	58.9959	221,167.85	2,749.24	182,887.30		-38,280.55
023135BU9	2.700% 06/03/2060 DD 06/03/20	58.9959	221,167.85	2,749.24	182,887.30	0.18	-38,280.55
176,000.000	HESS CORP	108.5072	219,907.04	6,933.90	190,972.72		-28,934.32
023551AF1	7.875% 10/01/2029 DD 10/01/99	108.5072	219,907.04	6,933.90	190,972.72	0.19	-28,934.32
440,000.000	AMERICAN EXPRESS CREDIT AC 7 A	99.9673	446,543.72	459.52	439,855.94		-6,687.78
02582JHL7	2.350% 05/15/2025 DD 10/30/17	99.9673	446,543.72	459.52	439,855.94	0.44	-6,687.78

HB2F20000002 - STERLING CORE FIXED

9/30/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
110,000.000	AMERICAN TOWER TRUST #1 144A	91.0248	114,577.16	178.56	100,127.26		-14,449.90
03027WAK8	3.652% 03/15/2048 DD 03/29/18	91.0248	114,577.16	178.56	100,127.26	0.10	-14,449.90
227,000.000	AMERICAN TOWER CORP	88.7762	214,174.98	1,735.56	201,522.04		-12,652.94
03027XAR1	3.600% 01/15/2028 DD 12/08/17	88.7762	214,174.98	1,735.56	201,522.04	0.20	-12,652.94
180,000.000	AMERICREDIT AUTOMOBILE REC 3 B	92.8257	170,848.66	76.05	167,086.28		-3,762.38
03066JAD5	1.170% 08/18/2027 DD 11/17/21	92.8257	170,848.66	76.05	167,086.28	0.17	-3,762.38
21,979.580	AMERICREDIT AUTOMOBILE REC 2 B	99.9402	22,020.89	20.15	21,966.44		-54.45
03066KAF7	2.540% 07/18/2024 DD 06/12/19	99.9402	22,020.89	20.15	21,966.44	0.02	-54.45
248,000.000	ANHEUSER-BUSCH INBEV WORLDWIDE	95.5879	313,522.06	2,745.60	237,058.04		-76,464.02
03523TBW7	5.800% 01/23/2059 DD 01/23/19	95.5879	313,522.06	2,745.60	237,058.04	0.24	-76,464.02
34,000.000	ELEVANCE HEALTH INC	71.2907	29,562.61	54.40	24,238.84		-5,323.77
036752AS2	3.600% 03/15/2051 DD 03/17/21	71.2907	29,562.61	54.40	24,238.84	0.02	-5,323.77
350,000.000	ARI FLEET LEASE TRUS A A3 144A	99.3147	356,519.93	393.60	347,601.49		-8,918.44
04033JAD3	2.530% 11/15/2027 DD 06/19/19	99.3147	356,519.93	393.60	347,601.49	0.35	-8,918.44
280,000.000	ATHENE GLOBAL FUNDING 144A	93.2772	281,924.57	1,505.52	261,176.25		-20,748.32
04685A2L4	2.500% 01/14/2025 DD 01/14/20	93.2772	281,924.57	1,505.52	261,176.25	0.26	-20,748.32
189,000.000	AVIS BUDGET RENTAL C 2A A 144A	99.5939	192,350.73	171.49	188,232.38		-4,118.35
05377RCU6	2.970% 03/20/2024 DD 12/13/17	99.5939	192,350.73	171.49	188,232.38	0.19	-4,118.35
308,000.000	AVIS BUDGET RENTAL C 2A A 144A	96.1118	302,456.66	315.26	296,024.19		-6,432.47
05377RDL5	3.350% 09/22/2025 DD 04/23/19	96.1118	302,456.66	315.26	296,024.19	0.29	-6,432.47
650,000.000	AVIS BUDGET RENTAL C 1A A 144A	85.5747	628,199.97	274.12	556,235.55		-71,964.42
05377REH3	1.380% 08/20/2027 DD 05/18/21	85.5747	628,199.97	274.12	556,235.55	0.55	-71,964.42
49,000.000	AXIS SPECIALTY FINANCE LLC	86.8812	47,815.63	406.02	42,571.81		-5,243.82
05463HAB7	3.900% 07/15/2029 DD 06/19/19	86.8812	47,815.63	406.02	42,571.81	0.04	-5,243.82
400,000.000	BBCMS MORTGAGE TRUST 201 C2 A5	94.8751	455,570.21	1,437.90	379,500.48		-76,069.73
05491UBD9	4.314% 12/15/2051 DD 12/01/18	94.8751	455,570.21	1,437.90	379,500.48	0.38	-76,069.73
153,000.000	BBCMS MORTGAGE TRUST 202 C7 A5	80.2686	135,236.87	259.80	122,811.02		-12,425.85
05492VAF2	2.037% 04/15/2053 DD 06/01/20	80.2686	135,236.87	259.80	122,811.02	0.12	-12,425.85
244,000.000	BAT CAPITAL CORP	93.2877	260,879.71	5,702.65	227,622.00		-33,257.71
05526DBP9	4.700% 04/02/2027 DD 04/02/20	93.2877	260,879.71	5,702.65	227,622.00	0.23	-33,257.71
284,000.000	BAIN CAPITAL SPECIALTY FINANCE	86.1199	279,797.69	488.67	244,580.60		-35,217.09
05684BAB3	2.950% 03/10/2026 DD 03/10/21	86.1199	279,797.69	488.67	244,580.60	0.24	-35,217.09
102,000.000	BANK 2020-BNK29 BN29 A4	78.4026	97,089.58	169.80	79,970.68		-17,118.90
06541TBF5	1.997% 11/15/2053 DD 11/01/20	78.4026	97,089.58	169.80	79,970.68	0.08	-17,118.90
180,000.000	BARINGS BDC INC 144A	82.9773	178,789.08	2,123.87	149,359.16		-29,429.92
06759LAA1	3.300% 11/23/2026 DD 11/23/21	82.9773	178,789.08	2,123.87	149,359.16	0.15	-29,429.92

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				Local/Base			Local/Base
54,000.000	BENCHMARK 2020-B21 MORT B21 A5	78.4502	47,018.59	89.10	42,363.13		-4,655.46
08163LAG4	1.978% 12/17/2053 DD 11/01/20	78.4502	47,018.59	89.10	42,363.13	0.04	-4,655.46
320,000.000	BLACKROCK INC	78.0378	299,196.68	1,078.60	249,720.95		-49,475.73
09247XAR2	1.900% 01/28/2031 DD 05/06/20	78.0378	299,196.68	1,078.60	249,720.95	0.25	-49,475.73
193,000.000	BLUE OWL FINANCE LLC 144A	57.7823	195,462.07	3,847.44	111,519.75		-83,942.32
09581JAC0	4.125% 10/07/2051 DD 10/07/21	57.7823	195,462.07	3,847.44	111,519.75	0.11	-83,942.32
375,000.000	BOEING CO/THE	87.3575	436,270.25	8,919.09	327,590.65		-108,679.60
097023CV5	5.705% 05/01/2040 DD 05/04/20	87.3575	436,270.25	8,919.09	327,590.65	0.33	-108,679.60
302,000.000	BRIGHTHOUSE FINANCIAL GLO 144A	86.1320	294,749.55	1,659.95	260,118.64		-34,630.91
10921U2C1	1.550% 05/24/2026 DD 05/24/21	86.1320	294,749.55	1,659.95	260,118.64	0.26	-34,630.91
141,000.000	BROADCOM INC 144A	82.4084	147,056.93	3,146.83	116,195.82		-30,861.11
11135FBV2	4.926% 05/15/2037 DD 04/18/22	82.4084	147,056.93	3,146.83	116,195.82	0.12	-30,861.11
263,000.000	BURLINGTON NORTHERN SANTA FE L	92.5914	317,278.93	578.56	243,515.42		-73,763.51
12189LAG6	4.950% 09/15/2041 DD 08/22/11	92.5914	317,278.93	578.56	243,515.42	0.24	-73,763.51
200,000.000	CD 2017-CD3 MORTGAGE TR CD3 A4	93.1850	199,201.51	605.10	186,369.96		-12,831.55
12515GAD9	3.631% 02/10/2050 DD 02/01/17	93.1850	199,201.51	605.10	186,369.96	0.19	-12,831.55
155,000.000	CFCRE COMMERCIAL MORTGAG C7 A3	94.2171	155,666.27	495.90	146,036.43		-9,629.84
12532BAD9	3.839% 12/10/2054 DD 12/01/16	94.2171	155,666.27	495.90	146,036.43	0.15	-9,629.84
261,000.000	CMS ENERGY CORP	80.6436	281,262.99	34.08	210,479.92		-70,783.07
125896BL3	4.700% 03/31/2043 DD 03/22/13	80.6436	281,262.99	34.08	210,479.92	0.21	-70,783.07
215,000.000	COMM 2013-CCRE12 MORTG CR12 A4	98.8014	216,500.39	724.80	212,422.97		-4,077.42
12591KAE5	4.046% 10/10/2046 DD 11/01/13	98.8014	216,500.39	724.80	212,422.97	0.21	-4,077.42
471,000.000	COMM 2014-CCRE16 MORTG CR16 A4	98.1278	497,806.72	1,590.00	462,181.99		-35,624.73
12591VAE1	4.051% 04/10/2047 DD 04/01/14	98.1278	497,806.72	1,590.00	462,181.99	0.46	-35,624.73
65,000.000	CNA FINANCIAL CORP	76.2886	55,678.62	171.86	49,587.56		-6,091.06
126117AW0	2.050% 08/15/2030 DD 08/14/20	76.2886	55,678.62	171.86	49,587.56	0.05	-6,091.06
300,000.000	COMM 2013-CCRE11 MORTG CR11 A4	99.3915	309,304.38	1,064.40	298,174.44		-11,129.94
12626LAE2	4.258% 08/10/2050 DD 10/01/13	99.3915	309,304.38	1,064.40	298,174.44	0.30	-11,129.94
371,000.000	CSAIL 2015-C3 COMMERCIAL C3 A4	95.3487	397,697.84	1,149.60	353,743.57		-43,954.27
12635FAT1	3.718% 08/15/2048 DD 08/01/15	95.3487	397,697.84	1,149.60	353,743.57	0.35	-43,954.27
310,000.000	CSAIL 2015-C4 COMMERCIAL C4 A4	95.4354	335,314.59	983.70	295,849.77		-39,464.82
12635RAX6	3.808% 11/15/2048 DD 11/01/15	95.4354	335,314.59	983.70	295,849.77	0.29	-39,464.82
87,123.190	COMM 2015-LC23 MORTGAG LC23 A2	99.8884	87,809.69	234.00	87,026.00		-783.69
12636FBF9	3.221% 10/10/2048 DD 11/01/15	99.8884	87,809.69	234.00	87,026.00	0.09	-783.69
390,000.000	CVS HEALTH CORP	65.6468	340,533.33	1,188.91	256,022.50		-84,510.83
126650DP2	2.700% 08/21/2040 DD 08/21/20	65.6468	340,533.33	1,188.91	256,022.50	0.25	-84,510.83

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				Local/Base			Local/Base
300,000.000	CALIFORNIA ST UNIV REVENUE	84.9150	295,342.14	1,701.54	254,744.97		-40,597.17
13077DQF2	1.361% 11/01/2027 DD 07/29/21	84.9150	295,342.14	1,701.54	254,744.97	0.25	-40,597.17
82,000.000	CAPITAL ONE FINANCIAL CORP	94.9980	81,081.93	409.05	77,898.40		-3,183.53
14040HBG9	3.200% 02/05/2025 DD 02/05/15	94.9980	81,081.93	409.05	77,898.40	0.08	-3,183.53
41,000.000	CAPITAL ONE FINANCIAL CORP	96.3641	40,125.47	557.77	39,509.27		-616.20
14040HBT1	3.300% 10/30/2024 DD 10/31/17	96.3641	40,125.47	557.77	39,509.27	0.04	-616.20
570,000.000	CAPITAL ONE MULTI-ASSET A3 A3	90.2318	572,717.53	521.92	514,320.98		-58,396.55
14041NFV8	2.060% 08/15/2028 DD 09/05/19	90.2318	572,717.53	521.92	514,320.98	0.51	-58,396.55
182,000.000	CARGILL INC 144A	79.3738	186,361.46	2,518.82	144,460.39		-41,901.07
141781BJ2	3.875% 05/23/2049 DD 05/23/19	79.3738	186,361.46	2,518.82	144,460.39	0.14	-41,901.07
183,480.630	CARMAX AUTO OWNER TRUST 2 4 A3	99.2155	184,985.62	164.80	182,041.17		-2,944.45
14315WAD2	2.020% 11/15/2024 DD 10/23/19	99.2155	184,985.62	164.80	182,041.17	0.18	-2,944.45
230,000.000	CARMAX AUTO OWNER TRUST 2 1 A4	90.8729	219,431.80	173.76	209,007.67		-10,424.13
14317CAD4	1.700% 08/16/2027 DD 01/26/22	90.8729	219,431.80	173.76	209,007.67	0.21	-10,424.13
148,000.000	CARMAX AUTO OWNER TRUST 2 4 A3	95.0014	143,119.48	36.80	140,602.09		-2,517.39
14317JAD9	0.560% 09/15/2026 DD 09/22/21	95.0014	143,119.48	36.80	140,602.09	0.14	-2,517.39
780,000.000	CARMAX AUTO OWNER TRUST 2 3 A4	96.9842	779,987.24	1,407.52	756,476.60		-23,510.64
14318MAE9	4.060% 02/15/2028 DD 07/20/22	96.9842	779,987.24	1,407.52	756,476.60	0.75	-23,510.64
200,000.000	CARVANA AUTO RECEIVABLES P3 A4	88.3546	188,205.78	120.12	176,709.28		-11,496.50
14687JAF6	1.030% 06/10/2027 DD 09/29/21	88.3546	188,205.78	120.12	176,709.28	0.18	-11,496.50
170,000.000	CARVANA AUTO RECEIVABLES P2 B	88.1320	157,993.92	126.00	149,824.43		-8,169.49
14687TAE7	1.270% 03/10/2027 DD 06/24/21	88.1320	157,993.92	126.00	149,824.43	0.15	-8,169.49
298,000.000	CENTERPOINT ENERGY INC	83.8703	293,891.51	732.60	249,933.57		-43,957.94
15189TAX5	2.950% 03/01/2030 DD 08/14/19	83.8703	293,891.51	732.60	249,933.57	0.25	-43,957.94
292,000.000	CHENIERE CORPUS CHRISTI HOLDIN	86.6897	295,594.92	4,095.03	253,134.05		-42,460.87
16412XAJ4	3.700% 11/15/2029 DD 05/15/20	86.6897	295,594.92	4,095.03	253,134.05	0.25	-42,460.87
310,945.380	CHESAPEAKE FUNDING 1A A1 144A	98.8800	312,089.53	120.16	307,462.79		-4,626.74
165183CJ1	0.870% 08/15/2032 DD 07/22/20	98.8800	312,089.53	120.16	307,462.79	0.31	-4,626.74
200,485.213	CITIGROUP COMMERCIAL M GC11 A3	99.4861	199,248.11	470.40	199,454.84		206.73
17320DAE8	2.815% 04/10/2046 DD 04/01/13	99.4861	199,248.11	470.40	199,454.84	0.20	206.73
400,000.000	CITIGROUP COMMERCIAL MOR P7 A4	93.0542	435,946.49	1,237.20	372,216.60		-63,729.89
17325HBP8	3.712% 04/14/2050 DD 04/01/17	93.0542	435,946.49	1,237.20	372,216.60	0.37	-63,729.89
141,000.000	DBJPM 20-C9 MORTGAGE TRU C9 A5	79.2719	133,458.86	226.20	111,773.36		-21,685.50
233063AT3	1.926% 08/15/2053 DD 08/01/20	79.2719	133,458.86	226.20	111,773.36	0.11	-21,685.50
336,000.000	DAIMLER TRUCKS FINANCE NO 144A	86.3276	320,259.79	2,000.92	290,060.69		-30,199.10
233853AF7	2.000% 12/14/2026 DD 12/14/21	86.3276	320,259.79	2,000.92	290,060.69	0.29	-30,199.10

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290,000.000	DEERE & CO	81.5641	322,925.06	5,016.07	236,535.98		-86,389.08
244199BKO	3.750% 04/15/2050 DD 03/30/20	81.5641	322,925.06	5,016.07	236,535.98	0.24	-86,389.08
143,000.000	DELL INTERNATIONAL LLC / 144A	56.8535	142,779.10	1,452.32	81,300.50		-61,478.60
24703DBG5	3.450% 12/15/2051 DD 12/13/21	56.8535	142,779.10	1,452.32	81,300.50	0.08	-61,478.60
258,000.000	DELL INTERNATIONAL LLC / EMC C	100.4364	268,889.80	4,588.69	259,125.89		-9,763.91
24703TAD8	6.020% 06/15/2026 DD 06/15/21	100.4364	268,889.80	4,588.69	259,125.89	0.26	-9,763.91
200,000.000	DISCOVERY COMMUNICATIONS LLC	73.8129	213,199.63	317.82	147,625.81		-65,573.82
25470DAT6	5.200% 09/20/2047 DD 09/21/17	73.8129	213,199.63	317.82	147,625.81	0.15	-65,573.82
44,000.000	DOMINION ENERGY INC	88.0620	44,478.98	359.50	38,747.29		-5,731.69
25746UBM0	4.900% 08/01/2041 DD 08/05/11	88.0620	44,478.98	359.50	38,747.29	0.04	-5,731.69
318,000.000	DUKE ENERGY PROGRESS LLC	75.1553	310,744.59	508.80	238,993.72		-71,750.87
26442UAE4	3.600% 09/15/2047 DD 09/08/17	75.1553	310,744.59	508.80	238,993.72	0.24	-71,750.87
197,000.000	ERAC USA FINANCE LLC 144A	74.2086	231,048.31	3,447.12	146,191.03		-84,857.28
26884TAS1	4.200% 11/01/2046 DD 10/18/16	74.2086	231,048.31	3,447.12	146,191.03	0.15	-84,857.28
260,000.000	ENTERGY LOUISIANA LLC	100.9210	278,658.33	5,855.98	262,394.60		-16,263.73
29364WAK4	5.400% 11/01/2024 DD 11/16/09	100.9210	278,658.33	5,855.98	262,394.60	0.26	-16,263.73
146,613.310	ENTERPRISE FLEET FUN 1 A2 144A	96.7328	146,419.53	19.69	141,823.22		-4,596.31
29374EAB2	0.440% 12/21/2026 DD 02/24/21	96.7328	146,419.53	19.69	141,823.22	0.14	-4,596.31
345,000.000	ENTERPRISE FLEET FIN 1 A3 144A	93.8334	344,983.19	940.20	323,725.30		-21,257.89
29375JAC8	3.270% 01/20/2028 DD 03/30/22	93.8334	344,983.19	940.20	323,725.30	0.32	-21,257.89
252,737.910	ENTERPRISE FLEET FIN 2 A2 144A	97.2204	252,835.74	47.08	245,712.83		-7,122.91
29375MAB3	0.610% 07/20/2026 DD 09/30/20	97.2204	252,835.74	47.08	245,712.83	0.24	-7,122.91
303,000.000	ENTERPRISE PRODUCTS OPERATING	95.7212	373,600.61	3,004.66	290,035.35		-83,565.26
29379VAT0	5.950% 02/01/2041 DD 01/13/11	95.7212	373,600.61	3,004.66	290,035.35	0.29	-83,565.26
258,000.000	FMC CORP	85.8401	263,081.38	4,453.27	221,467.39		-41,613.99
302491AU9	3.450% 10/01/2029 DD 09/20/19	85.8401	263,081.38	4,453.27	221,467.39	0.22	-41,613.99
88,000.000	FACTSET RESEARCH SYSTEMS INC	90.5322	86,967.04	212.70	79,668.29		-7,298.75
303075AA3	2.900% 03/01/2027 DD 03/01/22	90.5322	86,967.04	212.70	79,668.29	0.08	-7,298.75
43,437.470	FHLMC POOL #ZS-4673	94.8268	44,255.76	144.83	41,190.38		-3,065.38
3132A5FN0	4.000% 08/01/2046 DD 09/01/18	94.8268	44,255.76	144.83	41,190.38	0.04	-3,065.38
82,790.860	FHLMC POOL #ZS-4678	92.0620	82,398.70	241.43	76,218.94		-6,179.76
3132A5FT7	3.500% 09/01/2046 DD 09/01/18	92.0620	82,398.70	241.43	76,218.94	0.08	-6,179.76
819,188.773	FHLMC POOL #SD-0862	84.6980	745,305.08	1,706.70	693,836.23		-51,468.85
3132DM5X9	2.500% 06/01/2051 DD 01/01/22	84.6980	745,305.08	1,706.70	693,836.23	0.69	-51,468.85
1,065,051.276	FHLMC POOL #SD-1515	95.5633	1,066,383.44	3,993.92	1,017,798.47		-48,584.97
3132DNVG5	4.500% 08/01/2052 DD 08/01/22	95.5633	1,066,383.44	3,993.92	1,017,798.47	1.01	-48,584.97

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				Local/Base			Local/Base
229,666.650	FHLMC POOL #SD-8184	87.5014	218,580.01	574.13	200,961.61		-17,618.40
3132DWCV3	3.000% 11/01/2051 DD 11/01/21	87.5014	218,580.01	574.13	200,961.61	0.20	-17,618.40
98,897.460	FHLMC POOL #QA-4396	84.7107	91,369.57	206.03	83,776.71		-7,592.86
31339U3D0	2.500% 11/01/2049 DD 11/01/19	84.7107	91,369.57	206.03	83,776.71	0.08	-7,592.86
47,741.460	FHLMC POOL #QA-4336	88.5246	45,935.45	119.33	42,262.92		-3,672.53
31339UY95	3.000% 11/01/2049 DD 11/01/19	88.5246	45,935.45	119.33	42,262.92	0.04	-3,672.53
90,489.670	FHLMC POOL #QA-6230	87.8420	86,457.84	226.20	79,487.90		-6,969.94
3133A04P6	3.000% 01/01/2050 DD 01/01/20	87.8420	86,457.84	226.20	79,487.90	0.08	-6,969.94
64,141.970	FHLMC POOL #QB-5838	84.7201	59,177.48	133.50	54,341.17		-4,836.31
3133ACPX0	2.500% 11/01/2050 DD 11/01/20	84.7201	59,177.48	133.50	54,341.17	0.05	-4,836.31
66,127.830	FHLMC POOL #RA-2794	90.7862	64,843.22	192.90	60,034.96		-4,808.26
3133KJC75	3.500% 06/01/2050 DD 05/01/20	90.7862	64,843.22	192.90	60,034.96	0.06	-4,808.26
778,753.050	FHLMC POOL #RA-7191	90.2023	769,891.37	2,271.30	702,453.40		-67,437.97
3133KN7C1	3.500% 04/01/2052 DD 04/01/22	90.2023	769,891.37	2,271.30	702,453.40	0.70	-67,437.97
601,526.415	FHLMC POOL #RA-7306	93.2155	604,141.31	2,005.20	560,715.79		-43,425.52
3133KPKD1	4.000% 05/01/2052 DD 04/01/22	93.2155	604,141.31	2,005.20	560,715.79	0.56	-43,425.52
1,030,000.000	FHLMC POOL #RA-7936	97.7595	1,034,023.43	1,716.67	1,006,922.36		-27,101.07
3133KPY93	5.000% 09/01/2052 DD 09/01/22	97.7595	1,034,023.43	1,716.67	1,006,922.36	1.00	-27,101.07
364,951.790	FNMA GTD REMIC P/T 12-55 PD	93.6301	383,285.96	912.30	341,704.80		-41,581.16
3136A53R5	3.000% 05/25/2042 DD 04/01/12	93.6301	383,285.96	912.30	341,704.80	0.34	-41,581.16
39,929.760	FNMA GTD REMIC P/T 13-16 A	96.1614	39,052.20	58.20	38,397.02		-655.18
3136ACRN3	1.750% 01/25/2040 DD 02/01/13	96.1614	39,052.20	58.20	38,397.02	0.04	-655.18
166,873.660	FNMA GTD REMIC P/T 16-53 AV	96.0669	165,071.36	417.30	160,310.42		-4,760.94
3136AS5A0	3.000% 12/25/2027 DD 07/01/16	96.0669	165,071.36	417.30	160,310.42	0.16	-4,760.94
144,115.120	FNMA GTD REMIC P/T 16-46 UP	93.4170	140,737.09	360.30	134,628.08		-6,109.01
3136ASWH5	3.000% 11/25/2044 DD 06/01/16	93.4170	140,737.09	360.30	134,628.08	0.13	-6,109.01
367,000.000	FNMA GTD REMIC P/T 17-M11 A2	91.4512	393,757.66	911.40	335,626.01		-58,131.65
3136AX3J2	2.980% 08/25/2029 DD 09/01/17	91.4512	393,757.66	911.40	335,626.01	0.33	-58,131.65
30,067.740	FHLMC MULTICLASS MTG 4427 KA	90.9319	28,659.17	56.40	27,341.16		-1,318.01
3137BGAW9	2.250% 07/15/2044 DD 01/01/15	90.9319	28,659.17	56.40	27,341.16	0.03	-1,318.01
1,262,358.957	FHLMC MULTICLASS MTG 4691 HA	90.6073	1,203,835.27	2,629.80	1,143,789.75		-60,045.52
3137F1AK4	2.500% 06/15/2040 DD 06/01/17	90.6073	1,203,835.27	2,629.80	1,143,789.75	1.14	-60,045.52
65,000.000	FHLMC MULTICLASS MTG K068 A2	94.4474	65,522.49	175.80	61,390.83		-4,131.66
3137FBBX3	3.244% 08/25/2027 DD 10/01/17	94.4474	65,522.49	175.80	61,390.83	0.06	-4,131.66
160,000.000	FHLMC MULTICLASS MTG K155 A3	92.7526	164,630.07	500.10	148,404.11		-16,225.96
3137FG6T7	3.750% 04/25/2033 DD 06/01/18	92.7526	164,630.07	500.10	148,404.11	0.15	-16,225.96

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				Local/Base			Local/Base
49,839.950	FNMA POOL #0AL9222	94.8563	50,979.91	166.20	47,276.31		-3,703.60
3138ERG87	4.000% 10/01/2046 DD 10/01/16	94.8563	50,979.91	166.20	47,276.31	0.05	-3,703.60
61,107.500	FNMA POOL #0AL9570	100.9136	65,210.92	254.63	61,665.80		-3,545.12
3138ERT42	5.000% 06/01/2044 DD 12/01/16	100.9136	65,210.92	254.63	61,665.80	0.06	-3,545.12
668,827.510	FNMA POOL #0AM7018	94.5961	735,720.74	2,090.64	632,685.00		-103,035.74
3138L7YQ3	3.751% 10/01/2029 DD 10/01/14	94.5961	735,720.74	2,090.64	632,685.00	0.63	-103,035.74
957,149.490	FNMA POOL #0AM8408	91.9561	1,032,850.95	2,496.56	880,157.55		-152,693.40
3138L9KW1	3.130% 04/01/2030 DD 04/01/15	91.9561	1,032,850.95	2,496.56	880,157.55	0.88	-152,693.40
38,393.230	FNMA POOL #0AS7568	97.3314	39,995.72	144.00	37,368.68		-2,627.04
3138WHMS8	4.500% 07/01/2046 DD 06/01/16	97.3314	39,995.72	144.00	37,368.68	0.04	-2,627.04
240,148.330	FNMA POOL #0AS9837	93.3135	253,801.02	600.30	224,090.92		-29,710.10
3138WK4X0	3.000% 06/01/2032 DD 06/01/17	93.3135	253,801.02	600.30	224,090.92	0.22	-29,710.10
53,574.610	FNMA POOL #0BD2425	91.4263	53,135.14	156.30	48,981.30		-4,153.84
3140F9VT9	3.500% 01/01/2047 DD 01/01/17	91.4263	53,135.14	156.30	48,981.30	0.05	-4,153.84
194,032.480	FNMA POOL #0BM3900	94.5259	204,271.42	646.80	183,410.90		-20,860.52
3140J8KN2	4.000% 04/01/2048 DD 04/01/18	94.5259	204,271.42	646.80	183,410.90	0.18	-20,860.52
92,216.450	FNMA POOL #0BM5822	88.9586	97,412.84	230.47	82,034.46		-15,378.38
3140JAPG7	3.000% 11/01/2048 DD 04/01/19	88.9586	97,412.84	230.47	82,034.46	0.08	-15,378.38
176,920.100	FNMA POOL #0BO1766	96.3565	191,465.74	663.53	170,473.98		-20,991.76
3140JV6C1	4.500% 07/01/2049 DD 07/01/19	96.3565	191,465.74	663.53	170,473.98	0.17	-20,991.76
532,879.870	FNMA POOL #0BP9342	84.7616	546,397.69	1,110.30	451,677.63		-94,720.06
3140KHL5	2.500% 07/01/2050 DD 06/01/20	84.7616	546,397.69	1,110.30	451,677.63	0.45	-94,720.06
197,161.200	FNMA POOL #0BQ0538	84.7663	182,034.70	410.70	167,126.34		-14,908.36
3140KKS47	2.500% 09/01/2050 DD 09/01/20	84.7663	182,034.70	410.70	167,126.34	0.17	-14,908.36
762,023.840	FNMA POOL #0BQ2863	84.7747	781,365.44	1,587.60	646,003.61		-135,361.83
3140KNFD5	2.500% 09/01/2050 DD 09/01/20	84.7747	781,365.44	1,587.60	646,003.61	0.64	-135,361.83
133,916.980	FNMA POOL #0BQ2883	84.7642	123,667.01	279.00	113,513.62		-10,153.39
3140KNFZ6	2.500% 09/01/2050 DD 10/01/20	84.7642	123,667.01	279.00	113,513.62	0.11	-10,153.39
140,952.480	FNMA POOL #0BR0479	81.4884	125,745.89	234.90	114,859.91		-10,885.98
3140KXQ90	2.000% 12/01/2050 DD 11/01/20	81.4884	125,745.89	234.90	114,859.91	0.11	-10,885.98
991,368.163	FNMA POOL #0BV9958	93.0863	981,788.57	3,304.50	922,827.92		-58,960.65
3140MQB40	4.000% 06/01/2052 DD 06/01/22	93.0863	981,788.57	3,304.50	922,827.92	0.92	-58,960.65
1,101,767.476	FNMA POOL #0BW0022	93.1604	1,105,375.21	3,672.60	1,026,411.51		-78,963.70
3140MRAY3	4.000% 07/01/2052 DD 07/01/22	93.1604	1,105,375.21	3,672.60	1,026,411.51	1.02	-78,963.70
120,616.650	FNMA POOL #0CA0241	94.6813	129,888.68	402.00	114,201.42		-15,687.26
3140Q7HT7	4.000% 08/01/2047 DD 08/01/17	94.6813	129,888.68	402.00	114,201.42	0.11	-15,687.26

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				Local/Base			Local/Base
28,794.280	FNMA POOL #0CA2219	98.7900	30,034.30	120.00	28,445.87		-1,588.43
3140Q9PD9	5.000% 08/01/2048 DD 07/01/18	98.7900	30,034.30	120.00	28,445.87	0.03	-1,588.43
184,866.570	FNMA POOL #0CA4431	91.0177	191,106.67	539.10	168,261.32		-22,845.35
3140QB4R6	3.500% 10/01/2049 DD 09/01/19	91.0177	191,106.67	539.10	168,261.32	0.17	-22,845.35
90,517.700	FNMA POOL #0CA6307	85.2661	86,062.06	188.63	77,180.90		-8,881.16
3140QEAH5	2.500% 07/01/2050 DD 06/01/20	85.2661	86,062.06	188.63	77,180.90	0.08	-8,881.16
300,128.820	FNMA POOL #0CA6613	87.7644	314,114.81	750.30	263,406.18		-50,708.63
3140QEK35	3.000% 08/01/2050 DD 07/01/20	87.7644	314,114.81	750.30	263,406.18	0.26	-50,708.63
282,718.270	FNMA POOL #0CA6799	81.8621	283,295.25	471.30	231,439.00		-51,856.25
3140QERV6	2.000% 08/01/2050 DD 08/01/20	81.8621	283,295.25	471.30	231,439.00	0.23	-51,856.25
739,060.880	FNMA POOL #0CA7019	81.5759	737,301.01	1,231.80	602,895.25		-134,405.76
3140QEYR7	2.000% 09/01/2050 DD 08/01/20	81.5759	737,301.01	1,231.80	602,895.25	0.60	-134,405.76
377,083.372	FNMA POOL #0CB2170	87.4587	384,473.45	942.60	329,792.06		-54,681.39
3140QMMU5	3.000% 11/01/2051 DD 10/01/21	87.4587	384,473.45	942.60	329,792.06	0.33	-54,681.39
263,602.000	FNMA POOL #0FM2714	88.0398	266,491.44	659.10	232,074.72		-34,416.72
3140X6AQ4	3.000% 03/01/2050 DD 03/01/20	88.0398	266,491.44	659.10	232,074.72	0.23	-34,416.72
852,658.562	FNMA POOL #0FM2870	88.6717	794,778.78	2,131.57	756,066.53		-38,712.25
3140X6FL0	3.000% 03/01/2050 DD 04/01/20	88.6717	794,778.78	2,131.57	756,066.53	0.75	-38,712.25
583,267.700	FNMA POOL #0FM6523	84.6456	597,898.00	1,215.00	493,710.69		-104,187.31
3140XAG97	2.500% 03/01/2051 DD 03/01/21	84.6456	597,898.00	1,215.00	493,710.69	0.49	-104,187.31
567,823.200	FNMA POOL #0FM7346	87.7190	591,877.25	1,419.60	498,088.87		-93,788.38
3140XBEU0	3.000% 05/01/2051 DD 05/01/21	87.7190	591,877.25	1,419.60	498,088.87	0.50	-93,788.38
873,478.833	FNMA POOL #0FS1185	90.2223	866,579.02	2,547.60	788,072.30		-78,506.72
3140XGJ75	3.500% 04/01/2052 DD 03/01/22	90.2223	866,579.02	2,547.60	788,072.30	0.78	-78,506.72
1,059,774.325	FNMA POOL #0FS1374	87.3659	996,199.88	2,649.30	925,881.15		-70,318.73
3140XGQ44	3.000% 03/01/2052 DD 03/01/22	87.3659	996,199.88	2,649.30	925,881.15	0.92	-70,318.73
241,749.390	FNMA POOL #0FS1380	90.3507	237,403.30	705.07	218,422.21		-18,981.09
3140XGRA9	3.500% 04/01/2052 DD 04/01/22	90.3507	237,403.30	705.07	218,422.21	0.22	-18,981.09
524,823.702	FNMA POOL #0FS1475	90.6340	515,380.47	1,530.67	475,668.65		-39,711.82
3140XGT90	3.500% 04/01/2052 DD 04/01/22	90.6340	515,380.47	1,530.67	475,668.65	0.47	-39,711.82
737,998.698	FNMA POOL #0FS2157	96.3934	743,228.46	2,767.50	711,381.93		-31,846.53
3140XHMF1	4.500% 06/01/2052 DD 06/01/22	96.3934	743,228.46	2,767.50	711,381.93	0.71	-31,846.53
56,841.170	FNMA POOL #0AB2467	97.9951	59,583.27	213.30	55,701.57		-3,881.70
31416XW55	4.500% 03/01/2041 DD 02/01/11	97.9951	59,583.27	213.30	55,701.57	0.06	-3,881.70
270,149.670	FNMA POOL #0MA1510	94.6980	294,437.09	900.53	255,826.45		-38,610.64
31418AVC9	4.000% 07/01/2043 DD 06/01/13	94.6980	294,437.09	900.53	255,826.45	0.25	-38,610.64

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73,385.940	FNMA POOL #0MA2655	95.4300	74,947.30	244.57	70,032.19		-4,915.11
31418B5R3	4.000% 06/01/2036 DD 05/01/16	95.4300	74,947.30	244.57	70,032.19	0.07	-4,915.11
106,415.980	FNMA POOL #0MA2079	95.4312	115,852.45	354.60	101,554.05		-14,298.40
31418BJZ0	4.000% 11/01/2034 DD 10/01/14	95.4312	115,852.45	354.60	101,554.05	0.10	-14,298.40
48,397.260	FNMA POOL #0MA2808	94.8373	49,325.50	161.40	45,898.65		-3,426.85
31418CDN1	4.000% 11/01/2046 DD 10/01/16	94.8373	49,325.50	161.40	45,898.65	0.05	-3,426.85
90,522.500	FNMA POOL #0MA2873	93.3746	89,558.07	264.07	84,524.99		-5,033.08
31418CFP4	3.500% 01/01/2037 DD 12/01/16	93.3746	89,558.07	264.07	84,524.99	0.08	-5,033.08
243,527.560	FNMA POOL #0MA2923	93.0238	258,271.74	710.40	226,538.58		-31,733.16
31418CG99	3.500% 03/01/2037 DD 02/01/17	93.0238	258,271.74	710.40	226,538.58	0.23	-31,733.16
130,137.520	FNMA POOL #0MA3333	94.7832	139,237.80	433.80	123,348.54		-15,889.26
31418CV35	4.000% 03/01/2048 DD 03/01/18	94.7832	139,237.80	433.80	123,348.54	0.12	-15,889.26
663,443.270	FNMA POOL #0MA4381	90.3498	706,921.26	1,935.00	599,419.81		-107,501.45
31418D2P6	3.500% 06/01/2051 DD 06/01/21	90.3498	706,921.26	1,935.00	599,419.81	0.60	-107,501.45
106,360.660	FNMA POOL #0MA4202	80.0871	92,182.18	132.90	85,181.20		-7,000.98
31418DU42	1.500% 11/01/2040 DD 11/01/20	80.0871	92,182.18	132.90	85,181.20	0.08	-7,000.98
496,610.110	FNMA POOL #0MA4334	86.2345	510,717.34	1,034.70	428,249.14		-82,468.20
31418DY89	2.500% 05/01/2041 DD 04/01/21	86.2345	510,717.34	1,034.70	428,249.14	0.43	-82,468.20
937,694.760	FNMA POOL #0MA4617	88.7444	891,774.91	2,344.20	832,151.85		-59,623.06
31418EDX5	3.000% 04/01/2042 DD 03/01/22	88.7444	891,774.91	2,344.20	832,151.85	0.83	-59,623.06
670,000.000	FORD CREDIT AUTO OWNE 2 A 144A	88.5782	662,379.25	315.68	593,474.21		-68,905.04
34532JAA2	1.060% 04/15/2033 DD 10/09/20	88.5782	662,379.25	315.68	593,474.21	0.59	-68,905.04
156,554.470	FORD CREDIT AUTO OWNER TR A A3	96.9824	153,111.25	20.80	151,830.25		-1,281.00
34532NAC9	0.300% 08/15/2025 DD 02/22/21	96.9824	153,111.25	20.80	151,830.25	0.15	-1,281.00
1,000,000.000	FORD CREDIT AUTO OWNE 1 A 144A	98.4310	995,535.74	1,564.48	984,310.40		-11,225.34
34532PAA8	3.520% 07/15/2030 DD 01/18/19	98.4310	995,535.74	1,564.48	984,310.40	0.98	-11,225.34
73,000.000	FREEMPORT-MCMORAN INC	89.5007	70,954.69	250.80	65,335.49		-5,619.20
35671DCE3	4.125% 03/01/2028 DD 03/04/20	89.5007	70,954.69	250.80	65,335.49	0.07	-5,619.20
304,488.300	GNMA II POOL #0MA0219	89.9503	319,866.67	761.10	273,888.01		-45,978.66
36179MG46	3.000% 07/20/2042 DD 07/01/12	89.9503	319,866.67	761.10	273,888.01	0.27	-45,978.66
850,000.000	GS MORTGAGE SECURITIES GSA2 A5	77.7967	830,649.53	1,425.30	661,272.29		-169,377.24
36264KAV2	2.012% 12/12/2053 DD 12/01/20	77.7967	830,649.53	1,425.30	661,272.29	0.66	-169,377.24
63,000.000	GENERAL MOTORS FINANCIAL CO IN	96.5912	63,481.15	1,309.48	60,852.46		-2,628.69
37045XCK0	4.350% 04/09/2025 DD 04/10/18	96.5912	63,481.15	1,309.48	60,852.46	0.06	-2,628.69
285,000.000	GENERAL MOTORS FINANCIAL CO IN	92.1277	286,898.60	2,199.81	262,564.02		-24,334.58
37045XCX2	2.750% 06/20/2025 DD 06/22/20	92.1277	286,898.60	2,199.81	262,564.02	0.26	-24,334.58

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				Local/Base			Local/Base
10,000.000	GOLDMAN SACHS GROUP INC/THE	99.7979	10,036.02	70.07	9,979.79		-56.23
38141GRD8	3.625% 01/22/2023 DD 01/22/13	99.7979	10,036.02	70.07	9,979.79	0.01	-56.23
64,000.000	GOLDMAN SACHS GROUP INC/THE	97.1883	63,959.04	85.28	62,200.48		-1,758.56
38141GZP2	3.000% 03/15/2024 DD 03/15/22	97.1883	63,959.04	85.28	62,200.48	0.06	-1,758.56
195,263.950	GNMA GTD REMIC P/T 08-49 PB	100.1962	210,976.20	772.80	195,647.08		-15,329.12
38375XGH1	4.750% 06/20/2038 DD 06/01/08	100.1962	210,976.20	772.80	195,647.08	0.19	-15,329.12
259,227.750	GNMA GTD REMIC P/T 10-105 BH	96.1870	269,325.37	648.00	249,343.50		-19,981.87
38377DZ74	3.000% 01/16/2040 DD 08/01/10	96.1870	269,325.37	648.00	249,343.50	0.25	-19,981.87
220,000.000	GREATAMERICA LEASING 1 A3 144A	96.7020	219,262.59	33.28	212,744.44		-6,518.15
39154TBJ6	0.340% 08/15/2024 DD 02/10/21	96.7020	219,262.59	33.28	212,744.44	0.21	-6,518.15
158,000.000	HF SINCLAIR CORP 144A	98.0541	165,556.01	4,643.58	154,925.41		-10,630.60
403949AF7	5.875% 04/01/2026 DD 04/01/22	98.0541	165,556.01	4,643.58	154,925.41	0.15	-10,630.60
118,000.000	HF SINCLAIR CORP 144A	85.6714	116,852.19	2,656.31	101,092.26		-15,759.93
403949AH3	4.500% 10/01/2030 DD 04/01/22	85.6714	116,852.19	2,656.31	101,092.26	0.10	-15,759.93
286,000.000	HCA INC	99.3395	298,161.47	635.52	284,110.94		-14,050.53
404119BN8	5.000% 03/15/2024 DD 03/17/14	99.3395	298,161.47	635.52	284,110.94	0.28	-14,050.53
93,000.000	HCA INC 144A	88.5679	89,309.27	129.12	82,368.11		-6,941.16
404119CD9	3.125% 03/15/2027 DD 03/09/22	88.5679	89,309.27	129.12	82,368.11	0.08	-6,941.16
270,000.000	L3HARRIS TECHNOLOGIES INC	96.4977	279,490.59	4,427.71	260,543.77		-18,946.82
413875AR6	3.832% 04/27/2025 DD 04/27/15	96.4977	279,490.59	4,427.71	260,543.77	0.26	-18,946.82
775,000.000	HERTZ VEHICLE FINANC 2A A 144A	85.5484	769,084.64	217.02	663,000.41		-106,084.23
42806MAE9	1.680% 12/27/2027 DD 06/30/21	85.5484	769,084.64	217.02	663,000.41	0.66	-106,084.23
805,000.000	HERTZ VEHICLE FINANC 2A A 144A	87.4612	804,026.66	312.60	704,062.82		-99,963.84
42806MAN9	2.330% 06/26/2028 DD 01/19/22	87.4612	804,026.66	312.60	704,062.82	0.70	-99,963.84
86,000.000	HESS CORP	89.3262	112,603.20	2,494.53	76,820.53		-35,782.67
42809HAHO	5.800% 04/01/2047 DD 09/28/16	89.3262	112,603.20	2,494.53	76,820.53	0.08	-35,782.67
315,000.000	HOUSTON TX ARPT SYS REVENUE	91.0729	316,618.90	1,080.44	286,879.64		-29,739.26
442349EM4	1.372% 07/01/2025 DD 10/20/20	91.0729	316,618.90	1,080.44	286,879.64	0.29	-29,739.26
150,000.000	HOUSTON TX UTILITY SYS REVENUE	98.6284	151,660.36	2,062.97	147,942.54		-3,717.82
4424355A7	3.628% 05/15/2024 DD 03/27/14	98.6284	151,660.36	2,062.97	147,942.54	0.15	-3,717.82
74,000.000	HUNTINGTON BANCSHARES INC/OH	95.5624	73,093.88	297.72	70,716.18		-2,377.70
446150AQ7	2.625% 08/06/2024 DD 08/06/19	95.5624	73,093.88	297.72	70,716.18	0.07	-2,377.70
40,000.000	ILLINOIS ST SALES TAX REVENUE	92.8799	39,647.09	409.90	37,151.96		-2,495.13
452227FR7	3.481% 06/15/2026 DD 05/17/12	92.8799	39,647.09	409.90	37,151.96	0.04	-2,495.13
287,000.000	INDIANA MICHIGAN POWER CO	83.5615	269,455.00	580.32	239,821.60		-29,633.40
454889AQ9	4.550% 03/15/2046 DD 03/03/16	83.5615	269,455.00	580.32	239,821.60	0.24	-29,633.40

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51,000.000	INTERPUBLIC GROUP OF COS INC/T	91.3717	52,574.86	6.73	46,599.56		-5,975.30
460690BRO	4.750% 03/30/2030 DD 03/30/20	91.3717	52,574.86	6.73	46,599.56	0.05	-5,975.30
88,000.000	INVITATION HOMES OPERATING PAR	84.4678	87,451.45	1,785.50	74,331.65		-13,119.80
46188BAD4	4.150% 04/15/2032 DD 04/05/22	84.4678	87,451.45	1,785.50	74,331.65	0.07	-13,119.80
1,140,000.000	JPMBB COMMERCIAL MORTGA C23 A5	97.4619	1,133,130.89	3,737.40	1,111,065.32		-22,065.57
46643ABE2	3.934% 09/15/2047 DD 09/01/14	97.4619	1,133,130.89	3,737.40	1,111,065.32	1.11	-22,065.57
185,000.000	JEFFERIES GROUP LLC / JEFFERIE	85.3458	195,300.70	1,465.50	157,889.64		-37,411.06
47233JBH0	4.150% 01/23/2030 DD 01/23/18	85.3458	195,300.70	1,465.50	157,889.64	0.16	-37,411.06
0.000	JONES LANG LASALLE INC	0.0000	0.00	11.08	0.00		0.00
48020QAA5	4.400% 11/15/2022 DD 11/09/12	0.0000	0.00	11.08	0.00	0.00	0.00
326,000.000	KANSAS CITY SOUTHERN/OLD	72.6399	341,254.32	5,189.78	236,806.07		-104,448.25
485170BC7	4.200% 11/15/2069 DD 11/18/19	72.6399	341,254.32	5,189.78	236,806.07	0.24	-104,448.25
265,000.000	KEYSIGHT TECHNOLOGIES INC	98.6058	276,053.82	5,060.95	261,305.33		-14,748.49
49338LAB9	4.550% 10/30/2024 DD 10/30/15	98.6058	276,053.82	5,060.95	261,305.33	0.26	-14,748.49
43,000.000	LAM RESEARCH CORP	95.9346	43,356.70	71.68	41,251.87		-2,104.83
512807AS7	3.750% 03/15/2026 DD 03/04/19	95.9346	43,356.70	71.68	41,251.87	0.04	-2,104.83
173,000.000	LXP INDUSTRIAL TRUST	76.8834	167,333.68	207.68	133,008.36		-34,325.32
529043AE1	2.700% 09/15/2030 DD 08/28/20	76.8834	167,333.68	207.68	133,008.36	0.13	-34,325.32
500,000.000	LOS ANGELES CNTY CA MET TRANSP	100.8263	533,548.63	8,216.32	504,131.50		-29,417.13
5447122J0	4.930% 06/01/2024 DD 11/16/10	100.8263	533,548.63	8,216.32	504,131.50	0.50	-29,417.13
313,072.070	MERCEDES-BENZ AUTO RECEIV 1 A3	98.1346	313,686.33	76.48	307,231.96		-6,454.37
58769VAC4	0.550% 02/18/2025 DD 06/23/20	98.1346	313,686.33	76.48	307,231.96	0.31	-6,454.37
265,000.000	MET TRANSPRTN AUTH NY REVENUE	88.9314	336,637.88	5,197.34	235,668.26		-100,969.62
59261AG76	5.175% 11/15/2049 DD 05/14/20	88.9314	336,637.88	5,197.34	235,668.26	0.23	-100,969.62
50,000.000	MICROCHIP TECHNOLOGY INC	96.5945	49,991.19	177.00	48,297.25		-1,693.94
595017BA1	4.250% 09/01/2025 DD 05/29/20	96.5945	49,991.19	177.00	48,297.25	0.05	-1,693.94
425,000.000	MORGAN STANLEY CAPITAL BNK2 A4	91.1506	449,949.19	1,080.00	387,389.84		-62,559.35
61690YBU5	3.049% 11/15/2049 DD 11/01/16	91.1506	449,949.19	1,080.00	387,389.84	0.39	-62,559.35
350,000.000	MORGAN STANLEY BANK OF C32 A4	93.6383	372,378.28	1,085.10	327,733.98		-44,644.30
61691GAS9	3.720% 12/15/2049 DD 12/01/16	93.6383	372,378.28	1,085.10	327,733.98	0.33	-44,644.30
425,000.000	MORGAN STANLEY BANK OF C29 A4	93.3902	453,132.60	1,177.50	396,908.48		-56,224.12
61766EBE4	3.325% 05/15/2049 DD 05/01/16	93.3902	453,132.60	1,177.50	396,908.48	0.40	-56,224.12
185,000.000	MORGAN STANLEY CAPITAL I H3 A5	94.0238	187,808.73	644.10	173,944.03		-13,864.70
61767YAZ3	4.177% 07/15/2051 DD 07/01/18	94.0238	187,808.73	644.10	173,944.03	0.17	-13,864.70
220,000.000	NATIONWIDE MUTUAL INSURAN 144A	74.4045	252,662.79	4,014.27	163,689.83		-88,972.96
638671AN7	4.350% 04/30/2050 DD 04/30/20	74.4045	252,662.79	4,014.27	163,689.83	0.16	-88,972.96

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				Local/Base			Local/Base
55,000.000	NEW YORK CITY NY TRANSITIONAL	92.5876	53,943.48	305.22	50,923.16		-3,020.32
64971W5E6	3.330% 02/01/2028 DD 04/19/17	92.5876	53,943.48	305.22	50,923.16	0.05	-3,020.32
250,000.000	NEW YORK CITY NY TRANSITIONAL	85.7537	246,834.77	1,406.31	214,384.25		-32,450.52
64971XSX7	1.350% 05/01/2027 DD 09/24/20	85.7537	246,834.77	1,406.31	214,384.25	0.21	-32,450.52
400,000.000	NEW YORK CITY NY TRANSITIONAL	99.3823	409,147.46	2,904.96	397,529.36		-11,618.10
64972HW24	3.420% 07/15/2023 DD 10/25/18	99.3823	409,147.46	2,904.96	397,529.36	0.40	-11,618.10
230,000.000	NEW YORK ST DORM AUTH ST PERSO	91.8732	221,243.85	759.14	211,308.45		-9,935.40
64990FS88	2.558% 02/15/2027 DD 01/03/20	91.8732	221,243.85	759.14	211,308.45	0.21	-9,935.40
400,000.000	NEW YORK ST URBAN DEV CORP REV	96.7898	420,227.75	577.76	387,159.32		-33,068.43
6500358N1	3.250% 03/15/2025 DD 01/16/19	96.7898	420,227.75	577.76	387,159.32	0.39	-33,068.43
253,000.000	NEXTERA ENERGY CAPITAL HOLDING	77.7202	236,748.18	1,310.82	196,632.03		-40,116.15
65339KBZ2	2.440% 01/15/2032 DD 12/13/21	77.7202	236,748.18	1,310.82	196,632.03	0.20	-40,116.15
275,000.000	NORTH CAROLINA ST UNIV AT RALE	82.3982	271,971.15	2,412.21	226,595.08		-45,376.07
658289K51	1.754% 10/01/2029 DD 07/07/20	82.3982	271,971.15	2,412.21	226,595.08	0.23	-45,376.07
830,000.000	ONEMAIN FINANCIAL I 1A A1 144A	83.3803	820,630.97	607.58	692,056.08		-128,574.89
68269MAA2	1.550% 06/16/2036 DD 05/26/21	83.3803	820,630.97	607.58	692,056.08	0.69	-128,574.89
239,000.000	OWL ROCK CAPITAL CORP	85.8322	239,515.24	1,725.42	205,138.88		-34,376.36
69121KAE4	3.400% 07/15/2026 DD 12/08/20	85.8322	239,515.24	1,725.42	205,138.88	0.20	-34,376.36
177,000.000	PNC FINANCIAL SERVICES GROUP I	98.3437	182,752.76	1,182.30	174,068.28		-8,684.48
693475AV7	3.500% 01/23/2024 DD 01/23/19	98.3437	182,752.76	1,182.30	174,068.28	0.17	-8,684.48
105,000.000	PACIFIC LIFECORP 144A	67.3759	111,054.81	156.32	70,744.70		-40,310.11
694476AE2	3.350% 09/15/2050 DD 09/15/20	67.3759	111,054.81	156.32	70,744.70	0.07	-40,310.11
120,000.000	PITTSBURGH PA	87.8665	116,448.98	118.80	105,439.74		-11,009.24
725209PA2	1.189% 09/01/2026 DD 08/27/20	87.8665	116,448.98	118.80	105,439.74	0.10	-11,009.24
287,000.000	PLAINS ALL AMERICAN PIPELINE L	73.3769	283,590.38	1,814.40	210,591.76		-72,998.62
72650RBH4	4.900% 02/15/2045 DD 12/09/14	73.3769	283,590.38	1,814.40	210,591.76	0.21	-72,998.62
271,000.000	PUGET SOUND ENERGY INC	81.5953	242,190.75	3,381.36	221,123.39		-21,067.36
745332CH7	4.223% 06/15/2048 DD 06/14/18	81.5953	242,190.75	3,381.36	221,123.39	0.22	-21,067.36
43,000.000	RETAIL OPPORTUNITY INVESTMENTS	95.7002	42,944.47	506.32	41,151.07		-1,793.40
76132FAB3	4.000% 12/15/2024 DD 12/03/14	95.7002	42,944.47	506.32	41,151.07	0.04	-1,793.40
95,000.000	ROPER TECHNOLOGIES INC	88.7661	93,872.99	42.24	84,327.80		-9,545.19
776743AM8	1.000% 09/15/2025 DD 09/01/20	88.7661	93,872.99	42.24	84,327.80	0.08	-9,545.19
280,000.000	SBL HOLDINGS INC 144A	76.3559	275,073.57	1,693.52	213,796.46		-61,277.11
78397DAB4	5.000% 02/18/2031 DD 02/16/21	76.3559	275,073.57	1,693.52	213,796.46	0.21	-61,277.11
203,000.000	SABINE PASS LIQUEFACTION LLC	99.9141	206,985.99	951.60	202,825.54		-4,160.45
785592AM8	5.625% 03/01/2025 DD 09/01/15	99.9141	206,985.99	951.60	202,825.54	0.20	-4,160.45

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				Local/Base			Local/Base
211,000.000	SAMMONS FINANCIAL GROUP I 144A	74.9754	217,815.54	3,239.25	158,198.04		-59,617.50
79588TAD2	3.350% 04/16/2031 DD 04/16/21	74.9754	217,815.54	3,239.25	158,198.04	0.16	-59,617.50
300,000.000	SAN FRANCISCO CALIF CITY &CNTY	99.5286	304,518.14	3,932.61	298,585.83		-5,932.31
79766DLS6	3.146% 05/01/2023 DD 02/07/19	99.5286	304,518.14	3,932.61	298,585.83	0.30	-5,932.31
120,000.000	SANTANDER DRIVE AUTO RECEI 4 B	97.5648	116,692.31	46.88	117,077.80		385.49
80285VAD1	0.880% 06/15/2026 DD 10/27/21	97.5648	116,692.31	46.88	117,077.80	0.12	385.49
1,200,000.000	SANTANDER DRIVE AUTO RECEI 4 B	97.3818	1,199,681.53	2,357.28	1,168,581.48		-31,100.05
80286FAD5	4.420% 11/15/2027 DD 07/20/22	97.3818	1,199,681.53	2,357.28	1,168,581.48	1.16	-31,100.05
775,000.000	SANTANDER DRIVE AUTO RECEI 3 B	98.6963	773,553.22	206.72	764,896.40		-8,656.82
80287EAD7	0.600% 12/15/2025 DD 07/21/21	98.6963	773,553.22	206.72	764,896.40	0.76	-8,656.82
375,000.000	SEMPRA ENERGY	77.9974	383,550.11	2,375.01	292,490.12		-91,059.99
816851BH1	3.800% 02/01/2038 DD 01/12/18	77.9974	383,550.11	2,375.01	292,490.12	0.29	-91,059.99
135,000.000	SOUTHERN COPPER CORP	99.7655	135,263.26	1,879.40	134,683.43		-579.83
84265VAF2	3.500% 11/08/2022 DD 11/08/12	99.7655	135,263.26	1,879.40	134,683.43	0.13	-579.83
45,000.000	SPECTRA ENERGY PARTNERS LP	95.6752	44,899.09	69.92	43,053.82		-1,845.27
84756NAF6	3.500% 03/15/2025 DD 03/12/15	95.6752	44,899.09	69.92	43,053.82	0.04	-1,845.27
305,000.000	ENERGY TRANSFER LP	80.4407	270,847.18	6,184.80	245,344.17		-25,503.01
86765BAQ2	5.350% 05/15/2045 DD 11/17/14	80.4407	270,847.18	6,184.80	245,344.17	0.24	-25,503.01
43,000.000	SYMETRA FINANCIAL CORP	97.7873	43,321.89	388.08	42,048.53		-1,273.36
87151QAC0	4.250% 07/15/2024 DD 08/04/14	97.7873	43,321.89	388.08	42,048.53	0.04	-1,273.36
273,000.000	T-MOBILE USA INC	95.5896	280,993.87	4,407.52	260,959.56		-20,034.31
87264ABB0	3.500% 04/15/2025 DD 04/15/21	95.5896	280,993.87	4,407.52	260,959.56	0.26	-20,034.31
65,000.000	T-MOBILE USA INC	64.1901	50,105.93	886.91	41,723.57		-8,382.36
87264ABY0	3.600% 11/15/2060 DD 05/15/21	64.1901	50,105.93	886.91	41,723.57	0.04	-8,382.36
338,000.000	TANGER PROPERTIES LP	70.9954	266,962.35	774.60	239,964.53		-26,997.82
875484AL1	2.750% 09/01/2031 DD 08/10/21	70.9954	266,962.35	774.60	239,964.53	0.24	-26,997.82
57,000.000	TARGET CORP	84.2599	53,050.76	67.20	48,028.14		-5,022.62
87612EBK1	2.650% 09/15/2030 DD 03/31/20	84.2599	53,050.76	67.20	48,028.14	0.05	-5,022.62
167,000.000	TIME WARNER CABLE LLC	90.2299	192,246.12	4,560.38	150,683.98		-41,562.14
88732JAJ7	6.550% 05/01/2037 DD 04/09/07	90.2299	192,246.12	4,560.38	150,683.98	0.15	-41,562.14
260,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	96.3887	269,848.63	110.94	250,610.59		-19,238.04
89231XAA9	2.560% 11/25/2031 DD 06/19/19	96.3887	269,848.63	110.94	250,610.59	0.25	-19,238.04
155,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	91.3318	155,499.99	34.86	141,564.27		-13,935.72
89237JAA4	1.350% 05/25/2033 DD 06/08/20	91.3318	155,499.99	34.86	141,564.27	0.14	-13,935.72
159,000.000	TRANSATLANTIC HOLDINGS INC	119.2510	240,045.10	4,307.96	189,609.02		-50,436.08
893521AB0	8.000% 11/30/2039 DD 11/23/09	119.2510	240,045.10	4,307.96	189,609.02	0.19	-50,436.08

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				Local/Base			Local/Base
8,746,400.000	U S TREASURY BOND	76.3320	8,244,673.81	27,960.82	6,676,304.76		-1,568,369.05
912810RK6	2.500% 02/15/2045 DD 02/15/15	76.3320	8,244,673.81	27,960.82	6,676,304.76	6.65	-1,568,369.05
9,083,500.000	U S TREASURY BOND	57.9375	6,088,697.53	15,951.66	5,262,752.81		-825,944.72
912810SP4	1.375% 08/15/2050 DD 08/15/20	57.9375	6,088,697.53	15,951.66	5,262,752.81	5.24	-825,944.72
3,297,500.000	U S TREASURY NOTE	92.1836	3,204,186.22	11,055.14	3,039,754.01		-164,432.21
9128286B1	2.625% 02/15/2029 DD 02/15/19	92.1836	3,204,186.22	11,055.14	3,039,754.01	3.03	-164,432.21
3,121,000.000	U S TREASURY NOTE	91.4297	3,085,372.81	19,156.41	2,853,520.56		-231,852.25
912828R36	1.625% 05/15/2026 DD 05/15/16	91.4297	3,085,372.81	19,156.41	2,853,520.56	2.84	-231,852.25
680,200.000	U S TREASURY NOTE	89.6836	639,917.63	1,718.98	610,027.81		-29,889.82
912828Z78	1.500% 01/31/2027 DD 01/31/20	89.6836	639,917.63	1,718.98	610,027.81	0.61	-29,889.82
875,200.000	U S TREASURY NOTE	89.4102	817,576.71	368.63	782,517.69		-35,059.02
91282CAB7	0.250% 07/31/2025 DD 07/31/20	89.4102	817,576.71	368.63	782,517.69	0.78	-35,059.02
3,363,400.000	U S TREASURY NOTE	99.7987	3,357,953.39	1,759.39	3,356,628.90		-1,324.49
91282CAR2	0.125% 10/31/2022 DD 10/31/20	99.7987	3,357,953.39	1,759.39	3,356,628.90	3.34	-1,324.49
286,800.000	U S TREASURY NOTE	87.4961	264,327.69	302.00	250,938.80		-13,388.89
91282CCP4	0.625% 07/31/2026 DD 07/31/21	87.4961	264,327.69	302.00	250,938.80	0.25	-13,388.89
168,000.000	RAYTHEON TECHNOLOGIES CORP	86.2108	187,667.88	2,522.58	144,834.16		-42,833.72
913017BT5	4.500% 06/01/2042 DD 06/01/12	86.2108	187,667.88	2,522.58	144,834.16	0.14	-42,833.72
337,000.000	VERIZON COMMUNICATIONS INC	88.1428	327,626.10	149.27	297,041.11		-30,584.99
92343VGG3	1.450% 03/20/2026 DD 03/22/21	88.1428	327,626.10	149.27	297,041.11	0.30	-30,584.99
140,000.000	VIATRIS INC	62.2396	120,658.51	1,482.21	87,135.47		-33,523.04
92556VAE6	3.850% 06/22/2040 DD 06/22/21	62.2396	120,658.51	1,482.21	87,135.47	0.09	-33,523.04
269,000.000	VIRGINIA ELECTRIC AND POWER CO	99.0040	268,749.40	328.80	266,320.71		-2,428.69
927804FN9	2.750% 03/15/2023 DD 03/14/13	99.0040	268,749.40	328.80	266,320.71	0.27	-2,428.69
37,000.000	VISA INC	72.3019	31,249.06	461.39	26,751.69		-4,497.37
92826CAK8	2.700% 04/15/2040 DD 04/02/20	72.3019	31,249.06	461.39	26,751.69	0.03	-4,497.37
202,000.000	VONTIER CORP	71.9200	193,804.67	2,980.44	145,278.40		-48,526.27
928881AF8	2.950% 04/01/2031 DD 10/01/21	71.9200	193,804.67	2,980.44	145,278.40	0.14	-48,526.27
725,000.000	WFRBS COMMERCIAL MORTGA C20 A5	97.6812	761,186.57	2,413.50	708,188.63		-52,997.94
92890FAU0	3.995% 05/15/2047 DD 05/01/14	97.6812	761,186.57	2,413.50	708,188.63	0.70	-52,997.94
107,000.000	WFRBS COMMERCIAL MORTGA C20 AS	96.7173	112,807.18	372.30	103,487.51		-9,319.67
92890FBB1	4.176% 05/15/2047 DD 05/01/14	96.7173	112,807.18	372.30	103,487.51	0.10	-9,319.67
555,000.000	WFRBS COMMERCIAL MORTGA C22 A5	97.0028	580,735.48	1,735.20	538,365.65		-42,369.83
92890KBA2	3.752% 09/15/2057 DD 09/01/14	97.0028	580,735.48	1,735.20	538,365.65	0.54	-42,369.83
440,122.264	WFRBS COMMERCIAL MORTGA C10 A3	99.7719	438,790.02	1,054.50	439,118.48		328.46
92890NAU3	2.875% 12/15/2045 DD 12/01/12	99.7719	438,790.02	1,054.50	439,118.48	0.44	328.46

HB2F20000002 - STERLING CORE FIXED

9/30/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
194,000.000	VULCAN MATERIALS CO	81.0304	208,020.21	2,573.16	157,199.06		-50,821.15
929160AV1	4.500% 06/15/2047 DD 06/15/17	81.0304	208,020.21	2,573.16	157,199.06	0.16	-50,821.15
600,000.000	WFRBS COMMERCIAL MORTGA C21 A5	97.1292	591,464.45	1,839.00	582,775.26		-8,689.19
92939FAU3	3.678% 08/15/2047 DD 08/01/14	97.1292	591,464.45	1,839.00	582,775.26	0.58	-8,689.19
176,000.000	WFRBS COMMERCIAL MORTGA C23 A5	97.2936	177,692.42	574.50	171,236.68		-6,455.74
92939HAY1	3.917% 10/15/2057 DD 09/01/14	97.2936	177,692.42	574.50	171,236.68	0.17	-6,455.74
259,000.000	WELLS FARGO COMMERCIAL LC18 A5	95.8779	257,162.03	735.00	248,323.79		-8,838.24
94989AAU9	3.405% 12/15/2047 DD 12/01/14	95.8779	257,162.03	735.00	248,323.79	0.25	-8,838.24
650,000.000	WHEELS SPV 2 LLC 1A A3 144A	95.0969	648,488.75	123.09	618,129.85		-30,358.90
96328DBU7	0.620% 08/20/2029 DD 09/21/20	95.0969	648,488.75	123.09	618,129.85	0.62	-30,358.90
329,000.000	BX COMMERCIAL MORT ACNT C 144A	94.4884	328,264.30	1,129.35	310,866.70		-17,397.60
05609QAE6	VAR RT 11/15/2038 DD 11/19/21	94.4884	328,264.30	1,129.35	310,866.70	0.31	-17,397.60
341,000.000	BX COMMERCIAL MORTG AHP A 144A	95.8672	340,038.97	581.27	326,907.15		-13,131.82
05610FAA5	VAR RT 01/17/2039 DD 02/15/22	95.8672	340,038.97	581.27	326,907.15	0.33	-13,131.82
318,434.330	BX COMMERCIAL MORTG LP2 A 144A	96.0036	317,128.08	556.89	305,708.39		-11,419.69
05610HAA1	VAR RT 02/15/2039 DD 02/22/22	96.0036	317,128.08	556.89	305,708.39	0.30	-11,419.69
65,000.000	BANK OF AMERICA CORP	99.4723	64,920.59	547.72	64,656.99		-263.60
06051GHC6	VAR RT 12/20/2023 DD 12/20/17	99.4723	64,920.59	547.72	64,656.99	0.06	-263.60
403,000.000	BANK OF AMERICA CORP	88.7396	408,000.54	3,869.53	357,620.78		-50,379.76
06051GHD4	VAR RT 12/20/2028 DD 12/20/17	88.7396	408,000.54	3,869.53	357,620.78	0.36	-50,379.76
318,000.000	BANK OF AMERICA CORP	98.3511	316,912.59	996.95	312,756.53		-4,156.06
06051GJU4	VAR RT 04/22/2025 DD 04/22/21	98.3511	316,912.59	996.95	312,756.53	0.31	-4,156.06
327,000.000	BX TRUST 2021-RISE RISE C 144A	93.7711	327,000.00	620.28	306,631.33		-20,368.67
12434EAE0	VAR RT 11/15/2036 DD 12/15/21	93.7711	327,000.00	620.28	306,631.33	0.31	-20,368.67
383,000.000	BX COMMERCIAL MORTG CIP A 144A	95.7412	382,472.27	636.46	366,688.95		-15,783.32
12434FAA5	VAR RT 12/15/2038 DD 12/21/21	95.7412	382,472.27	636.46	366,688.95	0.37	-15,783.32
415,000.000	CD 2016-CD2 MORTGAGE TR CD2 A4	93.1531	448,413.07	1,219.50	386,585.28		-61,827.79
12515ABE9	VAR RT 11/10/2049 DD 12/01/16	93.1531	448,413.07	1,219.50	386,585.28	0.38	-61,827.79
0.000	CITIGROUP INC	0.0000	0.00	-76.98	0.00		0.00
172967MM0	VAR RT 03/26/2041 DD 03/26/20	0.0000	0.00	-76.98	0.00	0.00	0.00
584,000.000	CITIGROUP INC	98.2762	581,401.05	1,694.77	573,932.94		-7,468.11
172967MW8	VAR RT 05/01/2025 DD 05/04/21	98.2762	581,401.05	1,694.77	573,932.94	0.57	-7,468.11
286,000.000	DOMINION ENERGY INC	96.2973	292,864.06	1,133.37	275,410.37		-17,453.69
25746UDB2	STEP 08/15/2024 DD 05/15/2019	96.2973	292,864.06	1,133.37	275,410.37	0.27	-17,453.69
103,181.360	FRESB 2018-SB52 MORT SB52 A10F	94.7145	102,311.68	299.10	97,727.75		-4,583.93
30297CAJ1	VAR RT 06/25/2028 DD 08/01/18	94.7145	102,311.68	299.10	97,727.75	0.10	-4,583.93

HB2F20000002 - STERLING CORE FIXED

9/30/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
229,459.690	FNMA GTD REMIC P/T 17-M7 A2	93.8675	229,470.22	566.10	215,388.03		-14,082.19
3136AV7G8	VAR RT 02/25/2027 DD 06/01/17	93.8675	229,470.22	566.10	215,388.03	0.21	-14,082.19
173,000.000	FIRST CITIZENS BANCSHARES INC/	93.8449	172,648.32	259.52	162,351.62		-10,296.70
31946MAA1	VAR RT 03/15/2030 DD 03/04/20	93.8449	172,648.32	259.52	162,351.62	0.16	-10,296.70
175,000.000	GS MORTGAGE SECURITIES GS4 A4	93.0199	188,160.64	501.90	162,784.86		-25,375.78
36251XAR8	VAR RT 11/10/2049 DD 11/01/16	93.0199	188,160.64	501.90	162,784.86	0.16	-25,375.78
568,000.000	GOLDMAN SACHS GROUP INC/THE	86.3076	540,205.77	1,933.41	490,227.36		-49,978.41
38141GXM1	VAR RT 12/09/2026 DD 12/09/20	86.3076	540,205.77	1,933.41	490,227.36	0.49	-49,978.41
514,000.000	JPMORGAN CHASE & CO	91.1216	483,234.85	4,739.64	468,364.91		-14,869.94
46647PBK1	VAR RT 04/22/2026 DD 04/22/20	91.1216	483,234.85	4,739.64	468,364.91	0.47	-14,869.94
337,000.000	JPMORGAN CHASE & CO	96.9914	325,308.66	1,230.53	326,861.07		1,552.41
46647PCF1	VAR RT 04/22/2027 DD 04/22/21	96.9914	325,308.66	1,230.53	326,861.07	0.33	1,552.41
309,000.000	MORGAN STANLEY	91.7405	308,669.76	2,875.46	283,478.30		-25,191.46
6174468Q5	VAR RT 04/28/2026 DD 04/28/20	91.7405	308,669.76	2,875.46	283,478.30	0.28	-25,191.46
99,000.000	MORGAN STANLEY	90.0920	96,230.62	688.36	89,191.08		-7,039.54
61744YAK4	VAR RT 07/22/2028 DD 07/24/17	90.0920	96,230.62	688.36	89,191.08	0.09	-7,039.54
242,622.450	OPG TRUST 2021-POR PORT B 144A	93.6451	240,772.00	380.76	227,204.11		-13,567.89
67118AAG0	VAR RT 10/15/2036 DD 10/07/21	93.6451	240,772.00	380.76	227,204.11	0.23	-13,567.89
260,000.000	SBA TOWER TRUST 2A C 144A	96.7342	269,293.62	447.04	251,508.92		-17,784.70
78403DAH3	VAR RT 10/15/2049 DD 10/15/14	96.7342	269,293.62	447.04	251,508.92	0.25	-17,784.70
257,000.000	CHARLES SCHWAB CORP/THE	97.0783	257,166.22	650.81	249,491.14		-7,675.08
808513BQ7	VAR RT 05/13/2026 DD 05/13/21	97.0783	257,166.22	650.81	249,491.14	0.25	-7,675.08
547,000.000	WELLS FARGO & CO	68.5619	524,930.36	7,041.79	375,033.84		-149,896.52
95000U2Q5	VAR RT 04/30/2041 DD 04/30/20	68.5619	524,930.36	7,041.79	375,033.84	0.37	-149,896.52
SUBTOTAL UNITED STATES			105,505,315.63	445,472.81	94,319,904.04		-11,185,411.59
			105,505,315.63	445,472.81	94,319,904.04	93.92	-11,185,411.59
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			110,639,314.30	483,449.96	98,990,936.12		-11,648,378.18
			110,639,314.30	483,449.96	98,990,936.12	98.58	-11,648,378.18
TOTAL FIXED INCOME SECURITIES			110,639,314.30	483,449.96	98,990,936.12	98.58	-11,648,378.18
PREFERRED SECURITIES							
U.S. DOLLAR							
UNITED STATES							
269,000.000	PNC FINANCIAL SERVICES GROUP I	99.3170	268,606.74	2,944.64	267,162.64		-1,444.10
693475AK1	VAR RT 12/31/2049 DD 07/27/11	99.3170	268,606.74	2,944.64	267,162.64	0.27	-1,444.10
TOTAL ASSETS - BASE:			112,103,606.82	491,054.17	100,453,784.54	100.04	-11,649,822.28
NET ASSETS - BASE:					100,944,838.71		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
74,586.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	74,586.62	74,586.62	3	0.00
		74,586.62	74,586.62	3	0.00
INSURANCE POLICIES/ANNUITIES					
188,425.99729	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,580,682.46	2,525,031.21	97	0.00
		2,580,682.46	2,525,031.21	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
76,808.84	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	76,808.84	76,808.84	1	109.34
		76,808.84	76,808.84	1	109.34
COMMON STOCK					
800	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	56,200.00	66,174.50	1	0.00
100	CUSIP # 22160K105 COSTCO WHOLESALE CORP	47,227.00	44,694.98	1	0.00
2,700	CUSIP # 294628102 EQUITY COMMONWEALTH	65,772.00	69,116.29	1	2,700.00
2,400	CUSIP # 343498101 FLOWERS FOODS INC	59,256.00	68,042.50	1	0.00
1,500	CUSIP # 349553107 FORTIS INC	56,985.00	69,002.35	1	0.00
400	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	65,344.00	68,404.74	1	0.00
400	CUSIP # 713448108 PEPSICO INC	65,304.00	69,802.50	1	0.00
1,300	CUSIP # 92343V104 VERIZON COMMUNICATIONS	49,361.00	68,499.37	1	0.00
		465,449.00	523,737.23	8	2,700.00
FOREIGN STOCK					
1,300	CUSIP # 05534B760 BCE INC	54,522.00	66,068.50	1	928.39

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,600	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	56,848.00	67,165.06	1	0.00
3,000	CUSIP # 87971M103 TELUS CORPORATION	59,580.00	68,552.50	1	790.14
		170,950.00	201,786.06	3	1,718.53
MUTUAL FUNDS - FIXED INCOME					
23,000	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	1,129,300.00	1,135,731.00	19	0.00
27,000	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	592,380.00	652,761.35	10	0.00
		1,721,680.00	1,788,492.35	30	0.00
MUTUAL FUNDS - EQUITY					
9,400	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	481,562.00	597,736.28	8	0.00
37,000	CUSIP # 74347B425 PROSHARES SHORT S&P 500 ETFF	639,360.00	581,254.00	11	0.00
6,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	254,100.00	292,974.70	4	0.00
		1,375,022.00	1,471,964.98	24	0.00
COMMON TRUST FUNDS - FIXED INCOME					
343,794.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	343,794.72	343,794.72	6	0.00
		343,794.72	343,794.72	6	0.00
PARTNERSHIPS					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
159,362.5498	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	1,642,721.91	1,600,000.00	28	0.00
		1,642,721.91	1,600,000.00	28	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,205.94	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	8,205.94	8,205.94	0	242.27
		8,205.94	8,205.94	0	242.27
COMMON STOCK					
1,300	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	91,325.00	107,532.00	1	0.00
200	CUSIP # 22160K105 COSTCO WHOLESALE CORP	94,454.00	89,389.41	1	0.00
4,000	CUSIP # 294628102 EQUITY COMMONWEALTH	97,440.00	102,393.30	1	4,000.00
3,600	CUSIP # 343498101 FLOWERS FOODS INC	88,884.00	102,062.50	1	0.00
2,200	CUSIP # 349553107 FORTIS INC	83,578.00	101,202.28	1	0.00
600	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	98,016.00	102,605.86	1	0.00
600	CUSIP # 713448108 PEPSICO INC	97,956.00	104,702.50	1	0.00
1,900	CUSIP # 92343V104 VERIZON COMMUNICATIONS	72,143.00	100,113.31	1	0.00
		723,796.00	810,001.16	8	4,000.00
FOREIGN STOCK					
2,000	CUSIP # 05534B760 BCE INC	83,880.00	101,642.50	1	1,428.29

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,400	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	85,272.00	100,746.34	1	0.00
4,500	CUSIP # 87971M103 TELUS CORPORATION	89,370.00	102,827.50	1	1,185.21
		258,522.00	305,216.34	3	2,613.50
	MUTUAL FUNDS - FIXED INCOME				
19,500	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	957,450.00	962,902.75	10	0.00
40,600	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	890,764.00	1,001,235.04	9	0.00
		1,848,214.00	1,964,137.79	19	0.00
	MUTUAL FUNDS - EQUITY				
23,600	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,209,028.00	1,500,695.82	13	0.00
61,000	CUSIP # 74347B425 PROSHARES SHORT S&P 500 ETFF	1,054,080.00	958,282.00	11	0.00
17,600	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	745,360.00	1,005,490.50	8	0.00
		3,008,468.00	3,464,468.32	32	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,215,280.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,215,280.75	1,215,280.75	13	0.00
		1,215,280.75	1,215,280.75	13	0.00
	PARTNERSHIPS				

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
239,043.8247	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	2,464,082.87	2,400,000.00	26	0.00
		2,464,082.87	2,400,000.00	26	0.00

HB9F10000002 - ULLICO J FOR JOBS CI

9/30/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-13,520.25	0.00	-13,520.25		0.00
			-13,520.25	0.00	-13,520.25	-0.05	0.00
	PAYABLE FOR TRUSTEE FEES		-1,643.11	0.00	-1,643.11		0.00
			-1,643.11	0.00	-1,643.11	-0.01	0.00
	REBATE RECEIVABLE		11,321.42	0.00	11,321.42		0.00
			11,321.42	0.00	11,321.42	0.05	0.00
SUBTOTAL U.S. DOLLAR			-3,841.94	0.00	-3,841.94		0.00
			-3,841.94	0.00	-3,841.94	-0.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-3,841.94	0.00	-3,841.94		0.00
			-3,841.94	0.00	-3,841.94	-0.01	0.00
TOTAL CASH & CASH EQUIVALENTS			-3,841.94	0.00	-3,841.94	-0.01	0.00
EQUITY							
U.S. DOLLAR							
UNITED STATES							
34,874.429	BANK OF NEW YORK MELLON EMPLOY	136.8134	5,162,658.21	0.00	4,771,288.33		-391,369.88
06427F819	BK OF NY MELLON/AGGREGATE BD	136.8134	5,162,658.21	0.00	4,771,288.33	19.11	-391,369.88
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-12,396.60	0.00	-12,396.60		0.00
			-12,396.60	0.00	-12,396.60	-0.05	0.00
1,375,970.800	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,375,970.80	2,453.23	1,375,970.80		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,375,970.80	2,453.23	1,375,970.80	5.51	0.00
SUBTOTAL UNITED STATES			1,363,574.20	2,453.23	1,363,574.20		0.00
			1,363,574.20	2,453.23	1,363,574.20	5.46	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,363,574.20	2,453.23	1,363,574.20		0.00
			1,363,574.20	2,453.23	1,363,574.20	5.46	0.00
TOTAL CASH & CASH EQUIVALENTS			1,363,574.20	2,453.23	1,363,574.20	5.46	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							

HB9F10000002 - ULLICO J FOR JOBS CI

9/30/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,112,159.441	ULLICO SEPARATE ACCOUNT J	16.9559	17,058,721.16	0.00	18,857,675.39		1,798,954.23
99VVBMW47		16.9559	17,058,721.16	0.00	18,857,675.39	75.51	1,798,954.23
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	MSC PAYABLE - CLASS C2		-15,521.99	0.00	-15,521.99		0.00
			-15,521.99	0.00	-15,521.99	-0.06	0.00
	TOTAL ASSETS - BASE:		<u><u>23,565,589.64</u></u>	<u><u>2,453.23</u></u>	<u><u>24,973,173.99</u></u>	<u><u>100.01</u></u>	<u><u>1,407,584.35</u></u>
	NET ASSETS - BASE:				<u><u>24,975,627.22</u></u>		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,781.48	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	5,781.48	5,781.48	0	5.96
		5,781.48	5,781.48	0	5.96
MUTUAL FUNDS - FIXED INCOME					
3,518	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	253,120.10	346,526.18	10	0.00
3,698	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	271,729.04	312,859.15	11	0.00
7,347	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	549,702.54	586,044.87	23	0.00
12,028	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	574,096.44	670,826.17	24	0.00
6,330	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	285,419.70	330,678.86	12	0.00
		1,934,067.82	2,246,935.23	80	0.00
MUTUAL FUNDS - EQUITY					
3,407	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	123,878.52	113,075.32	5	0.00
1,161	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	42,364.89	40,511.63	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
567	CUSIP # 922908736 VANGUARD GROWTH ETF	121,309.65	93,251.17	5	0.00
905	CUSIP # 922908744 VANGUARD VALUE ETF	111,749.40	81,954.33	5	0.00
198	CUSIP # 922908751 VANGUARD SMALL CAP ETF	33,840.18	23,092.57	1	0.00
		433,142.64	351,885.02	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					
54,027.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	54,027.96	54,027.96	2	0.00
		54,027.96	54,027.96	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
27,423	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	27,423.00	27,423.00	0	20.93
		27,423.00	27,423.00	0	20.93
MUTUAL FUNDS - FIXED INCOME					
10,454	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	752,165.30	1,016,622.01	8	0.00
11,318	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	831,646.64	966,363.38	9	0.00
20,999	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,571,145.18	1,689,123.29	17	0.00
35,765	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,707,063.45	2,015,585.95	19	0.00
18,124	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	817,211.16	955,121.68	9	0.00
		5,679,231.73	6,642,816.31	62	0.00
MUTUAL FUNDS - EQUITY					
27,273	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	991,646.28	1,075,241.56	11	0.00
9,966	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	363,659.34	414,656.91	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,258	CUSIP # 922908736 VANGUARD GROWTH ETF	910,999.10	739,097.83	10	0.00
7,130	CUSIP # 922908744 VANGUARD VALUE ETF	880,412.40	731,789.80	10	0.00
1,458	CUSIP # 922908751 VANGUARD SMALL CAP ETF	249,186.78	199,711.42	3	0.00
		3,395,903.90	3,160,497.52	37	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
79,854.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	79,854.50	79,854.50	1	0.00
		79,854.50	79,854.50	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
195,662.69	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	195,662.69	195,662.69	0	180.14
		195,662.69	195,662.69	0	180.14
MUTUAL FUNDS - FIXED INCOME					
30,696	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,208,577.20	2,946,258.62	6	0.00
32,779	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,408,600.92	2,801,782.58	6	0.00
62,551	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,680,065.82	5,027,059.42	12	0.00
107,254	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,119,233.42	5,829,425.10	13	0.00
54,514	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,458,036.26	2,872,761.22	6	0.00
		16,874,513.62	19,477,286.94	43	0.00
MUTUAL FUNDS - EQUITY					
171,328	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,229,486.08	6,217,037.31	16	0.00
59,760	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,180,642.40	2,139,823.53	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,880	CUSIP # 922908736 VANGUARD GROWTH ETF	5,750,976.00	3,335,606.93	15	0.00
46,676	CUSIP # 922908744 VANGUARD VALUE ETF	5,763,552.48	4,512,572.98	15	0.00
9,322	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,593,223.02	1,093,384.31	4	0.00
		21,517,879.98	17,298,425.06	54	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,011,843.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,011,843.68	1,011,843.68	3	0.00
		1,011,843.68	1,011,843.68	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
27,787.66	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	27,787.66	27,787.66	0	13.95
		27,787.66	27,787.66	0	13.95
MUTUAL FUNDS - FIXED INCOME					
4,754	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	342,050.30	454,599.46	4	0.00
4,757	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	349,544.36	403,962.05	4	0.00
8,950	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	669,639.00	709,706.04	8	0.00
15,478	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	738,764.94	856,625.14	9	0.00
7,935	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	357,789.15	413,040.28	4	0.00
		2,457,787.75	2,837,932.97	31	0.00
MUTUAL FUNDS - EQUITY					
43,760	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,591,113.60	1,872,459.27	20	0.00
14,904	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	543,846.96	648,862.47	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,906	CUSIP # 922908736 VANGUARD GROWTH ETF	1,477,538.70	1,135,360.78	19	0.00
10,943	CUSIP # 922908744 VANGUARD VALUE ETF	1,351,241.64	1,151,496.97	17	0.00
2,224	CUSIP # 922908751 VANGUARD SMALL CAP ETF	380,103.84	320,506.90	5	0.00
		5,343,844.74	5,128,686.39	67	0.00
COMMON TRUST FUNDS - FIXED INCOME					
152,463.76	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	152,463.76	152,463.76	2	0.00
		152,463.76	152,463.76	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
92,155.06	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	92,155.06	92,155.06	0	61.70
		92,155.06	92,155.06	0	61.70
MUTUAL FUNDS - FIXED INCOME					
7,547	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	543,006.65	750,154.56	3	0.00
7,924	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	582,255.52	677,621.76	3	0.00
15,123	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,131,502.86	1,202,853.55	6	0.00
25,919	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,237,113.87	1,429,210.28	6	0.00
12,679	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	571,696.11	663,903.68	3	0.00
		4,065,575.01	4,723,743.83	21	0.00
MUTUAL FUNDS - EQUITY					
110,290	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	4,010,144.40	4,360,290.34	21	0.00
39,038	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,424,496.62	1,712,301.53	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,302	CUSIP # 922908736 VANGUARD GROWTH ETF	3,701,762.90	2,356,575.10	19	0.00
30,190	CUSIP # 922908744 VANGUARD VALUE ETF	3,727,861.20	3,013,372.40	20	0.00
5,962	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,018,965.42	748,266.18	5	0.00
		13,883,230.54	12,190,805.55	73	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,000,878.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,000,878.45	1,000,878.45	5	0.00
		1,000,878.45	1,000,878.45	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
85,084.71	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	85,084.71	85,084.71	1	99.88
		85,084.71	85,084.71	1	99.88
MUTUAL FUNDS - EQUITY					
53,404	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,941,769.44	2,081,492.27	27	0.00
18,624	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	679,589.76	772,610.45	9	0.00
8,350	CUSIP # 922908736 VANGUARD GROWTH ETF	1,786,482.50	1,184,382.30	25	0.00
14,546	CUSIP # 922908744 VANGUARD VALUE ETF	1,796,140.08	1,387,180.02	25	0.00
2,902	CUSIP # 922908751 VANGUARD SMALL CAP ETF	495,980.82	369,446.47	7	0.00
		6,699,962.60	5,795,111.51	93	0.00
COMMON TRUST FUNDS - FIXED INCOME					
395,551.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	395,551.62	395,551.62	6	0.00
		395,551.62	395,551.62	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2022 through 09/30/2022
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,629.18	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	2,629.18	2,629.18	0	3.86
		2,629.18	2,629.18	0	3.86
MUTUAL FUNDS - FIXED INCOME					
2,043	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	146,993.85	206,009.17	13	0.00
2,202	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	161,802.96	192,563.69	14	0.00
4,350	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	325,467.00	350,932.51	28	0.00
7,177	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	342,558.21	415,904.92	29	0.00
3,642	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	164,217.78	193,969.98	14	0.00
		1,141,039.80	1,359,380.27	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
25,762.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	25,762.30	25,762.30	2	0.00
		25,762.30	25,762.30	2	0.00



As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-82,416.170	Local	1.000000	-82,416.17	1.000000	-82,416.17	0.00	0.02
			Base	1.000000	-82,416.17	1.000000	-82,416.17	0.00	0.02

US DOLLAR Total		-82,416.170	Local		-82,416.17		-82,416.17	0.00	0.02
			Base		-82,416.17		-82,416.17	0.00	0.02

CASH Total		-82,416.170	Base		-82,416.17		-82,416.17	0.00	0.02
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				2.943214	31 Dec 2030			
		619,694.020	Local	100.000000	619,694.02	100.000000	619,694.02	0.00	0.16
			Base	100.000000	619,694.02	100.000000	619,694.02	0.00	0.16

US DOLLAR Total		619,694.020	Local		619,694.02		619,694.02	0.00	0.16
			Base		619,694.02		619,694.02	0.00	0.16

CASH EQUIVALENT Total		619,694.020	Base		619,694.02		619,694.02	0.00	0.16
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00192NAA5	AVENUE OF AMERICAS AOA 2021 1177 A 144A				3.692400	15 Oct 2038			
		580,000.000	Local	99.881462	579,312.48	94.680450	549,146.61	-30,165.87	0.14
Original Face:		580,000.000	Base	99.881462	579,312.48	94.680450	549,146.61	-30,165.87	0.14

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.550000	15 Aug 2041		
	30,000.000	Local		131.835033	39,550.51	92.741926	27,822.58	-11,727.93	0.01
		Base		131.835033	39,550.51	92.741926	27,822.58	-11,727.93	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	42,000.000	Local		87.610262	36,796.31	77.248091	32,444.20	-4,352.11	0.01
		Base		87.610262	36,796.31	77.248091	32,444.20	-4,352.11	0.01
00206RHJ4	AT+T INC SR UNSECURED 03/29 4.35					4.350000	01 Mar 2029		
	170,000.000	Local		100.967094	171,644.06	93.437377	158,843.54	-12,800.52	0.04
		Base		100.967094	171,644.06	93.437377	158,843.54	-12,800.52	0.04
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
	130,000.000	Local		102.941615	133,824.10	93.784310	121,919.60	-11,904.50	0.03
		Base		102.941615	133,824.10	93.784310	121,919.60	-11,904.50	0.03
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
	130,000.000	Local		100.094985	130,123.48	87.443923	113,677.10	-16,446.38	0.03
		Base		100.094985	130,123.48	87.443923	113,677.10	-16,446.38	0.03
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3					3.300000	01 Feb 2052		
	30,000.000	Local		97.587100	29,276.13	64.442588	19,332.78	-9,943.35	0.01
		Base		97.587100	29,276.13	64.442588	19,332.78	-9,943.35	0.01
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
	130,000.000	Local		99.908700	129,881.31	82.224577	106,891.95	-22,989.36	0.03
		Base		99.908700	129,881.31	82.224577	106,891.95	-22,989.36	0.03
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	180,000.000	Local		96.124394	173,023.91	75.593146	136,067.66	-36,956.25	0.04
		Base		96.124394	173,023.91	75.593146	136,067.66	-36,956.25	0.04
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
	60,000.000	Local		103.586867	62,152.12	66.394622	39,836.77	-22,315.35	0.01
		Base		103.586867	62,152.12	66.394622	39,836.77	-22,315.35	0.01
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
	153,000.000	Local		90.779627	138,892.83	65.589518	100,351.96	-38,540.87	0.03
		Base		90.779627	138,892.83	65.589518	100,351.96	-38,540.87	0.03

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
	20,000.000	Local		101.745550	20,349.11	64.800419	12,960.08	-7,389.03	0.00
		Base		101.745550	20,349.11	64.800419	12,960.08	-7,389.03	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
	240,000.000	Local		85.824946	205,979.87	73.993033	177,583.28	-28,396.59	0.05
		Base		85.824946	205,979.87	73.993033	177,583.28	-28,396.59	0.05
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
	10,000.000	Local		104.695700	10,469.57	67.565080	6,756.51	-3,713.06	0.00
		Base		104.695700	10,469.57	67.565080	6,756.51	-3,713.06	0.00
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	106,000.000	Local		99.984415	105,983.48	97.025315	102,846.83	-3,136.65	0.03
		Base		99.984415	105,983.48	97.025315	102,846.83	-3,136.65	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	30,000.000	Local		106.189433	31,856.83	97.477133	29,243.14	-2,613.69	0.01
		Base		106.189433	31,856.83	97.477133	29,243.14	-2,613.69	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	50,000.000	Local		105.751400	52,875.70	95.771399	47,885.70	-4,990.00	0.01
		Base		105.751400	52,875.70	95.771399	47,885.70	-4,990.00	0.01
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		98.478573	108,326.43	96.128913	105,741.80	-2,584.63	0.03
		Base		98.478573	108,326.43	96.128913	105,741.80	-2,584.63	0.03
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	20,000.000	Local		102.475100	20,495.02	98.892080	19,778.42	-716.60	0.01
		Base		102.475100	20,495.02	98.892080	19,778.42	-716.60	0.01
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875					4.875000	14 Nov 2048		
	10,000.000	Local		112.441200	11,244.12	87.938823	8,793.88	-2,450.24	0.00
		Base		112.441200	11,244.12	87.938823	8,793.88	-2,450.24	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	230,000.000	Local		99.995361	229,989.33	99.758000	229,443.40	-545.93	0.06
		Base		99.995361	229,989.33	99.758000	229,443.40	-545.93	0.06

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local		99.926720	49,963.36	91.653807	45,826.90	-4,136.46	0.01
		Base		99.926720	49,963.36	91.653807	45,826.90	-4,136.46	0.01
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	280,000.000	Local		103.144214	288,803.80	87.680229	245,504.64	-43,299.16	0.06
		Base		103.144214	288,803.80	87.680229	245,504.64	-43,299.16	0.06
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local		99.995354	239,988.85	95.192015	228,460.84	-11,528.01	0.06
		Base		99.995354	239,988.85	95.192015	228,460.84	-11,528.01	0.06
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	330,000.000	Local		119.789064	395,303.91	80.288368	264,951.61	-130,352.30	0.07
		Base		119.789064	395,303.91	80.288368	264,951.61	-130,352.30	0.07
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		104.028891	114,431.78	96.863242	106,549.57	-7,882.21	0.03
		Base		104.028891	114,431.78	96.863242	106,549.57	-7,882.21	0.03
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local		98.335100	49,167.55	94.542904	47,271.45	-1,896.10	0.01
		Base		98.335100	49,167.55	94.542904	47,271.45	-1,896.10	0.01
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
	100,000.000	Local		99.772440	99,772.44	83.229322	83,229.32	-16,543.12	0.02
		Base		99.772440	99,772.44	83.229322	83,229.32	-16,543.12	0.02
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
	470,000.000	Local		100.185257	470,870.71	84.394060	396,652.08	-74,218.63	0.10
		Base		100.185257	470,870.71	84.394060	396,652.08	-74,218.63	0.10
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
	190,000.000	Local		101.040174	191,976.33	80.408424	152,776.01	-39,200.32	0.04
		Base		101.040174	191,976.33	80.408424	152,776.01	-39,200.32	0.04
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
	390,000.000	Local		101.435595	395,598.82	75.103372	292,903.15	-102,695.67	0.08
		Base		101.435595	395,598.82	75.103372	292,903.15	-102,695.67	0.08

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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View Date: October 11, 2022

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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
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local	99.713900	9,971.39	73.546778	7,354.68	-2,616.71	0.00	
		Base	99.713900	9,971.39	73.546778	7,354.68	-2,616.71	0.00	
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	50,000.000	Local	99.416040	49,708.02	93.199352	46,599.68	-3,108.34	0.01	
		Base	99.416040	49,708.02	93.199352	46,599.68	-3,108.34	0.01	
01F0206A2	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	13 Oct 2052		
	300,000.000	Local	84.109377	252,328.13	81.003906	243,011.72	-9,316.41	0.06	
Original Face:	300,000.000	Base	84.109377	252,328.13	81.003906	243,011.72	-9,316.41	0.06	
01F0526C1	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE					5.500000	13 Dec 2052		
	300,000.000	Local	100.437500	301,312.50	99.078907	297,236.72	-4,075.78	0.08	
Original Face:	300,000.000	Base	100.437500	301,312.50	99.078907	297,236.72	-4,075.78	0.08	
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	40,000.000	Local	99.782325	39,912.93	77.280059	30,912.02	-9,000.91	0.01	
		Base	99.782325	39,912.93	77.280059	30,912.02	-9,000.91	0.01	
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
	40,000.000	Local	73.266200	29,306.48	64.200117	25,680.05	-3,626.43	0.01	
		Base	73.266200	29,306.48	64.200117	25,680.05	-3,626.43	0.01	
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	20,000.000	Local	99.199600	19,839.92	58.772101	11,754.42	-8,085.50	0.00	
		Base	99.199600	19,839.92	58.772101	11,754.42	-8,085.50	0.00	
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	20,000.000	Local	99.943150	19,988.63	89.675465	17,935.09	-2,053.54	0.00	
		Base	99.943150	19,988.63	89.675465	17,935.09	-2,053.54	0.00	
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	30,000.000	Local	99.762133	29,928.64	84.389909	25,316.97	-4,611.67	0.01	
		Base	99.762133	29,928.64	84.389909	25,316.97	-4,611.67	0.01	
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	135,000.000	Local	100.299178	135,403.89	96.262515	129,954.40	-5,449.49	0.03	
		Base	100.299178	135,403.89	96.262515	129,954.40	-5,449.49	0.03	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		300,000.000	Local	133.994513	401,983.54	82.807631	248,422.89	-153,560.65	0.06
			Base	133.994513	401,983.54	82.807631	248,422.89	-153,560.65	0.06
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059			
		20,000.000	Local	101.253400	20,250.68	86.977849	17,395.57	-2,855.11	0.00
			Base	101.253400	20,250.68	86.977849	17,395.57	-2,855.11	0.00
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35				2.350000	06 May 2025			
		20,000.000	Local	99.977450	19,995.49	92.618028	18,523.61	-1,471.88	0.00
			Base	99.977450	19,995.49	92.618028	18,523.61	-1,471.88	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45				2.450000	04 Feb 2032			
		30,000.000	Local	98.262267	29,478.68	70.849967	21,254.99	-8,223.69	0.01
			Base	98.262267	29,478.68	70.849967	21,254.99	-8,223.69	0.01
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95				4.950000	05 Dec 2044			
		10,000.000	Local	115.537900	11,553.79	95.494475	9,549.45	-2,004.34	0.00
			Base	115.537900	11,553.79	95.494475	9,549.45	-2,004.34	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.150000	22 Aug 2027			
		110,000.000	Local	97.445155	107,189.67	93.232867	102,556.15	-4,633.52	0.03
			Base	97.445155	107,189.67	93.232867	102,556.15	-4,633.52	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037			
		100,000.000	Local	97.041130	97,041.13	86.867299	86,867.30	-10,173.83	0.02
			Base	97.041130	97,041.13	86.867299	86,867.30	-10,173.83	0.02
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25				4.250000	22 Aug 2057			
		20,000.000	Local	139.109000	27,821.80	83.206953	16,641.39	-11,180.41	0.00
			Base	139.109000	27,821.80	83.206953	16,641.39	-11,180.41	0.00
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8				0.800000	03 Jun 2025			
		80,000.000	Local	99.978950	79,983.16	90.709381	72,567.50	-7,415.66	0.02
			Base	99.978950	79,983.16	90.709381	72,567.50	-7,415.66	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2				1.200000	03 Jun 2027			
		100,000.000	Local	99.994240	99,994.24	85.433427	85,433.43	-14,560.81	0.02
			Base	99.994240	99,994.24	85.433427	85,433.43	-14,560.81	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	50,000.000	Local	99.913300	49,956.65	78.855731	39,427.87	-10,528.78	0.01	
		Base	99.913300	49,956.65	78.855731	39,427.87	-10,528.78	0.01	
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	420,000.000	Local	101.627979	426,837.51	62.444135	262,265.37	-164,572.14	0.07	
		Base	101.627979	426,837.51	62.444135	262,265.37	-164,572.14	0.07	
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
	40,000.000	Local	100.096775	40,038.71	81.055834	32,422.33	-7,616.38	0.01	
		Base	100.096775	40,038.71	81.055834	32,422.33	-7,616.38	0.01	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	30,000.000	Local	99.811833	29,943.55	94.426967	28,328.09	-1,615.46	0.01	
		Base	99.811833	29,943.55	94.426967	28,328.09	-1,615.46	0.01	
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		
	60,000.000	Local	99.796850	59,878.11	92.510478	55,506.29	-4,371.82	0.01	
		Base	99.796850	59,878.11	92.510478	55,506.29	-4,371.82	0.01	
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
	250,000.000	Local	99.824172	249,560.43	90.884794	227,211.99	-22,348.44	0.06	
		Base	99.824172	249,560.43	90.884794	227,211.99	-22,348.44	0.06	
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local	99.824750	39,929.90	99.776715	39,910.69	-19.21	0.01	
		Base	99.824750	39,929.90	99.776715	39,910.69	-19.21	0.01	
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local	100.307433	30,092.23	97.233087	29,169.93	-922.30	0.01	
		Base	100.307433	30,092.23	97.233087	29,169.93	-922.30	0.01	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local	99.877476	249,693.69	95.801711	239,504.28	-10,189.41	0.06	
		Base	99.877476	249,693.69	95.801711	239,504.28	-10,189.41	0.06	
025816CV9	AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375					3.375000	03 May 2024		
	110,000.000	Local	99.992009	109,991.21	97.531051	107,284.16	-2,707.05	0.03	
		Base	99.992009	109,991.21	97.531051	107,284.16	-2,707.05	0.03	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
	90,000.000	Local		99.822578	89,840.32	91.754667	82,579.20	-7,261.12	0.02
		Base		99.822578	89,840.32	91.754667	82,579.20	-7,261.12	0.02
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	40,000.000	Local		100.265725	40,106.29	93.314583	37,325.83	-2,780.46	0.01
		Base		100.265725	40,106.29	93.314583	37,325.83	-2,780.46	0.01
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	13 Dec 2052		
	0.000	Local		0.000000	-105.50	0.000000	0.00	105.50	0.00
		Base		0.000000	-105.50	0.000000	0.00	105.50	0.00
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
	80,000.000	Local		98.471788	78,777.43	78.465348	62,772.28	-16,005.15	0.02
		Base		98.471788	78,777.43	78.465348	62,772.28	-16,005.15	0.02
03065WAD7	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2022 2 A3					4.380000	18 Apr 2028		
	110,000.000	Local		99.981018	109,979.12	99.041240	108,945.36	-1,033.76	0.03
Original Face:	110,000.000	Base		99.981018	109,979.12	99.041240	108,945.36	-1,033.76	0.03
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A					4.000000	25 Jan 2067		
	393,797.910	Local		98.938989	389,619.67	89.956170	354,245.52	-35,374.15	0.09
Original Face:	410,000.000	Base		98.938989	389,619.67	89.956170	354,245.52	-35,374.15	0.09
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.891132	249,727.83	94.596808	236,492.02	-13,235.81	0.06
		Base		99.891132	249,727.83	94.596808	236,492.02	-13,235.81	0.06
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		97.189914	68,032.94	96.089251	67,262.48	-770.46	0.02
		Base		97.189914	68,032.94	96.089251	67,262.48	-770.46	0.02
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	10,000.000	Local		100.326500	10,032.65	86.665490	8,666.55	-1,366.10	0.00
		Base		100.326500	10,032.65	86.665490	8,666.55	-1,366.10	0.00
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	100,000.000	Local		106.299290	106,299.29	93.896365	93,896.37	-12,402.92	0.02
		Base		106.299290	106,299.29	93.896365	93,896.37	-12,402.92	0.02

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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	
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.000000	13 Apr 2028			
		220,000.000	Local	98.598932	216,917.65	94.444514	207,777.93	-9,139.72	0.05
			Base	98.598932	216,917.65	94.444514	207,777.93	-9,139.72	0.05
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.600000	15 Apr 2048			
		20,000.000	Local	108.278850	21,655.77	82.824979	16,565.00	-5,090.77	0.00
			Base	108.278850	21,655.77	82.824979	16,565.00	-5,090.77	0.00
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029			
		110,000.000	Local	108.190318	119,009.35	97.467830	107,214.61	-11,794.74	0.03
			Base	108.190318	119,009.35	97.467830	107,214.61	-11,794.74	0.03
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35				4.350000	01 Jun 2040			
		100,000.000	Local	99.942180	99,942.18	84.707204	84,707.20	-15,234.98	0.02
			Base	99.942180	99,942.18	84.707204	84,707.20	-15,234.98	0.02
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		310,000.000	Local	109.223097	338,591.60	82.181803	254,763.59	-83,828.01	0.07
			Base	109.223097	338,591.60	82.181803	254,763.59	-83,828.01	0.07
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		30,000.000	Local	99.834867	29,950.46	89.231463	26,769.44	-3,181.02	0.01
			Base	99.834867	29,950.46	89.231463	26,769.44	-3,181.02	0.01
036752AB9	ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65				3.650000	01 Dec 2027			
		100,000.000	Local	96.907870	96,907.87	93.176048	93,176.05	-3,731.82	0.02
			Base	96.907870	96,907.87	93.176048	93,176.05	-3,731.82	0.02
036752AC7	ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35				3.350000	01 Dec 2024			
		20,000.000	Local	99.988500	19,997.70	96.210696	19,242.14	-755.56	0.01
			Base	99.988500	19,997.70	96.210696	19,242.14	-755.56	0.01
036752AF0	ELEVANCE HEALTH INC SR UNSECURED 12/22 2.95				2.950000	01 Dec 2022			
		40,000.000	Local	99.889575	39,955.83	99.796275	39,918.51	-37.32	0.01
			Base	99.889575	39,955.83	99.796275	39,918.51	-37.32	0.01
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1				4.100000	15 May 2032			
		130,000.000	Local	99.793246	129,731.22	90.282333	117,367.03	-12,364.19	0.03
			Base	99.793246	129,731.22	90.282333	117,367.03	-12,364.19	0.03

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Holdings

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STATE STREET

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View Date: October 11, 2022

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036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
	50,000.000	Local		99.061140	49,530.57	84.372307	42,186.15	-7,344.42	0.01
		Base		99.061140	49,530.57	84.372307	42,186.15	-7,344.42	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local		102.716618	112,988.28	81.277229	89,404.95	-23,583.33	0.02
		Base		102.716618	112,988.28	81.277229	89,404.95	-23,583.33	0.02
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local		94.555200	416,042.88	74.478947	327,707.37	-88,335.51	0.09
		Base		94.555200	416,042.88	74.478947	327,707.37	-88,335.51	0.09
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local		88.857571	151,057.87	70.723383	120,229.75	-30,828.12	0.03
		Base		88.857571	151,057.87	70.723383	120,229.75	-30,828.12	0.03
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local		95.982497	278,349.24	92.249417	267,523.31	-10,825.93	0.07
		Base		95.982497	278,349.24	92.249417	267,523.31	-10,825.93	0.07
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	70,000.000	Local		94.991000	66,493.70	82.722623	57,905.84	-8,587.86	0.02
		Base		94.991000	66,493.70	82.722623	57,905.84	-8,587.86	0.02
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	170,000.000	Local		100.197735	170,336.15	91.627732	155,767.14	-14,569.01	0.04
		Base		100.197735	170,336.15	91.627732	155,767.14	-14,569.01	0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A21 144A					4.194000	05 Jun 2049		
	485,100.000	Local		100.000000	485,100.00	94.811600	459,931.07	-25,168.93	0.12
	Original Face: 490,000.000	Base		100.000000	485,100.00	94.811600	459,931.07	-25,168.93	0.12
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
	80,000.000	Local		99.700600	79,760.48	78.920800	63,136.64	-16,623.84	0.02
		Base		99.700600	79,760.48	78.920800	63,136.64	-16,623.84	0.02
03880XAA4	ARBOR REALTY COLLATERALIZED LO ARCLO 2022 FL1 A 144A					3.735030	15 Jan 2037		
	210,000.000	Local		100.000000	210,000.00	97.515000	204,781.50	-5,218.50	0.05
	Original Face: 210,000.000	Base		100.000000	210,000.00	97.515000	204,781.50	-5,218.50	0.05

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03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.000000	15 Oct 2039			
		50,000.000	Local 115.290200	57,645.10	94.889970	47,444.99	-10,200.11		0.01
			Base 115.290200	57,645.10	94.889970	47,444.99	-10,200.11		0.01
04002VAA9	AREIT CRE TRUST AREIT 2022 CRE6 A 144A				3.534030	17 Nov 2024			
		452,582.300	Local 100.000000	452,582.30	95.677900	433,021.24	-19,561.06		0.11
Original Face:		470,000.000	Base 100.000000	452,582.30	95.677900	433,021.24	-19,561.06		0.11
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35				5.350000	01 Sep 2040			
		30,000.000	Local 127.461233	38,238.37	90.250769	27,075.23	-11,163.14		0.01
			Base 127.461233	38,238.37	90.250769	27,075.23	-11,163.14		0.01
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025			
		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
05377REH3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 1A A 144A				1.380000	20 Aug 2027			
		419,000.000	Local 99.973422	418,888.64	85.574700	358,557.99	-60,330.65		0.09
Original Face:		419,000.000	Base 99.973422	418,888.64	85.574700	358,557.99	-60,330.65		0.09
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027			
		150,000.000	Local 106.621700	159,932.55	87.795610	131,693.42	-28,239.13		0.03
			Base 106.621700	159,932.55	87.795610	131,693.42	-28,239.13		0.03
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043			
		130,000.000	Local 110.005231	143,006.80	94.793413	123,231.44	-19,775.36		0.03
			Base 110.005231	143,006.80	94.793413	123,231.44	-19,775.36		0.03
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A				4.067710	15 Jul 2035			
		260,000.000	Local 99.902396	259,746.23	96.553090	251,038.03	-8,708.20		0.07
Original Face:		260,000.000	Base 99.902396	259,746.23	96.553090	251,038.03	-8,708.20		0.07
05606FAA1	BX TRUST 2019 OC11 BX 2019 OC11 A 144A				3.202000	09 Dec 2041			
		110,000.000	Local 105.990964	116,590.06	83.321290	91,653.42	-24,936.64		0.02
Original Face:		110,000.000	Base 105.990964	116,590.06	83.321290	91,653.42	-24,936.64		0.02
05608WAA2	BX TRUST BX 2021 SOAR A 144A				3.488000	15 Jun 2038			
		178,646.710	Local 100.000000	178,646.71	95.615470	170,813.89	-7,832.82		0.04
Original Face:		180,000.000	Base 100.000000	178,646.71	95.615470	170,813.89	-7,832.82		0.04

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05609KAA7	BX TRUST BX 2021 XL2 A 144A					3.506500	15 Oct 2038		
	550,742.610	Local	99.527211	548,138.76	95.878670	528,044.69	-20,094.07	0.14	
Original Face:	590,000.000	Base	99.527211	548,138.76	95.878670	528,044.69	-20,094.07	0.14	
05609VAA3	BX TRUST BX 2021 VOLT A 144A					3.517710	15 Sep 2036		
	350,000.000	Local	100.072880	350,255.08	95.460160	334,110.56	-16,144.52	0.09	
Original Face:	350,000.000	Base	100.072880	350,255.08	95.460160	334,110.56	-16,144.52	0.09	
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	400,000.000	Local	100.750903	403,003.61	91.448205	365,792.82	-37,210.79	0.10	
		Base	100.750903	403,003.61	91.448205	365,792.82	-37,210.79	0.10	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local	100.119556	90,107.60	99.751422	89,776.28	-331.32	0.02	
		Base	100.119556	90,107.60	99.751422	89,776.28	-331.32	0.02	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	200,000.000	Local	104.651360	209,302.72	86.392022	172,784.04	-36,518.68	0.05	
		Base	104.651360	209,302.72	86.392022	172,784.04	-36,518.68	0.05	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	710,000.000	Local	99.827241	708,773.41	95.050923	674,861.55	-33,911.86	0.18	
		Base	99.827241	708,773.41	95.050923	674,861.55	-33,911.86	0.18	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local	101.178300	10,117.83	96.393361	9,639.34	-478.49	0.00	
		Base	101.178300	10,117.83	96.393361	9,639.34	-478.49	0.00	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local	100.034918	110,038.41	90.358982	99,394.88	-10,643.53	0.03	
		Base	100.034918	110,038.41	90.358982	99,394.88	-10,643.53	0.03	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local	99.181117	59,508.67	99.472286	59,683.37	174.70	0.02	
		Base	99.181117	59,508.67	99.472286	59,683.37	174.70	0.02	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local	95.078253	142,617.38	88.739648	133,109.47	-9,507.91	0.03	
		Base	95.078253	142,617.38	88.739648	133,109.47	-9,507.91	0.03	

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06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	30,000.000	Local	100.000000	30,000.00	99.219394	29,765.82	-234.18	0.01	
		Base	100.000000	30,000.00	99.219394	29,765.82	-234.18	0.01	
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local	100.771360	151,157.04	90.867739	136,301.61	-14,855.43	0.04	
		Base	100.771360	151,157.04	90.867739	136,301.61	-14,855.43	0.04	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local	100.000000	70,000.00	89.168665	62,418.07	-7,581.93	0.02	
		Base	100.000000	70,000.00	89.168665	62,418.07	-7,581.93	0.02	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	340,000.000	Local	107.503106	365,510.56	74.934204	254,776.29	-110,734.27	0.07	
		Base	107.503106	365,510.56	74.934204	254,776.29	-110,734.27	0.07	
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	580,000.000	Local	104.056359	603,526.88	79.274364	459,791.31	-143,735.57	0.12	
		Base	104.056359	603,526.88	79.274364	459,791.31	-143,735.57	0.12	
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	160,000.000	Local	100.000000	160,000.00	88.773023	142,036.84	-17,963.16	0.04	
		Base	100.000000	160,000.00	88.773023	142,036.84	-17,963.16	0.04	
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
	150,000.000	Local	99.845173	149,767.76	76.447097	114,670.65	-35,097.11	0.03	
		Base	99.845173	149,767.76	76.447097	114,670.65	-35,097.11	0.03	
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
	100,000.000	Local	94.946660	94,946.66	78.138255	78,138.26	-16,808.40	0.02	
		Base	94.946660	94,946.66	78.138255	78,138.26	-16,808.40	0.02	
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		
	230,000.000	Local	100.000000	230,000.00	93.724283	215,565.85	-14,434.15	0.06	
		Base	100.000000	230,000.00	93.724283	215,565.85	-14,434.15	0.06	
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local	100.470033	30,141.01	94.906670	28,472.00	-1,669.01	0.01	
	Original Face:	Base	100.470033	30,141.01	94.906670	28,472.00	-1,669.01	0.01	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85				1.850000	01 May 2025		
		130,000.000	Local 99.959931	129,947.91	92.015122	119,619.66	-10,328.25	0.03
			Base 99.959931	129,947.91	92.015122	119,619.66	-10,328.25	0.03
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6				1.600000	24 Apr 2025		
		40,000.000	Local 99.980125	39,992.05	92.376430	36,950.57	-3,041.48	0.01
			Base 99.980125	39,992.05	92.376430	36,950.57	-3,041.48	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3				1.300000	11 Jun 2025		
		70,000.000	Local 99.878514	69,914.96	89.943598	62,960.52	-6,954.44	0.02
			Base 99.878514	69,914.96	89.943598	62,960.52	-6,954.44	0.02
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR				4.588000	04 May 2037		
		70,000.000	Local 99.052900	69,337.03	83.807104	58,664.97	-10,672.06	0.02
			Base 99.052900	69,337.03	83.807104	58,664.97	-10,672.06	0.02
06417XAH4	BANK OF NOVA SCOTIA SR UNSECURED 04/25 3.45				3.450000	11 Apr 2025		
		240,000.000	Local 100.093633	240,224.72	95.780345	229,872.83	-10,351.89	0.06
			Base 100.093633	240,224.72	95.780345	229,872.83	-10,351.89	0.06
06540WBG7	BANK BANK 2019 BN19 C				4.165464	15 Aug 2061		
		210,000.000	Local 104.178410	218,774.66	82.219760	172,661.50	-46,113.16	0.05
Original Face:		210,000.000	Base 104.178410	218,774.66	82.219760	172,661.50	-46,113.16	0.05
06541WAW2	BANK BANK 2017 BNK5 A4				3.131000	15 Jun 2060		
		130,000.000	Local 107.901515	140,271.97	91.011850	118,315.41	-21,956.56	0.03
Original Face:		130,000.000	Base 107.901515	140,271.97	91.011850	118,315.41	-21,956.56	0.03
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030		
		200,000.000	Local 111.264305	222,528.61	86.898710	173,797.42	-48,731.19	0.05
			Base 111.264305	222,528.61	86.898710	173,797.42	-48,731.19	0.05
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042		
		20,000.000	Local 107.144300	21,428.86	91.249993	18,250.00	-3,178.86	0.00
			Base 107.144300	21,428.86	91.249993	18,250.00	-3,178.86	0.00
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039		
		140,000.000	Local 109.323543	153,052.96	97.237310	136,132.23	-16,920.73	0.04
			Base 109.323543	153,052.96	97.237310	136,132.23	-16,920.73	0.04

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075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	2,000.000	Local		101.823500	2,036.47	96.601688	1,932.03	-104.44	0.00
		Base		101.823500	2,036.47	96.601688	1,932.03	-104.44	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local		108.397625	8,671.81	85.415683	6,833.25	-1,838.56	0.00
		Base		108.397625	8,671.81	85.415683	6,833.25	-1,838.56	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	100,000.000	Local		98.885510	98,885.51	97.201514	97,201.51	-1,684.00	0.03
		Base		98.885510	98,885.51	97.201514	97,201.51	-1,684.00	0.03
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	120,000.000	Local		99.045733	118,854.88	83.117252	99,740.70	-19,114.18	0.03
		Base		99.045733	118,854.88	83.117252	99,740.70	-19,114.18	0.03
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	230,000.000	Local		100.000000	230,000.00	98.460850	226,459.96	-3,540.04	0.06
		Base		100.000000	230,000.00	98.460850	226,459.96	-3,540.04	0.06
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local		100.265625	200,531.25	92.259971	184,519.94	-16,011.31	0.05
		Base		100.265625	200,531.25	92.259971	184,519.94	-16,011.31	0.05
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	400,000.000	Local		101.096220	404,384.88	89.927452	359,709.81	-44,675.07	0.09
		Base		101.096220	404,384.88	89.927452	359,709.81	-44,675.07	0.09
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local		98.020240	49,010.12	87.874699	43,937.35	-5,072.77	0.01
		Base		98.020240	49,010.12	87.874699	43,937.35	-5,072.77	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	50,000.000	Local		99.161520	49,580.76	83.491250	41,745.63	-7,835.13	0.01
		Base		99.161520	49,580.76	83.491250	41,745.63	-7,835.13	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	40,000.000	Local		99.974325	39,989.73	91.308310	36,523.32	-3,466.41	0.01
		Base		99.974325	39,989.73	91.308310	36,523.32	-3,466.41	0.01

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097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	20,000.000	Local	99.837450	19,967.49	87.122709	17,424.54	-2,542.95	0.00	
		Base	99.837450	19,967.49	87.122709	17,424.54	-2,542.95	0.00	
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	130,000.000	Local	100.353823	130,459.97	70.691157	91,898.50	-38,561.47	0.02	
		Base	100.353823	130,459.97	70.691157	91,898.50	-38,561.47	0.02	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	40,000.000	Local	99.204775	39,681.91	65.131985	26,052.79	-13,629.12	0.01	
		Base	99.204775	39,681.91	65.131985	26,052.79	-13,629.12	0.01	
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
	220,000.000	Local	100.000000	220,000.00	97.690146	214,918.32	-5,081.68	0.06	
		Base	100.000000	220,000.00	97.690146	214,918.32	-5,081.68	0.06	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	150,000.000	Local	109.001360	163,502.04	87.357507	131,036.26	-32,465.78	0.03	
		Base	109.001360	163,502.04	87.357507	131,036.26	-32,465.78	0.03	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	300,000.000	Local	105.711700	317,135.10	87.102544	261,307.63	-55,827.47	0.07	
		Base	105.711700	317,135.10	87.102544	261,307.63	-55,827.47	0.07	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	60,000.000	Local	104.166617	62,499.97	85.552213	51,331.33	-11,168.64	0.01	
		Base	104.166617	62,499.97	85.552213	51,331.33	-11,168.64	0.01	
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	210,000.000	Local	104.681105	219,830.32	92.388745	194,016.36	-25,813.96	0.05	
		Base	104.681105	219,830.32	92.388745	194,016.36	-25,813.96	0.05	
097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
	120,000.000	Local	100.000000	120,000.00	95.014415	114,017.30	-5,982.70	0.03	
		Base	100.000000	120,000.00	95.014415	114,017.30	-5,982.70	0.03	
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local	97.410186	214,302.41	93.521317	205,746.90	-8,555.51	0.05	
		Base	97.410186	214,302.41	93.521317	205,746.90	-8,555.51	0.05	

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10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local	100.005867	60,003.52	95.076110	57,045.67	-2,957.85	0.01	
		Base	100.005867	60,003.52	95.076110	57,045.67	-2,957.85	0.01	
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	180,000.000	Local	98.774033	177,793.26	64.885870	116,794.57	-60,998.69	0.03	
		Base	98.774033	177,793.26	64.885870	116,794.57	-60,998.69	0.03	
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	140,000.000	Local	107.185693	150,059.97	89.729650	125,621.51	-24,438.46	0.03	
		Base	107.185693	150,059.97	89.729650	125,621.51	-24,438.46	0.03	
10569EAA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021 NQM2 A1 144A					0.970000	25 Mar 2060		
	44,873.780	Local	99.998997	44,873.33	94.565610	42,435.16	-2,438.17	0.01	
Original Face:	120,000.000	Base	99.998997	44,873.33	94.565610	42,435.16	-2,438.17	0.01	
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A					3.626000	25 Sep 2061		
	91,822.810	Local	99.924376	91,753.37	91.697900	84,199.59	-7,553.78	0.02	
Original Face:	110,000.000	Base	99.924376	91,753.37	91.697900	84,199.59	-7,553.78	0.02	
10569JAA8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A					5.108000	25 Jul 2062		
	187,436.820	Local	99.998159	187,433.37	97.433160	182,625.62	-4,807.75	0.05	
Original Face:	190,000.000	Base	99.998159	187,433.37	97.433160	182,625.62	-4,807.75	0.05	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	103,000.000	Local	100.246243	103,253.63	97.010476	99,920.79	-3,332.84	0.03	
		Base	100.246243	103,253.63	97.010476	99,920.79	-3,332.84	0.03	
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
	40,000.000	Local	99.850050	39,940.02	94.673548	37,869.42	-2,070.60	0.01	
		Base	99.850050	39,940.02	94.673548	37,869.42	-2,070.60	0.01	
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	29,000.000	Local	111.610034	32,366.91	86.519657	25,090.70	-7,276.21	0.01	
		Base	111.610034	32,366.91	86.519657	25,090.70	-7,276.21	0.01	
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137					3.137000	15 Nov 2035		
	400,000.000	Local	99.862960	399,451.84	70.027684	280,110.74	-119,341.10	0.07	
		Base	99.862960	399,451.84	70.027684	280,110.74	-119,341.10	0.07	

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11135FBQ3	BROADCOM INC SR UNSECURED 144A 11/36 3.187					3.187000	15 Nov 2036		
	3,000.000	Local	100.176000	3,005.28	68.351445	2,050.54	-954.74	0.00	
		Base	100.176000	3,005.28	68.351445	2,050.54	-954.74	0.00	
11135FBV2	BROADCOM INC SR UNSECURED 144A 05/37 4.926					4.926000	15 May 2037		
	37,000.000	Local	112.128595	41,487.58	82.408383	30,491.10	-10,996.48	0.01	
		Base	112.128595	41,487.58	82.408383	30,491.10	-10,996.48	0.01	
12189LBH3	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875					2.875000	15 Jun 2052		
	20,000.000	Local	102.843550	20,568.71	65.279461	13,055.89	-7,512.82	0.00	
		Base	102.843550	20,568.71	65.279461	13,055.89	-7,512.82	0.00	
12433EAA9	BX TRUST BX 2022 LBA6 A 144A					3.845380	15 Jan 2039		
	220,000.000	Local	100.000000	220,000.00	96.171480	211,577.26	-8,422.74	0.06	
	Original Face: 220,000.000	Base	100.000000	220,000.00	96.171480	211,577.26	-8,422.74	0.06	
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					1.017753	13 Nov 2050		
	917,470.700	Local	2.792793	25,623.06	2.932290	26,902.90	1,279.84	0.01	
	Original Face: 1,070,000.000	Base	2.792793	25,623.06	2.932290	26,902.90	1,279.84	0.01	
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349700	10 May 2050		
	24,000.000	Local	102.510750	24,602.58	84.718780	20,332.51	-4,270.07	0.01	
	Original Face: 24,000.000	Base	102.510750	24,602.58	84.718780	20,332.51	-4,270.07	0.01	
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
	11,000.000	Local	101.516909	11,166.86	99.263525	10,918.99	-247.87	0.00	
		Base	101.516909	11,166.86	99.263525	10,918.99	-247.87	0.00	
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
	220,000.000	Local	113.798632	250,356.99	94.408261	207,698.17	-42,658.82	0.05	
		Base	113.798632	250,356.99	94.408261	207,698.17	-42,658.82	0.05	
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	170,000.000	Local	128.546641	218,529.29	86.363334	146,817.67	-71,711.62	0.04	
		Base	128.546641	218,529.29	86.363334	146,817.67	-71,711.62	0.04	
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
	1,170,000.000	Local	102.650548	1,201,011.41	94.072480	1,100,648.02	-100,363.39	0.29	
	Original Face: 1,170,000.000	Base	102.650548	1,201,011.41	94.072480	1,100,648.02	-100,363.39	0.29	

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12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
	168,923.840	Local	99.998520	168,921.34	95.829140	161,878.26	-7,043.08	0.04	
Original Face:	250,000.000	Base	99.998520	168,921.34	95.829140	161,878.26	-7,043.08	0.04	
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.717921	10 Oct 2048		
	57,000.000	Local	102.703404	58,540.94	91.708580	52,273.89	-6,267.05	0.01	
Original Face:	57,000.000	Base	102.703404	58,540.94	91.708580	52,273.89	-6,267.05	0.01	
126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A					2.000000	25 Jan 2060		
	141,929.870	Local	103.045173	146,251.88	89.009450	126,331.00	-19,920.88	0.03	
Original Face:	250,000.000	Base	103.045173	146,251.88	89.009450	126,331.00	-19,920.88	0.03	
126416AA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A					2.265000	25 Nov 2066		
	393,059.580	Local	99.999018	393,055.72	85.715080	336,911.33	-56,144.39	0.09	
Original Face:	420,000.000	Base	99.999018	393,055.72	85.715080	336,911.33	-56,144.39	0.09	
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A					2.173000	10 Nov 2046		
	210,000.000	Local	102.772233	215,821.69	78.340110	164,514.23	-51,307.46	0.04	
Original Face:	210,000.000	Base	102.772233	215,821.69	78.340110	164,514.23	-51,307.46	0.04	
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A					2.000000	25 Jan 2060		
	84,237.510	Local	103.630366	87,295.64	85.966510	72,416.05	-14,879.59	0.02	
Original Face:	120,000.000	Base	103.630366	87,295.64	85.966510	72,416.05	-14,879.59	0.02	
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A					2.000000	25 Oct 2060		
	168,159.300	Local	102.115399	171,716.54	87.714530	147,500.14	-24,216.40	0.04	
Original Face:	220,000.000	Base	102.115399	171,716.54	87.714530	147,500.14	-24,216.40	0.04	
12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A					0.830000	25 Mar 2056		
	88,864.540	Local	99.998897	88,863.56	82.017110	72,884.13	-15,979.43	0.02	
Original Face:	140,000.000	Base	99.998897	88,863.56	82.017110	72,884.13	-15,979.43	0.02	
12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A					1.169000	25 Mar 2056		
	76,169.610	Local	99.998845	76,168.73	82.483750	62,827.55	-13,341.18	0.02	
Original Face:	120,000.000	Base	99.998845	76,168.73	82.483750	62,827.55	-13,341.18	0.02	
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					4.303430	25 Jul 2047		
	1.920	Local	100.000000	1.92	98.554500	1.89	-0.03	0.00	
Original Face:	7.140	Base	100.000000	1.92	98.554500	1.89	-0.03	0.00	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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12660LAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A				1.632000	25 Apr 2066		
		70,552.390	Local 99.999972	70,552.37	83.160310	58,671.59	-11,880.78	0.02
Original Face:		120,000.000	Base 99.999972	70,552.37	83.160310	58,671.59	-11,880.78	0.02
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A				2.000000	25 Jan 2060		
		305,583.350	Local 101.480267	310,106.80	86.785260	265,201.30	-44,905.50	0.07
Original Face:		460,000.000	Base 101.480267	310,106.80	86.785260	265,201.30	-44,905.50	0.07
12662KAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A3 144A				1.585000	25 Jul 2066		
		368,683.490	Local 99.999458	368,681.49	78.223470	288,397.02	-80,284.47	0.08
Original Face:		470,000.000	Base 99.999458	368,681.49	78.223470	288,397.02	-80,284.47	0.08
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		50,000.000	Local 102.005140	51,002.57	97.000654	48,500.33	-2,502.24	0.01
			Base 102.005140	51,002.57	97.000654	48,500.33	-2,502.24	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		10,000.000	Local 114.420500	11,442.05	87.556191	8,755.62	-2,686.43	0.00
			Base 114.420500	11,442.05	87.556191	8,755.62	-2,686.43	0.00
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028		
		121,000.000	Local 99.171124	119,997.06	94.536046	114,388.62	-5,608.44	0.03
			Base 99.171124	119,997.06	94.536046	114,388.62	-5,608.44	0.03
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038		
		100,000.000	Local 119.926450	119,926.45	87.681456	87,681.46	-32,244.99	0.02
			Base 119.926450	119,926.45	87.681456	87,681.46	-32,244.99	0.02
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
		310,000.000	Local 119.527852	370,536.34	87.731934	271,969.00	-98,567.34	0.07
			Base 119.527852	370,536.34	87.731934	271,969.00	-98,567.34	0.07
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625				3.625000	01 Apr 2027		
		20,000.000	Local 99.880600	19,976.12	93.580898	18,716.18	-1,259.94	0.00
			Base 99.880600	19,976.12	93.580898	18,716.18	-1,259.94	0.00
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75				3.750000	01 Apr 2030		
		40,000.000	Local 99.825225	39,930.09	88.890330	35,556.13	-4,373.96	0.01
			Base 99.825225	39,930.09	88.890330	35,556.13	-4,373.96	0.01

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STATE STREET

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126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	20,000.000	Local		98.455900	19,691.18	79.634802	15,926.96	-3,764.22	0.00
		Base		98.455900	19,691.18	79.634802	15,926.96	-3,764.22	0.00
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
	140,000.000	Local		112.640321	157,696.45	78.157506	109,420.51	-48,275.94	0.03
		Base		112.640321	157,696.45	78.157506	109,420.51	-48,275.94	0.03
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
	150,000.000	Local		97.729427	146,594.14	65.646796	98,470.19	-48,123.95	0.03
		Base		97.729427	146,594.14	65.646796	98,470.19	-48,123.95	0.03
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875					1.875000	28 Feb 2031		
	20,000.000	Local		88.405850	17,681.17	76.137985	15,227.60	-2,453.57	0.00
		Base		88.405850	17,681.17	76.137985	15,227.60	-2,453.57	0.00
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
	80,000.000	Local		99.432525	79,546.02	76.490148	61,192.12	-18,353.90	0.02
		Base		99.432525	79,546.02	76.490148	61,192.12	-18,353.90	0.02
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					2.997710	15 Jul 2035		
	18,857.920	Local		96.288721	18,158.05	94.507520	17,822.15	-335.90	0.00
	Original Face: 2,010,000.000	Base		96.288721	18,158.05	94.507520	17,822.15	-335.90	0.00
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9					3.900000	15 May 2027		
	300,000.000	Local		97.690640	293,071.92	92.704842	278,114.53	-14,957.39	0.07
		Base		97.690640	293,071.92	92.704842	278,114.53	-14,957.39	0.07
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375					4.375000	15 Mar 2029		
	190,000.000	Local		111.611805	212,062.43	92.413180	175,585.04	-36,477.39	0.05
		Base		111.611805	212,062.43	92.413180	175,585.04	-36,477.39	0.05
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	140,000.000	Local		102.212364	143,097.31	82.328995	115,260.59	-27,836.72	0.03
		Base		102.212364	143,097.31	82.328995	115,260.59	-27,836.72	0.03
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	190,000.000	Local		106.391121	202,143.13	78.603585	149,346.81	-52,796.32	0.04
		Base		106.391121	202,143.13	78.603585	149,346.81	-52,796.32	0.04

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STATE STREET

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13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	70,000.000	Local		99.986257	69,990.38	97.279591	68,095.71	-1,894.67	0.02
		Base		99.986257	69,990.38	97.279591	68,095.71	-1,894.67	0.02
13645RBF0	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/31 2.45					2.450000	02 Dec 2031		
	300,000.000	Local		100.306070	300,918.21	79.953021	239,859.06	-61,059.15	0.06
		Base		100.306070	300,918.21	79.953021	239,859.06	-61,059.15	0.06
13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3					3.000000	02 Dec 2041		
	100,000.000	Local		101.938540	101,938.54	70.891724	70,891.72	-31,046.82	0.02
		Base		101.938540	101,938.54	70.891724	70,891.72	-31,046.82	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	70,000.000	Local		100.030771	70,021.54	97.401151	68,180.81	-1,840.73	0.02
		Base		100.030771	70,021.54	97.401151	68,180.81	-1,840.73	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	10,000.000	Local		99.890600	9,989.06	80.356075	8,035.61	-1,953.45	0.00
		Base		99.890600	9,989.06	80.356075	8,035.61	-1,953.45	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	20,000.000	Local		100.147450	20,029.49	82.511124	16,502.22	-3,527.27	0.00
		Base		100.147450	20,029.49	82.511124	16,502.22	-3,527.27	0.00
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	10,000.000	Local		101.668200	10,166.82	69.257770	6,925.78	-3,241.04	0.00
		Base		101.668200	10,166.82	69.257770	6,925.78	-3,241.04	0.00
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	100,000.000	Local		106.749200	106,749.20	97.530378	97,530.38	-9,218.82	0.03
		Base		106.749200	106,749.20	97.530378	97,530.38	-9,218.82	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	50,000.000	Local		96.724960	48,362.48	89.824833	44,912.42	-3,450.06	0.01
		Base		96.724960	48,362.48	89.824833	44,912.42	-3,450.06	0.01
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	10,000.000	Local		88.589600	8,858.96	77.362367	7,736.24	-1,122.72	0.00
		Base		88.589600	8,858.96	77.362367	7,736.24	-1,122.72	0.00

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161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	130,000.000	Local		95.953708	124,739.82	81.137515	105,478.77	-19,261.05	0.03
		Base		95.953708	124,739.82	81.137515	105,478.77	-19,261.05	0.03
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	90,000.000	Local		127.252289	114,527.06	80.720520	72,648.47	-41,878.59	0.02
		Base		127.252289	114,527.06	80.720520	72,648.47	-41,878.59	0.02
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	700,000.000	Local		105.451611	738,161.28	92.011974	644,083.82	-94,077.46	0.17
		Base		105.451611	738,161.28	92.011974	644,083.82	-94,077.46	0.17
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	40,000.000	Local		85.436425	34,174.57	74.253997	29,701.60	-4,472.97	0.01
		Base		85.436425	34,174.57	74.253997	29,701.60	-4,472.97	0.01
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	30,000.000	Local		101.076367	30,322.91	72.148227	21,644.47	-8,678.44	0.01
		Base		101.076367	30,322.91	72.148227	21,644.47	-8,678.44	0.01
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	40,000.000	Local		98.011450	39,204.58	63.115941	25,246.38	-13,958.20	0.01
		Base		98.011450	39,204.58	63.115941	25,246.38	-13,958.20	0.01
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
	230,000.000	Local		99.426400	228,680.72	82.522387	189,801.49	-38,879.23	0.05
		Base		99.426400	228,680.72	82.522387	189,801.49	-38,879.23	0.05
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
	60,000.000	Local		100.700750	60,420.45	75.542052	45,325.23	-15,095.22	0.01
		Base		100.700750	60,420.45	75.542052	45,325.23	-15,095.22	0.01
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
	30,000.000	Local		111.901767	33,570.53	95.030415	28,509.12	-5,061.41	0.01
		Base		111.901767	33,570.53	95.030415	28,509.12	-5,061.41	0.01
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	20,000.000	Local		99.875200	19,975.04	94.146750	18,829.35	-1,145.69	0.00
		Base		99.875200	19,975.04	94.146750	18,829.35	-1,145.69	0.00

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166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	80,000.000	Local	100.009263	80,007.41	92.405967	73,924.77	-6,082.64	0.02	
		Base	100.009263	80,007.41	92.405967	73,924.77	-6,082.64	0.02	
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	30,000.000	Local	100.271133	30,081.34	88.662916	26,598.87	-3,482.47	0.01	
		Base	100.271133	30,081.34	88.662916	26,598.87	-3,482.47	0.01	
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	90,000.000	Local	100.208622	90,187.76	70.763761	63,687.38	-26,500.38	0.02	
		Base	100.208622	90,187.76	70.763761	63,687.38	-26,500.38	0.02	
168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1					3.100000	22 Jan 2061		
	250,000.000	Local	92.246884	230,617.21	58.423276	146,058.19	-84,559.02	0.04	
		Base	92.246884	230,617.21	58.423276	146,058.19	-84,559.02	0.04	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local	99.001000	69,300.70	94.837344	66,386.14	-2,914.56	0.02	
		Base	99.001000	69,300.70	94.837344	66,386.14	-2,914.56	0.02	
17252MAQ3	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4					4.000000	01 May 2032		
	40,000.000	Local	98.255050	39,302.02	91.722656	36,689.06	-2,612.96	0.01	
		Base	98.255050	39,302.02	91.722656	36,689.06	-2,612.96	0.01	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	160,000.000	Local	153.592538	245,748.06	118.442308	189,507.69	-56,240.37	0.05	
		Base	153.592538	245,748.06	118.442308	189,507.69	-56,240.37	0.05	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local	102.584070	205,168.14	99.689964	199,379.93	-5,788.21	0.05	
		Base	102.584070	205,168.14	99.689964	199,379.93	-5,788.21	0.05	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local	108.987543	38,145.64	80.316710	28,110.85	-10,034.79	0.01	
		Base	108.987543	38,145.64	80.316710	28,110.85	-10,034.79	0.01	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local	100.460170	100,460.17	92.537333	92,537.33	-7,922.84	0.02	
		Base	100.460170	100,460.17	92.537333	92,537.33	-7,922.84	0.02	

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172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR						3.520000	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	89.307111	44,653.56	-5,346.44	0.01	
		Base		100.000000	50,000.00	89.307111	44,653.56	-5,346.44	0.01	
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR						4.075000	23 Apr 2029		
	610,000.000	Local		98.118084	598,520.31	90.560575	552,419.51	-46,100.80	0.14	
		Base		98.118084	598,520.31	90.560575	552,419.51	-46,100.80	0.14	
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65						4.650000	23 Jul 2048		
	260,000.000	Local		99.421123	258,494.92	81.491708	211,878.44	-46,616.48	0.06	
		Base		99.421123	258,494.92	81.491708	211,878.44	-46,616.48	0.06	
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR						4.412000	31 Mar 2031		
	90,000.000	Local		100.000000	90,000.00	89.746315	80,771.68	-9,228.32	0.02	
		Base		100.000000	90,000.00	89.746315	80,771.68	-9,228.32	0.02	
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR						3.106000	08 Apr 2026		
	50,000.000	Local		102.421000	51,210.50	93.739590	46,869.80	-4,340.70	0.01	
		Base		102.421000	51,210.50	93.739590	46,869.80	-4,340.70	0.01	
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR						1.678000	15 May 2024		
	80,000.000	Local		100.000000	80,000.00	97.863341	78,290.67	-1,709.33	0.02	
		Base		100.000000	80,000.00	97.863341	78,290.67	-1,709.33	0.02	
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR						2.572000	03 Jun 2031		
	220,000.000	Local		103.131395	226,889.07	78.619986	172,963.97	-53,925.10	0.05	
		Base		103.131395	226,889.07	78.619986	172,963.97	-53,925.10	0.05	
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR						2.520000	03 Nov 2032		
	320,000.000	Local		100.545469	321,745.50	75.767612	242,456.36	-79,289.14	0.06	
		Base		100.545469	321,745.50	75.767612	242,456.36	-79,289.14	0.06	
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR						3.785000	17 Mar 2033		
	160,000.000	Local		100.447188	160,715.50	83.787015	134,059.22	-26,656.28	0.04	
		Base		100.447188	160,715.50	83.787015	134,059.22	-26,656.28	0.04	
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR						4.658000	24 May 2028		
	60,000.000	Local		100.000000	60,000.00	95.191592	57,114.96	-2,885.04	0.01	
		Base		100.000000	60,000.00	95.191592	57,114.96	-2,885.04	0.01	

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172967NU1	CITIGROUP INC SR UNSECURED 05/33 VAR					4.910000	24 May 2033		
	90,000.000	Local	100.000000	90,000.00	92.058527	82,852.67	-7,147.33	0.02	
		Base	100.000000	90,000.00	92.058527	82,852.67	-7,147.33	0.02	
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	30,000.000	Local	109.933200	32,979.96	95.448698	28,634.61	-4,345.35	0.01	
		Base	109.933200	32,979.96	95.448698	28,634.61	-4,345.35	0.01	
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	50,000.000	Local	100.318220	50,159.11	86.438752	43,219.38	-6,939.73	0.01	
		Base	100.318220	50,159.11	86.438752	43,219.38	-6,939.73	0.01	
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	120,000.000	Local	102.303567	122,764.28	69.807256	83,768.71	-38,995.57	0.02	
		Base	102.303567	122,764.28	69.807256	83,768.71	-38,995.57	0.02	
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					3.717710	15 Nov 2037		
	638,943.840	Local	100.000000	638,943.84	97.405850	622,368.68	-16,575.16	0.16	
	Original Face: 650,000.000	Base	100.000000	638,943.84	97.405850	622,368.68	-16,575.16	0.16	
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local	99.721343	648,188.73	61.723577	401,203.25	-246,985.48	0.10	
		Base	99.721343	648,188.73	61.723577	401,203.25	-246,985.48	0.10	
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25					3.250000	22 Apr 2032		
	330,000.000	Local	99.139724	327,161.09	67.583215	223,024.61	-104,136.48	0.06	
		Base	99.139724	327,161.09	67.583215	223,024.61	-104,136.48	0.06	
19685EAA9	COLT FUNDING LLC COLT 2022 2 A1 144A					2.994000	25 Feb 2067		
	98,353.650	Local	99.999593	98,353.25	88.499930	87,042.91	-11,310.34	0.02	
	Original Face: 110,000.000	Base	99.999593	98,353.25	88.499930	87,042.91	-11,310.34	0.02	
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local	124.035700	12,403.57	109.610951	10,961.10	-1,442.47	0.00	
		Base	124.035700	12,403.57	109.610951	10,961.10	-1,442.47	0.00	
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local	118.758700	11,875.87	98.974293	9,897.43	-1,978.44	0.00	
		Base	118.758700	11,875.87	98.974293	9,897.43	-1,978.44	0.00	

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20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	40,000.000	Local		103.312525	41,325.01	94.235488	37,694.20	-3,630.81	0.01
		Base		103.312525	41,325.01	94.235488	37,694.20	-3,630.81	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	10,000.000	Local		107.451000	10,745.10	70.415888	7,041.59	-3,703.51	0.00
		Base		107.451000	10,745.10	70.415888	7,041.59	-3,703.51	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		96.856550	58,113.93	89.715908	53,829.54	-4,284.39	0.01
		Base		96.856550	58,113.93	89.715908	53,829.54	-4,284.39	0.01
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4					4.000000	15 Aug 2047		
	20,000.000	Local		99.310650	19,862.13	77.373735	15,474.75	-4,387.38	0.00
		Base		99.310650	19,862.13	77.373735	15,474.75	-4,387.38	0.00
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	150,000.000	Local		90.602033	135,903.05	76.471384	114,707.08	-21,195.97	0.03
		Base		90.602033	135,903.05	76.471384	114,707.08	-21,195.97	0.03
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	10,000.000	Local		88.165700	8,816.57	76.651347	7,665.13	-1,151.44	0.00
		Base		88.165700	8,816.57	76.651347	7,665.13	-1,151.44	0.00
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	370,000.000	Local		93.101265	344,474.68	75.896205	280,815.96	-63,658.72	0.07
		Base		93.101265	344,474.68	75.896205	280,815.96	-63,658.72	0.07
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		112.299300	11,229.93	76.462471	7,646.25	-3,583.68	0.00
		Base		112.299300	11,229.93	76.462471	7,646.25	-3,583.68	0.00
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	10,000.000	Local		103.013200	10,301.32	85.896787	8,589.68	-1,711.64	0.00
		Base		103.013200	10,301.32	85.896787	8,589.68	-1,711.64	0.00
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local		99.916860	49,958.43	98.307599	49,153.80	-804.63	0.01
		Base		99.916860	49,958.43	98.307599	49,153.80	-804.63	0.01

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20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025			
		80,000.000	Local	101.780950	81,424.76	97.161657	77,729.33	-3,695.43	0.02
			Base	101.780950	81,424.76	97.161657	77,729.33	-3,695.43	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028			
		250,000.000	Local	99.877068	249,692.67	94.526651	236,316.63	-13,376.04	0.06
			Base	99.877068	249,692.67	94.526651	236,316.63	-13,376.04	0.06
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		450,000.000	Local	108.097116	486,437.02	92.550890	416,479.01	-69,958.01	0.11
			Base	108.097116	486,437.02	92.550890	416,479.01	-69,958.01	0.11
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25				3.250000	01 Nov 2039			
		20,000.000	Local	101.619450	20,323.89	73.450921	14,690.18	-5,633.71	0.00
			Base	101.619450	20,323.89	73.450921	14,690.18	-5,633.71	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45				3.450000	01 Feb 2050			
		40,000.000	Local	86.236375	34,494.55	69.843375	27,937.35	-6,557.20	0.01
			Base	86.236375	34,494.55	69.843375	27,937.35	-6,557.20	0.01
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030			
		40,000.000	Local	99.861950	39,944.78	87.917517	35,167.01	-4,777.77	0.01
			Base	99.861950	39,944.78	87.917517	35,167.01	-4,777.77	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040			
		40,000.000	Local	101.529925	40,611.97	78.622862	31,449.14	-9,162.83	0.01
			Base	101.529925	40,611.97	78.622862	31,449.14	-9,162.83	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3				3.300000	01 Apr 2027			
		30,000.000	Local	108.628567	32,588.57	92.780536	27,834.16	-4,754.41	0.01
			Base	108.628567	32,588.57	92.780536	27,834.16	-4,754.41	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8				2.800000	15 Jan 2051			
		100,000.000	Local	90.796160	90,796.16	60.883296	60,883.30	-29,912.86	0.02
			Base	90.796160	90,796.16	60.883296	60,883.30	-29,912.86	0.02
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887				2.887000	01 Nov 2051			
		120,000.000	Local	91.362400	109,634.88	62.633434	75,160.12	-34,474.76	0.02
			Base	91.362400	109,634.88	62.633434	75,160.12	-34,474.76	0.02

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20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
	27,000.000	Local	99.876963	26,966.78	59.697692	16,118.38	-10,848.40	0.00	
		Base	99.876963	26,966.78	59.697692	16,118.38	-10,848.40	0.00	
200447AK6	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 07/33 3.875					3.875000	26 Jul 2033		
	300,000.000	Local	96.856273	290,568.82	69.500000	208,500.00	-82,068.82	0.05	
		Base	96.856273	290,568.82	69.500000	208,500.00	-82,068.82	0.05	
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	20,000.000	Local	99.822150	19,964.43	87.838241	17,567.65	-2,396.78	0.00	
		Base	99.822150	19,964.43	87.838241	17,567.65	-2,396.78	0.00	
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	30,000.000	Local	99.368333	29,810.50	76.920937	23,076.28	-6,734.22	0.01	
		Base	99.368333	29,810.50	76.920937	23,076.28	-6,734.22	0.01	
21036PBH0	CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25					2.250000	01 Aug 2031		
	10,000.000	Local	83.955100	8,395.51	76.601840	7,660.18	-735.33	0.00	
		Base	83.955100	8,395.51	76.601840	7,660.18	-735.33	0.00	
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35					4.350000	09 May 2027		
	70,000.000	Local	99.946143	69,962.30	95.963124	67,174.19	-2,788.11	0.02	
		Base	99.946143	69,962.30	95.963124	67,174.19	-2,788.11	0.02	
21036PBM9	CONSTELLATION BRANDS INC SR UNSECURED 05/24 3.6					3.600000	09 May 2024		
	50,000.000	Local	99.952320	49,976.16	97.905590	48,952.80	-1,023.36	0.01	
		Base	99.952320	49,976.16	97.905590	48,952.80	-1,023.36	0.01	
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	50,000.000	Local	100.572080	50,286.04	99.499000	49,749.50	-536.54	0.01	
		Base	100.572080	50,286.04	99.499000	49,749.50	-536.54	0.01	
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	60,000.000	Local	100.081100	60,048.66	97.072148	58,243.29	-1,805.37	0.02	
		Base	100.081100	60,048.66	97.072148	58,243.29	-1,805.37	0.02	
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	80,000.000	Local	109.874463	87,899.57	71.393395	57,114.72	-30,784.85	0.01	
		Base	109.874463	87,899.57	71.393395	57,114.72	-30,784.85	0.01	

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212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028			
		130,000.000	Local	101.602285	132,082.97	89.747537	116,671.80	-15,411.17	0.03
			Base	101.602285	132,082.97	89.747537	116,671.80	-15,411.17	0.03
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75				5.750000	15 Jan 2031			
		10,000.000	Local	119.063500	11,906.35	90.385860	9,038.59	-2,867.76	0.00
			Base	119.063500	11,906.35	90.385860	9,038.59	-2,867.76	0.00
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625				3.625000	01 Aug 2027			
		230,000.000	Local	96.183957	221,223.10	91.505865	210,463.49	-10,759.61	0.05
			Base	96.183957	221,223.10	91.505865	210,463.49	-10,759.61	0.05
21H0226A4	GNMA II TBA 30 YR 2.5 JUMBOS				2.500000	20 Oct 2052			
		300,000.000	Local	86.221353	258,664.06	89.789062	269,367.19	10,703.13	0.07
		Original Face: 300,000.000	Base	86.221353	258,664.06	89.789062	269,367.19	10,703.13	0.07
21H0306A7	GNMA II TBA 30 YR 3 JUMBOS				3.000000	20 Oct 2052			
		100,000.000	Local	92.542970	92,542.97	88.382812	88,382.81	-4,160.16	0.02
		Original Face: 100,000.000	Base	92.542970	92,542.97	88.382812	88,382.81	-4,160.16	0.02
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS				4.000000	20 Oct 2052			
		400,000.000	Local	96.167970	384,671.88	93.375000	373,500.00	-11,171.88	0.10
		Original Face: 400,000.000	Base	96.167970	384,671.88	93.375000	373,500.00	-11,171.88	0.10
21H0426A2	GNMA II TBA 30 YR 4.5 JUMBOS				4.500000	20 Oct 2052			
		300,000.000	Local	98.183593	294,550.78	95.703125	287,109.38	-7,441.40	0.08
		Original Face: 300,000.000	Base	98.183593	294,550.78	95.703125	287,109.38	-7,441.40	0.08
21H0506A5	GNMA II TBA 30 YR 5 JUMBOS				5.000000	20 Oct 2052			
		300,000.000	Local	99.941403	299,824.21	97.895501	293,686.50	-6,137.71	0.08
		Original Face: 300,000.000	Base	99.941403	299,824.21	97.895501	293,686.50	-6,137.71	0.08
21H0506C1	GNMA II TBA 30 YR 5 JUMBOS				5.000000	20 Dec 2052			
		100,000.000	Local	99.570310	99,570.31	97.622063	97,622.06	-1,948.25	0.03
		Original Face: 100,000.000	Base	99.570310	99,570.31	97.622063	97,622.06	-1,948.25	0.03
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027			
		120,000.000	Local	100.186608	120,223.93	86.350957	103,621.15	-16,602.78	0.03
			Base	100.186608	120,223.93	86.350957	103,621.15	-16,602.78	0.03

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22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	10,000.000	Local		99.979900	9,997.99	80.149279	8,014.93	-1,983.06	0.00
		Base		99.979900	9,997.99	80.149279	8,014.93	-1,983.06	0.00
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	50,000.000	Local		100.617600	50,308.80	77.048886	38,524.44	-11,784.36	0.01
		Base		100.617600	50,308.80	77.048886	38,524.44	-11,784.36	0.01
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	89.446086	223,615.22	-26,384.78	0.06
		Base		100.000000	250,000.00	89.446086	223,615.22	-26,384.78	0.06
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	500,000.000	Local		104.130762	520,653.81	78.627283	393,136.42	-127,517.39	0.10
		Base		104.130762	520,653.81	78.627283	393,136.42	-127,517.39	0.10
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					2.923710	25 Feb 2032		
	136,450.110	Local		97.555092	133,114.03	96.702100	131,950.12	-1,163.91	0.03
	Original Face: 16,100,000.000	Base		97.555092	133,114.03	96.702100	131,950.12	-1,163.91	0.03
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	250,000.000	Local		99.910604	249,776.51	91.983543	229,958.86	-19,817.65	0.06
		Base		99.910604	249,776.51	91.983543	229,958.86	-19,817.65	0.06
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
	400,000.000	Local		99.953305	399,813.22	97.500000	390,000.00	-9,813.22	0.10
		Base		99.953305	399,813.22	97.500000	390,000.00	-9,813.22	0.10
22550L2K6	CREDIT SUISSE NEW YORK SR UNSECURED 07/27 5					5.000000	09 Jul 2027		
	250,000.000	Local		99.712688	249,281.72	92.334634	230,836.59	-18,445.13	0.06
		Base		99.712688	249,281.72	92.334634	230,836.59	-18,445.13	0.06
22945EAU5	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A3					2.804800	15 Mar 2054		
	410,000.000	Local		102.862171	421,734.90	83.421950	342,030.00	-79,704.90	0.09
	Original Face: 410,000.000	Base		102.862171	421,734.90	83.421950	342,030.00	-79,704.90	0.09
22946DAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A					0.938000	25 May 2066		
	132,704.890	Local		99.999246	132,703.89	77.466560	102,801.91	-29,901.98	0.03
	Original Face: 180,000.000	Base		99.999246	132,703.89	77.466560	102,801.91	-29,901.98	0.03

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local		97.403204	272,728.97	87.294200	244,423.76	-28,305.21	0.06
		Base		97.403204	272,728.97	87.294200	244,423.76	-28,305.21	0.06
235851AW2	DANAHER CORP SR UNSECURED 12/51 2.8					2.800000	10 Dec 2051		
	80,000.000	Local		100.836025	80,668.82	63.509513	50,807.61	-29,861.21	0.01
		Base		100.836025	80,668.82	63.509513	50,807.61	-29,861.21	0.01
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	92.924000	185,848.00	-14,152.00	0.05
		Base		100.000000	200,000.00	92.924000	185,848.00	-14,152.00	0.05
24382JAA4	DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2022 1 A1 144A					2.205000	25 Jan 2067		
	282,928.430	Local		99.967957	282,837.77	88.154630	249,414.51	-33,423.26	0.07
	Original Face: 310,000.000	Base		99.967957	282,837.77	88.154630	249,414.51	-33,423.26	0.07
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	10,000.000	Local		99.852900	9,985.29	88.949091	8,894.91	-1,090.38	0.00
		Base		99.852900	9,985.29	88.949091	8,894.91	-1,090.38	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	170,000.000	Local		113.111194	192,289.03	81.564131	138,659.02	-53,630.01	0.04
		Base		113.111194	192,289.03	81.564131	138,659.02	-53,630.01	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	70,000.000	Local		121.665057	85,165.54	89.558102	62,690.67	-22,474.87	0.02
		Base		121.665057	85,165.54	89.558102	62,690.67	-22,474.87	0.02
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	60,000.000	Local		110.165750	66,099.45	81.447238	48,868.34	-17,231.11	0.01
		Base		110.165750	66,099.45	81.447238	48,868.34	-17,231.11	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	310,000.000	Local		111.277861	344,961.37	83.226006	258,000.62	-86,960.75	0.07
		Base		111.277861	344,961.37	83.226006	258,000.62	-86,960.75	0.07
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	80,000.000	Local		104.685000	83,748.00	100.884091	80,707.27	-3,040.73	0.02
		Base		104.685000	83,748.00	100.884091	80,707.27	-3,040.73	0.02

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FUND: HBQ1



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	
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027			
		13,000.000	Local	102.746385	13,357.03	100.220465	13,028.66	-328.37	0.00
			Base	102.746385	13,357.03	100.220465	13,028.66	-328.37	0.00
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5				4.500000	15 Jan 2030			
		23,000.000	Local	106.646130	24,528.61	90.987749	20,927.18	-3,601.43	0.01
			Base	106.646130	24,528.61	90.987749	20,927.18	-3,601.43	0.01
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25				3.250000	01 Dec 2026			
		40,000.000	Local	105.427775	42,171.11	92.261394	36,904.56	-5,266.55	0.01
			Base	105.427775	42,171.11	92.261394	36,904.56	-5,266.55	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029			
		190,000.000	Local	104.225179	198,027.84	86.281772	163,935.37	-34,092.47	0.04
			Base	104.225179	198,027.84	86.281772	163,935.37	-34,092.47	0.04
25278XAR0	DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125				3.125000	24 Mar 2031			
		30,000.000	Local	103.603500	31,081.05	81.078046	24,323.41	-6,757.64	0.01
			Base	103.603500	31,081.05	81.078046	24,323.41	-6,757.64	0.01
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038			
		315,978.590	Local	99.990816	315,949.57	90.231000	285,110.64	-30,838.93	0.07
		Original Face: 500,000.000	Base	99.990816	315,949.57	90.231000	285,110.64	-30,838.93	0.07
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023			
		10,000.000	Local	100.681200	10,068.12	99.870853	9,987.09	-81.03	0.00
			Base	100.681200	10,068.12	99.870853	9,987.09	-81.03	0.00
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15				3.150000	15 Aug 2027			
		70,000.000	Local	96.347786	67,443.45	90.434791	63,304.35	-4,139.10	0.02
			Base	96.347786	67,443.45	90.434791	63,304.35	-4,139.10	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035			
		50,000.000	Local	112.100240	56,050.12	85.156612	42,578.31	-13,471.81	0.01
			Base	112.100240	56,050.12	85.156612	42,578.31	-13,471.81	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050			
		180,000.000	Local	124.794461	224,630.03	93.040645	167,473.16	-57,156.87	0.04
			Base	124.794461	224,630.03	93.040645	167,473.16	-57,156.87	0.04

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FUND: HBQ1



STATE STREET

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26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	180,000.000	Local		112.924250	203,263.65	95.194077	171,349.34	-31,914.31	0.04
		Base		112.924250	203,263.65	95.194077	171,349.34	-31,914.31	0.04
26884LAG4	EQT CORP SR UNSECURED 02/30 7					7.000000	01 Feb 2030		
	100,000.000	Local		114.637850	114,637.85	103.190000	103,190.00	-11,447.85	0.03
		Base		114.637850	114,637.85	103.190000	103,190.00	-11,447.85	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	30,000.000	Local		96.352733	28,905.82	82.198789	24,659.64	-4,246.18	0.01
		Base		96.352733	28,905.82	82.198789	24,659.64	-4,246.18	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local		97.783935	498,698.07	60.740000	309,774.00	-188,924.07	0.08
		Base		97.783935	498,698.07	60.740000	309,774.00	-188,924.07	0.08
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local		120.579980	60,289.99	111.134466	55,567.23	-4,722.76	0.01
		Base		120.579980	60,289.99	111.134466	55,567.23	-4,722.76	0.01
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local		99.971174	389,887.58	99.870000	389,493.00	-394.58	0.10
		Base		99.971174	389,887.58	99.870000	389,493.00	-394.58	0.10
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
	10,000.000	Local		108.048600	10,804.86	93.187932	9,318.79	-1,486.07	0.00
		Base		108.048600	10,804.86	93.187932	9,318.79	-1,486.07	0.00
29278NAG8	ENERGY TRANSFER LP SR UNSECURED 04/29 5.25					5.250000	15 Apr 2029		
	60,000.000	Local		103.380167	62,028.10	94.022693	56,413.62	-5,614.48	0.01
		Base		103.380167	62,028.10	94.022693	56,413.62	-5,614.48	0.01
29278NAN3	ENERGY TRANSFER LP SR UNSECURED 06/27 5.5					5.500000	01 Jun 2027		
	70,000.000	Local		114.255114	79,978.58	97.338852	68,137.20	-11,841.38	0.02
		Base		114.255114	79,978.58	97.338852	68,137.20	-11,841.38	0.02
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
	50,000.000	Local		99.961040	49,980.52	93.028416	46,514.21	-3,466.31	0.01
		Base		99.961040	49,980.52	93.028416	46,514.21	-3,466.31	0.01

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29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	230,000.000	Local		101.994409	234,587.14	84.643461	194,679.96	-39,907.18	0.05
		Base		101.994409	234,587.14	84.643461	194,679.96	-39,907.18	0.05
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	190,000.000	Local		125.294942	238,060.39	89.551891	170,148.59	-67,911.80	0.04
		Base		125.294942	238,060.39	89.551891	170,148.59	-67,911.80	0.04
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		140.062500	14,006.25	109.056166	10,905.62	-3,100.63	0.00
		Base		140.062500	14,006.25	109.056166	10,905.62	-3,100.63	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		113.076986	79,153.89	92.795593	64,956.92	-14,196.97	0.02
		Base		113.076986	79,153.89	92.795593	64,956.92	-14,196.97	0.02
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local		114.600000	22,920.00	83.906509	16,781.30	-6,138.70	0.00
		Base		114.600000	22,920.00	83.906509	16,781.30	-6,138.70	0.00
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	100,000.000	Local		125.366280	125,366.28	85.173499	85,173.50	-40,192.78	0.02
		Base		125.366280	125,366.28	85.173499	85,173.50	-40,192.78	0.02
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	30,000.000	Local		92.384967	27,715.49	75.081982	22,524.59	-5,190.90	0.01
		Base		92.384967	27,715.49	75.081982	22,524.59	-5,190.90	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local		105.512258	126,614.71	93.024075	111,628.89	-14,985.82	0.03
		Base		105.512258	126,614.71	93.024075	111,628.89	-14,985.82	0.03
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	20,000.000	Local		124.017200	24,803.44	82.294326	16,458.87	-8,344.57	0.00
		Base		124.017200	24,803.44	82.294326	16,458.87	-8,344.57	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	40,000.000	Local		109.267625	43,707.05	76.372028	30,548.81	-13,158.24	0.01
		Base		109.267625	43,707.05	76.372028	30,548.81	-13,158.24	0.01

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29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	160,000.000	Local		103.976338	166,362.14	83.476672	133,562.68	-32,799.46	0.03
		Base		103.976338	166,362.14	83.476672	133,562.68	-32,799.46	0.03
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	150,000.000	Local		101.952340	152,928.51	70.325160	105,487.74	-47,440.77	0.03
		Base		101.952340	152,928.51	70.325160	105,487.74	-47,440.77	0.03
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	20,000.000	Local		107.997450	21,599.49	69.521467	13,904.29	-7,695.20	0.00
		Base		107.997450	21,599.49	69.521467	13,904.29	-7,695.20	0.00
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
	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
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	260,000.000	Local		98.698373	256,615.77	94.173800	244,851.88	-11,763.89	0.06
		Base		98.698373	256,615.77	94.173800	244,851.88	-11,763.89	0.06
29441WAD7	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 04/28 2.625					2.625000	28 Apr 2028		
	260,000.000	Local		99.917296	259,784.97	84.625000	220,025.00	-39,759.97	0.06
		Base		99.917296	259,784.97	84.625000	220,025.00	-39,759.97	0.06
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local		95.155474	218,857.59	92.477860	212,699.08	-6,158.51	0.06
		Base		95.155474	218,857.59	92.477860	212,699.08	-6,158.51	0.06
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	160,000.000	Local		102.973600	164,757.76	94.519954	151,231.93	-13,525.83	0.04
		Base		102.973600	164,757.76	94.519954	151,231.93	-13,525.83	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	60,000.000	Local		100.072100	60,043.26	82.617507	49,570.50	-10,472.76	0.01
		Base		100.072100	60,043.26	82.617507	49,570.50	-10,472.76	0.01
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44					2.440000	16 Aug 2029		
	60,000.000	Local		100.000000	60,000.00	85.865658	51,519.39	-8,480.61	0.01
		Base		100.000000	60,000.00	85.865658	51,519.39	-8,480.61	0.01

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	10,000.000	Local		120.265700	12,026.57	85.174050	8,517.41	-3,509.16	0.00
		Base		120.265700	12,026.57	85.174050	8,517.41	-3,509.16	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	180,000.000	Local		101.623400	182,922.12	95.931700	172,677.06	-10,245.06	0.05
		Base		101.623400	182,922.12	95.931700	172,677.06	-10,245.06	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	60,000.000	Local		100.000000	60,000.00	90.772982	54,463.79	-5,536.21	0.01
		Base		100.000000	60,000.00	90.772982	54,463.79	-5,536.21	0.01
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	10,000.000	Local		100.085300	10,008.53	98.571000	9,857.10	-151.43	0.00
		Base		100.085300	10,008.53	98.571000	9,857.10	-151.43	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	150,000.000	Local		111.447373	167,171.06	74.476318	111,714.48	-55,456.58	0.03
		Base		111.447373	167,171.06	74.476318	111,714.48	-55,456.58	0.03
30711XAF1	FANNIE MAE CAS CAS 2014 C02 1M2					5.043710	25 May 2024		
	93,310.400	Local		101.415223	94,630.95	99.793060	93,117.30	-1,513.65	0.02
	Original Face: 260,000.000	Base		101.415223	94,630.95	99.793060	93,117.30	-1,513.65	0.02
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2					7.343710	25 Nov 2024		
	204,524.040	Local		104.682692	214,101.27	103.344640	211,364.63	-2,736.64	0.06
	Original Face: 907,000.000	Base		104.682692	214,101.27	103.344640	211,364.63	-2,736.64	0.06
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR					3.008000	01 Nov 2048		
	344,284.540	Local		103.801838	357,373.68	94.989073	327,032.69	-30,340.99	0.09
	Original Face: 1,200,000.000	Base		103.801838	357,373.68	94.989073	327,032.69	-30,340.99	0.09
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR					2.873000	01 Nov 2047		
	126,912.450	Local		103.871937	131,826.42	96.360068	122,292.92	-9,533.50	0.03
	Original Face: 400,000.000	Base		103.871937	131,826.42	96.360068	122,292.92	-9,533.50	0.03
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR					3.083000	01 Feb 2050		
	206,363.320	Local		103.475409	213,535.29	96.135904	198,389.24	-15,146.05	0.05
	Original Face: 800,000.000	Base		103.475409	213,535.29	96.135904	198,389.24	-15,146.05	0.05

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3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4				4.000000	01 Apr 2047			
		0.000	Local 0.000000	0.87	0.000000	0.00	-0.87		0.00
			Base 0.000000	0.87	0.000000	0.00	-0.87		0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3				3.000000	01 Apr 2038			
		67,545.040	Local 98.265587	66,373.53	90.431115	61,081.73	-5,291.80		0.02
Original Face:		300,000.000	Base 98.265587	66,373.53	90.431115	61,081.73	-5,291.80		0.02
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038			
		63,173.750	Local 98.269392	62,080.46	90.432316	57,129.49	-4,950.97		0.01
Original Face:		300,000.000	Base 98.269392	62,080.46	90.432316	57,129.49	-4,950.97		0.01
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5				3.500000	01 Jun 2047			
		25,148.300	Local 100.488462	25,271.14	91.315149	22,964.21	-2,306.93		0.01
Original Face:		100,000.000	Base 100.488462	25,271.14	91.315149	22,964.21	-2,306.93		0.01
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5				4.500000	01 Dec 2048			
		18,522.570	Local 109.996129	20,374.11	96.752706	17,921.09	-2,453.02		0.00
Original Face:		90,000.000	Base 109.996129	20,374.11	96.752706	17,921.09	-2,453.02		0.00
31325VKQ6	FREDDIEMAC STRIP FHS 334 S7				3.282290	15 Aug 2044			
		22,393.300	Local 10.787646	2,415.71	10.782197	2,414.49	-1.22		0.00
Original Face:		100,000.000	Base 10.787646	2,415.71	10.782197	2,414.49	-1.22		0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4				4.000000	01 Mar 2048			
		33,253.500	Local 108.925948	36,221.69	94.526044	31,433.22	-4,788.47		0.01
Original Face:		130,000.000	Base 108.925948	36,221.69	94.526044	31,433.22	-4,788.47		0.01
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5				3.500000	01 Mar 2048			
		380.560	Local 106.519340	405.37	91.548264	348.40	-56.97		0.00
Original Face:		1,494.850	Base 106.519340	405.37	91.548264	348.40	-56.97		0.00
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5				3.500000	01 Jun 2048			
		154,401.200	Local 100.616193	155,352.61	91.358483	141,058.59	-14,294.02		0.04
Original Face:		600,000.000	Base 100.616193	155,352.61	91.358483	141,058.59	-14,294.02		0.04
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5				4.500000	01 May 2047			
		25,100.900	Local 109.481931	27,480.95	97.068728	24,365.12	-3,115.83		0.01
Original Face:		200,000.000	Base 109.481931	27,480.95	97.068728	24,365.12	-3,115.83		0.01

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3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5				3.500000	01 Jan 2038		
		70,581.040	Local 107.811177	76,094.25	93.233553	65,805.21	-10,289.04	0.02
Original Face:		200,000.000	Base 107.811177	76,094.25	93.233553	65,805.21	-10,289.04	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3				3.000000	01 Jan 2046		
		51,092.930	Local 108.354678	55,361.58	89.656974	45,808.37	-9,553.21	0.01
Original Face:		100,000.000	Base 108.354678	55,361.58	89.656974	45,808.37	-9,553.21	0.01
3132ADUS5	FED HM LN PC POOL ZT1493 FR 09/48 FIXED 3				3.000000	01 Sep 2048		
		85,483.710	Local 101.212231	86,519.97	88.408062	75,574.49	-10,945.48	0.02
Original Face:		200,000.000	Base 101.212231	86,519.97	88.408062	75,574.49	-10,945.48	0.02
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5				3.500000	01 Apr 2033		
		41,760.150	Local 107.560892	44,917.59	94.971530	39,660.25	-5,257.34	0.01
Original Face:		100,000.000	Base 107.560892	44,917.59	94.971530	39,660.25	-5,257.34	0.01
3132D9GU2	FED HM LN PC POOL SC0211 FR 12/41 FIXED 2				2.000000	01 Dec 2041		
		94,901.810	Local 101.566588	96,388.53	83.760470	79,490.20	-16,898.33	0.02
Original Face:		100,000.000	Base 101.566588	96,388.53	83.760470	79,490.20	-16,898.33	0.02
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2				2.000000	01 Jan 2042		
		95,894.700	Local 90.289828	86,583.16	83.824234	80,383.00	-6,200.16	0.02
Original Face:		100,000.000	Base 90.289828	86,583.16	83.824234	80,383.00	-6,200.16	0.02
3132DM3S2	FED HM LN PC POOL SD0809 FR 01/52 FIXED 3				3.000000	01 Jan 2052		
		93,755.570	Local 102.263961	95,878.16	87.433433	81,973.71	-13,904.45	0.02
Original Face:		100,000.000	Base 102.263961	95,878.16	87.433433	81,973.71	-13,904.45	0.02
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5				2.500000	01 Jan 2052		
		96,892.460	Local 100.520113	97,396.41	84.718382	82,085.72	-15,310.69	0.02
Original Face:		100,000.000	Base 100.520113	97,396.41	84.718382	82,085.72	-15,310.69	0.02
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2				2.000000	01 Apr 2051		
		78,156.880	Local 100.163479	78,284.65	81.930176	64,034.07	-14,250.58	0.02
Original Face:		100,000.000	Base 100.163479	78,284.65	81.930176	64,034.07	-14,250.58	0.02
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2				2.000000	01 Mar 2051		
		86,728.010	Local 100.888756	87,498.81	81.460319	70,648.91	-16,849.90	0.02
Original Face:		100,000.000	Base 100.888756	87,498.81	81.460319	70,648.91	-16,849.90	0.02

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3132DMV28	FED HM LN PC POOL SD0633 FR 02/51 FIXED 3.5				3.500000	01 Feb 2051		
		60,361.500	Local 107.459092	64,863.92	90.759869	54,784.02	-10,079.90	0.01
Original Face:		100,000.000	Base 107.459092	64,863.92	90.759869	54,784.02	-10,079.90	0.01
3132DMWN1	FED HM LN PC POOL SD0653 FR 07/51 FIXED 2.5				2.500000	01 Jul 2051		
		89,868.960	Local 104.302420	93,735.50	85.045380	76,429.40	-17,306.10	0.02
Original Face:		100,000.000	Base 104.302420	93,735.50	85.045380	76,429.40	-17,306.10	0.02
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2				2.000000	01 Nov 2051		
		92,169.700	Local 93.756788	86,415.35	81.397558	75,023.89	-11,391.46	0.02
Original Face:		100,000.000	Base 93.756788	86,415.35	81.397558	75,023.89	-11,391.46	0.02
3132DNA37	FED HM LN PC POOL SD0926 FR 07/51 FIXED 2.5				2.500000	01 Jul 2051		
		92,868.590	Local 95.403031	88,599.45	84.650519	78,613.74	-9,985.71	0.02
Original Face:		100,000.000	Base 95.403031	88,599.45	84.650519	78,613.74	-9,985.71	0.02
3132DNB36	FED HM LN PC POOL SD0958 FR 04/52 FIXED 3.5				3.500000	01 Apr 2052		
		290,243.930	Local 97.393723	282,679.37	90.634054	263,059.84	-19,619.53	0.07
Original Face:		300,000.000	Base 97.393723	282,679.37	90.634054	263,059.84	-19,619.53	0.07
3132DND34	FED HM LN PC POOL SD1022 FR 05/52 FIXED 4				4.000000	01 May 2052		
		98,141.740	Local 100.185069	98,323.37	93.057371	91,328.12	-6,995.25	0.02
Original Face:		100,000.000	Base 100.185069	98,323.37	93.057371	91,328.12	-6,995.25	0.02
3132DNHH9	FED HM LN PC POOL SD1132 FR 06/52 FIXED 4				4.000000	01 Jun 2052		
		198,347.060	Local 97.521970	193,431.96	93.057013	184,575.85	-8,856.11	0.05
Original Face:		200,000.000	Base 97.521970	193,431.96	93.057013	184,575.85	-8,856.11	0.05
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5				4.500000	01 Sep 2050		
		630,133.210	Local 100.969057	636,239.56	96.809589	610,029.37	-26,210.19	0.16
Original Face:		670,000.000	Base 100.969057	636,239.56	96.809589	610,029.37	-26,210.19	0.16
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4				4.000000	01 Jul 2049		
		495,329.740	Local 99.729223	493,988.50	94.463692	467,906.76	-26,081.74	0.12
Original Face:		528,279.870	Base 99.729223	493,988.50	94.463692	467,906.76	-26,081.74	0.12
3132DNNW9	FED HM LN PC POOL SD1305 FR 07/52 FIXED 5				5.000000	01 Jul 2052		
		394,869.060	Local 102.441665	404,510.44	98.051158	387,173.69	-17,336.75	0.10
Original Face:		400,000.000	Base 102.441665	404,510.44	98.051158	387,173.69	-17,336.75	0.10

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3132DNP64	FED HM LN PC POOL SD1345 FR 10/51 FIXED 2.5					2.500000	01 Oct 2051			
			297,476.720	Local	90.942051	270,531.43	84.534890	251,471.62	-19,059.81	0.07
Original Face:			300,000.000	Base	90.942051	270,531.43	84.534890	251,471.62	-19,059.81	0.07
3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3					3.000000	01 Nov 2049			
			51,081.020	Local	95.163194	48,610.33	88.624493	45,270.29	-3,340.04	0.01
Original Face:			100,000.000	Base	95.163194	48,610.33	88.624493	45,270.29	-3,340.04	0.01
3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5					2.500000	01 Nov 2051			
			1,030,340.170	Local	97.530152	1,004,892.33	84.843284	874,174.44	-130,717.89	0.23
Original Face:			1,100,000.000	Base	97.530152	1,004,892.33	84.843284	874,174.44	-130,717.89	0.23
3132DVL94	FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052			
			669,046.610	Local	91.198266	610,158.91	84.780727	567,222.58	-42,936.33	0.15
Original Face:			700,000.000	Base	91.198266	610,158.91	84.780727	567,222.58	-42,936.33	0.15
3132DVLE3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050			
			153,299.270	Local	92.981734	142,540.32	84.969612	130,257.79	-12,282.53	0.03
Original Face:			200,000.000	Base	92.981734	142,540.32	84.969612	130,257.79	-12,282.53	0.03
3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051			
			162,900.950	Local	93.166387	151,768.93	85.273059	138,910.62	-12,858.31	0.04
Original Face:			200,000.000	Base	93.166387	151,768.93	85.273059	138,910.62	-12,858.31	0.04
3132DWA52	FED HM LN PC POOL SD8128 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
			498,533.940	Local	87.130513	434,375.18	81.507433	406,342.22	-28,032.96	0.11
Original Face:			600,000.000	Base	87.130513	434,375.18	81.507433	406,342.22	-28,032.96	0.11
3132DWBC6	FED HM LN PC POOL SD8135 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051			
			364,366.830	Local	90.507739	329,780.18	84.713588	308,668.22	-21,111.96	0.08
Original Face:			500,000.000	Base	90.507739	329,780.18	84.713588	308,668.22	-21,111.96	0.08
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045			
			20,107.910	Local	105.659017	21,245.82	97.654499	19,636.28	-1,609.54	0.01
Original Face:			162,728.000	Base	105.659017	21,245.82	97.654499	19,636.28	-1,609.54	0.01
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048			
			0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
				Base	0.000000	0.01	0.000000	0.00	-0.01	0.00

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3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5				3.500000	01 Mar 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
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
		25,563.390	Local 100.638569	25,726.63	91.958858	23,507.80	-2,218.83	0.01
Original Face:		100,000.000	Base 100.638569	25,726.63	91.958858	23,507.80	-2,218.83	0.01
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.000000	01 Jan 2047		
		42,967.540	Local 99.879723	42,915.86	88.935083	38,213.22	-4,702.64	0.01
Original Face:		100,000.000	Base 99.879723	42,915.86	88.935083	38,213.22	-4,702.64	0.01
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4				4.000000	01 Jun 2047		
		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
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		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
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
		1,170,780.320	Local 97.692829	1,143,768.42	89.445925	1,047,215.29	-96,553.13	0.27
Original Face:		3,100,000.000	Base 97.692829	1,143,768.42	89.445925	1,047,215.29	-96,553.13	0.27
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047		
		580,074.640	Local 97.393644	564,955.83	89.342645	518,254.03	-46,701.80	0.14
Original Face:		1,400,000.000	Base 97.393644	564,955.83	89.342645	518,254.03	-46,701.80	0.14
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
		54,848.530	Local 96.107225	52,713.40	89.139107	48,891.49	-3,821.91	0.01
Original Face:		100,000.000	Base 96.107225	52,713.40	89.139107	48,891.49	-3,821.91	0.01
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5				2.500000	01 Nov 2050		
		81,520.160	Local 106.966215	87,199.03	85.030955	69,317.37	-17,881.66	0.02
Original Face:		100,000.000	Base 106.966215	87,199.03	85.030955	69,317.37	-17,881.66	0.02
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		83,255.210	Local 105.983577	88,236.85	84.608771	70,441.21	-17,795.64	0.02
Original Face:		100,000.000	Base 105.983577	88,236.85	84.608771	70,441.21	-17,795.64	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	78,033.270	Local	103.405150	80,690.42	81.858649	63,876.98		-16,813.44	0.02
Original Face:	100,000.000	Base	103.405150	80,690.42	81.858649	63,876.98		-16,813.44	0.02
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	249,190.390	Local	103.176916	257,106.96	81.677910	203,533.50		-53,573.46	0.05
Original Face:	300,000.000	Base	103.176916	257,106.96	81.677910	203,533.50		-53,573.46	0.05
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	88,084.330	Local	100.104037	88,175.97	81.677994	71,945.51		-16,230.46	0.02
Original Face:	100,000.000	Base	100.104037	88,175.97	81.677994	71,945.51		-16,230.46	0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	737,683.320	Local	99.881131	736,806.44	81.678177	602,526.29		-134,280.15	0.16
Original Face:	871,789.000	Base	99.881131	736,806.44	81.678177	602,526.29		-134,280.15	0.16
3133AHAA5	FED HM LN PC POOL QB9901 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051		
	0.000	Local	0.000000	0.35	0.000000	0.00		-0.35	0.00
		Base	0.000000	0.35	0.000000	0.00		-0.35	0.00
3133AN5F7	FED HM LN PC POOL QC4446 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	89,217.740	Local	104.328892	93,079.88	84.921427	75,764.98		-17,314.90	0.02
Original Face:	100,000.000	Base	104.328892	93,079.88	84.921427	75,764.98		-17,314.90	0.02
3133APLD9	FED HM LN PC POOL QC4824 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	92,519.620	Local	104.284291	96,483.43	84.836612	78,490.51		-17,992.92	0.02
Original Face:	100,000.000	Base	104.284291	96,483.43	84.836612	78,490.51		-17,992.92	0.02
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	276,056.210	Local	100.535239	277,533.77	84.816001	234,139.84		-43,393.93	0.06
Original Face:	300,000.000	Base	100.535239	277,533.77	84.816001	234,139.84		-43,393.93	0.06
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	93,905.270	Local	92.429903	86,796.55	84.836688	79,666.12		-7,130.43	0.02
Original Face:	100,000.000	Base	92.429903	86,796.55	84.836688	79,666.12		-7,130.43	0.02
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3					3.000000	01 Oct 2051		
	95,641.220	Local	99.846238	95,494.16	87.905183	84,073.59		-11,420.57	0.02
Original Face:	100,000.000	Base	99.846238	95,494.16	87.905183	84,073.59		-11,420.57	0.02

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description			Rate	Maturity Date	Unrealized Gn/Ls		% Curr % Fund	
	Units		Unit Cost	Total Cost	Unit Price	Market Value			
3133AWL77	FED HM LN PC POOL QD0350 FR 11/51 FIXED 2				2.000000	01 Nov 2051			
	97,105.170	Local	100.212254	97,311.28	81.272842	78,920.13	-18,391.15		0.02
Original Face:	100,000.000	Base	100.212254	97,311.28	81.272842	78,920.13	-18,391.15		0.02
3133AWWM2	FED HM LN PC POOL QD0652 FR 11/51 FIXED 2				2.000000	01 Nov 2051			
	95,365.300	Local	100.212257	95,567.72	81.272859	77,506.11	-18,061.61		0.02
Original Face:	100,000.000	Base	100.212257	95,567.72	81.272859	77,506.11	-18,061.61		0.02
3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5				2.500000	01 Feb 2052			
	96,013.560	Local	100.397746	96,395.45	84.760185	81,381.27	-15,014.18		0.02
Original Face:	100,000.000	Base	100.397746	96,395.45	84.760185	81,381.27	-15,014.18		0.02
3133BAFQ9	FED HM LN PC POOL QE1075 FR 04/52 FIXED 3				3.000000	01 Apr 2052			
	99,129.400	Local	94.756621	93,931.67	87.383845	86,623.08	-7,308.59		0.02
Original Face:	100,000.000	Base	94.756621	93,931.67	87.383845	86,623.08	-7,308.59		0.02
3133BBJA8	FED HM LN PC POOL QE2057 FR 05/52 FIXED 3.5				3.500000	01 May 2052			
	97,737.620	Local	97.108309	94,911.35	90.453490	88,407.09	-6,504.26		0.02
Original Face:	100,000.000	Base	97.108309	94,911.35	90.453490	88,407.09	-6,504.26		0.02
3133BDP41	FED HM LN PC POOL QE4043 FR 06/52 FIXED 3				3.000000	01 Jun 2052			
	0.000	Local	0.000000	-5.36	0.000000	0.00	5.36		0.00
		Base	0.000000	-5.36	0.000000	0.00	5.36		0.00
3133BDPK5	FED HM LN PC POOL QE4026 FR 06/52 FIXED 4				4.000000	01 Jun 2052			
	99,106.540	Local	97.564651	96,692.95	93.074145	92,242.56	-4,450.39		0.02
Original Face:	100,000.000	Base	97.564651	96,692.95	93.074145	92,242.56	-4,450.39		0.02
3133BGDX3	FED HM LN PC POOL QE6418 FR 07/52 FIXED 4				4.000000	01 Jul 2052			
	99,718.370	Local	98.402240	98,125.11	92.967386	92,705.56	-5,419.55		0.02
Original Face:	100,000.000	Base	98.402240	98,125.11	92.967386	92,705.56	-5,419.55		0.02
3133BGM47	FED HM LN PC POOL QE6679 FR 08/52 FIXED 4.5				4.500000	01 Aug 2052			
	99,708.350	Local	100.483620	100,190.56	95.727981	95,448.79	-4,741.77		0.02
Original Face:	100,000.000	Base	100.483620	100,190.56	95.727981	95,448.79	-4,741.77		0.02
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5				4.500000	01 Jul 2049			
	10,829.530	Local	108.005426	11,696.48	96.631892	10,464.78	-1,231.70		0.00
Original Face:	40,000.000	Base	108.005426	11,696.48	96.631892	10,464.78	-1,231.70		0.00

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3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		102,366.070	Local 101.742423	104,149.72	89.041131	91,147.91	-13,001.81	0.02
Original Face:		200,000.000	Base 101.742423	104,149.72	89.041131	91,147.91	-13,001.81	0.02
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050		
		61.810	Local 105.597800	65.27	93.747661	57.95	-7.32	0.00
Original Face:		211.890	Base 105.597800	65.27	93.747661	57.95	-7.32	0.00
3133KHHT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
		34,686.110	Local 104.609568	36,284.99	90.931853	31,540.72	-4,744.27	0.01
Original Face:		100,000.000	Base 104.609568	36,284.99	90.931853	31,540.72	-4,744.27	0.01
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3				3.000000	01 Jul 2050		
		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
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5				2.500000	01 Jan 2051		
		79,663.470	Local 104.338877	83,119.97	85.041597	67,747.09	-15,372.88	0.02
Original Face:		100,000.000	Base 104.338877	83,119.97	85.041597	67,747.09	-15,372.88	0.02
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2				2.000000	01 Nov 2050		
		84,262.400	Local 100.311871	84,525.19	81.627996	68,781.71	-15,743.48	0.02
Original Face:		100,000.000	Base 100.311871	84,525.19	81.627996	68,781.71	-15,743.48	0.02
3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5				2.500000	01 Nov 2050		
		473,269.000	Local 92.814361	439,261.60	85.098096	402,742.91	-36,518.69	0.11
Original Face:		600,000.000	Base 92.814361	439,261.60	85.098096	402,742.91	-36,518.69	0.11
3133KKS75	FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5				2.500000	01 Dec 2050		
		78,970.490	Local 91.573017	72,315.66	84.937934	67,075.90	-5,239.76	0.02
Original Face:		100,000.000	Base 91.573017	72,315.66	84.937934	67,075.90	-5,239.76	0.02
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5				2.500000	01 Dec 2050		
		158,430.620	Local 106.319246	168,442.24	85.324777	135,180.57	-33,261.67	0.04
Original Face:		200,000.000	Base 106.319246	168,442.24	85.324777	135,180.57	-33,261.67	0.04
3133KL2H9	FED HM LN PC POOL RA5276 FR 05/51 FIXED 2.5				2.500000	01 May 2051		
		86,428.380	Local 90.540341	78,252.55	84.837260	73,323.47	-4,929.08	0.02
Original Face:		100,000.000	Base 90.540341	78,252.55	84.837260	73,323.47	-4,929.08	0.02

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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
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2						2.000000	01 Jun 2051		
	90,461.270	Local		101.136088	91,488.99	81.397488		73,633.20	-17,855.79	0.02
Original Face:	100,000.000	Base		101.136088	91,488.99	81.397488		73,633.20	-17,855.79	0.02
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	169,998.410	Local		103.110259	175,285.80	81.987557		139,377.54	-35,908.26	0.04
Original Face:	200,000.000	Base		103.110259	175,285.80	81.987557		139,377.54	-35,908.26	0.04
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2						2.000000	01 May 2051		
	439,179.980	Local		100.735737	442,411.19	81.706756		358,839.71	-83,571.48	0.09
Original Face:	500,000.000	Base		100.735737	442,411.19	81.706756		358,839.71	-83,571.48	0.09
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2						2.000000	01 May 2051		
	0.000	Local		0.000000	2.23	0.000000		0.00	-2.23	0.00
		Base		0.000000	2.23	0.000000		0.00	-2.23	0.00
3133KM4G7	FED HM LN PC POOL RA6223 FR 11/51 FIXED 3						3.000000	01 Nov 2051		
	279,324.930	Local		95.560378	266,923.96	87.560914		244,579.46	-22,344.50	0.06
Original Face:	300,000.000	Base		95.560378	266,923.96	87.560914		244,579.46	-22,344.50	0.06
3133KMFR1	FED HM LN PC POOL RA5576 FR 07/51 FIXED 2.5						2.500000	01 Jul 2051		
	360,009.760	Local		104.422375	375,930.74	85.068882		306,256.28	-69,674.46	0.08
Original Face:	400,000.000	Base		104.422375	375,930.74	85.068882		306,256.28	-69,674.46	0.08
3133KMLL7	FED HM LN PC POOL RA5731 FR 08/51 FIXED 2						2.000000	01 Aug 2051		
	182,491.490	Local		88.201368	160,959.99	81.350887		148,458.45	-12,501.54	0.04
Original Face:	200,000.000	Base		88.201368	160,959.99	81.350887		148,458.45	-12,501.54	0.04
3133KMSJ5	FED HM LN PC POOL RA5921 FR 09/51 FIXED 2.5						2.500000	01 Sep 2051		
	89,025.000	Local		91.674451	81,613.18	84.577699		75,295.30	-6,317.88	0.02
Original Face:	100,000.000	Base		91.674451	81,613.18	84.577699		75,295.30	-6,317.88	0.02
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5						2.500000	01 Jan 2052		
	92,643.820	Local		97.647042	90,463.95	85.560778		79,266.77	-11,197.18	0.02
Original Face:	100,000.000	Base		97.647042	90,463.95	85.560778		79,266.77	-11,197.18	0.02
3133KPFT0	FED HM LN PC POOL RA7378 FR 05/52 FIXED 3.5						3.500000	01 May 2052		
	96,685.930	Local		97.073618	93,856.53	90.491411		87,492.46	-6,364.07	0.02
Original Face:	100,000.000	Base		97.073618	93,856.53	90.491411		87,492.46	-6,364.07	0.02

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3133KPGF9	FED HM LN PC POOL RA7398 FR 05/52 FIXED 4				4.000000	01 May 2052		
		0.000	Local 0.000000	0.47	0.000000	0.00	-0.47	0.00
			Base 0.000000	0.47	0.000000	0.00	-0.47	0.00
3133KYV30	FED HM LN PC POOL RB5134 FR 11/41 FIXED 1.5				1.500000	01 Nov 2041		
		18,834.220	Local 93.408753	17,592.81	79.992686	15,066.00	-2,526.81	0.00
Original Face:		20,000.000	Base 93.408753	17,592.81	79.992686	15,066.00	-2,526.81	0.00
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2				2.000000	01 Sep 2041		
		363,701.510	Local 102.748971	373,699.56	83.761307	304,641.14	-69,058.42	0.08
Original Face:		400,000.000	Base 102.748971	373,699.56	83.761307	304,641.14	-69,058.42	0.08
3133KYVX4	FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5				1.500000	01 Oct 2041		
		185,632.020	Local 93.409628	173,398.18	79.992857	148,492.36	-24,905.82	0.04
Original Face:		200,000.000	Base 93.409628	173,398.18	79.992857	148,492.36	-24,905.82	0.04
3133KYWE5	FED HM LN PC POOL RB5145 FR 02/42 FIXED 2				2.000000	01 Feb 2042		
		95,743.040	Local 90.753396	86,890.06	83.635722	80,075.38	-6,814.68	0.02
Original Face:		100,000.000	Base 90.753396	86,890.06	83.635722	80,075.38	-6,814.68	0.02
3133KYWY1	FED HM LN PC POOL RB5163 FR 05/42 FIXED 3				3.000000	01 May 2042		
		292,391.320	Local 94.915536	277,524.79	88.744544	259,481.34	-18,043.45	0.07
Original Face:		300,000.000	Base 94.915536	277,524.79	88.744544	259,481.34	-18,043.45	0.07
3136A5LM6	FANNIE MAE FNR 2012 35 SC				4.056290	25 Apr 2042		
		20,243.010	Local 16.556727	3,351.58	10.951010	2,216.81	-1,134.77	0.00
Original Face:		200,000.000	Base 16.556727	3,351.58	10.951010	2,216.81	-1,134.77	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS				3.706290	25 Jun 2043		
		81,448.520	Local 3.658384	2,979.70	10.717110	8,728.93	5,749.23	0.00
Original Face:		400,000.000	Base 3.658384	2,979.70	10.717110	8,728.93	5,749.23	0.00
3136AFRX4	FANNIE MAE FNR 2013 73 IA				3.000000	25 Sep 2032		
		35,348.710	Local 2.681343	947.82	6.525800	2,306.79	1,358.97	0.00
Original Face:		200,000.000	Base 2.681343	947.82	6.525800	2,306.79	1,358.97	0.00
3136AHGQ7	FANNIE MAE FNR 2013 124 SB				3.506290	25 Dec 2043		
		72,242.230	Local 4.726806	3,414.75	9.148600	6,609.15	3,194.40	0.00
Original Face:		300,000.000	Base 4.726806	3,414.75	9.148600	6,609.15	3,194.40	0.00

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3136AP3N0	FANNIE MAE FNR 2015 65 CZ					3.500000	25 Sep 2045		
		128,089.080	Local	94.234786	120,704.47	86.084530	110,264.88	-10,439.59	0.03
Original Face:	100,000.000	Base	94.234786	120,704.47	86.084530	110,264.88	-10,439.59	0.03	
3136AX4N2	FANNIE MAE FNR 2017 76 SB					3.656290	25 Oct 2057		
		32,106.830	Local	18.739066	6,016.52	9.893960	3,176.64	-2,839.88	0.00
Original Face:	100,000.000	Base	18.739066	6,016.52	9.893960	3,176.64	-2,839.88	0.00	
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986000	25 Dec 2027		
		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	
3136AYSU8	FANNIE MAE FNR 2017 85 SC					3.756290	25 Nov 2047		
		32,627.470	Local	9.056755	2,954.99	8.847150	2,886.60	-68.39	0.00
Original Face:	100,000.000	Base	9.056755	2,954.99	8.847150	2,886.60	-68.39	0.00	
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
		30,000.000	Local	102.539767	30,761.93	93.691030	28,107.31	-2,654.62	0.01
Original Face:	30,000.000	Base	102.539767	30,761.93	93.691030	28,107.31	-2,654.62	0.01	
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
		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	
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
		120,000.000	Local	100.976108	121,171.33	92.807630	111,369.16	-9,802.17	0.03
Original Face:	120,000.000	Base	100.976108	121,171.33	92.807630	111,369.16	-9,802.17	0.03	
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
		101,309.570	Local	101.720292	103,052.39	94.863330	96,105.63	-6,946.76	0.03
Original Face:	170,000.000	Base	101.720292	103,052.39	94.863330	96,105.63	-6,946.76	0.03	
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029		
		198,529.710	Local	101.453445	201,415.23	89.376760	177,439.42	-23,975.81	0.05
Original Face:	224,000.000	Base	101.453445	201,415.23	89.376760	177,439.42	-23,975.81	0.05	
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027		
		199,678.060	Local	100.192375	200,062.19	92.654630	185,010.97	-15,051.22	0.05
Original Face:	250,000.000	Base	100.192375	200,062.19	92.654630	185,010.97	-15,051.22	0.05	

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STATE STREET

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3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	104,598.860	Local		99.502528	104,078.51	59.796000	62,545.93	-41,532.58	0.02
Original Face:	100,000.000	Base		99.502528	104,078.51	59.796000	62,545.93	-41,532.58	0.02
3136BBME9	FANNIE MAE FNR 2020 56 AQ					2.000000	25 Aug 2050		
	400,000.000	Local		84.217248	336,868.99	78.951900	315,807.60	-21,061.39	0.08
Original Face:	400,000.000	Base		84.217248	336,868.99	78.951900	315,807.60	-21,061.39	0.08
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
	80,802.030	Local		7.117136	5,750.79	15.970830	12,904.75	7,153.96	0.00
Original Face:	100,000.000	Base		7.117136	5,750.79	15.970830	12,904.75	7,153.96	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
	79,791.420	Local		8.967054	7,154.94	17.042650	13,598.57	6,443.63	0.00
Original Face:	100,000.000	Base		8.967054	7,154.94	17.042650	13,598.57	6,443.63	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
	238,443.860	Local		7.784721	18,562.19	14.797650	35,284.09	16,721.90	0.01
Original Face:	300,000.000	Base		7.784721	18,562.19	14.797650	35,284.09	16,721.90	0.01
3136BDEF1	FANNIE MAE FNR 2020 97 AI					2.000000	25 Jan 2051		
	273,457.660	Local		9.715892	26,568.85	13.004680	35,562.29	8,993.44	0.01
Original Face:	300,000.000	Base		9.715892	26,568.85	13.004680	35,562.29	8,993.44	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	175,311.930	Local		10.282751	18,026.89	16.977250	29,763.14	11,736.25	0.01
Original Face:	200,000.000	Base		10.282751	18,026.89	16.977250	29,763.14	11,736.25	0.01
3136BGVA6	FANNIE MAE FNR 2021 61 KI					2.500000	25 Apr 2049		
	558,167.300	Local		6.669583	37,227.43	14.805730	82,640.74	45,413.31	0.02
Original Face:	600,000.000	Base		6.669583	37,227.43	14.805730	82,640.74	45,413.31	0.02
3136BJPW9	FANNIE MAE FNR 2021 69 IJ					2.500000	25 Jan 2049		
	382,293.460	Local		11.774313	45,012.43	14.573200	55,712.39	10,699.96	0.01
Original Face:	400,000.000	Base		11.774313	45,012.43	14.573200	55,712.39	10,699.96	0.01
3136FLFM3	FANNIEMAE STRIP FNS 409 C18					4.000000	25 Apr 2042		
	8,601.980	Local		8.744847	752.23	16.951626	1,458.18	705.95	0.00
Original Face:	100,000.000	Base		8.744847	752.23	16.951626	1,458.18	705.95	0.00

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3137AJYN8	FREDDIE MAC FHR 3973 SA					3.672290	15 Dec 2041		
	40,510.900	Local		20.585299	8,339.29	9.800780	3,970.38	-4,368.91	0.00
Original Face:	300,000.000	Base		20.585299	8,339.29	9.800780	3,970.38	-4,368.91	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI					2.500000	25 Feb 2051		
	81,626.750	Local		9.313221	7,602.08	14.925320	12,183.05	4,580.97	0.00
Original Face:	100,000.000	Base		9.313221	7,602.08	14.925320	12,183.05	4,580.97	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	7,546.430	Local		96.635628	7,292.54	90.243900	6,810.19	-482.35	0.00
Original Face:	100,000.000	Base		96.635628	7,292.54	90.243900	6,810.19	-482.35	0.00
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
	70,570.070	Local		6.358588	4,487.26	14.878020	10,499.43	6,012.17	0.00
Original Face:	100,000.000	Base		6.358588	4,487.26	14.878020	10,499.43	6,012.17	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
	166,682.850	Local		9.443131	15,740.08	15.626940	26,047.43	10,307.35	0.01
Original Face:	200,000.000	Base		9.443131	15,740.08	15.626940	26,047.43	10,307.35	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
	87,426.550	Local		6.800611	5,945.54	15.740380	13,761.27	7,815.73	0.00
Original Face:	100,000.000	Base		6.800611	5,945.54	15.740380	13,761.27	7,815.73	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
	175,229.420	Local		9.453846	16,565.92	13.703000	24,011.69	7,445.77	0.01
Original Face:	200,000.000	Base		9.453846	16,565.92	13.703000	24,011.69	7,445.77	0.01
3137H14D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1					1.027550	25 May 2028		
	3,998,733.400	Local		4.727870	189,054.90	4.287980	171,464.89	-17,590.01	0.04
Original Face:	4,000,000.000	Base		4.727870	189,054.90	4.287980	171,464.89	-17,590.01	0.04
3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
	187,479.580	Local		10.506376	19,697.31	13.832250	25,932.64	6,235.33	0.01
Original Face:	200,000.000	Base		10.506376	19,697.31	13.832250	25,932.64	6,235.33	0.01
3137H2UH5	FREDDIE MAC FHR 5148 BI					2.500000	25 Jan 2049		
	469,476.360	Local		10.993065	51,609.84	14.393420	67,573.70	15,963.86	0.02
Original Face:	500,000.000	Base		10.993065	51,609.84	14.393420	67,573.70	15,963.86	0.02

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3137H2UN2	FREDDIE MAC FHR 5148 CI				2.000000	25 Jun 2049		
		190,517.640	Local 9.947588	18,951.91	11.519760	21,947.17	2,995.26	0.01
Original Face:		200,000.000	Base 9.947588	18,951.91	11.519760	21,947.17	2,995.26	0.01
3137H7G72	FREDDIE MAC FHR 5224 HL				4.000000	25 Apr 2052		
		100,000.000	Local 100.955040	100,955.04	91.040360	91,040.36	-9,914.68	0.02
Original Face:		100,000.000	Base 100.955040	100,955.04	91.040360	91,040.36	-9,914.68	0.02
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR				3.500000	01 Nov 2046		
		45,001.320	Local 106.730736	48,030.24	92.247307	41,512.51	-6,517.73	0.01
Original Face:		200,000.000	Base 106.730736	48,030.24	92.247307	41,512.51	-6,517.73	0.01
3138L9U26	FNMA POOL AM8700 FN 06/30 FIXED 2.93				2.930000	01 Jun 2030		
		38,290.820	Local 103.017747	39,446.34	90.744876	34,746.96	-4,699.38	0.01
Original Face:		40,000.000	Base 103.017747	39,446.34	90.744876	34,746.96	-4,699.38	0.01
3138LH6Y5	FNMA POOL AN5386 FN 05/29 FIXED 3.25				3.250000	01 May 2029		
		19,590.170	Local 104.628495	20,496.90	93.348468	18,287.12	-2,209.78	0.00
Original Face:		20,000.000	Base 104.628495	20,496.90	93.348468	18,287.12	-2,209.78	0.00
3138LHPM0	FNMA POOL AN4927 FN 03/29 FIXED 3.45				3.450000	01 Mar 2029		
		19,237.230	Local 105.623055	20,318.95	94.511693	18,181.43	-2,137.52	0.00
Original Face:		20,000.000	Base 105.623055	20,318.95	94.511693	18,181.43	-2,137.52	0.00
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3				3.000000	01 Jun 2043		
		19,668.730	Local 96.579901	18,996.04	89.527485	17,608.92	-1,387.12	0.00
Original Face:		100,000.000	Base 96.579901	18,996.04	89.527485	17,608.92	-1,387.12	0.00
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3				3.000000	01 Jul 2043		
		43,349.550	Local 96.579757	41,866.89	89.555243	38,821.79	-3,045.10	0.01
Original Face:		200,000.000	Base 96.579757	41,866.89	89.555243	38,821.79	-3,045.10	0.01
3138WCTK9	FNMA POOL AS3253 FN 09/44 FIXED 4				4.000000	01 Sep 2044		
		46,624.520	Local 109.059246	50,848.35	95.065274	44,323.73	-6,524.62	0.01
Original Face:		400,000.000	Base 109.059246	50,848.35	95.065274	44,323.73	-6,524.62	0.01
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046		
		166,242.880	Local 98.532154	163,802.69	89.117222	148,151.04	-15,651.65	0.04
Original Face:		500,000.000	Base 98.532154	163,802.69	89.117222	148,151.04	-15,651.65	0.04

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3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	48,527.150	Local		95.995561	46,583.91	89.074077	43,225.11	-3,358.80	0.01
Original Face:	100,000.000	Base		95.995561	46,583.91	89.074077	43,225.11	-3,358.80	0.01
3138WJ5M6	FNMA POOL AS8951 FN 03/47 FIXED 3.5					3.500000	01 Mar 2047		
	53,816.210	Local		106.592586	57,364.09	91.510499	49,247.48	-8,116.61	0.01
Original Face:	200,000.000	Base		106.592586	57,364.09	91.510499	49,247.48	-8,116.61	0.01
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
	22,708.440	Local		106.507096	24,186.10	93.385913	21,206.48	-2,979.62	0.01
Original Face:	100,000.000	Base		106.507096	24,186.10	93.385913	21,206.48	-2,979.62	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	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
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
	23,559.270	Local		104.977616	24,731.96	94.783460	22,330.29	-2,401.67	0.01
Original Face:	100,000.000	Base		104.977616	24,731.96	94.783460	22,330.29	-2,401.67	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5					4.500000	01 Jun 2047		
	36,499.610	Local		109.830242	40,087.61	97.024247	35,413.47	-4,674.14	0.01
Original Face:	200,000.000	Base		109.830242	40,087.61	97.024247	35,413.47	-4,674.14	0.01
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3					3.000000	01 Oct 2043		
	28,262.980	Local		96.578988	27,296.10	89.497846	25,294.76	-2,001.34	0.01
Original Face:	100,000.000	Base		96.578988	27,296.10	89.497846	25,294.76	-2,001.34	0.01
3138XZQF1	FNMA POOL AW9453 FN 08/44 FIXED 3.5					3.500000	01 Aug 2044		
	15,702.010	Local		107.071006	16,812.30	91.907023	14,431.25	-2,381.05	0.00
Original Face:	100,000.000	Base		107.071006	16,812.30	91.907023	14,431.25	-2,381.05	0.00
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
	35,217.270	Local		107.046969	37,699.02	91.902823	32,365.67	-5,333.35	0.01
Original Face:	200,000.000	Base		107.046969	37,699.02	91.902823	32,365.67	-5,333.35	0.01
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	44,740.390	Local		96.028443	42,963.50	89.668851	40,118.19	-2,845.31	0.01
Original Face:	100,000.000	Base		96.028443	42,963.50	89.668851	40,118.19	-2,845.31	0.01

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	Units								
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	34,676.900	Local	107.751904	37,365.02	91.420886	31,701.93	-5,663.09	0.01	
Original Face:	100,000.000	Base	107.751904	37,365.02	91.420886	31,701.93	-5,663.09	0.01	
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
	97,728.230	Local	99.831860	97,563.91	94.298385	92,156.14	-5,407.77	0.02	
Original Face:	400,000.000	Base	99.831860	97,563.91	94.298385	92,156.14	-5,407.77	0.02	
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	40,860.030	Local	101.918794	41,644.05	94.155339	38,471.90	-3,172.15	0.01	
Original Face:	100,000.000	Base	101.918794	41,644.05	94.155339	38,471.90	-3,172.15	0.01	
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
	76,863.430	Local	104.788363	80,543.93	93.910355	72,182.72	-8,361.21	0.02	
Original Face:	200,000.000	Base	104.788363	80,543.93	93.910355	72,182.72	-8,361.21	0.02	
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	89,271.500	Local	103.222551	92,148.32	90.828421	81,083.89	-11,064.43	0.02	
Original Face:	200,000.000	Base	103.222551	92,148.32	90.828421	81,083.89	-11,064.43	0.02	
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	40,164.170	Local	101.803722	40,888.62	93.560497	37,577.80	-3,310.82	0.01	
Original Face:	100,000.000	Base	101.803722	40,888.62	93.560497	37,577.80	-3,310.82	0.01	
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	25,388.310	Local	107.801661	27,369.02	99.131712	25,167.87	-2,201.15	0.01	
Original Face:	100,000.000	Base	107.801661	27,369.02	99.131712	25,167.87	-2,201.15	0.01	
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	39,606.960	Local	104.356154	41,332.30	96.754111	38,321.36	-3,010.94	0.01	
Original Face:	100,000.000	Base	104.356154	41,332.30	96.754111	38,321.36	-3,010.94	0.01	
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	82,658.080	Local	113.421628	93,752.14	96.762202	79,981.78	-13,770.36	0.02	
Original Face:	200,000.000	Base	113.421628	93,752.14	96.762202	79,981.78	-13,770.36	0.02	
3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5					4.500000	01 Jan 2059		
	98,218.720	Local	113.261454	111,243.95	96.758571	95,035.03	-16,208.92	0.02	
Original Face:	200,000.000	Base	113.261454	111,243.95	96.758571	95,035.03	-16,208.92	0.02	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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
3140FXTC6	FNMA POOL BF0546 FN 07/61 FIXED 2.5					2.500000	01 Jul 2061		
	646,110.980	Local	89.123214	575,834.87	82.413850	532,484.93	-43,349.94	0.14	
Original Face:	700,000.000	Base	89.123214	575,834.87	82.413850	532,484.93	-43,349.94	0.14	
3140FXTS1	FNMA POOL BF0560 FN 09/61 FIXED 2.5					2.500000	01 Sep 2061		
	97,292.390	Local	89.257300	86,840.56	84.212652	81,932.50	-4,908.06	0.02	
Original Face:	100,000.000	Base	89.257300	86,840.56	84.212652	81,932.50	-4,908.06	0.02	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	78,423.590	Local	98.273415	77,069.54	90.375373	70,875.61	-6,193.93	0.02	
Original Face:	300,000.000	Base	98.273415	77,069.54	90.375373	70,875.61	-6,193.93	0.02	
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	57,656.530	Local	108.203581	62,386.43	96.711114	55,760.27	-6,626.16	0.01	
Original Face:	400,000.000	Base	108.203581	62,386.43	96.711114	55,760.27	-6,626.16	0.01	
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	29,131.140	Local	108.863917	31,713.30	97.263377	28,333.93	-3,379.37	0.01	
Original Face:	100,000.000	Base	108.863917	31,713.30	97.263377	28,333.93	-3,379.37	0.01	
3140HFKV0	FNMA POOL BK2107 FN 02/40 FIXED 3					3.000000	01 Feb 2040		
	89,899.870	Local	104.899540	94,304.55	89.255883	80,240.92	-14,063.63	0.02	
Original Face:	200,000.000	Base	104.899540	94,304.55	89.255883	80,240.92	-14,063.63	0.02	
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	223,641.280	Local	108.523257	242,702.80	96.647486	216,143.67	-26,559.13	0.06	
Original Face:	1,400,000.000	Base	108.523257	242,702.80	96.647486	216,143.67	-26,559.13	0.06	
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	83,562.330	Local	109.111953	91,176.49	97.282340	81,291.39	-9,885.10	0.02	
Original Face:	300,000.000	Base	109.111953	91,176.49	97.282340	81,291.39	-9,885.10	0.02	
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	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	
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	76,468.960	Local	100.484484	76,839.44	92.319911	70,596.08	-6,243.36	0.02	
Original Face:	80,000.000	Base	100.484484	76,839.44	92.319911	70,596.08	-6,243.36	0.02	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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	
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52				2.520000	01 Oct 2029			
		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
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047			
		333,814.900	Local	97.408357	325,163.61	89.325981	298,183.43	-26,980.18	0.08
Original Face:		800,000.000	Base	97.408357	325,163.61	89.325981	298,183.43	-26,980.18	0.08
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR				6.000000	01 Jul 2041			
		33,043.500	Local	118.670177	39,212.78	105.075039	34,720.47	-4,492.31	0.01
Original Face:		100,000.000	Base	118.670177	39,212.78	105.075039	34,720.47	-4,492.31	0.01
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR				3.500000	01 Nov 2047			
		104,433.650	Local	98.664597	103,039.04	91.389584	95,441.48	-7,597.56	0.02
Original Face:		200,000.000	Base	98.664597	103,039.04	91.389584	95,441.48	-7,597.56	0.02
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR				3.500000	01 Jan 2048			
		252,173.330	Local	108.440088	273,456.98	91.395854	230,475.97	-42,981.01	0.06
Original Face:		700,000.000	Base	108.440088	273,456.98	91.395854	230,475.97	-42,981.01	0.06
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR				3.000000	01 Apr 2047			
		187,501.230	Local	96.119684	180,225.59	88.912478	166,711.99	-13,513.60	0.04
Original Face:		300,000.000	Base	96.119684	180,225.59	88.912478	166,711.99	-13,513.60	0.04
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR				3.500000	01 Mar 2043			
		117,852.090	Local	101.809225	119,984.30	92.226801	108,691.21	-11,293.09	0.03
Original Face:		300,000.000	Base	101.809225	119,984.30	92.226801	108,691.21	-11,293.09	0.03
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR				3.500000	01 Dec 2046			
		157,900.360	Local	101.850122	160,821.71	92.240649	145,648.32	-15,173.39	0.04
Original Face:		400,000.000	Base	101.850122	160,821.71	92.240649	145,648.32	-15,173.39	0.04
3140JBUY0	FNMA POOL BM6898 FN 02/32 VARIABLE				2.149000	01 Feb 2032			
		99,687.110	Local	97.065448	96,761.74	82.583709	82,325.31	-14,436.43	0.02
Original Face:		100,000.000	Base	97.065448	96,761.74	82.583709	82,325.31	-14,436.43	0.02
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5				4.500000	01 Nov 2048			
		29,930.360	Local	108.818905	32,569.89	96.912422	29,006.24	-3,563.65	0.01
Original Face:		100,000.000	Base	108.818905	32,569.89	96.912422	29,006.24	-3,563.65	0.01

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FUND: HBQ1



STATE STREET

As of: September 30, 2022

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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	
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3				3.000000	01 Aug 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
3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3				3.000000	01 Aug 2050			
		66,545.200	Local 106.005813	70,541.78	87.588770	58,286.12	-12,255.66		0.02
Original Face:		100,000.000	Base 106.005813	70,541.78	87.588770	58,286.12	-12,255.66		0.02
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5				2.500000	01 Oct 2050			
		76,452.410	Local 105.728152	80,831.72	85.084866	65,049.43	-15,782.29		0.02
Original Face:		100,000.000	Base 105.728152	80,831.72	85.084866	65,049.43	-15,782.29		0.02
3140KRRC5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5				2.500000	01 Nov 2050			
		81,041.500	Local 105.596195	85,576.74	84.749718	68,682.44	-16,894.30		0.02
Original Face:		100,000.000	Base 105.596195	85,576.74	84.749718	68,682.44	-16,894.30		0.02
3140KTG82	FNMA POOL BQ7422 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051			
		87,992.600	Local 105.397965	92,742.41	84.484715	74,340.30	-18,402.11		0.02
Original Face:		100,000.000	Base 105.397965	92,742.41	84.484715	74,340.30	-18,402.11		0.02
3140KTHE8	FNMA POOL BQ7428 FN 09/51 FIXED 2.5				2.500000	01 Sep 2051			
		97,808.630	Local 105.398501	103,088.83	84.443385	82,592.92	-20,495.91		0.02
Original Face:		100,000.000	Base 105.398501	103,088.83	84.443385	82,592.92	-20,495.91		0.02
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2				2.000000	01 Jan 2051			
		87,663.490	Local 100.326807	87,949.98	81.544918	71,485.12	-16,464.86		0.02
Original Face:		100,000.000	Base 100.326807	87,949.98	81.544918	71,485.12	-16,464.86		0.02
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2				2.000000	01 Jan 2051			
		84,064.370	Local 103.338144	86,870.56	81.852316	68,808.63	-18,061.93		0.02
Original Face:		100,000.000	Base 103.338144	86,870.56	81.852316	68,808.63	-18,061.93		0.02
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		87,829.520	Local 100.104020	87,920.88	81.678354	71,737.71	-16,183.17		0.02
Original Face:		100,000.000	Base 100.104020	87,920.88	81.678354	71,737.71	-16,183.17		0.02
3140KVXR6	FNMA POOL BQ9687 FN 01/51 FIXED 2				2.000000	01 Jan 2051			
		86,243.780	Local 86.090869	74,248.02	81.546570	70,328.84	-3,919.18		0.02
Original Face:		100,000.000	Base 86.090869	74,248.02	81.546570	70,328.84	-3,919.18		0.02

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FUND: HBQ1



STATE STREET

As of: September 30, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	75,386.250	Local	103.124496	77,741.69	81.677832	61,573.85	-16,167.84	0.02	
Original Face:	100,000.000	Base	103.124496	77,741.69	81.677832	61,573.85	-16,167.84	0.02	
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	76,784.680	Local	103.294368	79,314.25	81.771266	62,787.80	-16,526.45	0.02	
Original Face:	100,000.000	Base	103.294368	79,314.25	81.771266	62,787.80	-16,526.45	0.02	
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	81,509.980	Local	103.478985	84,345.70	81.987702	66,828.16	-17,517.54	0.02	
Original Face:	100,000.000	Base	103.478985	84,345.70	81.987702	66,828.16	-17,517.54	0.02	
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	85,929.620	Local	100.074072	85,993.27	81.457993	69,996.54	-15,996.73	0.02	
Original Face:	100,000.000	Base	100.074072	85,993.27	81.457993	69,996.54	-15,996.73	0.02	
3140L23B7	FNMA POOL BR4393 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	88,882.410	Local	97.943823	87,054.83	81.474270	72,416.29	-14,638.54	0.02	
Original Face:	100,000.000	Base	97.943823	87,054.83	81.474270	72,416.29	-14,638.54	0.02	
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	86,620.940	Local	103.288016	89,469.05	81.694773	70,764.78	-18,704.27	0.02	
Original Face:	100,000.000	Base	103.288016	89,469.05	81.694773	70,764.78	-18,704.27	0.02	
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	82,711.830	Local	103.427321	85,546.63	81.591319	67,485.67	-18,060.96	0.02	
Original Face:	100,000.000	Base	103.427321	85,546.63	81.591319	67,485.67	-18,060.96	0.02	
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	80,076.780	Local	99.762253	79,886.40	81.665252	65,394.90	-14,491.50	0.02	
Original Face:	100,000.000	Base	99.762253	79,886.40	81.665252	65,394.90	-14,491.50	0.02	
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	78,953.640	Local	100.651788	79,468.25	81.664314	64,476.95	-14,991.30	0.02	
Original Face:	100,000.000	Base	100.651788	79,468.25	81.664314	64,476.95	-14,991.30	0.02	
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	89,115.280	Local	100.711000	89,748.89	81.561016	72,683.33	-17,065.56	0.02	
Original Face:	100,000.000	Base	100.711000	89,748.89	81.561016	72,683.33	-17,065.56	0.02	

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3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2						2.000000	01 Mar 2051		
	87,738.650	Local		100.710998	88,362.47	81.626286	71,617.80	-16,744.67	0.02	
Original Face:	100,000.000	Base		100.710998	88,362.47	81.626286	71,617.80	-16,744.67	0.02	
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2						2.000000	01 Apr 2051		
	0.000	Local		0.000000	0.99	0.000000	0.00	-0.99	0.00	
		Base		0.000000	0.99	0.000000	0.00	-0.99	0.00	
3140LHJK7	FNMA POOL BS6565 FN 09/32 FIXED 3.74						3.740000	01 Sep 2032		
	100,000.000	Local		102.011190	102,011.19	93.468266	93,468.27	-8,542.92	0.02	
Original Face:	100,000.000	Base		102.011190	102,011.19	93.468266	93,468.27	-8,542.92	0.02	
3140LN5G8	FNMA POOL BT0846 FN 07/51 FIXED 2.5						2.500000	01 Jul 2051		
	90,601.900	Local		104.125951	94,340.09	84.835328	76,862.42	-17,477.67	0.02	
Original Face:	100,000.000	Base		104.125951	94,340.09	84.835328	76,862.42	-17,477.67	0.02	
3140LRT40	FNMA POOL BT3270 FN 08/51 FIXED 2.5						2.500000	01 Aug 2051		
	91,300.020	Local		104.284315	95,211.60	84.824149	77,444.47	-17,767.13	0.02	
Original Face:	100,000.000	Base		104.284315	95,211.60	84.824149	77,444.47	-17,767.13	0.02	
3140LRTA6	FNMA POOL BT3244 FN 07/51 FIXED 2.5						2.500000	01 Jul 2051		
	89,425.050	Local		104.125992	93,114.72	84.848505	75,875.82	-17,238.90	0.02	
Original Face:	100,000.000	Base		104.125992	93,114.72	84.848505	75,875.82	-17,238.90	0.02	
3140LYRC9	FNMA POOL BT9482 FN 12/51 FIXED 2.5						2.500000	01 Dec 2051		
	94,819.370	Local		90.661908	85,965.05	84.732540	80,342.86	-5,622.19	0.02	
Original Face:	100,000.000	Base		90.661908	85,965.05	84.732540	80,342.86	-5,622.19	0.02	
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5						2.500000	01 Jan 2052		
	95,308.250	Local		100.826046	96,095.54	84.711448	80,737.00	-15,358.54	0.02	
Original Face:	100,000.000	Base		100.826046	96,095.54	84.711448	80,737.00	-15,358.54	0.02	
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5						2.500000	01 Feb 2052		
	96,490.740	Local		98.464962	95,009.57	84.655184	81,684.41	-13,325.16	0.02	
Original Face:	100,000.000	Base		98.464962	95,009.57	84.655184	81,684.41	-13,325.16	0.02	
3140MJ7B5	FNMA POOL BV5389 FN 04/52 FIXED 3						3.000000	01 Apr 2052		
	97,656.530	Local		94.756592	92,536.00	87.355340	85,308.19	-7,227.81	0.02	
Original Face:	100,000.000	Base		94.756592	92,536.00	87.355340	85,308.19	-7,227.81	0.02	

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FUND: HBQ1



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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
3140MMRT7	FNMA POOL BV7697 FN 04/42 FIXED 2.5				2.500000	01 Apr 2042		
		194,457.860	Local 92.937210	180,723.71	85.851917	166,945.80	-13,777.91	0.04
Original Face:		200,000.000	Base 92.937210	180,723.71	85.851917	166,945.80	-13,777.91	0.04
3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5				3.500000	01 May 2052		
		98,009.470	Local 96.948315	95,018.53	90.413286	88,613.58	-6,404.95	0.02
Original Face:		100,000.000	Base 96.948315	95,018.53	90.413286	88,613.58	-6,404.95	0.02
3140MST70	FNMA POOL BW1473 FN 06/52 FIXED 4.5				4.500000	01 Jun 2052		
		98,206.570	Local 100.093079	98,297.98	95.563330	93,849.47	-4,448.51	0.02
Original Face:		100,000.000	Base 100.093079	98,297.98	95.563330	93,849.47	-4,448.51	0.02
3140MTE41	FNMA POOL BW1954 FN 07/52 FIXED 4.5				4.500000	01 Jul 2052		
		99,521.170	Local 100.535173	100,053.78	95.563330	95,105.74	-4,948.04	0.02
Original Face:		100,000.000	Base 100.535173	100,053.78	95.563330	95,105.74	-4,948.04	0.02
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
		128,138.750	Local 104.024154	133,295.25	99.038469	126,906.66	-6,388.59	0.03
Original Face:		861,645.590	Base 104.024154	133,295.25	99.038469	126,906.66	-6,388.59	0.03
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048		
		50,749.970	Local 108.451709	55,039.21	97.539420	49,501.23	-5,537.98	0.01
Original Face:		200,000.000	Base 108.451709	55,039.21	97.539420	49,501.23	-5,537.98	0.01
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		75,275.620	Local 108.797364	81,897.89	97.106811	73,097.75	-8,800.14	0.02
Original Face:		300,000.000	Base 108.797364	81,897.89	97.106811	73,097.75	-8,800.14	0.02
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		48,252.670	Local 108.458579	52,334.16	97.539127	47,065.23	-5,268.93	0.01
Original Face:		200,000.000	Base 108.458579	52,334.16	97.539127	47,065.23	-5,268.93	0.01
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5				3.500000	01 May 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

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5				4.500000	01 Mar 2050		
		46,780.610	Local 109.597075	51,270.18	96.517511	45,151.48	-6,118.70	0.01
Original Face:		100,000.000	Base 109.597075	51,270.18	96.517511	45,151.48	-6,118.70	0.01
3140QCDC7	FNMA POOL CA4598 FN 11/39 FIXED 3.5				3.500000	01 Nov 2039		
		45,610.630	Local 107.377118	48,975.38	93.609911	42,696.07	-6,279.31	0.01
Original Face:		100,000.000	Base 107.377118	48,975.38	93.609911	42,696.07	-6,279.31	0.01
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		48,282.720	Local 101.818870	49,160.92	87.863055	42,422.67	-6,738.25	0.01
Original Face:		100,000.000	Base 101.818870	49,160.92	87.863055	42,422.67	-6,738.25	0.01
3140QCYS9	FNMA POOL CA5220 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		67,139.960	Local 94.446184	63,411.13	87.747114	58,913.38	-4,497.75	0.02
Original Face:		100,000.000	Base 94.446184	63,411.13	87.747114	58,913.38	-4,497.75	0.02
3140QFB32	FNMA POOL CA7257 FN 10/50 FIXED 2.5				2.500000	01 Oct 2050		
		81,386.660	Local 91.770531	74,688.97	85.184685	69,328.97	-5,360.00	0.02
Original Face:		100,000.000	Base 91.770531	74,688.97	85.184685	69,328.97	-5,360.00	0.02
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		81,123.700	Local 105.968737	85,965.76	84.979401	68,938.43	-17,027.33	0.02
Original Face:		100,000.000	Base 105.968737	85,965.76	84.979401	68,938.43	-17,027.33	0.02
3140QHMG7	FNMA POOL CA9358 FN 03/41 FIXED 2.5				2.500000	01 Mar 2041		
		86,155.800	Local 104.627048	90,142.27	86.533914	74,553.99	-15,588.28	0.02
Original Face:		100,000.000	Base 104.627048	90,142.27	86.533914	74,553.99	-15,588.28	0.02
3140QHNG6	FNMA POOL CA9390 FN 03/51 FIXED 2.5				2.500000	01 Mar 2051		
		0.000	Local 0.000000	-14.81	0.000000	0.00	14.81	0.00
			Base 0.000000	-14.81	0.000000	0.00	14.81	0.00
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		86,842.850	Local 104.832845	91,039.83	86.718776	75,309.06	-15,730.77	0.02
Original Face:		100,000.000	Base 104.832845	91,039.83	86.718776	75,309.06	-15,730.77	0.02

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3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		87,746.120	Local 104.628455	91,807.41	86.533392	75,929.69	-15,877.72	0.02
Original Face:		100,000.000	Base 104.628455	91,807.41	86.533392	75,929.69	-15,877.72	0.02
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		87,690.040	Local 104.409440	91,556.68	86.223797	75,609.68	-15,947.00	0.02
Original Face:		100,000.000	Base 104.409440	91,556.68	86.223797	75,609.68	-15,947.00	0.02
3140QKN87	FNMA POOL CB0414 FN 05/51 FIXED 2.5				2.500000	01 May 2051		
		85,769.950	Local 91.770311	78,711.35	84.625549	72,583.29	-6,128.06	0.02
Original Face:		100,000.000	Base 91.770311	78,711.35	84.625549	72,583.29	-6,128.06	0.02
3140QKQL5	FNMA POOL CB0458 FN 05/51 FIXED 2.5				2.500000	01 May 2051		
		172,505.240	Local 89.284215	154,019.95	84.971261	146,579.88	-7,440.07	0.04
Original Face:		200,000.000	Base 89.284215	154,019.95	84.971261	146,579.88	-7,440.07	0.04
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5				2.500000	01 May 2041		
		263,193.790	Local 104.184331	274,206.69	86.346961	227,259.84	-46,946.85	0.06
Original Face:		300,000.000	Base 104.184331	274,206.69	86.346961	227,259.84	-46,946.85	0.06
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2				2.000000	01 Aug 2051		
		185,146.420	Local 93.749925	173,574.63	81.489449	150,874.80	-22,699.83	0.04
Original Face:		200,000.000	Base 93.749925	173,574.63	81.489449	150,874.80	-22,699.83	0.04
3140QLZ82	FNMA POOL CB1666 FN 09/51 FIXED 2.5				2.500000	01 Sep 2051		
		185,522.000	Local 89.798962	166,596.83	84.881090	157,473.10	-9,123.73	0.04
Original Face:		200,000.000	Base 89.798962	166,596.83	84.881090	157,473.10	-9,123.73	0.04
3140QMCQ5	FNMA POOL CB1878 FN 10/51 FIXED 3				3.000000	01 Oct 2051		
		183,702.930	Local 93.840387	172,387.54	87.619930	160,960.38	-11,427.16	0.04
Original Face:		200,000.000	Base 93.840387	172,387.54	87.619930	160,960.38	-11,427.16	0.04
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5				2.500000	01 Nov 2041		
		93,467.180	Local 94.303541	88,142.86	86.221626	80,588.92	-7,553.94	0.02
Original Face:		100,000.000	Base 94.303541	88,142.86	86.221626	80,588.92	-7,553.94	0.02
3140QMT95	FNMA POOL CB2375 FN 12/51 FIXED 2.5				2.500000	01 Dec 2051		
		94,388.470	Local 96.432276	91,020.95	84.796518	80,038.14	-10,982.81	0.02
Original Face:		100,000.000	Base 96.432276	91,020.95	84.796518	80,038.14	-10,982.81	0.02

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3140QNFK3	FNMA POOL CB2869 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	471,666.540	Local		97.986982	462,171.81	84.368725	397,939.05	-64,232.76	0.10
Original Face:	500,000.000	Base		97.986982	462,171.81	84.368725	397,939.05	-64,232.76	0.10
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	98,501.080	Local		98.082762	96,612.58	84.654911	83,386.00	-13,226.58	0.02
Original Face:	100,000.000	Base		98.082762	96,612.58	84.654911	83,386.00	-13,226.58	0.02
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	189,482.690	Local		97.960035	185,617.31	84.358415	159,844.59	-25,772.72	0.04
Original Face:	200,000.000	Base		97.960035	185,617.31	84.358415	159,844.59	-25,772.72	0.04
3140QNPLO	FNMA POOL CB3126 FN 03/52 FIXED 3.5					3.500000	01 Mar 2052		
	96,641.390	Local		97.478637	94,204.71	90.633744	87,589.71	-6,615.00	0.02
Original Face:	100,000.000	Base		97.478637	94,204.71	90.633744	87,589.71	-6,615.00	0.02
3140QNTM4	FNMA POOL CB3255 FN 04/52 FIXED 3.5					3.500000	01 Apr 2052		
	96,126.040	Local		96.900236	93,146.36	90.506679	87,000.49	-6,145.87	0.02
Original Face:	100,000.000	Base		96.900236	93,146.36	90.506679	87,000.49	-6,145.87	0.02
3140QPAQ0	FNMA POOL CB3614 FN 05/52 FIXED 4					4.000000	01 May 2052		
	96,848.580	Local		101.314743	98,121.89	93.268247	90,328.97	-7,792.92	0.02
Original Face:	100,000.000	Base		101.314743	98,121.89	93.268247	90,328.97	-7,792.92	0.02
3140QPHK6	FNMA POOL CB3833 FN 06/52 FIXED 3					3.000000	01 Jun 2052		
	99,293.900	Local		95.042515	94,371.42	87.356663	86,739.84	-7,631.58	0.02
Original Face:	100,000.000	Base		95.042515	94,371.42	87.356663	86,739.84	-7,631.58	0.02
3140QPK89	FNMA POOL CB3918 FN 06/52 FIXED 4.5					4.500000	01 Jun 2052		
	98,502.690	Local		100.349026	98,846.49	95.563330	94,132.45	-4,714.04	0.02
Original Face:	100,000.000	Base		100.349026	98,846.49	95.563330	94,132.45	-4,714.04	0.02
3140QPSK4	FNMA POOL CB4121 FN 07/52 FIXED 4					4.000000	01 Jul 2052		
	187,575.010	Local		98.771329	185,270.33	93.074174	174,583.89	-10,686.44	0.05
Original Face:	190,000.000	Base		98.771329	185,270.33	93.074174	174,583.89	-10,686.44	0.05
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
	55,046.240	Local		107.813177	59,347.10	93.382196	51,403.39	-7,943.71	0.01
Original Face:	100,000.000	Base		107.813177	59,347.10	93.382196	51,403.39	-7,943.71	0.01

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3140X4KF2	FNMA POOL FM1193 FN 06/49 FIXED VAR						3.500000	01 Jun 2049		
	25,801.890	Local		106.988984	27,605.18	90.726789		23,409.23	-4,195.95	0.01
Original Face:	100,000.000	Base		106.988984	27,605.18	90.726789		23,409.23	-4,195.95	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR						4.500000	01 May 2049		
	11,557.140	Local		106.201534	12,273.86	97.110774		11,223.23	-1,050.63	0.00
Original Face:	50,000.000	Base		106.201534	12,273.86	97.110774		11,223.23	-1,050.63	0.00
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR						3.000000	01 Nov 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
3140X5LS0	FNMA POOL FM2136 FN 12/39 FIXED VAR						3.500000	01 Dec 2039		
	40,097.890	Local		106.827691	42,835.65	92.755587		37,193.03	-5,642.62	0.01
Original Face:	100,000.000	Base		106.827691	42,835.65	92.755587		37,193.03	-5,642.62	0.01
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR						3.500000	01 Aug 2048		
	103,115.410	Local		106.342941	109,655.96	91.947829		94,812.38	-14,843.58	0.02
Original Face:	300,000.000	Base		106.342941	109,655.96	91.947829		94,812.38	-14,843.58	0.02
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR						4.500000	01 Sep 2049		
	74,540.040	Local		110.019944	82,008.91	97.091964		72,372.39	-9,636.52	0.02
Original Face:	200,000.000	Base		110.019944	82,008.91	97.091964		72,372.39	-9,636.52	0.02
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR						3.000000	01 Mar 2050		
	6,848.740	Local		104.738536	7,173.27	87.833365		6,015.48	-1,157.79	0.00
Original Face:	10,000.000	Base		104.738536	7,173.27	87.833365		6,015.48	-1,157.79	0.00
3140X6CG4	FNMA POOL FM2770 FN 04/50 FIXED VAR						3.500000	01 Apr 2050		
	231,200.920	Local		105.659740	244,286.29	91.007135		210,409.33	-33,876.96	0.05
Original Face:	500,000.000	Base		105.659740	244,286.29	91.007135		210,409.33	-33,876.96	0.05
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR						2.500000	01 Mar 2038		
	117,483.150	Local		104.986860	123,341.87	87.551845		102,858.67	-20,483.20	0.03
Original Face:	300,000.000	Base		104.986860	123,341.87	87.551845		102,858.67	-20,483.20	0.03
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR						3.500000	01 May 2050		
	17,890.890	Local		106.316120	19,020.90	91.072851		16,293.74	-2,727.16	0.00
Original Face:	51,527.110	Base		106.316120	19,020.90	91.072851		16,293.74	-2,727.16	0.00

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	Units								
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
	182,369.490	Local	106.326102	193,906.37	91.998613	167,777.40		-26,128.97	0.04
Original Face:	570,000.000	Base	106.326102	193,906.37	91.998613	167,777.40		-26,128.97	0.04
3140X6ZK0	FNMA POOL FM3445 FN 09/48 FIXED VAR					4.000000	01 Sep 2048		
	477,159.200	Local	107.641190	513,619.84	94.683085	451,789.05		-61,830.79	0.12
Original Face:	1,400,000.000	Base	107.641190	513,619.84	94.683085	451,789.05		-61,830.79	0.12
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	258,553.940	Local	106.362614	275,004.73	91.618751	236,883.89		-38,120.84	0.06
Original Face:	730,000.000	Base	106.362614	275,004.73	91.618751	236,883.89		-38,120.84	0.06
3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
	111,313.150	Local	106.135034	118,142.25	87.964318	97,915.85		-20,226.40	0.03
Original Face:	190,000.000	Base	106.135034	118,142.25	87.964318	97,915.85		-20,226.40	0.03
3140X7YH6	FNMA POOL FM4311 FN 08/50 FIXED VAR					3.000000	01 Aug 2050		
	76,892.500	Local	95.076594	73,106.77	88.195317	67,815.58		-5,291.19	0.02
Original Face:	100,000.000	Base	95.076594	73,106.77	88.195317	67,815.58		-5,291.19	0.02
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
	89,664.380	Local	105.015838	94,161.80	84.722136	75,965.58		-18,196.22	0.02
Original Face:	100,000.000	Base	105.015838	94,161.80	84.722136	75,965.58		-18,196.22	0.02
3140X83X3	FNMA POOL FM5313 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	87,361.300	Local	91.708869	80,118.06	85.200086	74,431.90		-5,686.16	0.02
Original Face:	100,000.000	Base	91.708869	80,118.06	85.200086	74,431.90		-5,686.16	0.02
3140X8C96	FNMA POOL FM4595 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
	218,915.020	Local	106.595742	233,354.09	88.054404	192,764.32		-40,589.77	0.05
Original Face:	400,000.000	Base	106.595742	233,354.09	88.054404	192,764.32		-40,589.77	0.05
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	79,587.600	Local	106.626296	84,861.31	85.412388	67,977.67		-16,883.64	0.02
Original Face:	100,000.000	Base	106.626296	84,861.31	85.412388	67,977.67		-16,883.64	0.02
3140X8HP5	FNMA POOL FM4737 FN 09/50 FIXED VAR					3.500000	01 Sep 2050		
	48,844.690	Local	106.875445	52,202.98	90.906608	44,403.05		-7,799.93	0.01
Original Face:	100,000.000	Base	106.875445	52,202.98	90.906608	44,403.05		-7,799.93	0.01

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3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR				3.000000	01 Nov 2050		
		54,395.300	Local 106.833623	58,112.47	88.087740	47,915.59	-10,196.88	0.01
Original Face:		100,000.000	Base 106.833623	58,112.47	88.087740	47,915.59	-10,196.88	0.01
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		239,897.840	Local 100.029725	239,969.15	81.910333	196,501.12	-43,468.03	0.05
Original Face:		300,000.000	Base 100.029725	239,969.15	81.910333	196,501.12	-43,468.03	0.05
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		
		160,125.280	Local 106.349797	170,292.91	85.192626	136,414.93	-33,877.98	0.04
Original Face:		200,000.000	Base 106.349797	170,292.91	85.192626	136,414.93	-33,877.98	0.04
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR				4.500000	01 Mar 2050		
		39,546.300	Local 109.759750	43,405.92	96.785748	38,275.18	-5,130.74	0.01
Original Face:		100,000.000	Base 109.759750	43,405.92	96.785748	38,275.18	-5,130.74	0.01
3140X9JE6	FNMA POOL FM5660 FN 08/49 FIXED VAR				4.500000	01 Aug 2049		
		228,171.740	Local 108.565110	247,714.90	96.987264	221,297.53	-26,417.37	0.06
Original Face:		500,000.000	Base 108.565110	247,714.90	96.987264	221,297.53	-26,417.37	0.06
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR				3.000000	01 Jun 2038		
		55,963.440	Local 105.297226	58,927.95	92.250801	51,626.72	-7,301.23	0.01
Original Face:		100,000.000	Base 105.297226	58,927.95	92.250801	51,626.72	-7,301.23	0.01
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR				2.000000	01 Feb 2051		
		176,003.460	Local 103.397768	181,983.65	81.519280	143,476.75	-38,506.90	0.04
Original Face:		200,000.000	Base 103.397768	181,983.65	81.519280	143,476.75	-38,506.90	0.04
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR				2.500000	01 Feb 2051		
		77,584.030	Local 105.865047	82,134.37	85.022320	65,963.74	-16,170.63	0.02
Original Face:		100,000.000	Base 105.865047	82,134.37	85.022320	65,963.74	-16,170.63	0.02
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		
		74,960.110	Local 105.716200	79,244.98	84.730593	63,514.15	-15,730.83	0.02
Original Face:		100,000.000	Base 105.716200	79,244.98	84.730593	63,514.15	-15,730.83	0.02
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR				3.000000	01 Mar 2040		
		54,702.490	Local 105.109347	57,497.43	91.528225	50,068.22	-7,429.21	0.01
Original Face:		100,000.000	Base 105.109347	57,497.43	91.528225	50,068.22	-7,429.21	0.01

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR						2.500000	01 Sep 2050		
	87,733.680	Local		105.331533	92,411.23	84.715414		74,323.95	-18,087.28	0.02
Original Face:	100,000.000	Base		105.331533	92,411.23	84.715414		74,323.95	-18,087.28	0.02
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR						2.000000	01 Mar 2051		
	87,930.410	Local		100.668631	88,518.34	81.650976		71,796.04	-16,722.30	0.02
Original Face:	100,000.000	Base		100.668631	88,518.34	81.650976		71,796.04	-16,722.30	0.02
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR						2.000000	01 Mar 2051		
	88,779.240	Local		100.549791	89,267.34	81.517805		72,370.89	-16,896.45	0.02
Original Face:	100,000.000	Base		100.549791	89,267.34	81.517805		72,370.89	-16,896.45	0.02
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR						2.500000	01 Mar 2051		
	82,295.170	Local		103.777281	85,403.69	84.838281		69,817.81	-15,585.88	0.02
Original Face:	100,000.000	Base		103.777281	85,403.69	84.838281		69,817.81	-15,585.88	0.02
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR						2.000000	01 Apr 2051		
	87,251.750	Local		100.297255	87,511.11	81.532008		71,138.10	-16,373.01	0.02
Original Face:	100,000.000	Base		100.297255	87,511.11	81.532008		71,138.10	-16,373.01	0.02
3140XAKK7	FNMA POOL FM6597 FN 03/41 FIXED VAR						2.000000	01 Mar 2041		
	174,365.400	Local		90.880037	158,463.34	83.840080		146,188.09	-12,275.25	0.04
Original Face:	200,000.000	Base		90.880037	158,463.34	83.840080		146,188.09	-12,275.25	0.04
3140XARA2	FNMA POOL FM6780 FN 04/51 FIXED VAR						2.500000	01 Apr 2051		
	78,520.310	Local		103.814567	81,515.52	84.838470		66,615.43	-14,900.09	0.02
Original Face:	100,000.000	Base		103.814567	81,515.52	84.838470		66,615.43	-14,900.09	0.02
3140XB2V1	FNMA POOL FM7987 FN 07/51 FIXED VAR						2.000000	01 Jul 2051		
	91,727.860	Local		101.548199	93,147.99	81.414539		74,679.81	-18,468.18	0.02
Original Face:	100,000.000	Base		101.548199	93,147.99	81.414539		74,679.81	-18,468.18	0.02
3140XBAL4	FNMA POOL FM7210 FN 04/51 FIXED VAR						2.000000	01 Apr 2051		
	0.000	Local		0.000000	5.00	0.000000		0.00	-5.00	0.00
		Base		0.000000	5.00	0.000000		0.00	-5.00	0.00
3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR						2.500000	01 Jun 2051		
	265,444.100	Local		103.901492	275,800.38	84.845218		225,216.63	-50,583.75	0.06
Original Face:	300,000.000	Base		103.901492	275,800.38	84.845218		225,216.63	-50,583.75	0.06

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3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR				2.500000	01 May 2051		
		84,398.260	Local 103.312260	87,193.75	84.798811	71,568.72	-15,625.03	0.02
Original Face:		100,000.000	Base 103.312260	87,193.75	84.798811	71,568.72	-15,625.03	0.02
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR				4.000000	01 Jan 2049		
		350,872.740	Local 107.579557	377,467.34	94.544266	331,730.06	-45,737.28	0.09
Original Face:		600,000.000	Base 107.579557	377,467.34	94.544266	331,730.06	-45,737.28	0.09
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR				2.500000	01 Jul 2051		
		174,493.630	Local 104.328897	182,047.28	84.838409	148,037.62	-34,009.66	0.04
Original Face:		200,000.000	Base 104.328897	182,047.28	84.838409	148,037.62	-34,009.66	0.04
3140XBY38	FNMA POOL FM7929 FN 08/50 FIXED VAR				3.500000	01 Aug 2050		
		68,386.470	Local 106.977155	73,157.90	91.441720	62,533.76	-10,624.14	0.02
Original Face:		100,000.000	Base 106.977155	73,157.90	91.441720	62,533.76	-10,624.14	0.02
3140XBYG9	FNMA POOL FM7910 FN 07/51 FIXED VAR				2.500000	01 Jul 2051		
		90,338.060	Local 104.328917	94,248.72	85.692353	77,412.81	-16,835.91	0.02
Original Face:		100,000.000	Base 104.328917	94,248.72	85.692353	77,412.81	-16,835.91	0.02
3140XCCH9	FNMA POOL FM8171 FN 06/51 FIXED VAR				3.000000	01 Jun 2051		
		0.000	Local 0.000000	-1.62	0.000000	0.00	1.62	0.00
			Base 0.000000	-1.62	0.000000	0.00	1.62	0.00
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR				3.000000	01 Aug 2051		
		172,687.870	Local 100.199875	173,033.03	88.742130	153,246.89	-19,786.14	0.04
Original Face:		200,000.000	Base 100.199875	173,033.03	88.742130	153,246.89	-19,786.14	0.04
3140XCT32	FNMA POOL FM8669 FN 09/47 FIXED VAR				3.500000	01 Sep 2047		
		289,432.520	Local 107.090634	309,955.12	92.037164	266,385.48	-43,569.64	0.07
Original Face:		400,000.000	Base 107.090634	309,955.12	92.037164	266,385.48	-43,569.64	0.07
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR				2.500000	01 Oct 2051		
		183,442.970	Local 89.500181	164,181.79	84.795270	155,550.96	-8,630.83	0.04
Original Face:		200,000.000	Base 89.500181	164,181.79	84.795270	155,550.96	-8,630.83	0.04
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR				2.500000	01 Oct 2051		
		90,652.960	Local 103.289711	93,635.18	84.774398	76,850.50	-16,784.68	0.02
Original Face:		100,000.000	Base 103.289711	93,635.18	84.774398	76,850.50	-16,784.68	0.02

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3140XDBN5	FNMA POOL FM9044 FN 10/51 FIXED VAR					3.000000	01 Oct 2051		
	87,130.790	Local		96.577157	84,148.44	88.106836	76,768.18	-7,380.26	0.02
Original Face:	100,000.000	Base		96.577157	84,148.44	88.106836	76,768.18	-7,380.26	0.02
3140XDF35	FNMA POOL FM9185 FN 10/41 FIXED VAR					2.000000	01 Oct 2041		
	281,065.640	Local		102.403093	287,819.91	83.760922	235,423.17	-52,396.74	0.06
Original Face:	300,000.000	Base		102.403093	287,819.91	83.760922	235,423.17	-52,396.74	0.06
3140XDGD2	FNMA POOL FM9195 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	92,766.480	Local		92.206053	85,536.31	84.474430	78,363.96	-7,172.35	0.02
Original Face:	100,000.000	Base		92.206053	85,536.31	84.474430	78,363.96	-7,172.35	0.02
3140XDKE5	FNMA POOL FM9292 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	184,337.140	Local		96.530743	177,942.01	88.146600	162,486.92	-15,455.09	0.04
Original Face:	200,000.000	Base		96.530743	177,942.01	88.146600	162,486.92	-15,455.09	0.04
3140XDKM7	FNMA POOL FM9299 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		
	93,471.440	Local		100.348663	93,797.34	81.382357	76,069.26	-17,728.08	0.02
Original Face:	100,000.000	Base		100.348663	93,797.34	81.382357	76,069.26	-17,728.08	0.02
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	91,376.980	Local		100.353689	91,700.17	88.703710	81,054.77	-10,645.40	0.02
Original Face:	100,000.000	Base		100.353689	91,700.17	88.703710	81,054.77	-10,645.40	0.02
3140XDND4	FNMA POOL FM9387 FN 11/51 FIXED VAR					2.000000	01 Nov 2051		
	96,183.940	Local		99.848405	96,038.13	81.335682	78,231.86	-17,806.27	0.02
Original Face:	100,000.000	Base		99.848405	96,038.13	81.335682	78,231.86	-17,806.27	0.02
3140XDP34	FNMA POOL FM9441 FN 04/51 FIXED VAR					2.000000	01 Apr 2051		
	272,606.230	Local		86.167488	234,897.94	81.432494	221,990.05	-12,907.89	0.06
Original Face:	300,000.000	Base		86.167488	234,897.94	81.432494	221,990.05	-12,907.89	0.06
3140XEAL8	FNMA POOL FM9910 FN 12/41 FIXED VAR					2.000000	01 Dec 2041		
	95,204.930	Local		101.310520	96,452.61	83.760010	79,743.66	-16,708.95	0.02
Original Face:	100,000.000	Base		101.310520	96,452.61	83.760010	79,743.66	-16,708.95	0.02
3140XEC77	FNMA POOL FM9993 FN 07/51 FIXED VAR					3.500000	01 Jul 2051		
	0.000	Local		0.000000	-12.50	0.000000	0.00	12.50	0.00
		Base		0.000000	-12.50	0.000000	0.00	12.50	0.00

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3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	88,509.000	Local		97.547549	86,338.36	85.766418	75,911.00	-10,427.36	0.02
Original Face:	100,000.000	Base		97.547549	86,338.36	85.766418	75,911.00	-10,427.36	0.02
3140XFA68	FNMA POOL FS0028 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	93,818.950	Local		89.469398	83,939.25	84.800526	79,558.96	-4,380.29	0.02
Original Face:	100,000.000	Base		89.469398	83,939.25	84.800526	79,558.96	-4,380.29	0.02
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR					3.000000	01 Dec 2051		
	94,563.930	Local		100.322946	94,869.32	88.592027	83,776.10	-11,093.22	0.02
Original Face:	100,000.000	Base		100.322946	94,869.32	88.592027	83,776.10	-11,093.22	0.02
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	83,625.740	Local		99.615621	83,304.30	88.487073	73,997.97	-9,306.33	0.02
Original Face:	100,000.000	Base		99.615621	83,304.30	88.487073	73,997.97	-9,306.33	0.02
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	95,009.620	Local		100.856640	95,823.51	84.712140	80,484.68	-15,338.83	0.02
Original Face:	100,000.000	Base		100.856640	95,823.51	84.712140	80,484.68	-15,338.83	0.02
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	94,513.700	Local		98.923500	93,496.26	88.699589	83,833.26	-9,663.00	0.02
Original Face:	100,000.000	Base		98.923500	93,496.26	88.699589	83,833.26	-9,663.00	0.02
3140XFL74	FNMA POOL FS0349 FN 01/52 FIXED VAR					2.000000	01 Jan 2052		
	191,553.310	Local		93.594707	179,283.76	81.330167	155,790.63	-23,493.13	0.04
Original Face:	200,000.000	Base		93.594707	179,283.76	81.330167	155,790.63	-23,493.13	0.04
3140XFLM1	FNMA POOL FS0331 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	94,581.610	Local		102.631114	97,070.16	87.645002	82,896.05	-14,174.11	0.02
Original Face:	100,000.000	Base		102.631114	97,070.16	87.645002	82,896.05	-14,174.11	0.02
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	94,946.740	Local		97.647049	92,712.69	85.773640	81,439.27	-11,273.42	0.02
Original Face:	100,000.000	Base		97.647049	92,712.69	85.773640	81,439.27	-11,273.42	0.02
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	190,982.630	Local		100.321239	191,596.14	84.687275	161,737.99	-29,858.15	0.04
Original Face:	200,000.000	Base		100.321239	191,596.14	84.687275	161,737.99	-29,858.15	0.04

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3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	93,040.870	Local		96.370907	89,664.33	85.703868	79,739.62	-9,924.71	0.02
Original Face:	100,000.000	Base		96.370907	89,664.33	85.703868	79,739.62	-9,924.71	0.02
3140XFPZ8	FNMA POOL FS0439 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	94,746.930	Local		87.218752	82,637.09	84.626593	80,181.10	-2,455.99	0.02
Original Face:	100,000.000	Base		87.218752	82,637.09	84.626593	80,181.10	-2,455.99	0.02
3140XFSM4	FNMA POOL FS0523 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	191,162.400	Local		100.030592	191,220.88	84.687234	161,890.15	-29,330.73	0.04
Original Face:	200,000.000	Base		100.030592	191,220.88	84.687234	161,890.15	-29,330.73	0.04
3140XFU74	FNMA POOL FS0605 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	383,432.990	Local		98.067503	376,023.16	84.428306	323,725.98	-52,297.18	0.08
Original Face:	400,000.000	Base		98.067503	376,023.16	84.428306	323,725.98	-52,297.18	0.08
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	97,053.650	Local		98.393116	95,494.11	84.655126	82,160.89	-13,333.22	0.02
Original Face:	100,000.000	Base		98.393116	95,494.11	84.655126	82,160.89	-13,333.22	0.02
3140XFUH2	FNMA POOL FS0583 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	95,504.210	Local		98.301321	93,881.90	84.655162	80,849.24	-13,032.66	0.02
Original Face:	100,000.000	Base		98.301321	93,881.90	84.655162	80,849.24	-13,032.66	0.02
3140XFUJ8	FNMA POOL FS0584 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	96,777.850	Local		96.775915	93,657.65	81.099598	78,486.45	-15,171.20	0.02
Original Face:	100,000.000	Base		96.775915	93,657.65	81.099598	78,486.45	-15,171.20	0.02
3140XFY88	FNMA POOL FS0734 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	96,497.930	Local		86.040426	83,027.23	81.344852	78,496.10	-4,531.13	0.02
Original Face:	100,000.000	Base		86.040426	83,027.23	81.344852	78,496.10	-4,531.13	0.02
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	96,018.550	Local		93.694375	89,963.98	81.382638	78,142.43	-11,821.55	0.02
Original Face:	100,000.000	Base		93.694375	89,963.98	81.382638	78,142.43	-11,821.55	0.02
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	193,528.470	Local		93.632864	181,206.25	81.287603	157,314.65	-23,891.60	0.04
Original Face:	200,000.000	Base		93.632864	181,206.25	81.287603	157,314.65	-23,891.60	0.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR				3.000000	01 Mar 2052		
		481,077.280	Local 100.253776	482,298.14	88.420331	425,370.12	-56,928.02	0.11
Original Face:		500,000.000	Base 100.253776	482,298.14	88.420331	425,370.12	-56,928.02	0.11
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR				2.500000	01 Nov 2051		
		92,003.430	Local 96.124884	88,438.19	84.882818	78,095.10	-10,343.09	0.02
Original Face:		100,000.000	Base 96.124884	88,438.19	84.882818	78,095.10	-10,343.09	0.02
3140XGGR4	FNMA POOL FS1107 FN 12/51 FIXED VAR				2.500000	01 Dec 2051		
		93,027.800	Local 92.953300	86,472.41	85.190744	79,251.07	-7,221.34	0.02
Original Face:		100,000.000	Base 92.953300	86,472.41	85.190744	79,251.07	-7,221.34	0.02
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR				2.000000	01 Mar 2052		
		291,639.050	Local 94.093997	274,414.84	81.598596	237,973.37	-36,441.47	0.06
Original Face:		300,000.000	Base 94.093997	274,414.84	81.598596	237,973.37	-36,441.47	0.06
3140XGL64	FNMA POOL FS1248 FN 02/47 FIXED VAR				3.000000	01 Feb 2047		
		92,295.920	Local 96.647317	89,201.53	89.653212	82,746.26	-6,455.27	0.02
Original Face:		100,000.000	Base 96.647317	89,201.53	89.653212	82,746.26	-6,455.27	0.02
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR				3.000000	01 Mar 2052		
		192,495.980	Local 95.638408	184,100.09	88.528726	170,414.24	-13,685.85	0.04
Original Face:		200,000.000	Base 95.638408	184,100.09	88.528726	170,414.24	-13,685.85	0.04
3140XGTQ2	FNMA POOL FS1458 FN 03/50 FIXED VAR				3.500000	01 Mar 2050		
		88,248.260	Local 97.658220	86,181.68	90.909993	80,226.49	-5,955.19	0.02
Original Face:		100,000.000	Base 97.658220	86,181.68	90.909993	80,226.49	-5,955.19	0.02
3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR				3.500000	01 Jan 2052		
		94,530.860	Local 97.478834	92,147.58	90.986456	86,010.28	-6,137.30	0.02
Original Face:		100,000.000	Base 97.478834	92,147.58	90.986456	86,010.28	-6,137.30	0.02
3140XGWC9	FNMA POOL FS1542 FN 04/42 FIXED VAR				3.000000	01 Apr 2042		
		97,023.530	Local 96.522462	93,649.50	88.683610	86,043.97	-7,605.53	0.02
Original Face:		100,000.000	Base 96.522462	93,649.50	88.683610	86,043.97	-7,605.53	0.02
3140XGWS4	FNMA POOL FS1556 FN 05/52 FIXED VAR				3.500000	01 May 2052		
		390,167.810	Local 97.705931	381,217.09	90.707721	353,912.33	-27,304.76	0.09
Original Face:		400,000.000	Base 97.705931	381,217.09	90.707721	353,912.33	-27,304.76	0.09

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3140XHD61	FNMA POOL FS1924 FN 03/51 FIXED VAR				2.500000	01 Mar 2051			
		96,618.640	Local	91.246140	88,160.78	84.823063	81,954.89	-6,205.89	0.02
Original Face:		100,000.000	Base	91.246140	88,160.78	84.823063	81,954.89	-6,205.89	0.02
3140XHEL7	FNMA POOL FS1938 FN 02/52 FIXED VAR				2.500000	01 Feb 2052			
		194,236.740	Local	91.570910	177,864.35	84.673516	164,467.08	-13,397.27	0.04
Original Face:		200,000.000	Base	91.570910	177,864.35	84.673516	164,467.08	-13,397.27	0.04
3140XHEY9	FNMA POOL FS1950 FN 05/52 FIXED VAR				4.000000	01 May 2052			
		0.000	Local	0.000000	0.04	0.000000	0.00	-0.04	0.00
			Base	0.000000	0.04	0.000000	0.00	-0.04	0.00
3140XHG92	FNMA POOL FS2023 FN 05/52 FIXED VAR				4.000000	01 May 2052			
		99,132.700	Local	101.423012	100,543.37	93.298124	92,488.95	-8,054.42	0.02
Original Face:		100,000.000	Base	101.423012	100,543.37	93.298124	92,488.95	-8,054.42	0.02
3140XHJF5	FNMA POOL FS2061 FN 06/52 FIXED VAR				4.000000	01 Jun 2052			
		197,171.170	Local	97.677094	192,591.07	93.383223	184,124.79	-8,466.28	0.05
Original Face:		200,000.000	Base	97.677094	192,591.07	93.383223	184,124.79	-8,466.28	0.05
3140XHJL2	FNMA POOL FS2066 FN 06/52 FIXED VAR				4.000000	01 Jun 2052			
		391,392.400	Local	98.572903	385,806.85	93.297991	365,161.25	-20,645.60	0.10
Original Face:		400,000.000	Base	98.572903	385,806.85	93.297991	365,161.25	-20,645.60	0.10
3140XHNB9	FNMA POOL FS2185 FN 06/52 FIXED VAR				4.000000	01 Jun 2052			
		197,036.670	Local	97.673215	192,452.05	93.057103	183,356.62	-9,095.43	0.05
Original Face:		200,000.000	Base	97.673215	192,452.05	93.057103	183,356.62	-9,095.43	0.05
3140XHXD4	FNMA POOL FS2475 FN 08/52 FIXED VAR				4.500000	01 Aug 2052			
		98,093.080	Local	101.088660	99,160.98	95.563330	93,741.01	-5,419.97	0.02
Original Face:		100,000.000	Base	101.088660	99,160.98	95.563330	93,741.01	-5,419.97	0.02
3140XHY27	FNMA POOL FS2528 FN 01/51 FIXED VAR				1.500000	01 Jan 2051			
		99,491.380	Local	85.260351	84,826.70	77.096083	76,703.96	-8,122.74	0.02
Original Face:		100,000.000	Base	85.260351	84,826.70	77.096083	76,703.96	-8,122.74	0.02
3140XJB1	FNMA POOL FS2740 FN 06/49 FIXED VAR				3.500000	01 Jun 2049			
		493,321.510	Local	98.291820	484,894.69	91.463055	451,206.92	-33,687.77	0.12
Original Face:		500,000.000	Base	98.291820	484,894.69	91.463055	451,206.92	-33,687.77	0.12

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31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047			
		383,561.190	Local 98.523130	377,896.49	89.099552	341,751.30	-36,145.19		0.09
Original Face:		890,000.000	Base 98.523130	377,896.49	89.099552	341,751.30	-36,145.19		0.09
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3				3.000000	01 Apr 2036			
		18,500.070	Local 105.187170	19,459.70	91.480237	16,923.91	-2,535.79		0.00
Original Face:		100,000.000	Base 105.187170	19,459.70	91.480237	16,923.91	-2,535.79		0.00
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3				3.000000	01 Jul 2036			
		109,452.120	Local 105.337247	115,293.85	92.215702	100,932.04	-14,361.81		0.03
Original Face:		500,000.000	Base 105.337247	115,293.85	92.215702	100,932.04	-14,361.81		0.03
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5				3.500000	01 Dec 2034			
		61,306.990	Local 107.196259	65,718.80	93.875332	57,552.14	-8,166.66		0.02
Original Face:		400,000.000	Base 107.196259	65,718.80	93.875332	57,552.14	-8,166.66		0.02
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5				3.500000	01 Jan 2035			
		31,802.330	Local 107.243557	34,105.95	93.875256	29,854.52	-4,251.43		0.01
Original Face:		200,000.000	Base 107.243557	34,105.95	93.875256	29,854.52	-4,251.43		0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3				3.000000	01 Feb 2036			
		39,811.420	Local 105.195117	41,879.67	91.481309	36,420.01	-5,459.66		0.01
Original Face:		200,000.000	Base 105.195117	41,879.67	91.481309	36,420.01	-5,459.66		0.01
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3				3.000000	01 Aug 2036			
		250,163.090	Local 105.539079	264,019.82	92.216301	230,691.15	-33,328.67		0.06
Original Face:		1,100,000.000	Base 105.539079	264,019.82	92.216301	230,691.15	-33,328.67		0.06
31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5				2.500000	01 Sep 2036			
		43,790.910	Local 103.703988	45,412.92	86.812135	38,015.82	-7,397.10		0.01
Original Face:		200,000.000	Base 103.703988	45,412.92	86.812135	38,015.82	-7,397.10		0.01
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3				3.000000	01 Oct 2036			
		300,892.460	Local 105.545094	317,577.23	92.215368	277,469.09	-40,108.14		0.07
Original Face:		1,200,000.000	Base 105.545094	317,577.23	92.215368	277,469.09	-40,108.14		0.07
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3				3.000000	01 Dec 2036			
		130,523.460	Local 105.439275	137,622.99	92.215785	120,363.23	-17,259.76		0.03
Original Face:		500,000.000	Base 105.439275	137,622.99	92.215785	120,363.23	-17,259.76		0.03

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31418CU77	FNMA POOL MA3305 FN 03/48 FIXED 3.5					3.500000	01 Mar 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
31418DSJ2	FNMA POOL MA4120 FN 09/50 FIXED 2.5					2.500000	01 Sep 2050		
	59,597.150	Local	94.606051	56,382.51	84.869261	50,579.66		-5,802.85	0.01
Original Face:	100,000.000	Base	94.606051	56,382.51	84.869261	50,579.66		-5,802.85	0.01
31418DTQ5	FNMA POOL MA4158 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	76,990.700	Local	89.350987	68,791.95	81.603542	62,827.14		-5,964.81	0.02
Original Face:	100,000.000	Base	89.350987	68,791.95	81.603542	62,827.14		-5,964.81	0.02
31418DVA7	FNMA POOL MA4208 FN 12/50 FIXED 2					2.000000	01 Dec 2050		
	401,730.470	Local	84.492187	339,430.86	81.438644	327,163.85		-12,267.01	0.09
Original Face:	500,000.000	Base	84.492187	339,430.86	81.438644	327,163.85		-12,267.01	0.09
31418DXJ6	FNMA POOL MA4280 FN 03/51 FIXED 1.5					1.500000	01 Mar 2051		
	355,339.460	Local	85.311251	303,144.54	76.962880	273,479.48		-29,665.06	0.07
Original Face:	400,000.000	Base	85.311251	303,144.54	76.962880	273,479.48		-29,665.06	0.07
31418DYB2	FNMA POOL MA4305 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	609,296.250	Local	93.762463	571,291.17	81.483044	496,473.13		-74,818.04	0.13
Original Face:	700,000.000	Base	93.762463	571,291.17	81.483044	496,473.13		-74,818.04	0.13
31418EDM9	FNMA POOL MA4607 FN 05/42 FIXED 2.5					2.500000	01 May 2042		
	96,328.220	Local	92.118312	88,735.93	85.731451	82,583.58		-6,152.35	0.02
Original Face:	100,000.000	Base	92.118312	88,735.93	85.731451	82,583.58		-6,152.35	0.02
31418EEE6	FNMA POOL MA4632 FN 06/42 FIXED 3					3.000000	01 Jun 2042		
	293,822.560	Local	96.075723	282,292.15	88.744450	260,751.21		-21,540.94	0.07
Original Face:	300,000.000	Base	96.075723	282,292.15	88.744450	260,751.21		-21,540.94	0.07
31572LAA4	ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A					0.931000	25 Jun 2066		
	92,674.220	Local	99.998759	92,673.07	83.292380	77,190.56		-15,482.51	0.02
Original Face:	140,000.000	Base	99.998759	92,673.07	83.292380	77,190.56		-15,482.51	0.02
31573CAA3	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A1 144A					2.206000	25 Jan 2067		
	109,525.820	Local	99.998357	109,524.02	84.234190	92,258.19		-17,265.83	0.02
Original Face:	120,000.000	Base	99.998357	109,524.02	84.234190	92,258.19		-17,265.83	0.02

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337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4				4.400000	15 Jul 2027			
		250,000.000	Local	98.729984	246,824.96	92.788000	231,970.00	-14,854.96	0.06
			Base	98.729984	246,824.96	92.788000	231,970.00	-14,854.96	0.06
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35				5.350000	15 Jul 2047			
		60,000.000	Local	104.359300	62,615.58	84.399000	50,639.40	-11,976.18	0.01
			Base	104.359300	62,615.58	84.399000	50,639.40	-11,976.18	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026			
		30,000.000	Local	100.049233	30,014.77	86.250000	25,875.00	-4,139.77	0.01
			Base	100.049233	30,014.77	86.250000	25,875.00	-4,139.77	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039			
		220,000.000	Local	125.944036	277,076.88	86.715746	190,774.64	-86,302.24	0.05
			Base	125.944036	277,076.88	86.715746	190,774.64	-86,302.24	0.05
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A				3.683190	25 Oct 2041			
		150,000.000	Local	100.000000	150,000.00	90.749940	136,124.91	-13,875.09	0.04
		Original Face: 150,000.000	Base	100.000000	150,000.00	90.749940	136,124.91	-13,875.09	0.04
35564KMH9	FREDDIE MAC STACR STACR 2021 DNA7 M2 144A				3.983190	25 Nov 2041			
		260,000.000	Local	100.209985	260,545.96	89.624890	233,024.71	-27,521.25	0.06
		Original Face: 260,000.000	Base	100.209985	260,545.96	89.624890	233,024.71	-27,521.25	0.06
35564KPU7	FREDDIE MAC STACR STACR 2022 DNA1 M1A 144A				3.183190	25 Jan 2042			
		429,478.340	Local	100.000000	429,478.34	97.132050	417,161.12	-12,317.22	0.11
		Original Face: 460,000.000	Base	100.000000	429,478.34	97.132050	417,161.12	-12,317.22	0.11
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A				3.483190	25 Feb 2042			
		330,457.800	Local	100.000000	330,457.80	98.227700	324,601.10	-5,856.70	0.08
		Original Face: 410,000.000	Base	100.000000	330,457.80	98.227700	324,601.10	-5,856.70	0.08
35564KRF8	FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A				4.583190	25 Feb 2042			
		110,000.000	Local	100.000000	110,000.00	92.875020	102,162.52	-7,837.48	0.03
		Original Face: 110,000.000	Base	100.000000	110,000.00	92.875020	102,162.52	-7,837.48	0.03
35564KUX5	FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A				5.083190	25 Apr 2042			
		280,000.000	Local	100.000000	280,000.00	94.374860	264,249.61	-15,750.39	0.07
		Original Face: 280,000.000	Base	100.000000	280,000.00	94.374860	264,249.61	-15,750.39	0.07

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35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	30,000.000	Local		112.007500	33,602.25	83.430000	25,029.00	-8,573.25	0.01
		Base		112.007500	33,602.25	83.430000	25,029.00	-8,573.25	0.01
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
	40,000.000	Local		103.521900	41,408.76	88.881000	35,552.40	-5,856.36	0.01
		Base		103.521900	41,408.76	88.881000	35,552.40	-5,856.36	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	40,359.700	Local		100.133772	40,413.69	89.489862	36,117.84	-4,295.85	0.01
Original Face:	200,000.000	Base		100.133772	40,413.69	89.489862	36,117.84	-4,295.85	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	33,905.300	Local		99.429116	33,711.74	89.551919	30,362.85	-3,348.89	0.01
Original Face:	300,000.000	Base		99.429116	33,711.74	89.551919	30,362.85	-3,348.89	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	79,595.610	Local		101.906462	81,113.07	89.570052	71,293.83	-9,819.24	0.02
Original Face:	500,000.000	Base		101.906462	81,113.07	89.570052	71,293.83	-9,819.24	0.02
36179SJU2	GNMA II POOL MA3875 G2 08/46 FIXED 4					4.000000	20 Aug 2046		
	98,753.690	Local		97.846217	96,626.75	94.914336	93,731.41	-2,895.34	0.02
Original Face:	700,000.000	Base		97.846217	96,626.75	94.914336	93,731.41	-2,895.34	0.02
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
	20,190.670	Local		103.271016	20,851.11	89.469858	18,064.56	-2,786.55	0.00
Original Face:	100,000.000	Base		103.271016	20,851.11	89.469858	18,064.56	-2,786.55	0.00
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
	100,353.850	Local		106.307830	106,684.00	94.910404	95,246.24	-11,437.76	0.02
Original Face:	700,000.000	Base		106.307830	106,684.00	94.910404	95,246.24	-11,437.76	0.02
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
	8,630.070	Local		107.716044	9,295.97	94.913933	8,191.14	-1,104.83	0.00
Original Face:	60,000.000	Base		107.716044	9,295.97	94.913933	8,191.14	-1,104.83	0.00
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
	24,926.450	Local		109.228992	27,226.91	97.249429	24,240.83	-2,986.08	0.01
Original Face:	200,000.000	Base		109.228992	27,226.91	97.249429	24,240.83	-2,986.08	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	15,481.660	Local	103.111940	15,963.44	95.159253	14,732.23		-1,231.21	0.00
Original Face:	100,000.000	Base	103.111940	15,963.44	95.159253	14,732.23		-1,231.21	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	79,761.270	Local	103.572523	82,610.76	94.914903	75,705.33		-6,905.43	0.02
Original Face:	500,000.000	Base	103.572523	82,610.76	94.914903	75,705.33		-6,905.43	0.02
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	47,151.750	Local	102.844370	48,492.92	94.915919	44,754.52		-3,738.40	0.01
Original Face:	300,000.000	Base	102.844370	48,492.92	94.915919	44,754.52		-3,738.40	0.01
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	0.000	Local	0.000000	0.63	0.000000	0.00		-0.63	0.00
		Base	0.000000	0.63	0.000000	0.00		-0.63	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	29,347.500	Local	104.131289	30,559.93	95.089778	27,906.47		-2,653.46	0.01
Original Face:	200,000.000	Base	104.131289	30,559.93	95.089778	27,906.47		-2,653.46	0.01
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
	376,268.610	Local	97.403129	366,497.40	89.615558	337,195.21		-29,302.19	0.09
Original Face:	1,746,993.000	Base	97.403129	366,497.40	89.615558	337,195.21		-29,302.19	0.09
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	13,423.850	Local	103.745498	13,926.64	94.916439	12,741.44		-1,185.20	0.00
Original Face:	100,000.000	Base	103.745498	13,926.64	94.916439	12,741.44		-1,185.20	0.00
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	23,747.520	Local	103.718957	24,630.68	94.885417	22,532.93		-2,097.75	0.01
Original Face:	200,000.000	Base	103.718957	24,630.68	94.885417	22,532.93		-2,097.75	0.01
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
	33,792.060	Local	108.244481	36,578.04	97.225009	32,854.33		-3,723.71	0.01
Original Face:	300,000.000	Base	108.244481	36,578.04	97.225009	32,854.33		-3,723.71	0.01
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	382,373.120	Local	100.573301	384,565.27	97.167735	371,543.30		-13,021.97	0.10
Original Face:	3,642,735.000	Base	100.573301	384,565.27	97.167735	371,543.30		-13,021.97	0.10

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
	89,483.270	Local		104.067196	93,122.73	97.063888		86,855.94	-6,266.79	0.02
Original Face:	800,000.000	Base		104.067196	93,122.73	97.063888		86,855.94	-6,266.79	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5						4.500000	20 Oct 2048		
	44,661.050	Local		107.076255	47,821.38	97.042832		43,340.35	-4,481.03	0.01
Original Face:	400,000.000	Base		107.076255	47,821.38	97.042832		43,340.35	-4,481.03	0.01
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5						4.500000	20 Nov 2048		
	85,659.560	Local		105.958272	90,763.39	97.020837		83,107.62	-7,655.77	0.02
Original Face:	800,000.000	Base		105.958272	90,763.39	97.020837		83,107.62	-7,655.77	0.02
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5						4.500000	20 Dec 2048		
	9,948.620	Local		106.901359	10,635.21	97.078937		9,658.01	-977.20	0.00
Original Face:	100,000.000	Base		106.901359	10,635.21	97.078937		9,658.01	-977.20	0.00
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5						4.500000	20 Jan 2049		
	106,609.390	Local		104.653980	111,570.97	96.990490		103,400.97	-8,170.00	0.03
Original Face:	1,143,044.000	Base		104.653980	111,570.97	96.990490		103,400.97	-8,170.00	0.03
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5						3.500000	20 Feb 2049		
	0.000	Local		0.000000	0.51	0.000000		0.00	-0.51	0.00
		Base		0.000000	0.51	0.000000		0.00	-0.51	0.00
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5						4.500000	20 Mar 2049		
	22,087.780	Local		107.717073	23,792.31	96.677097		21,353.82	-2,438.49	0.01
Original Face:	200,000.000	Base		107.717073	23,792.31	96.677097		21,353.82	-2,438.49	0.01
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4						4.000000	20 Feb 2050		
	196,462.780	Local		105.924817	208,102.84	94.560168		185,775.53	-22,327.31	0.05
Original Face:	900,000.000	Base		105.924817	208,102.84	94.560168		185,775.53	-22,327.31	0.05
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5						4.500000	20 Feb 2050		
	0.000	Local		0.000000	0.67	0.000000		0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000		0.00	-0.67	0.00
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5						4.500000	20 Mar 2050		
	0.000	Local		0.000000	0.67	0.000000		0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000		0.00	-0.67	0.00

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FUND: HBQ1



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Asset ID	Asset Description			Rate	Maturity Date			% Curr	
	Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund		
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5			4.500000	20 Dec 2050				
	90,509.190	Local	106.447898	96,345.13	97.036265	87,826.74	-8,518.39	0.02	
Original Face:	243,426.000	Base	106.447898	96,345.13	97.036265	87,826.74	-8,518.39	0.02	
36179WDR6	GNMA II POOL MA7312 G2 04/51 FIXED 2.5			2.500000	20 Apr 2051				
	1,181,583.680	Local	92.280319	1,090,369.19	86.397728	1,020,861.45	-69,507.74	0.27	
Original Face:	1,500,000.000	Base	92.280319	1,090,369.19	86.397728	1,020,861.45	-69,507.74	0.27	
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3			3.000000	20 Jul 2051				
	283,161.260	Local	105.018013	297,370.33	89.089241	252,266.22	-45,104.11	0.07	
Original Face:	350,000.000	Base	105.018013	297,370.33	89.089241	252,266.22	-45,104.11	0.07	
36179WNE4	GNMA II POOL MA7589 G2 09/51 FIXED 2.5			2.500000	20 Sep 2051				
	363,264.040	Local	93.729200	340,484.48	86.340257	313,643.11	-26,841.37	0.08	
Original Face:	400,000.000	Base	93.729200	340,484.48	86.340257	313,643.11	-26,841.37	0.08	
36179WNF1	GNMA II POOL MA7590 G2 09/51 FIXED 3			3.000000	20 Sep 2051				
	1,555,466.880	Local	95.219462	1,481,107.20	88.872288	1,382,379.01	-98,728.19	0.36	
Original Face:	1,800,000.000	Base	95.219462	1,481,107.20	88.872288	1,382,379.01	-98,728.19	0.36	
36179WQA9	GNMA II POOL MA7649 G2 10/51 FIXED 2.5			2.500000	20 Oct 2051				
	369,110.190	Local	90.961680	335,748.83	86.330927	318,656.25	-17,092.58	0.08	
Original Face:	400,000.000	Base	90.961680	335,748.83	86.330927	318,656.25	-17,092.58	0.08	
36179WXL7	GNMA II POOL MA7883 G2 02/52 FIXED 3.5			3.500000	20 Feb 2052				
	97,156.250	Local	95.170450	92,464.04	91.359204	88,761.18	-3,702.86	0.02	
Original Face:	100,000.000	Base	95.170450	92,464.04	91.359204	88,761.18	-3,702.86	0.02	
3617F4R88	GNMA II POOL CN5011 G2 06/50 FIXED 3.5			3.500000	20 Jun 2050				
	196,065.720	Local	97.440037	191,046.51	90.488010	177,415.97	-13,630.54	0.05	
Original Face:	200,000.000	Base	97.440037	191,046.51	90.488010	177,415.97	-13,630.54	0.05	
3617F4WW9	GNMA II POOL CN5161 G2 01/48 FIXED 3.5			3.500000	20 Jan 2048				
	297,880.030	Local	94.381080	281,142.39	90.490241	269,552.36	-11,590.03	0.07	
Original Face:	300,000.000	Base	94.381080	281,142.39	90.490241	269,552.36	-11,590.03	0.07	
3617FACH0	GNMA II POOL CN9972 G2 04/47 FIXED 3.5			3.500000	20 Apr 2047				
	197,024.230	Local	97.440355	191,981.11	91.109115	179,507.03	-12,474.08	0.05	
Original Face:	200,000.000	Base	97.440355	191,981.11	91.109115	179,507.03	-12,474.08	0.05	

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3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
	38,085.640	Local		106.555043	40,582.17	96.043340	36,578.72	-4,003.45	0.01
Original Face:	100,000.000	Base		106.555043	40,582.17	96.043340	36,578.72	-4,003.45	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
	46,720.780	Local		106.145510	49,592.01	92.440766	43,189.05	-6,402.96	0.01
Original Face:	100,000.000	Base		106.145510	49,592.01	92.440766	43,189.05	-6,402.96	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
	7,937.330	Local		106.070933	8,419.20	84.475986	6,705.14	-1,714.06	0.00
Original Face:	10,000.000	Base		106.070933	8,419.20	84.475986	6,705.14	-1,714.06	0.00
3617YDWL2	GNMA II POOL CL6051 G2 05/51 FIXED 3					3.000000	20 May 2051		
	192,733.940	Local		93.880855	180,940.27	87.412041	168,472.67	-12,467.60	0.04
Original Face:	200,000.000	Base		93.880855	180,940.27	87.412041	168,472.67	-12,467.60	0.04
3617YKYS9	GNMA II POOL CM0721 G2 03/50 FIXED 3.5					3.500000	20 Mar 2050		
	184,878.950	Local		97.440055	180,146.15	90.486832	167,291.10	-12,855.05	0.04
Original Face:	200,000.000	Base		97.440055	180,146.15	90.486832	167,291.10	-12,855.05	0.04
3617YQ2D4	GNMA II POOL CM5272 G2 01/51 FIXED 3.5					3.500000	20 Jan 2051		
	92,897.960	Local		97.439987	90,519.76	90.487902	84,061.42	-6,458.34	0.02
Original Face:	100,000.000	Base		97.439987	90,519.76	90.487902	84,061.42	-6,458.34	0.02
3617YY6K7	GNMA II POOL CN1774 G2 08/50 FIXED 3					3.000000	20 Aug 2050		
	188,139.270	Local		93.881006	176,627.04	87.781887	165,152.20	-11,474.84	0.04
Original Face:	200,000.000	Base		93.881006	176,627.04	87.781887	165,152.20	-11,474.84	0.04
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
	624,862.230	Local		99.228187	620,039.46	93.216055	582,471.92	-37,567.54	0.15
Original Face:	1,800,000.000	Base		99.228187	620,039.46	93.216055	582,471.92	-37,567.54	0.15
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	576,494.140	Local		101.706555	586,332.33	91.615670	528,158.97	-58,173.36	0.14
Original Face:	1,300,000.000	Base		101.706555	586,332.33	91.615670	528,158.97	-58,173.36	0.14
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
	12,984.070	Local		102.451774	13,302.41	89.825337	11,662.98	-1,639.43	0.00
Original Face:	200,000.000	Base		102.451774	13,302.41	89.825337	11,662.98	-1,639.43	0.00

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3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4						4.000000	20 Feb 2048		
	151,106.610	Local		106.916792	161,558.34	94.521455		142,828.17	-18,730.17	0.04
Original Face:	700,000.000	Base		106.916792	161,558.34	94.521455		142,828.17	-18,730.17	0.04
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3						3.000000	20 Jan 2050		
	64,675.090	Local		102.995914	66,612.70	88.504547		57,240.40	-9,372.30	0.01
Original Face:	100,000.000	Base		102.995914	66,612.70	88.504547		57,240.40	-9,372.30	0.01
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2						2.000000	20 Dec 2050		
	82,968.250	Local		103.517430	85,886.60	82.843762		68,734.02	-17,152.58	0.02
Original Face:	100,000.000	Base		103.517430	85,886.60	82.843762		68,734.02	-17,152.58	0.02
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2						2.000000	20 Dec 2050		
	24,292.960	Local		103.665136	25,183.33	82.600402		20,066.08	-5,117.25	0.01
Original Face:	30,000.000	Base		103.665136	25,183.33	82.600402		20,066.08	-5,117.25	0.01
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2						2.000000	20 Dec 2050		
	85,760.190	Local		103.842575	89,055.59	83.092395		71,260.20	-17,795.39	0.02
Original Face:	100,000.000	Base		103.842575	89,055.59	83.092395		71,260.20	-17,795.39	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2						2.000000	20 Dec 2050		
	83,556.080	Local		104.079009	86,964.34	83.035014		69,380.80	-17,583.54	0.02
Original Face:	100,000.000	Base		104.079009	86,964.34	83.035014		69,380.80	-17,583.54	0.02
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2						2.000000	20 Mar 2051		
	86,808.960	Local		101.593557	88,192.31	82.972547		72,027.61	-16,164.70	0.02
Original Face:	100,000.000	Base		101.593557	88,192.31	82.972547		72,027.61	-16,164.70	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2						2.000000	20 Mar 2051		
	91,523.410	Local		101.734409	93,110.80	82.100745		75,141.40	-17,969.40	0.02
Original Face:	100,000.000	Base		101.734409	93,110.80	82.100745		75,141.40	-17,969.40	0.02
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3						3.000000	20 Feb 2052		
	195,030.010	Local		94.506594	184,316.22	88.809707		173,205.58	-11,110.64	0.05
Original Face:	200,000.000	Base		94.506594	184,316.22	88.809707		173,205.58	-11,110.64	0.05
3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3						3.000000	20 Apr 2052		
	98,519.360	Local		93.765469	92,377.14	87.261234		85,969.21	-6,407.93	0.02
Original Face:	100,000.000	Base		93.765469	92,377.14	87.261234		85,969.21	-6,407.93	0.02

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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	
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3				3.000000	20 Apr 2052			
		196,641.420	Local	94.506203	185,838.34	87.632891	172,322.56	-13,515.78	0.05
Original Face:		200,000.000	Base	94.506203	185,838.34	87.632891	172,322.56	-13,515.78	0.05
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C				4.510223	10 Nov 2047			
		0.000	Local	0.000000	0.11	0.000000	0.00	-0.11	0.00
			Base	0.000000	0.11	0.000000	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4				3.764000	10 Jul 2048			
		80,000.000	Local	105.047850	84,038.28	95.827290	76,661.83	-7,376.45	0.02
Original Face:		80,000.000	Base	105.047850	84,038.28	95.827290	76,661.83	-7,376.45	0.02
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4				2.850000	10 Oct 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
36262MAA6	GS MORTGAGE SECURITIES TRUST GSMS 2021 IP A 144A				3.768000	15 Oct 2036			
		250,000.000	Local	100.000000	250,000.00	94.258140	235,645.35	-14,354.65	0.06
Original Face:		250,000.000	Base	100.000000	250,000.00	94.258140	235,645.35	-14,354.65	0.06
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A				3.968000	15 May 2026			
		170,000.000	Local	100.000000	170,000.00	93.497490	158,945.73	-11,054.27	0.04
Original Face:		170,000.000	Base	100.000000	170,000.00	93.497490	158,945.73	-11,054.27	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040			
		10,000.000	Local	116.709300	11,670.93	87.525933	8,752.59	-2,918.34	0.00
			Base	116.709300	11,670.93	87.525933	8,752.59	-2,918.34	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050			
		200,000.000	Local	125.431855	250,863.71	86.738475	173,476.95	-77,386.76	0.05
			Base	125.431855	250,863.71	86.738475	173,476.95	-77,386.76	0.05
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032			
		38,000.000	Local	104.304711	39,635.79	108.001383	41,040.53	1,404.74	0.01
			Base	104.304711	39,635.79	108.001383	41,040.53	1,404.74	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043			
		20,000.000	Local	98.992500	19,798.50	86.874517	17,374.90	-2,423.60	0.00
			Base	98.992500	19,798.50	86.874517	17,374.90	-2,423.60	0.00

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	10,000.000	Local		116.732600	11,673.26	93.443681	9,344.37	-2,328.89	0.00
		Base		116.732600	11,673.26	93.443681	9,344.37	-2,328.89	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local		94.386900	75,509.52	83.422971	66,738.38	-8,771.14	0.02
		Base		94.386900	75,509.52	83.422971	66,738.38	-8,771.14	0.02
37045XDS2	GENERAL MOTORS FINL CO SR UNSECURED 01/32 3.1					3.100000	12 Jan 2032		
	30,000.000	Local		90.703133	27,210.94	75.388252	22,616.48	-4,594.46	0.01
		Base		90.703133	27,210.94	75.388252	22,616.48	-4,594.46	0.01
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local		100.538500	10,053.85	98.452017	9,845.20	-208.65	0.00
		Base		100.538500	10,053.85	98.452017	9,845.20	-208.65	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local		101.977400	61,186.44	87.042877	52,225.73	-8,960.71	0.01
		Base		101.977400	61,186.44	87.042877	52,225.73	-8,960.71	0.01
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	190,000.000	Local		98.952374	188,009.51	95.089680	180,670.39	-7,339.12	0.05
		Base		98.952374	188,009.51	95.089680	180,670.39	-7,339.12	0.05
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
	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
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	210,000.000	Local		95.216371	199,954.38	90.952362	190,999.96	-8,954.42	0.05
		Base		95.216371	199,954.38	90.952362	190,999.96	-8,954.42	0.05
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	60,000.000	Local		100.285717	60,171.43	98.268225	58,960.94	-1,210.49	0.02
		Base		100.285717	60,171.43	98.268225	58,960.94	-1,210.49	0.02
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	30,000.000	Local		101.797000	30,539.10	96.482089	28,944.63	-1,594.47	0.01
		Base		101.797000	30,539.10	96.482089	28,944.63	-1,594.47	0.01

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FUND: HBQ1



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38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	160,000.000	Local		115.214494	184,343.19	83.398373	133,437.40	-50,905.79	0.03
		Base		115.214494	184,343.19	83.398373	133,437.40	-50,905.79	0.03
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	40,000.000	Local		100.630575	40,252.23	90.585428	36,234.17	-4,018.06	0.01
		Base		100.630575	40,252.23	90.585428	36,234.17	-4,018.06	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local		99.626083	119,551.30	99.465000	119,358.00	-193.30	0.03
		Base		99.626083	119,551.30	99.465000	119,358.00	-193.30	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local		98.303971	481,689.46	90.935535	445,584.12	-36,105.34	0.12
		Base		98.303971	481,689.46	90.935535	445,584.12	-36,105.34	0.12
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local		99.963976	289,895.53	98.276587	285,002.10	-4,893.43	0.07
		Base		99.963976	289,895.53	98.276587	285,002.10	-4,893.43	0.07
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	80,000.000	Local		103.259425	82,607.54	95.533172	76,426.54	-6,181.00	0.02
		Base		103.259425	82,607.54	95.533172	76,426.54	-6,181.00	0.02
38141GYC2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR					3.210000	22 Apr 2042		
	40,000.000	Local		104.417025	41,766.81	67.765005	27,106.00	-14,660.81	0.01
		Base		104.417025	41,766.81	67.765005	27,106.00	-14,660.81	0.01
38141GYK4	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR					2.908000	21 Jul 2042		
	120,000.000	Local		101.280875	121,537.05	64.304882	77,165.86	-44,371.19	0.02
		Base		101.280875	121,537.05	64.304882	77,165.86	-44,371.19	0.02
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
	250,000.000	Local		100.476332	251,190.83	76.580122	191,450.31	-59,740.52	0.05
		Base		100.476332	251,190.83	76.580122	191,450.31	-59,740.52	0.05
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR					3.615000	15 Mar 2028		
	30,000.000	Local		100.392700	30,117.81	91.044771	27,313.43	-2,804.38	0.01
		Base		100.392700	30,117.81	91.044771	27,313.43	-2,804.38	0.01

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38141GZT4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 VAR				4.387000	15 Jun 2027			
		290,000.000	Local	100.000000	290,000.00	95.297384	276,362.41	-13,637.59	0.07
			Base	100.000000	290,000.00	95.297384	276,362.41	-13,637.59	0.07
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026			
		80,000.000	Local	99.280138	79,424.11	92.298135	73,838.51	-5,585.60	0.02
			Base	99.280138	79,424.11	92.298135	73,838.51	-5,585.60	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		240,000.000	Local	105.759842	253,823.62	83.081119	199,394.69	-54,428.93	0.05
			Base	105.759842	253,823.62	83.081119	199,394.69	-54,428.93	0.05
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				0.538380	20 Oct 2064			
		698,283.280	Local	100.028673	698,483.50	98.934750	690,844.82	-7,638.68	0.18
		Original Face: 2,000,000.000	Base	100.028673	698,483.50	98.934750	690,844.82	-7,638.68	0.18
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI				3.500000	20 Apr 2043			
		26,400.360	Local	15.807739	4,173.30	10.608600	2,800.71	-1,372.59	0.00
		Original Face: 200,000.000	Base	15.807739	4,173.30	10.608600	2,800.71	-1,372.59	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP				2.857290	20 Jun 2069			
		128,118.850	Local	99.569181	127,566.89	98.603060	126,329.11	-1,237.78	0.03
		Original Face: 200,000.000	Base	99.569181	127,566.89	98.603060	126,329.11	-1,237.78	0.03
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A				3.250000	16 May 2059			
		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
38380PXV1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD				1.450000	16 Jan 2063			
		300,152.220	Local	84.106818	252,448.48	80.881630	242,768.01	-9,680.47	0.06
		Original Face: 500,000.000	Base	84.106818	252,448.48	80.881630	242,768.01	-9,680.47	0.06
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF				3.607290	20 Apr 2070			
		63,292.960	Local	102.665668	64,980.14	100.786440	63,790.72	-1,189.42	0.02
		Original Face: 100,000.000	Base	102.665668	64,980.14	100.786440	63,790.72	-1,189.42	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA				2.807290	20 Jul 2070			
		335,727.140	Local	99.850352	335,224.73	97.006880	325,678.42	-9,546.31	0.09
		Original Face: 500,000.000	Base	99.850352	335,224.73	97.006880	325,678.42	-9,546.31	0.09

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38380RRS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB					1.340000	16 Jun 2063		
	149,641.040	Local		82.485487	123,432.14	77.029260	115,267.39	-8,164.75	0.03
Original Face:	200,000.000	Base		82.485487	123,432.14	77.029260	115,267.39	-8,164.75	0.03
38381ETV0	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO					0.640420	16 Feb 2061		
	296,363.560	Local		6.415488	19,013.17	5.541300	16,422.39	-2,590.78	0.00
Original Face:	300,000.000	Base		6.415488	19,013.17	5.541300	16,422.39	-2,590.78	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	82,015.770	Local		8.483551	6,957.85	13.841760	11,352.43	4,394.58	0.00
Original Face:	100,000.000	Base		8.483551	6,957.85	13.841760	11,352.43	4,394.58	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	81,775.260	Local		8.619037	7,048.24	14.652450	11,982.08	4,933.84	0.00
Original Face:	100,000.000	Base		8.619037	7,048.24	14.652450	11,982.08	4,933.84	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	84,905.080	Local		8.837728	7,503.68	14.821060	12,583.83	5,080.15	0.00
Original Face:	100,000.000	Base		8.837728	7,503.68	14.821060	12,583.83	5,080.15	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
	172,422.290	Local		9.257423	15,961.86	13.627260	23,496.43	7,534.57	0.01
Original Face:	200,000.000	Base		9.257423	15,961.86	13.627260	23,496.43	7,534.57	0.01
38382LNV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI					2.500000	20 Nov 2050		
	1,589,558.680	Local		12.751575	202,693.77	13.115980	208,486.20	5,792.43	0.05
Original Face:	2,000,000.000	Base		12.751575	202,693.77	13.115980	208,486.20	5,792.43	0.05
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
	409,540.460	Local		7.222922	29,580.79	11.135450	45,604.17	16,023.38	0.01
Original Face:	500,000.000	Base		7.222922	29,580.79	11.135450	45,604.17	16,023.38	0.01
38383REY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 LM					3.500000	20 Oct 2050		
	100,000.000	Local		92.382390	92,382.39	85.433210	85,433.21	-6,949.18	0.02
Original Face:	100,000.000	Base		92.382390	92,382.39	85.433210	85,433.21	-6,949.18	0.02
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	30,000.000	Local		99.949133	29,984.74	89.833908	26,950.17	-3,034.57	0.01
		Base		99.949133	29,984.74	89.833908	26,950.17	-3,034.57	0.01

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404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029			
		220,000.000	Local	99.945345	219,879.76	89.185626	196,208.38	-23,671.38	0.05
			Base	99.945345	219,879.76	89.185626	196,208.38	-23,671.38	0.05
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026			
		200,000.000	Local	100.000000	200,000.00	89.559928	179,119.86	-20,880.14	0.05
			Base	100.000000	200,000.00	89.559928	179,119.86	-20,880.14	0.05
40441LAA4	HGI CRE CLO LTD HGI 2021 FL1 A 144A				3.989140	16 Jun 2036			
		350,000.000	Local	100.000000	350,000.00	96.036800	336,128.80	-13,871.20	0.09
		Original Face: 350,000.000	Base	100.000000	350,000.00	96.036800	336,128.80	-13,871.20	0.09
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025			
		2,000.000	Local	99.435500	1,988.71	96.325142	1,926.50	-62.21	0.00
			Base	99.435500	1,988.71	96.325142	1,926.50	-62.21	0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B				3.363430	20 Jun 2035			
		43,588.110	Local	97.854828	42,653.07	91.690050	39,965.96	-2,687.11	0.01
		Original Face: 1,220,000.000	Base	97.854828	42,653.07	91.690050	39,965.96	-2,687.11	0.01
411707AK8	CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A				2.865000	20 Jun 2051			
		227,125.000	Local	100.239432	227,668.81	79.527500	180,626.83	-47,041.98	0.05
		Original Face: 230,000.000	Base	100.239432	227,668.81	79.527500	180,626.83	-47,041.98	0.05
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035			
		110,000.000	Local	101.704691	111,875.16	90.328691	99,361.56	-12,513.60	0.03
			Base	101.704691	111,875.16	90.328691	99,361.56	-12,513.60	0.03
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		20,000.000	Local	99.900250	19,980.05	90.776927	18,155.39	-1,824.66	0.00
			Base	99.900250	19,980.05	90.776927	18,155.39	-1,824.66	0.00
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047			
		10,000.000	Local	108.872300	10,887.23	79.587302	7,958.73	-2,928.50	0.00
			Base	108.872300	10,887.23	79.587302	7,958.73	-2,928.50	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028			
		10,000.000	Local	114.071800	11,407.18	95.041382	9,504.14	-1,903.04	0.00
			Base	114.071800	11,407.18	95.041382	9,504.14	-1,903.04	0.00

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027			
		40,000.000	Local	104.250800	41,700.32	90.842173	36,336.87	-5,363.45	0.01
			Base	104.250800	41,700.32	90.842173	36,336.87	-5,363.45	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7				2.700000	15 Apr 2030			
		50,000.000	Local	99.566360	49,783.18	85.380200	42,690.10	-7,093.08	0.01
			Base	99.566360	49,783.18	85.380200	42,690.10	-7,093.08	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040			
		50,000.000	Local	101.871920	50,935.96	76.474560	38,237.28	-12,698.68	0.01
			Base	101.871920	50,935.96	76.474560	38,237.28	-12,698.68	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050			
		100,000.000	Local	107.214130	107,214.13	71.651413	71,651.41	-35,562.72	0.02
			Base	107.214130	107,214.13	71.651413	71,651.41	-35,562.72	0.02
437076CP5	HOME DEPOT INC SR UNSECURED 04/32 3.25				3.250000	15 Apr 2032			
		220,000.000	Local	99.503500	218,907.70	86.203918	189,648.62	-29,259.08	0.05
			Base	99.503500	218,907.70	86.203918	189,648.62	-29,259.08	0.05
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4				3.003710	25 Aug 2036			
		227,374.590	Local	98.379955	223,691.02	97.314670	221,268.83	-2,422.19	0.06
		Original Face: 660,000.000	Base	98.379955	223,691.02	97.314670	221,268.83	-2,422.19	0.06
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025			
		50,000.000	Local	99.994500	49,997.25	92.051345	46,025.67	-3,971.58	0.01
			Base	99.994500	49,997.25	92.051345	46,025.67	-3,971.58	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044			
		40,000.000	Local	102.551150	41,020.46	88.583920	35,433.57	-5,586.89	0.01
			Base	102.551150	41,020.46	88.583920	35,433.57	-5,586.89	0.01
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.950000	15 Mar 2027			
		130,000.000	Local	99.282523	129,067.28	93.793554	121,931.62	-7,135.66	0.03
			Base	99.282523	129,067.28	93.793554	121,931.62	-7,135.66	0.03
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5				4.500000	01 Apr 2025			
		10,000.000	Local	106.300700	10,630.07	98.583134	9,858.31	-771.76	0.00
			Base	106.300700	10,630.07	98.583134	9,858.31	-771.76	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

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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
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
	30,000.000	Local	89.111867	26,733.56	75.950973	22,785.29	-3,948.27	0.01	
		Base	89.111867	26,733.56	75.950973	22,785.29	-3,948.27	0.01	
444859BT8	HUMANA INC SR UNSECURED 03/29 3.7					3.700000	23 Mar 2029		
	180,000.000	Local	99.880450	179,784.81	89.696270	161,453.29	-18,331.52	0.04	
		Base	99.880450	179,784.81	89.696270	161,453.29	-18,331.52	0.04	
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	70,000.000	Local	111.337771	77,936.44	86.419582	60,493.71	-17,442.73	0.02	
		Base	111.337771	77,936.44	86.419582	60,493.71	-17,442.73	0.02	
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	60,000.000	Local	99.827550	59,896.53	82.577366	49,546.42	-10,350.11	0.01	
		Base	99.827550	59,896.53	82.577366	49,546.42	-10,350.11	0.01	
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	30,000.000	Local	99.675833	29,902.75	64.165087	19,249.53	-10,653.22	0.01	
		Base	99.675833	29,902.75	64.165087	19,249.53	-10,653.22	0.01	
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local	100.228800	60,137.28	92.799780	55,679.87	-4,457.41	0.01	
		Base	100.228800	60,137.28	92.799780	55,679.87	-4,457.41	0.01	
45866FAW4	INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6					4.600000	15 Mar 2033		
	200,000.000	Local	101.832705	203,665.41	93.052320	186,104.64	-17,560.77	0.05	
		Base	101.832705	203,665.41	93.052320	186,104.64	-17,560.77	0.05	
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
	30,000.000	Local	102.958933	30,887.68	88.015750	26,404.73	-4,482.95	0.01	
		Base	102.958933	30,887.68	88.015750	26,404.73	-4,482.95	0.01	
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local	99.869656	159,791.45	97.290994	155,665.59	-4,125.86	0.04	
		Base	99.869656	159,791.45	97.290994	155,665.59	-4,125.86	0.04	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local	103.422417	62,053.45	83.428344	50,057.01	-11,996.44	0.01	
		Base	103.422417	62,053.45	83.428344	50,057.01	-11,996.44	0.01	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local	99.097950	218,015.49	93.774888	206,304.75	-11,710.74	0.05	
		Base	99.097950	218,015.49	93.774888	206,304.75	-11,710.74	0.05	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	50,000.000	Local	99.927500	49,963.75	90.683357	45,341.68	-4,622.07	0.01	
		Base	99.927500	49,963.75	90.683357	45,341.68	-4,622.07	0.01	
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.227400	15 Oct 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	10,000.000	Local	100.000000	10,000.00	88.499509	8,849.95	-1,150.05	0.00	
		Base	100.000000	10,000.00	88.499509	8,849.95	-1,150.05	0.00	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	240,000.000	Local	99.467404	238,721.77	91.042838	218,502.81	-20,218.96	0.06	
		Base	99.467404	238,721.77	91.042838	218,502.81	-20,218.96	0.06	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local	100.346692	120,416.03	91.577777	109,893.33	-10,522.70	0.03	
		Base	100.346692	120,416.03	91.577777	109,893.33	-10,522.70	0.03	
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	190,000.000	Local	100.000000	190,000.00	98.365667	186,894.77	-3,105.23	0.05	
		Base	100.000000	190,000.00	98.365667	186,894.77	-3,105.23	0.05	
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
	130,000.000	Local	100.000000	130,000.00	91.121578	118,458.05	-11,541.95	0.03	
		Base	100.000000	130,000.00	91.121578	118,458.05	-11,541.95	0.03	
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	100,000.000	Local	100.586860	100,586.86	79.014471	79,014.47	-21,572.39	0.02	
		Base	100.586860	100,586.86	79.014471	79,014.47	-21,572.39	0.02	
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	40,000.000	Local	100.000000	40,000.00	63.367276	25,346.91	-14,653.09	0.01	
		Base	100.000000	40,000.00	63.367276	25,346.91	-14,653.09	0.01	

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WESTERN ASSET MANAGEMENT COMPANY

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46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	440,000.000	Local	105.929695	466,090.66	79.170311	348,349.37	-117,741.29	0.09	
		Base	105.929695	466,090.66	79.170311	348,349.37	-117,741.29	0.09	
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
	210,000.000	Local	100.000000	210,000.00	97.637007	205,037.71	-4,962.29	0.05	
		Base	100.000000	210,000.00	97.637007	205,037.71	-4,962.29	0.05	
46647PCC8	JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR					2.580000	22 Apr 2032		
	80,000.000	Local	101.469663	81,175.73	77.415132	61,932.11	-19,243.62	0.02	
		Base	101.469663	81,175.73	77.415132	61,932.11	-19,243.62	0.02	
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR					2.545000	08 Nov 2032		
	70,000.000	Local	100.000000	70,000.00	75.845888	53,092.12	-16,907.88	0.01	
		Base	100.000000	70,000.00	75.845888	53,092.12	-16,907.88	0.01	
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A					4.318000	15 Dec 2036		
	380,000.000	Local	100.000000	380,000.00	90.078610	342,298.72	-37,701.28	0.09	
	Original Face: 380,000.000	Base	100.000000	380,000.00	90.078610	342,298.72	-37,701.28	0.09	
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	30,000.000	Local	94.518367	28,355.51	81.777385	24,533.22	-3,822.29	0.01	
		Base	94.518367	28,355.51	81.777385	24,533.22	-3,822.29	0.01	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local	99.111233	29,733.37	86.399461	25,919.84	-3,813.53	0.01	
		Base	99.111233	29,733.37	86.399461	25,919.84	-3,813.53	0.01	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	50,000.000	Local	99.936140	49,968.07	89.303218	44,651.61	-5,316.46	0.01	
		Base	99.936140	49,968.07	89.303218	44,651.61	-5,316.46	0.01	
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	90,000.000	Local	99.951811	89,956.63	84.675320	76,207.79	-13,748.84	0.02	
		Base	99.951811	89,956.63	84.675320	76,207.79	-13,748.84	0.02	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	100,000.000	Local	100.110420	100,110.42	66.533447	66,533.45	-33,576.97	0.02	
		Base	100.110420	100,110.42	66.533447	66,533.45	-33,576.97	0.02	

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482480AL4	KLA CORP SR UNSECURED 07/32 4.65				4.650000	15 Jul 2032		
		70,000.000	Local 99.942271	69,959.59	95.858231	67,100.76	-2,858.83	0.02
			Base 99.942271	69,959.59	95.858231	67,100.76	-2,858.83	0.02
48275EAA4	KREF 2022 FL3 LTD KREF 2022 FL3 A 144A				4.474380	17 Feb 2039		
		460,000.000	Local 100.000000	460,000.00	96.100000	442,060.00	-17,940.00	0.12
Original Face:		460,000.000	Base 100.000000	460,000.00	96.100000	442,060.00	-17,940.00	0.12
48275RAA5	KREF 2021 FL2 LTD KREF 2021 FL2 A 144A				4.009140	15 Feb 2039		
		480,000.000	Local 100.000000	480,000.00	96.688300	464,103.84	-15,896.16	0.12
Original Face:		480,000.000	Base 100.000000	480,000.00	96.688300	464,103.84	-15,896.16	0.12
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875				4.875000	14 Oct 2044		
		200,000.000	Local 133.790705	267,581.41	76.965600	153,931.20	-113,650.21	0.04
			Base 133.790705	267,581.41	76.965600	153,931.20	-113,650.21	0.04
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030		
		340,000.000	Local 100.937412	343,187.20	79.174898	269,194.65	-73,992.55	0.07
			Base 100.937412	343,187.20	79.174898	269,194.65	-73,992.55	0.07
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1				3.100000	26 Mar 2030		
		20,000.000	Local 102.775400	20,555.08	88.215039	17,643.01	-2,912.07	0.00
			Base 102.775400	20,555.08	88.215039	17,643.01	-2,912.07	0.00
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25				4.250000	01 Sep 2024		
		30,000.000	Local 100.714767	30,214.43	98.354602	29,506.38	-708.05	0.01
			Base 100.714767	30,214.43	98.354602	29,506.38	-708.05	0.01
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025		
		50,000.000	Local 103.979360	51,989.68	97.628596	48,814.30	-3,175.38	0.01
			Base 103.979360	51,989.68	97.628596	48,814.30	-3,175.38	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045		
		50,000.000	Local 124.185680	62,092.84	87.170186	43,585.09	-18,507.75	0.01
			Base 124.185680	62,092.84	87.170186	43,585.09	-18,507.75	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048		
		10,000.000	Local 115.918100	11,591.81	83.600477	8,360.05	-3,231.76	0.00
			Base 115.918100	11,591.81	83.600477	8,360.05	-3,231.76	0.00

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50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	102,000.000	Local		94.911824	96,810.06	92.238967	94,083.75	-2,726.31	0.02
		Base		94.911824	96,810.06	92.238967	94,083.75	-2,726.31	0.02
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	70,000.000	Local		99.969343	69,978.54	94.291022	66,003.72	-3,974.82	0.02
		Base		99.969343	69,978.54	94.291022	66,003.72	-3,974.82	0.02
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	10,000.000	Local		98.855800	9,885.58	89.698014	8,969.80	-915.78	0.00
		Base		98.855800	9,885.58	89.698014	8,969.80	-915.78	0.00
52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A					2.750000	25 Mar 2060		
	181,543.740	Local		100.475285	182,406.59	96.102950	174,468.89	-7,937.70	0.05
	Original Face: 250,000.000	Base		100.475285	182,406.59	96.102950	174,468.89	-7,937.70	0.05
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	188,689.920	Local		100.603546	189,828.75	97.523410	184,016.84	-5,811.91	0.05
	Original Face: 250,000.000	Base		100.603546	189,828.75	97.523410	184,016.84	-5,811.91	0.05
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A					1.750000	25 Apr 2061		
	96,073.980	Local		100.014301	96,087.72	92.803270	89,159.80	-6,927.92	0.02
	Original Face: 120,000.000	Base		100.014301	96,087.72	92.803270	89,159.80	-6,927.92	0.02
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local		98.557454	256,249.38	90.953687	236,479.59	-19,769.79	0.06
		Base		98.557454	256,249.38	90.953687	236,479.59	-19,769.79	0.06
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	60,000.000	Local		99.354417	59,612.65	96.692153	58,015.29	-1,597.36	0.02
		Base		99.354417	59,612.65	96.692153	58,015.29	-1,597.36	0.02
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9					3.900000	15 Jun 2032		
	50,000.000	Local		99.914920	49,957.46	92.482693	46,241.35	-3,716.11	0.01
		Base		99.914920	49,957.46	92.482693	46,241.35	-3,716.11	0.01
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15					4.150000	15 Jun 2053		
	250,000.000	Local		99.316476	248,291.19	83.501442	208,753.61	-39,537.58	0.05
		Base		99.316476	248,291.19	83.501442	208,753.61	-39,537.58	0.05

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	130,000.000	Local		114.865885	149,325.65	93.362117	121,370.75	-27,954.90	0.03
		Base		114.865885	149,325.65	93.362117	121,370.75	-27,954.90	0.03
548661ED5	LOWE S COS INC SR UNSECURED 09/28 1.7					1.700000	15 Sep 2028		
	100,000.000	Local		99.808240	99,808.24	81.692999	81,693.00	-18,115.24	0.02
		Base		99.808240	99,808.24	81.692999	81,693.00	-18,115.24	0.02
549875AB8	LUKOIL CAPITAL DAC COMPANY GUAR 144A 10/31 3.6						26 Oct 2031		
	260,000.000	Local		100.000000	260,000.00	70.500000	183,300.00	-76,700.00	0.05
		Base		100.000000	260,000.00	70.500000	183,300.00	-76,700.00	0.05
55284AAA6	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL7 A 144A					4.073430	16 Oct 2036		
	480,000.000	Local		100.000000	480,000.00	96.006740	460,832.35	-19,167.65	0.12
	Original Face:	480,000.000	Base	100.000000	480,000.00	96.006740	460,832.35	-19,167.65	0.12
55285BAA3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A					4.919710	17 Sep 2037		
	420,000.000	Local		99.505431	417,922.81	100.335520	421,409.18	3,486.37	0.11
	Original Face:	420,000.000	Base	99.505431	417,922.81	100.335520	421,409.18	3,486.37	0.11
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125					4.125000	01 Mar 2027		
	20,000.000	Local		111.096200	22,219.24	93.310697	18,662.14	-3,557.10	0.00
		Base		111.096200	22,219.24	93.310697	18,662.14	-3,557.10	0.00
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
	40,000.000	Local		120.906100	48,362.44	82.218435	32,887.37	-15,475.07	0.01
		Base		120.906100	48,362.44	82.218435	32,887.37	-15,475.07	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local		95.470360	47,735.18	80.471078	40,235.54	-7,499.64	0.01
		Base		95.470360	47,735.18	80.471078	40,235.54	-7,499.64	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	70,000.000	Local		92.730571	64,911.40	76.200316	53,340.22	-11,571.18	0.01
		Base		92.730571	64,911.40	76.200316	53,340.22	-11,571.18	0.01
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local		100.294200	10,029.42	93.023002	9,302.30	-727.12	0.00
		Base		100.294200	10,029.42	93.023002	9,302.30	-727.12	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

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55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.747844	88,873.06	84.883719	76,395.35	-12,477.71	0.02
		Base		98.747844	88,873.06	84.883719	76,395.35	-12,477.71	0.02
55336VBP4	MPLX LP SR UNSECURED 12/47 5.2					5.200000	01 Dec 2047		
	50,000.000	Local		120.577140	60,288.57	80.978384	40,489.19	-19,799.38	0.01
		Base		120.577140	60,288.57	80.978384	40,489.19	-19,799.38	0.01
55336VBQ2	MPLX LP SR UNSECURED 08/30 2.65					2.650000	15 Aug 2030		
	100,000.000	Local		99.976910	99,976.91	78.310007	78,310.01	-21,666.90	0.02
		Base		99.976910	99,976.91	78.310007	78,310.01	-21,666.90	0.02
55903VAG8	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/27 3.755					3.755000	15 Mar 2027		
	40,000.000	Local		100.000000	40,000.00	89.509260	35,803.70	-4,196.30	0.01
		Base		100.000000	40,000.00	89.509260	35,803.70	-4,196.30	0.01
55903VAJ2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/29 4.054					4.054000	15 Mar 2029		
	60,000.000	Local		100.000000	60,000.00	86.588442	51,953.07	-8,046.93	0.01
		Base		100.000000	60,000.00	86.588442	51,953.07	-8,046.93	0.01
55903VAL7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/32 4.279					4.279000	15 Mar 2032		
	320,000.000	Local		99.893909	319,660.51	82.252540	263,208.13	-56,452.38	0.07
		Base		99.893909	319,660.51	82.252540	263,208.13	-56,452.38	0.07
55903VAN3	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/42 5.05					5.050000	15 Mar 2042		
	20,000.000	Local		100.687350	20,137.47	74.834521	14,966.90	-5,170.57	0.00
		Base		100.687350	20,137.47	74.834521	14,966.90	-5,170.57	0.00
55903VAQ6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/52 5.141					5.141000	15 Mar 2052		
	220,000.000	Local		100.332895	220,732.37	72.554975	159,620.95	-61,111.42	0.04
		Base		100.332895	220,732.37	72.554975	159,620.95	-61,111.42	0.04
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	150,000.000	Local		112.032327	168,048.49	88.265932	132,398.90	-35,649.59	0.03
		Base		112.032327	168,048.49	88.265932	132,398.90	-35,649.59	0.03
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	80,000.000	Local		99.870675	79,896.54	65.891394	52,713.12	-27,183.42	0.01
		Base		99.870675	79,896.54	65.891394	52,713.12	-27,183.42	0.01

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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	
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85				0.850000	09 Jun 2023			
		220,000.000	Local	99.986323	219,969.91	97.434585	214,356.09	-5,613.82	0.06
			Base	99.986323	219,969.91	97.434585	214,356.09	-5,613.82	0.06
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375				3.375000	01 Apr 2024			
		10,000.000	Local	101.451800	10,145.18	98.264427	9,826.44	-318.74	0.00
			Base	101.451800	10,145.18	98.264427	9,826.44	-318.74	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050			
		280,000.000	Local	122.399029	342,717.28	80.450125	225,260.35	-117,456.93	0.06
			Base	122.399029	342,717.28	80.450125	225,260.35	-117,456.93	0.06
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026			
		70,000.000	Local	102.487571	71,741.30	96.437024	67,505.92	-4,235.38	0.02
			Base	102.487571	71,741.30	96.437024	67,505.92	-4,235.38	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045			
		60,000.000	Local	103.018467	61,811.08	88.463322	53,077.99	-8,733.09	0.01
			Base	103.018467	61,811.08	88.463322	53,077.99	-8,733.09	0.01
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027			
		20,000.000	Local	106.598950	21,319.79	94.743971	18,948.79	-2,371.00	0.00
			Base	106.598950	21,319.79	94.743971	18,948.79	-2,371.00	0.00
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8				3.800000	01 Apr 2028			
		110,000.000	Local	100.061300	110,067.43	93.981458	103,379.60	-6,687.83	0.03
			Base	100.061300	110,067.43	93.981458	103,379.60	-6,687.83	0.03
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625				3.625000	01 Sep 2049			
		10,000.000	Local	111.065900	11,106.59	72.835950	7,283.60	-3,822.99	0.00
			Base	111.065900	11,106.59	72.835950	7,283.60	-3,822.99	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45				1.450000	01 Sep 2025			
		80,000.000	Local	99.882275	79,905.82	91.192447	72,953.96	-6,951.86	0.02
			Base	99.882275	79,905.82	91.192447	72,953.96	-6,951.86	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125				2.125000	01 Mar 2030			
		140,000.000	Local	102.192393	143,069.35	81.443513	114,020.92	-29,048.43	0.03
			Base	102.192393	143,069.35	81.443513	114,020.92	-29,048.43	0.03

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STATE STREET

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58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	50,000.000	Local		104.812400	52,406.20	96.226000	48,113.00	-4,293.20	0.01
		Base		104.812400	52,406.20	96.226000	48,113.00	-4,293.20	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	50,000.000	Local		109.496040	54,748.02	93.432415	46,716.21	-8,031.81	0.01
		Base		109.496040	54,748.02	93.432415	46,716.21	-8,031.81	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	40,000.000	Local		99.421325	39,768.53	89.865194	35,946.08	-3,822.45	0.01
		Base		99.421325	39,768.53	89.865194	35,946.08	-3,822.45	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	120,000.000	Local		113.285417	135,942.50	80.143132	96,171.76	-39,770.74	0.03
		Base		113.285417	135,942.50	80.143132	96,171.76	-39,770.74	0.03
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	17,000.000	Local		104.403647	17,748.62	90.269357	15,345.79	-2,402.83	0.00
		Base		104.403647	17,748.62	90.269357	15,345.79	-2,402.83	0.00
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	80,000.000	Local		99.695725	79,756.58	87.696078	70,156.86	-9,599.72	0.02
		Base		99.695725	79,756.58	87.696078	70,156.86	-9,599.72	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	40,000.000	Local		99.324650	39,729.86	78.165539	31,266.22	-8,463.64	0.01
		Base		99.324650	39,729.86	78.165539	31,266.22	-8,463.64	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					3.083710	25 Jan 2029		
	245,846.390	Local		99.365486	244,286.46	90.471760	222,421.56	-21,864.90	0.06
	Original Face: 20,000,000.000	Base		99.365486	244,286.46	90.471760	222,421.56	-21,864.90	0.06
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					3.373710	25 Jul 2035		
	183,153.510	Local		99.944189	183,051.29	95.939390	175,716.36	-7,334.93	0.05
	Original Face: 440,000.000	Base		99.944189	183,051.29	95.939390	175,716.36	-7,334.93	0.05
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local		104.744591	115,219.05	96.478263	106,126.09	-9,092.96	0.03
		Base		104.744591	115,219.05	96.478263	106,126.09	-9,092.96	0.03

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59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
	150,000.000	Local		99.966493	149,949.74	97.490000	146,235.00	-3,714.74	0.04
		Base		99.966493	149,949.74	97.490000	146,235.00	-3,714.74	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local		99.157600	9,915.76	95.865805	9,586.58	-329.18	0.00
		Base		99.157600	9,915.76	95.865805	9,586.58	-329.18	0.00
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local		98.835115	336,039.39	96.002834	326,409.64	-9,629.75	0.09
		Base		98.835115	336,039.39	96.002834	326,409.64	-9,629.75	0.09
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local		99.346109	218,561.44	97.990349	215,578.77	-2,982.67	0.06
		Base		99.346109	218,561.44	97.990349	215,578.77	-2,982.67	0.06
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	150,000.000	Local		105.908347	158,862.52	95.171588	142,757.38	-16,105.14	0.04
		Base		105.908347	158,862.52	95.171588	142,757.38	-16,105.14	0.04
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	70,000.000	Local		97.302671	68,111.87	70.629632	49,440.74	-18,671.13	0.01
		Base		97.302671	68,111.87	70.629632	49,440.74	-18,671.13	0.01
59524QAA3	MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1					4.100000	15 May 2028		
	20,000.000	Local		98.485150	19,697.03	92.666263	18,533.25	-1,163.78	0.00
		Base		98.485150	19,697.03	92.666263	18,533.25	-1,163.78	0.00
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	130,000.000	Local		99.939538	129,921.40	92.154848	119,801.30	-10,120.10	0.03
		Base		99.939538	129,921.40	92.154848	119,801.30	-10,120.10	0.03
59981AAC0	MILL CITY MORTGAGE TRUST MCMLT 2019 1 A1 144A					3.250000	25 Oct 2069		
	209,801.910	Local		102.524920	215,099.24	94.421260	198,097.61	-17,001.63	0.05
	Original Face: 470,000.000	Base		102.524920	215,099.24	94.421260	198,097.61	-17,001.63	0.05
606822CF9	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/26 VAR					3.837000	17 Apr 2026		
	200,000.000	Local		100.000000	200,000.00	95.737171	191,474.34	-8,525.66	0.05
		Base		100.000000	200,000.00	95.737171	191,474.34	-8,525.66	0.05

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609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	130,000.000	Local	100.241438	130,313.87	91.412564	118,836.33	-11,477.54	0.03	
		Base	100.241438	130,313.87	91.412564	118,836.33	-11,477.54	0.03	
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local	100.000000	10,000.00	91.896248	9,189.62	-810.38	0.00	
		Base	100.000000	10,000.00	91.896248	9,189.62	-810.38	0.00	
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	270,000.000	Local	103.328844	278,987.88	81.045691	218,823.37	-60,164.51	0.06	
		Base	103.328844	278,987.88	81.045691	218,823.37	-60,164.51	0.06	
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local	100.000000	220,000.00	86.001739	189,203.83	-30,796.17	0.05	
		Base	100.000000	220,000.00	86.001739	189,203.83	-30,796.17	0.05	
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	200,000.000	Local	100.043915	200,087.83	91.740549	183,481.10	-16,606.73	0.05	
		Base	100.043915	200,087.83	91.740549	183,481.10	-16,606.73	0.05	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local	97.309671	165,426.44	89.822490	152,698.23	-12,728.21	0.04	
		Base	97.309671	165,426.44	89.822490	152,698.23	-12,728.21	0.04	
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
	210,000.000	Local	101.414943	212,971.38	76.380306	160,398.64	-52,572.74	0.04	
		Base	101.414943	212,971.38	76.380306	160,398.64	-52,572.74	0.04	
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
	80,000.000	Local	100.486050	80,388.84	95.265310	76,212.25	-4,176.59	0.02	
	Original Face:	80,000.000	Base	100.486050	80,388.84	95.265310	76,212.25	-4,176.59	0.02
62947AAF0	NP SPE X LP NPRL 2021 1A A1 144A					2.230000	19 Mar 2051		
	459,883.860	Local	99.953488	459,669.96	86.901890	399,647.77	-60,022.19	0.10	
	Original Face:	460,000.000	Base	99.953488	459,669.96	86.901890	399,647.77	-60,022.19	0.10
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
	40,000.000	Local	100.277925	40,111.17	92.744745	37,097.90	-3,013.27	0.01	
		Base	100.277925	40,111.17	92.744745	37,097.90	-3,013.27	0.01	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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	
62955VAA4	NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A					2.042400	25 Jul 2061			
			233,048.960	Local	99.999790	233,048.47	89.380540	208,300.42	-24,748.05	0.05
Original Face:			300,000.000	Base	99.999790	233,048.47	89.380540	208,300.42	-24,748.05	0.05
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A					3.493710	26 Jul 2066			
			250,000.000	Local	100.427164	251,067.91	99.131750	247,829.38	-3,238.53	0.06
Original Face:			250,000.000	Base	100.427164	251,067.91	99.131750	247,829.38	-3,238.53	0.06
64035DAC0	NELNET STUDENT LOAN TRUST NSLT 2021 A A2 144A					4.023430	20 Apr 2062			
			300,000.000	Local	100.398987	301,196.96	95.144740	285,434.22	-15,762.74	0.07
Original Face:			300,000.000	Base	100.398987	301,196.96	95.144740	285,434.22	-15,762.74	0.07
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059			
			79,229.260	Local	99.999950	79,229.22	91.669670	72,629.20	-6,600.02	0.02
Original Face:			450,000.000	Base	99.999950	79,229.22	91.669670	72,629.20	-6,600.02	0.02
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059			
			191,821.990	Local	102.133488	195,914.49	93.525120	179,401.75	-16,512.74	0.05
Original Face:			370,000.000	Base	102.133488	195,914.49	93.525120	179,401.75	-16,512.74	0.05
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059			
			205,726.200	Local	110.419815	227,162.49	89.925240	184,999.78	-42,162.71	0.05
Original Face:			240,000.000	Base	110.419815	227,162.49	89.925240	184,999.78	-42,162.71	0.05
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A					4.250000	25 Sep 2059			
			205,726.200	Local	110.315546	226,947.98	89.677080	184,489.25	-42,458.73	0.05
Original Face:			240,000.000	Base	110.315546	226,947.98	89.677080	184,489.25	-42,458.73	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057			
			254,761.110	Local	102.372191	260,804.53	94.928790	241,841.64	-18,962.89	0.06
Original Face:			970,000.000	Base	102.372191	260,804.53	94.928790	241,841.64	-18,962.89	0.06
64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A					3.750000	25 Aug 2055			
			142,615.320	Local	106.095103	151,307.87	93.018730	132,658.96	-18,648.91	0.03
Original Face:			820,000.000	Base	106.095103	151,307.87	93.018730	132,658.96	-18,648.91	0.03
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A					3.500000	25 Dec 2057			
			240,000.000	Local	102.905154	246,972.37	83.608980	200,661.55	-46,310.82	0.05
Original Face:			240,000.000	Base	102.905154	246,972.37	83.608980	200,661.55	-46,310.82	0.05

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64830KAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 3A A1 144A				4.500000	25 May 2058		
		97,692.110	Local 98.819301	96,538.66	96.572180	94,343.40	-2,195.26	0.02
Original Face:		240,000.000	Base 98.819301	96,538.66	96.572180	94,343.40	-2,195.26	0.02
64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A				2.750000	25 Jul 2059		
		111,701.740	Local 104.672425	116,920.92	93.662800	104,622.98	-12,297.94	0.03
Original Face:		210,000.000	Base 104.672425	116,920.92	93.662800	104,622.98	-12,297.94	0.03
64831TAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A				1.156120	27 Nov 2056		
		76,105.300	Local 100.000000	76,105.30	85.481760	65,056.15	-11,049.15	0.02
Original Face:		120,000.000	Base 100.000000	76,105.30	85.481760	65,056.15	-11,049.15	0.02
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A				1.516260	27 Nov 2056		
		76,105.300	Local 100.000000	76,105.30	83.348810	63,432.86	-12,672.44	0.02
Original Face:		120,000.000	Base 100.000000	76,105.30	83.348810	63,432.86	-12,672.44	0.02
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A				5.000000	25 Jun 2062		
		376,220.540	Local 99.663208	374,953.46	97.125830	365,407.32	-9,546.14	0.10
Original Face:		390,000.000	Base 99.663208	374,953.46	97.125830	365,407.32	-9,546.14	0.10
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95				0.950000	24 Jun 2025		
		60,000.000	Local 99.943667	59,966.20	89.606273	53,763.76	-6,202.44	0.01
			Base 99.943667	59,966.20	89.606273	53,763.76	-6,202.44	0.01
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
		40,000.000	Local 103.030250	41,212.10	94.836452	37,934.58	-3,277.52	0.01
			Base 103.030250	41,212.10	94.836452	37,934.58	-3,277.52	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027		
		70,000.000	Local 105.800600	74,060.42	91.931420	64,351.99	-9,708.43	0.02
			Base 105.800600	74,060.42	91.931420	64,351.99	-9,708.43	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85				2.850000	27 Mar 2030		
		60,000.000	Local 99.886067	59,931.64	86.838197	52,102.92	-7,828.72	0.01
			Base 99.886067	59,931.64	86.838197	52,102.92	-7,828.72	0.01
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040		
		40,000.000	Local 99.432075	39,772.83	77.002537	30,801.01	-8,971.82	0.01
			Base 99.432075	39,772.83	77.002537	30,801.01	-8,971.82	0.01

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654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	10,000.000	Local		109.591400	10,959.14	74.429179	7,442.92	-3,516.22	0.00
		Base		109.591400	10,959.14	74.429179	7,442.92	-3,516.22	0.00
65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1					1.000000	09 Jun 2023		
	210,000.000	Local		99.976100	209,949.81	97.320918	204,373.93	-5,575.88	0.05
		Base		99.976100	209,949.81	97.320918	204,373.93	-5,575.88	0.05
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local		98.189923	127,646.90	95.353089	123,959.02	-3,687.88	0.03
		Base		98.189923	127,646.90	95.353089	123,959.02	-3,687.88	0.03
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local		96.305417	57,783.25	91.143477	54,686.09	-3,097.16	0.01
		Base		96.305417	57,783.25	91.143477	54,686.09	-3,097.16	0.01
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	450,000.000	Local		136.948067	616,266.30	95.435367	429,459.15	-186,807.15	0.11
		Base		136.948067	616,266.30	95.435367	429,459.15	-186,807.15	0.11
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	100,000.000	Local		101.826170	101,826.17	77.684748	77,684.75	-24,141.42	0.02
		Base		101.826170	101,826.17	77.684748	77,684.75	-24,141.42	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	380,000.000	Local		108.746339	413,236.09	73.219979	278,235.92	-135,000.17	0.07
		Base		108.746339	413,236.09	73.219979	278,235.92	-135,000.17	0.07
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	70,000.000	Local		108.182214	75,727.55	71.582429	50,107.70	-25,619.85	0.01
		Base		108.182214	75,727.55	71.582429	50,107.70	-25,619.85	0.01
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061		
	304,818.830	Local		99.999813	304,818.26	82.138060	250,372.27	-54,445.99	0.07
	Original Face:	460,000.000	Base	99.999813	304,818.26	82.138060	250,372.27	-54,445.99	0.07
670857AC5	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A					1.563000	25 May 2061		
	79,518.210	Local		99.999849	79,518.09	82.972830	65,978.51	-13,539.58	0.02
	Original Face:	120,000.000	Base	99.999849	79,518.09	82.972830	65,978.51	-13,539.58	0.02

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67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025			
		400,000.000	Local	100.586655	402,346.62	95.456000	381,824.00	-20,522.62	0.10
			Base	100.586655	402,346.62	95.456000	381,824.00	-20,522.62	0.10
67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A				1.054000	25 Jul 2061			
		153,224.060	Local	99.998662	153,222.01	79.826060	122,312.73	-30,909.28	0.03
		Original Face: 200,000.000	Base	99.998662	153,222.01	79.826060	122,312.73	-30,909.28	0.03
67114VAA1	ONSLow BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A				2.305000	25 Nov 2061			
		399,428.690	Local	99.999940	399,428.45	85.910260	343,150.23	-56,278.22	0.09
		Original Face: 460,000.000	Base	99.999940	399,428.45	85.910260	343,150.23	-56,278.22	0.09
67118AAA3	OPG TRUST OPG 2021 PORT A 144A				3.302000	15 Oct 2036			
		322,125.840	Local	99.224797	319,628.71	94.584090	304,679.79	-14,948.92	0.08
		Original Face: 470,000.000	Base	99.224797	319,628.71	94.584090	304,679.79	-14,948.92	0.08
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A				1.850000	20 Nov 2050			
		203,285.980	Local	99.996276	203,278.41	87.997060	178,885.69	-24,392.72	0.05
		Original Face: 210,000.000	Base	99.996276	203,278.41	87.997060	178,885.69	-24,392.72	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046			
		10,000.000	Local	99.097900	9,909.79	82.293877	8,229.39	-1,680.40	0.00
			Base	99.097900	9,909.79	82.293877	8,229.39	-1,680.40	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047			
		40,000.000	Local	96.610750	38,644.30	80.075652	32,030.26	-6,614.04	0.01
			Base	96.610750	38,644.30	80.075652	32,030.26	-6,614.04	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027			
		220,000.000	Local	97.153168	213,736.97	90.000000	198,000.00	-15,736.97	0.05
			Base	97.153168	213,736.97	90.000000	198,000.00	-15,736.97	0.05
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048			
		60,000.000	Local	97.489767	58,493.86	80.396569	48,237.94	-10,255.92	0.01
			Base	97.489767	58,493.86	80.396569	48,237.94	-10,255.92	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2				3.200000	15 Aug 2026			
		60,000.000	Local	100.413483	60,248.09	92.720000	55,632.00	-4,616.09	0.01
			Base	100.413483	60,248.09	92.720000	55,632.00	-4,616.09	0.01

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674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024			
		70,000.000	Local	106.561543	74,593.08	102.750000	71,925.00	-2,668.08	0.02
			Base	106.561543	74,593.08	102.750000	71,925.00	-2,668.08	0.02
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55				5.550000	15 Mar 2026			
		60,000.000	Local	106.335850	63,801.51	100.114000	60,068.40	-3,733.11	0.02
			Base	106.335850	63,801.51	100.114000	60,068.40	-3,733.11	0.02
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031			
		140,000.000	Local	129.163064	180,828.29	106.750000	149,450.00	-31,378.29	0.04
			Base	129.163064	180,828.29	106.750000	149,450.00	-31,378.29	0.04
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044			
		310,000.000	Local	100.572735	311,775.48	83.506179	258,869.15	-52,906.33	0.07
			Base	100.572735	311,775.48	83.506179	258,869.15	-52,906.33	0.07
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95				2.950000	01 Apr 2030			
		20,000.000	Local	91.521900	18,304.38	80.575086	16,115.02	-2,189.36	0.00
			Base	91.521900	18,304.38	80.575086	16,115.02	-2,189.36	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		210,000.000	Local	99.966162	209,928.94	87.651570	184,068.30	-25,860.64	0.05
			Base	99.966162	209,928.94	87.651570	184,068.30	-25,860.64	0.05
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875				2.875000	25 Mar 2031			
		260,000.000	Local	100.249104	260,647.67	78.832187	204,963.69	-55,683.98	0.05
			Base	100.249104	260,647.67	78.832187	204,963.69	-55,683.98	0.05
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875				2.875000	11 May 2031			
		300,000.000	Local	98.960087	296,880.26	72.820263	218,460.79	-78,419.47	0.06
			Base	98.960087	296,880.26	72.820263	218,460.79	-78,419.47	0.06
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056				2.056000	05 Apr 2025			
		30,000.000	Local	99.999000	29,999.70	92.511594	27,753.48	-2,246.22	0.01
			Base	99.999000	29,999.70	92.511594	27,753.48	-2,246.22	0.01
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A				2.071000	25 Nov 2056			
		264,678.540	Local	99.999686	264,677.71	82.577530	218,565.00	-46,112.71	0.06
		Original Face:	Base	99.999686	264,677.71	82.577530	218,565.00	-46,112.71	0.06

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69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local		98.509848	206,870.68	87.718567	184,208.99	-22,661.69	0.05
		Base		98.509848	206,870.68	87.718567	184,208.99	-22,661.69	0.05
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	40,000.000	Local		100.049225	40,019.69	80.875870	32,350.35	-7,669.34	0.01
		Base		100.049225	40,019.69	80.875870	32,350.35	-7,669.34	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	40,000.000	Local		99.916125	39,966.45	72.733720	29,093.49	-10,872.96	0.01
		Base		99.916125	39,966.45	72.733720	29,093.49	-10,872.96	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	20,000.000	Local		99.542550	19,908.51	64.014175	12,802.84	-7,105.67	0.00
		Base		99.542550	19,908.51	64.014175	12,802.84	-7,105.67	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	20,000.000	Local		99.397150	19,879.43	60.864861	12,172.97	-7,706.46	0.00
		Base		99.397150	19,879.43	60.864861	12,172.97	-7,706.46	0.00
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	540,000.000	Local		130.190807	703,030.36	98.233220	530,459.39	-172,570.97	0.14
	Original Face: 540,000.000	Base		130.190807	703,030.36	98.233220	530,459.39	-172,570.97	0.14
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	60,000.000	Local		99.988833	59,993.30	92.076644	55,245.99	-4,747.31	0.01
		Base		99.988833	59,993.30	92.076644	55,245.99	-4,747.31	0.01
70450YAL7	PAYPAL HOLDINGS INC SR UNSECURED 06/32 4.4					4.400000	01 Jun 2032		
	90,000.000	Local		96.695422	87,025.88	93.160175	83,844.16	-3,181.72	0.02
		Base		96.695422	87,025.88	93.160175	83,844.16	-3,181.72	0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
	20,000.000	Local		104.287950	20,857.59	70.068834	14,013.77	-6,843.82	0.00
		Base		104.287950	20,857.59	70.068834	14,013.77	-6,843.82	0.00
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
	10,000.000	Local		102.852800	10,285.28	94.609180	9,460.92	-824.36	0.00
		Base		102.852800	10,285.28	94.609180	9,460.92	-824.36	0.00

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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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
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
	10,000.000	Local		105.354100	10,535.41	91.801652	9,180.17	-1,355.24	0.00
		Base		105.354100	10,535.41	91.801652	9,180.17	-1,355.24	0.00
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	80,000.000	Local		99.961063	79,968.85	98.104279	78,483.42	-1,485.43	0.02
		Base		99.961063	79,968.85	98.104279	78,483.42	-1,485.43	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
	50,000.000	Local		99.666660	49,833.33	80.119101	40,059.55	-9,773.78	0.01
		Base		99.666660	49,833.33	80.119101	40,059.55	-9,773.78	0.01
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	30,000.000	Local		137.056700	41,117.01	102.400993	30,720.30	-10,396.71	0.01
Original Face:	30,000.010	Base		137.056700	41,117.01	102.400993	30,720.30	-10,396.71	0.01
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
	190,000.000	Local		97.145826	184,577.07	68.958458	131,021.07	-53,556.00	0.03
		Base		97.145826	184,577.07	68.958458	131,021.07	-53,556.00	0.03
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	400,000.000	Local		114.861260	459,445.04	82.720000	330,880.00	-128,565.04	0.09
		Base		114.861260	459,445.04	82.720000	330,880.00	-128,565.04	0.09
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	440,000.000	Local		85.305152	375,342.67	52.337181	230,283.60	-145,059.07	0.06
		Base		85.305152	375,342.67	52.337181	230,283.60	-145,059.07	0.06
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		95.670133	411,381.57	70.350540	302,507.32	-108,874.25	0.08
		Base		95.670133	411,381.57	70.350540	302,507.32	-108,874.25	0.08
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	80,000.000	Local		102.380825	81,904.66	85.873118	68,698.49	-13,206.17	0.02
		Base		102.380825	81,904.66	85.873118	68,698.49	-13,206.17	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	100,000.000	Local		99.664770	99,664.77	90.817242	90,817.24	-8,847.53	0.02
		Base		99.664770	99,664.77	90.817242	90,817.24	-8,847.53	0.02

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Holdings

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STATE STREET

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717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	60,000.000	Local		99.892283	59,935.37	79.827075	47,896.25	-12,039.12	0.01
		Base		99.892283	59,935.37	79.827075	47,896.25	-12,039.12	0.01
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	110,000.000	Local		102.682400	112,950.64	67.224019	73,946.42	-39,004.22	0.02
		Base		102.682400	112,950.64	67.224019	73,946.42	-39,004.22	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.177450	40,070.98	73.259952	29,303.98	-10,767.00	0.01
		Base		100.177450	40,070.98	73.259952	29,303.98	-10,767.00	0.01
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		99.923071	239,815.37	99.780369	239,472.89	-342.48	0.06
		Base		99.923071	239,815.37	99.780369	239,472.89	-342.48	0.06
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	50,000.000	Local		99.520120	49,760.06	75.934116	37,967.06	-11,793.00	0.01
		Base		99.520120	49,760.06	75.934116	37,967.06	-11,793.00	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	40,000.000	Local		99.933900	39,973.56	97.974000	39,189.60	-783.96	0.01
		Base		99.933900	39,973.56	97.974000	39,189.60	-783.96	0.01
723787AQ0	PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9					1.900000	15 Aug 2030		
	80,000.000	Local		96.546488	77,237.19	76.422061	61,137.65	-16,099.54	0.02
		Base		96.546488	77,237.19	76.422061	61,137.65	-16,099.54	0.02
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
	180,000.000	Local		98.973939	178,153.09	77.013800	138,624.84	-39,528.25	0.04
		Base		98.973939	178,153.09	77.013800	138,624.84	-39,528.25	0.04
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
	20,000.000	Local		99.987250	19,997.45	87.456945	17,491.39	-2,506.06	0.00
		Base		99.987250	19,997.45	87.456945	17,491.39	-2,506.06	0.00
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	20,000.000	Local		99.954550	19,990.91	89.845451	17,969.09	-2,021.82	0.00
		Base		99.954550	19,990.91	89.845451	17,969.09	-2,021.82	0.00

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742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	10,000.000	Local		106.753200	10,675.32	93.047295	9,304.73	-1,370.59	0.00
		Base		106.753200	10,675.32	93.047295	9,304.73	-1,370.59	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	30,000.000	Local		99.813800	29,944.14	89.527134	26,858.14	-3,086.00	0.01
		Base		99.813800	29,944.14	89.527134	26,858.14	-3,086.00	0.01
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	88.604670	221,511.68	-28,488.32	0.06
		Base		100.000000	250,000.00	88.604670	221,511.68	-28,488.32	0.06
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
	170,000.000	Local		102.003706	173,406.30	67.198393	114,237.27	-59,169.03	0.03
		Base		102.003706	173,406.30	67.198393	114,237.27	-59,169.03	0.03
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	160,000.000	Local		102.799406	164,479.05	80.799421	129,279.07	-35,199.98	0.03
		Base		102.799406	164,479.05	80.799421	129,279.07	-35,199.98	0.03
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
	30,000.000	Local		104.004367	31,201.31	97.365710	29,209.71	-1,991.60	0.01
		Base		104.004367	31,201.31	97.365710	29,209.71	-1,991.60	0.01
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	250,000.000	Local		98.630556	246,576.39	62.692000	156,730.00	-89,846.39	0.04
		Base		98.630556	246,576.39	62.692000	156,730.00	-89,846.39	0.04
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	50,000.000	Local		99.937960	49,968.98	95.501610	47,750.81	-2,218.17	0.01
		Base		99.937960	49,968.98	95.501610	47,750.81	-2,218.17	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	250,000.000	Local		99.368008	248,420.02	91.473960	228,684.90	-19,735.12	0.06
	Original Face:	250,000.000	Base	99.368008	248,420.02	91.473960	228,684.90	-19,735.12	0.06
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A					2.633000	25 Sep 2059		
	41,780.030	Local		99.999043	41,779.63	96.987340	40,521.34	-1,258.29	0.01
	Original Face:	380,000.000	Base	99.999043	41,779.63	96.987340	40,521.34	-1,258.29	0.01

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76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A				2.941000	25 Sep 2059			
		56,019.040	Local	99.999054	56,018.51	97.019430	54,349.35	-1,669.16	0.01
Original Face:		380,000.000	Base	99.999054	56,018.51	97.019430	54,349.35	-1,669.16	0.01
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A				3.044000	25 Sep 2059			
		56,019.040	Local	99.999786	56,018.92	97.018660	54,348.92	-1,670.00	0.01
Original Face:		380,000.000	Base	99.999786	56,018.92	97.018660	54,348.92	-1,670.00	0.01
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A				1.654000	25 May 2060			
		102,907.280	Local	99.999048	102,906.30	98.319830	101,178.26	-1,728.04	0.03
Original Face:		810,000.000	Base	99.999048	102,906.30	98.319830	101,178.26	-1,728.04	0.03
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043			
		130,000.000	Local	114.470315	148,811.41	83.468322	108,508.82	-40,302.59	0.03
			Base	114.470315	148,811.41	83.468322	108,508.82	-40,302.59	0.03
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045			
		10,000.000	Local	121.741700	12,174.17	78.458384	7,845.84	-4,328.33	0.00
			Base	121.741700	12,174.17	78.458384	7,845.84	-4,328.33	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024			
		320,000.000	Local	99.825181	319,440.58	98.820982	316,227.14	-3,213.44	0.08
			Base	99.825181	319,440.58	98.820982	316,227.14	-3,213.44	0.08
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023			
		120,000.000	Local	99.988175	119,985.81	98.594457	118,313.35	-1,672.46	0.03
			Base	99.988175	119,985.81	98.594457	118,313.35	-1,672.46	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025			
		70,000.000	Local	99.810071	69,867.05	90.251472	63,176.03	-6,691.02	0.02
			Base	99.810071	69,867.05	90.251472	63,176.03	-6,691.02	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A				3.979000	13 Feb 2053			
		240,000.000	Local	102.758688	246,620.85	80.673760	193,617.02	-53,003.83	0.05
Original Face:		240,000.000	Base	102.758688	246,620.85	80.673760	193,617.02	-53,003.83	0.05
78433QAA3	SG CAPITAL PARTNERS SGR 2022 1 A1 144A				3.166000	27 Mar 2062			
		432,051.720	Local	99.999604	432,050.01	89.789360	387,936.47	-44,113.54	0.10
Original Face:		450,000.000	Base	99.999604	432,050.01	89.789360	387,936.47	-44,113.54	0.10

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784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				1.748490	15 Sep 2039		
		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
78442GLK0	SLM STUDENT LOAN TRUST SLMA 2004 3A A6A 144A				3.333000	25 Oct 2064		
		336,182.500	Local 98.264318	330,347.44	97.738250	328,578.89	-1,768.55	0.09
Original Face:		470,000.000	Base 98.264318	330,347.44	97.738250	328,578.89	-1,768.55	0.09
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				0.367750	25 Mar 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
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				1.461220	15 Jun 2039		
		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
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A				4.283000	25 Apr 2023		
		339,299.480	Local 100.198978	339,974.61	99.207710	336,611.24	-3,363.37	0.09
Original Face:		4,000,000.000	Base 100.198978	339,974.61	99.207710	336,611.24	-3,363.37	0.09
78448YAB7	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2A1 144A				3.547710	15 Jan 2053		
		102,086.540	Local 98.145456	100,193.30	96.000010	98,003.09	-2,190.21	0.03
Original Face:		110,000.000	Base 98.145456	100,193.30	96.000010	98,003.09	-2,190.21	0.03
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053		
		111,367.140	Local 99.949393	111,310.78	87.151030	97,057.61	-14,253.17	0.03
Original Face:		120,000.000	Base 99.949393	111,310.78	87.151030	97,057.61	-14,253.17	0.03
78457JAA0	SMRT SMRT 2022 MINI A 144A				3.846000	15 Jan 2039		
		210,000.000	Local 100.000000	210,000.00	95.906190	201,403.00	-8,597.00	0.05
Original Face:		210,000.000	Base 100.000000	210,000.00	95.906190	201,403.00	-8,597.00	0.05
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		140,000.000	Local 99.901321	139,861.85	99.530420	139,342.59	-519.26	0.04
			Base 99.901321	139,861.85	99.530420	139,342.59	-519.26	0.04
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625				5.625000	08 Aug 2025		
		240,000.000	Local 99.811496	239,547.59	90.593000	217,423.20	-22,124.39	0.06
			Base 99.811496	239,547.59	90.593000	217,423.20	-22,124.39	0.06

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
81375WCS3	SECURITIZED ASSET BACKED RECEI SABR 2005 OP1 M1					3.058710	25 Jan 2035		
	95,209.390	Local		99.283001	94,526.74	92.813510	88,367.18	-6,159.56	0.02
Original Face:	140,000.000	Base		99.283001	94,526.74	92.813510	88,367.18	-6,159.56	0.02
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	150,000.000	Local		96.431473	144,647.21	79.557171	119,335.76	-25,311.45	0.03
		Base		96.431473	144,647.21	79.557171	119,335.76	-25,311.45	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	120,000.000	Local		98.205017	117,846.02	93.205112	111,846.13	-5,999.89	0.03
		Base		98.205017	117,846.02	93.205112	111,846.13	-5,999.89	0.03
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
	130,000.000	Local		104.319262	135,615.04	85.342729	110,945.55	-24,669.49	0.03
		Base		104.319262	135,615.04	85.342729	110,945.55	-24,669.49	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	280,000.000	Local		102.007871	285,622.04	70.260087	196,728.24	-88,893.80	0.05
		Base		102.007871	285,622.04	70.260087	196,728.24	-88,893.80	0.05
82652RAA7	SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A					1.350000	20 Sep 2038		
	185,161.560	Local		96.446287	178,581.45	92.918940	172,050.16	-6,531.29	0.04
Original Face:	340,000.000	Base		96.446287	178,581.45	92.918940	172,050.16	-6,531.29	0.04
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local		100.289305	200,578.61	99.700847	199,401.69	-1,176.92	0.05
		Base		100.289305	200,578.61	99.700847	199,401.69	-1,176.92	0.05
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	150,000.000	Local		100.551227	150,826.84	97.074407	145,611.61	-5,215.23	0.04
		Base		100.551227	150,826.84	97.074407	145,611.61	-5,215.23	0.04
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	140,000.000	Local		100.251200	140,351.68	93.177165	130,448.03	-9,903.65	0.03
Original Face:	140,000.000	Base		100.251200	140,351.68	93.177165	130,448.03	-9,903.65	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	22,657.470	Local		100.000000	22,657.47	92.455760	20,948.14	-1,709.33	0.01
Original Face:	30,000.000	Base		100.000000	22,657.47	92.455760	20,948.14	-1,709.33	0.01

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83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	45,115.060	Local	100.000000	45,115.06	86.788820	39,154.83	-5,960.23	0.01	
Original Face:	60,000.000	Base	100.000000	45,115.06	86.788820	39,154.83	-5,960.23	0.01	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	36,569.150	Local	100.000000	36,569.15	94.616690	34,600.52	-1,968.63	0.01	
Original Face:	130,000.000	Base	100.000000	36,569.15	94.616690	34,600.52	-1,968.63	0.01	
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
	184,219.930	Local	100.000000	184,219.93	93.468430	172,187.48	-12,032.45	0.04	
Original Face:	280,000.000	Base	100.000000	184,219.93	93.468430	172,187.48	-12,032.45	0.04	
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					3.817710	15 Jun 2037		
	304,995.030	Local	100.000000	304,995.03	98.504150	300,432.76	-4,562.27	0.08	
Original Face:	490,000.000	Base	100.000000	304,995.03	98.504150	300,432.76	-4,562.27	0.08	
83410JAA6	SOHO TRUST 2021 SOHO SOHO 2021 SOHO A 144A					2.786475	10 Aug 2038		
	470,000.000	Local	99.127940	465,901.32	80.205760	376,967.07	-88,934.25	0.10	
Original Face:	470,000.000	Base	99.127940	465,901.32	80.205760	376,967.07	-88,934.25	0.10	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	270,000.000	Local	99.330993	268,193.68	87.613000	236,555.10	-31,638.58	0.06	
		Base	99.330993	268,193.68	87.613000	236,555.10	-31,638.58	0.06	
86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8					3.643710	25 Aug 2034		
	149,131.990	Local	100.234457	149,481.64	96.580700	144,032.72	-5,448.92	0.04	
Original Face:	160,000.000	Base	100.234457	149,481.64	96.580700	144,032.72	-5,448.92	0.04	
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
	10,000.000	Local	106.853200	10,685.32	80.117172	8,011.72	-2,673.60	0.00	
		Base	106.853200	10,685.32	80.117172	8,011.72	-2,673.60	0.00	
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
	50,000.000	Local	119.655260	59,827.63	80.959929	40,479.96	-19,347.67	0.01	
		Base	119.655260	59,827.63	80.959929	40,479.96	-19,347.67	0.01	
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	460,000.000	Local	106.360596	489,258.74	93.550500	430,332.30	-58,926.44	0.11	
		Base	106.360596	489,258.74	93.550500	430,332.30	-58,926.44	0.11	

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87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	200,000.000	Local		99.973495	199,946.99	97.622400	195,244.80	-4,702.19	0.05
		Base		99.973495	199,946.99	97.622400	195,244.80	-4,702.19	0.05
87264ABB0	T MOBILE USA INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
	70,000.000	Local		102.906071	72,034.25	95.589583	66,912.71	-5,121.54	0.02
		Base		102.906071	72,034.25	95.589583	66,912.71	-5,121.54	0.02
87264ABD6	T MOBILE USA INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		104.057600	20,811.52	92.330192	18,466.04	-2,345.48	0.00
		Base		104.057600	20,811.52	92.330192	18,466.04	-2,345.48	0.00
87264ABF1	T MOBILE USA INC SR UNSECURED 04/30 3.875					3.875000	15 Apr 2030		
	340,000.000	Local		102.066971	347,027.70	88.667520	301,469.57	-45,558.13	0.08
		Base		102.066971	347,027.70	88.667520	301,469.57	-45,558.13	0.08
87264ABL8	T MOBILE USA INC SR UNSECURED 02/41 3					3.000000	15 Feb 2041		
	60,000.000	Local		97.757083	58,654.25	66.827621	40,096.57	-18,557.68	0.01
		Base		97.757083	58,654.25	66.827621	40,096.57	-18,557.68	0.01
87264ABN4	T MOBILE USA INC SR UNSECURED 02/51 3.3					3.300000	15 Feb 2051		
	10,000.000	Local		97.089200	9,708.92	65.155825	6,515.58	-3,193.34	0.00
		Base		97.089200	9,708.92	65.155825	6,515.58	-3,193.34	0.00
87264ABX2	T MOBILE USA INC SR UNSECURED 11/31 2.25					2.250000	15 Nov 2031		
	80,000.000	Local		99.991525	79,993.22	75.326463	60,261.17	-19,732.05	0.02
		Base		99.991525	79,993.22	75.326463	60,261.17	-19,732.05	0.02
87264ACB9	T MOBILE USA INC SR UNSECURED 02/31 2.55					2.550000	15 Feb 2031		
	50,000.000	Local		103.538640	51,769.32	79.194344	39,597.17	-12,172.15	0.01
		Base		103.538640	51,769.32	79.194344	39,597.17	-12,172.15	0.01
87264ACQ6	T MOBILE USA INC SR UNSECURED 03/32 2.7					2.700000	15 Mar 2032		
	150,000.000	Local		99.942347	149,913.52	78.008994	117,013.49	-32,900.03	0.03
		Base		99.942347	149,913.52	78.008994	117,013.49	-32,900.03	0.03
87264ACT0	T MOBILE USA INC SR UNSECURED 10/52 3.4					3.400000	15 Oct 2052		
	150,000.000	Local		102.001473	153,002.21	66.029141	99,043.71	-53,958.50	0.03
		Base		102.001473	153,002.21	66.029141	99,043.71	-53,958.50	0.03

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87277JAA9	TPG REAL ESTATE FINANCE TRTX 2022 FL5 A 144A				3.935030	15 Feb 2039			
		290,000.000	Local	100.000000	290,000.00	97.988180	284,165.72	-5,834.28	0.07
		Original Face:	290,000.000	Base	100.000000	290,000.00	97.988180	284,165.72	-5,834.28
872898AC5	TSMC ARIZONA CORP COMPANY GUAR 10/31 2.5				2.500000	25 Oct 2031			
		540,000.000	Local	99.764511	538,728.36	79.478564	429,184.25	-109,544.11	0.11
			Base	99.764511	538,728.36	79.478564	429,184.25	-109,544.11	0.11
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025			
		90,000.000	Local	102.516422	92,264.78	94.348022	84,913.22	-7,351.56	0.02
			Base	102.516422	92,264.78	94.348022	84,913.22	-7,351.56	0.02
87612KAA0	TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2				5.200000	01 Jul 2027			
		170,000.000	Local	100.135600	170,230.52	96.256696	163,636.38	-6,594.14	0.04
			Base	100.135600	170,230.52	96.256696	163,636.38	-6,594.14	0.04
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047			
		150,000.000	Local	103.079027	154,618.54	76.064146	114,096.22	-40,522.32	0.03
			Base	103.079027	154,618.54	76.064146	114,096.22	-40,522.32	0.03
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 2030			
		260,000.000	Local	100.625165	261,625.43	81.823719	212,741.67	-48,883.76	0.06
			Base	100.625165	261,625.43	81.823719	212,741.67	-48,883.76	0.06
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15				4.150000	15 May 2048			
		110,000.000	Local	100.387218	110,425.94	85.278310	93,806.14	-16,619.80	0.02
			Base	100.387218	110,425.94	85.278310	93,806.14	-16,619.80	0.02
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75				1.750000	04 May 2030			
		40,000.000	Local	99.862050	39,944.82	80.105149	32,042.06	-7,902.76	0.01
			Base	99.862050	39,944.82	80.105149	32,042.06	-7,902.76	0.01
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029			
		210,000.000	Local	99.292571	208,514.40	81.957838	172,111.46	-36,402.94	0.04
			Base	99.292571	208,514.40	81.957838	172,111.46	-36,402.94	0.04
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050			
		140,000.000	Local	112.256071	157,158.50	72.706414	101,788.98	-55,369.52	0.03
			Base	112.256071	157,158.50	72.706414	101,788.98	-55,369.52	0.03

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88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037			
		30,000.000	Local	113.815033	34,144.51	90.229928	27,068.98	-7,075.53	0.01
			Base	113.815033	34,144.51	90.229928	27,068.98	-7,075.53	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038			
		70,000.000	Local	141.510671	99,057.47	95.108287	66,575.80	-32,481.67	0.02
			Base	141.510671	99,057.47	95.108287	66,575.80	-32,481.67	0.02
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040			
		50,000.000	Local	128.772020	64,386.01	82.331765	41,165.88	-23,220.13	0.01
			Base	128.772020	64,386.01	82.331765	41,165.88	-23,220.13	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75				0.750000	12 Jun 2023			
		130,000.000	Local	99.982669	129,977.47	97.267148	126,447.29	-3,530.18	0.03
			Base	99.982669	129,977.47	97.267148	126,447.29	-3,530.18	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15				1.150000	12 Jun 2025			
		70,000.000	Local	99.997186	69,998.03	89.885430	62,919.80	-7,078.23	0.02
			Base	99.997186	69,998.03	89.885430	62,919.80	-7,078.23	0.02
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456				4.456000	08 Jun 2032			
		170,000.000	Local	100.335965	170,571.14	91.163394	154,977.77	-15,593.37	0.04
			Base	100.335965	170,571.14	91.163394	154,977.77	-15,593.37	0.04
893574AF0	TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042			
		60,000.000	Local	97.716083	58,629.65	81.750706	49,050.42	-9,579.23	0.01
			Base	97.716083	58,629.65	81.750706	49,050.42	-9,579.23	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026			
		30,000.000	Local	110.261633	33,078.49	106.173185	31,851.96	-1,226.53	0.01
			Base	110.261633	33,078.49	106.173185	31,851.96	-1,226.53	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR				3.126000	13 Aug 2030			
		500,000.000	Local	106.377004	531,885.02	82.026636	410,133.18	-121,751.84	0.11
			Base	106.377004	531,885.02	82.026636	410,133.18	-121,751.84	0.11
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5				4.500000	26 Jun 2048			
		200,000.000	Local	134.423690	268,847.38	81.133362	162,266.72	-106,580.66	0.04
			Base	134.423690	268,847.38	81.133362	162,266.72	-106,580.66	0.04

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90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C				5.369648	15 Dec 2051			
		200,000.000	Local	102.519105	205,038.21	87.318260	174,636.52	-30,401.69	0.05
Original Face:		200,000.000	Base	102.519105	205,038.21	87.318260	174,636.52	-30,401.69	0.05
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125				2.125000	01 May 2030			
		150,000.000	Local	99.776587	149,664.88	80.271581	120,407.37	-29,257.51	0.03
			Base	99.776587	149,664.88	80.271581	120,407.37	-29,257.51	0.03
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B				4.786300	15 Oct 2051			
		220,000.000	Local	111.809777	245,981.51	91.119770	200,463.49	-45,518.02	0.05
Original Face:		220,000.000	Base	111.809777	245,981.51	91.119770	200,463.49	-45,518.02	0.05
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025			
		110,000.000	Local	99.910536	109,901.59	97.544228	107,298.65	-2,602.94	0.03
			Base	99.910536	109,901.59	97.544228	107,298.65	-2,602.94	0.03
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060			
		140,000.000	Local	100.161921	140,226.69	74.008970	103,612.56	-36,614.13	0.03
			Base	100.161921	140,226.69	74.008970	103,612.56	-36,614.13	0.03
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15				2.150000	05 Feb 2027			
		10,000.000	Local	99.954500	9,995.45	89.283609	8,928.36	-1,067.09	0.00
			Base	99.954500	9,995.45	89.283609	8,928.36	-1,067.09	0.00
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070			
		40,000.000	Local	102.305175	40,922.07	69.804521	27,921.81	-13,000.26	0.01
			Base	102.305175	40,922.07	69.804521	27,921.81	-13,000.26	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044			
		940,000.000	Local	94.776710	890,901.07	76.559396	719,658.32	-171,242.75	0.19
			Base	94.776710	890,901.07	76.559396	719,658.32	-171,242.75	0.19
91087BAS9	UNITED MEXICAN STATES SR UNSECURED 02/52 4.4				4.400000	12 Feb 2052			
		520,000.000	Local	98.432900	511,851.08	69.094818	359,293.05	-152,558.03	0.09
			Base	98.432900	511,851.08	69.094818	359,293.05	-152,558.03	0.09
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025			
		160,000.000	Local	99.938831	159,902.13	91.808748	146,894.00	-13,008.13	0.04
			Base	99.938831	159,902.13	91.808748	146,894.00	-13,008.13	0.04

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

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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
912810RC4	US TREASURY N/B 08/43 3.625					3.625000	15 Aug 2043		
	80,000.000	Local		104.476050	83,580.84	93.277344	74,621.88	-8,958.96	0.02
		Base		104.476050	83,580.84	93.277344	74,621.88	-8,958.96	0.02
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	980,000.000	Local		130.785294	1,281,695.88	92.988281	911,285.15	-370,410.73	0.24
		Base		130.785294	1,281,695.88	92.988281	911,285.15	-370,410.73	0.24
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
	180,000.000	Local		125.630833	226,135.50	76.332031	137,397.66	-88,737.84	0.04
		Base		125.630833	226,135.50	76.332031	137,397.66	-88,737.84	0.04
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local		97.968965	333,094.48	81.691406	277,750.78	-55,343.70	0.07
		Base		97.968965	333,094.48	81.691406	277,750.78	-55,343.70	0.07
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	870,000.000	Local		97.555664	848,734.28	80.007812	696,067.96	-152,666.32	0.18
		Base		97.555664	848,734.28	80.007812	696,067.96	-152,666.32	0.18
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
	2,930,000.000	Local		110.820595	3,247,043.44	68.730469	2,013,802.74	-1,233,240.70	0.53
		Base		110.820595	3,247,043.44	68.730469	2,013,802.74	-1,233,240.70	0.53
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	4,200,000.000	Local		93.275440	3,917,568.47	55.988281	2,351,507.80	-1,566,060.67	0.61
		Base		93.275440	3,917,568.47	55.988281	2,351,507.80	-1,566,060.67	0.61
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	4,180,000.000	Local		95.374501	3,986,654.13	57.937500	2,421,787.50	-1,564,866.63	0.63
		Base		95.374501	3,986,654.13	57.937500	2,421,787.50	-1,564,866.63	0.63
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	1,920,000.000	Local		97.021621	1,862,815.13	61.937500	1,189,200.00	-673,615.13	0.31
		Base		97.021621	1,862,815.13	61.937500	1,189,200.00	-673,615.13	0.31
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	2,190,000.000	Local		94.651981	2,072,878.38	62.093750	1,359,853.13	-713,025.25	0.36
		Base		94.651981	2,072,878.38	62.093750	1,359,853.13	-713,025.25	0.36

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
	900,000.000	Local		92.914588	836,231.29	64.656250	581,906.25	-254,325.04	0.15
		Base		92.914588	836,231.29	64.656250	581,906.25	-254,325.04	0.15
912810SU3	US TREASURY N/B 02/51 1.875					1.875000	15 Feb 2051		
	4,330,000.000	Local		93.913597	4,066,458.77	66.210938	2,866,933.62	-1,199,525.15	0.75
		Base		93.913597	4,066,458.77	66.210938	2,866,933.62	-1,199,525.15	0.75
912810SW9	US TREASURY N/B 02/41 1.875					1.875000	15 Feb 2041		
	710,000.000	Local		95.930639	681,107.54	70.816406	502,796.48	-178,311.06	0.13
		Base		95.930639	681,107.54	70.816406	502,796.48	-178,311.06	0.13
912810SX7	US TREASURY N/B 05/51 2.375					2.375000	15 May 2051		
	1,640,000.000	Local		102.432876	1,679,899.17	74.820312	1,227,053.12	-452,846.05	0.32
		Base		102.432876	1,679,899.17	74.820312	1,227,053.12	-452,846.05	0.32
912810SY5	US TREASURY N/B 05/41 2.25					2.250000	15 May 2041		
	740,000.000	Local		105.238873	778,767.66	75.601562	559,451.56	-219,316.10	0.15
		Base		105.238873	778,767.66	75.601562	559,451.56	-219,316.10	0.15
912810SZ2	US TREASURY N/B 08/51 2					2.000000	15 Aug 2051		
	360,000.000	Local		92.261992	332,143.17	68.312500	245,925.00	-86,218.17	0.06
		Base		92.261992	332,143.17	68.312500	245,925.00	-86,218.17	0.06
912810TA6	US TREASURY N/B 08/41 1.75					1.750000	15 Aug 2041		
	1,220,000.000	Local		95.989190	1,171,068.12	68.406250	834,556.25	-336,511.87	0.22
		Base		95.989190	1,171,068.12	68.406250	834,556.25	-336,511.87	0.22
912810TB4	US TREASURY N/B 11/51 1.875					1.875000	15 Nov 2051		
	493,000.000	Local		98.178980	484,022.37	66.132812	326,034.76	-157,987.61	0.09
		Base		98.178980	484,022.37	66.132812	326,034.76	-157,987.61	0.09
912810TC2	US TREASURY N/B 11/41 2					2.000000	15 Nov 2041		
	1,440,000.000	Local		100.397071	1,445,717.82	71.585938	1,030,837.51	-414,880.31	0.27
		Base		100.397071	1,445,717.82	71.585938	1,030,837.51	-414,880.31	0.27
912810TD0	US TREASURY N/B 02/52 2.25					2.250000	15 Feb 2052		
	3,874,000.000	Local		93.656355	3,628,247.18	72.640625	2,814,097.81	-814,149.37	0.74
		Base		93.656355	3,628,247.18	72.640625	2,814,097.81	-814,149.37	0.74

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STATE STREET

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912810TG3	US TREASURY N/B 05/52 2.875					2.875000	15 May 2052		
	2,730,000.000	Local		94.963084	2,592,492.20	83.875000	2,289,787.50	-302,704.70	0.60
		Base		94.963084	2,592,492.20	83.875000	2,289,787.50	-302,704.70	0.60
912810TH1	US TREASURY N/B 05/42 3.25					3.250000	15 May 2042		
	150,000.000	Local		100.293287	150,439.93	88.765625	133,148.44	-17,291.49	0.03
		Base		100.293287	150,439.93	88.765625	133,148.44	-17,291.49	0.03
912810TJ7	US TREASURY N/B 08/52 3					3.000000	15 Aug 2052		
	1,020,000.000	Local		93.834158	957,108.41	86.359375	880,865.63	-76,242.78	0.23
		Base		93.834158	957,108.41	86.359375	880,865.63	-76,242.78	0.23
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	10,000.000	Local		100.038400	10,003.84	95.585938	9,558.59	-445.25	0.00
		Base		100.038400	10,003.84	95.585938	9,558.59	-445.25	0.00
91282CBJ9	US TREASURY N/B 01/28 0.75					0.750000	31 Jan 2028		
	560,000.000	Local		99.979127	559,883.11	84.226562	471,668.75	-88,214.36	0.12
		Base		99.979127	559,883.11	84.226562	471,668.75	-88,214.36	0.12
91282CBS9	US TREASURY N/B 03/28 1.25					1.250000	31 Mar 2028		
	1,000,000.000	Local		99.800381	998,003.81	86.265625	862,656.25	-135,347.56	0.23
		Base		99.800381	998,003.81	86.265625	862,656.25	-135,347.56	0.23
91282CBZ3	US TREASURY N/B 04/28 1.25					1.250000	30 Apr 2028		
	8,700,000.000	Local		99.362503	8,644,537.72	86.078125	7,488,796.88	-1,155,740.84	1.96
		Base		99.362503	8,644,537.72	86.078125	7,488,796.88	-1,155,740.84	1.96
91282CCB5	US TREASURY N/B 05/31 1.625					1.625000	15 May 2031		
	40,000.000	Local		101.529900	40,611.96	83.933594	33,573.44	-7,038.52	0.01
		Base		101.529900	40,611.96	83.933594	33,573.44	-7,038.52	0.01
91282CCE9	US TREASURY N/B 05/28 1.25					1.250000	31 May 2028		
	1,090,000.000	Local		99.807369	1,087,900.32	85.929688	936,633.60	-151,266.72	0.24
		Base		99.807369	1,087,900.32	85.929688	936,633.60	-151,266.72	0.24
91282CDF5	US TREASURY N/B 10/28 1.375					1.375000	31 Oct 2028		
	180,000.000	Local		99.501272	179,102.29	85.703125	154,265.63	-24,836.66	0.04
		Base		99.501272	179,102.29	85.703125	154,265.63	-24,836.66	0.04

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91282CDY4	US TREASURY N/B 02/32 1.875	0.000	Local	0.000000	0.35	1.875000	15 Feb 2032		0.00
			Base	0.000000	0.35	0.000000	0.00	-0.35	0.00
91282CEM9	US TREASURY N/B 04/29 2.875	1,120,000.000	Local	99.803422	1,117,798.33	2.875000	30 Apr 2029		0.27
			Base	99.803422	1,117,798.33	93.382812	1,045,887.49	-71,910.84	0.27
91282CEP2	US TREASURY N/B 05/32 2.875	140,000.000	Local	95.847314	134,186.24	2.875000	15 May 2032		0.03
			Base	95.847314	134,186.24	92.421875	129,390.63	-4,795.61	0.03
91282CFC0	US TREASURY N/B 07/29 2.625	240,000.000	Local	99.349600	238,439.04	2.625000	31 Jul 2029		0.06
			Base	99.349600	238,439.04	91.921875	220,612.50	-17,826.54	0.06
91282CFF3	US TREASURY N/B 08/32 2.75	210,000.000	Local	95.418181	200,378.18	2.750000	15 Aug 2032		0.05
			Base	95.418181	200,378.18	91.390625	191,920.31	-8,457.87	0.05
91282CFJ5	US TREASURY N/B 08/29 3.125	1,570,000.000	Local	99.969132	1,569,515.37	3.125000	31 Aug 2029		0.39
			Base	99.969132	1,569,515.37	94.953125	1,490,764.06	-78,751.31	0.39
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125	70,000.000	Local	99.745343	69,821.74	4.125000	16 Nov 2028		0.02
			Base	99.745343	69,821.74	93.484768	65,439.34	-4,382.40	0.02
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95	80,000.000	Local	99.705763	79,764.61	3.950000	16 Aug 2025		0.02
			Base	99.705763	79,764.61	97.600322	78,080.26	-1,684.35	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7	50,000.000	Local	115.822320	57,911.16	5.700000	15 Oct 2040		0.01
			Base	115.822320	57,911.16	100.653150	50,326.58	-7,584.58	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	80,000.000	Local	103.137750	82,510.20	3.750000	15 Jul 2025		0.02
			Base	103.137750	82,510.20	97.304977	77,843.98	-4,666.22	0.02

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91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	10,000.000	Local		100.048300	10,004.83	99.927000	9,992.70	-12.13	0.00
		Base		100.048300	10,004.83	99.927000	9,992.70	-12.13	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	20,000.000	Local		126.374550	25,274.91	82.863815	16,572.76	-8,702.15	0.00
		Base		126.374550	25,274.91	82.863815	16,572.76	-8,702.15	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local		101.116450	40,446.58	93.425018	37,370.01	-3,076.57	0.01
		Base		101.116450	40,446.58	93.425018	37,370.01	-3,076.57	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	10,000.000	Local		130.363500	13,036.35	85.252279	8,525.23	-4,511.12	0.00
		Base		130.363500	13,036.35	85.252279	8,525.23	-4,511.12	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local		101.357250	20,271.45	75.601142	15,120.23	-5,151.22	0.00
		Base		101.357250	20,271.45	75.601142	15,120.23	-5,151.22	0.00
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local		102.209580	51,104.79	74.201503	37,100.75	-14,004.04	0.01
		Base		102.209580	51,104.79	74.201503	37,100.75	-14,004.04	0.01
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	20,000.000	Local		99.771700	19,954.34	89.214441	17,842.89	-2,111.45	0.00
		Base		99.771700	19,954.34	89.214441	17,842.89	-2,111.45	0.00
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	30,000.000	Local		99.341400	29,802.42	80.409631	24,122.89	-5,679.53	0.01
		Base		99.341400	29,802.42	80.409631	24,122.89	-5,679.53	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.347533	58,408.52	70.030005	42,018.00	-16,390.52	0.01
		Base		97.347533	58,408.52	70.030005	42,018.00	-16,390.52	0.01
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	90,000.000	Local		99.282978	89,354.68	65.690442	59,121.40	-30,233.28	0.02
		Base		99.282978	89,354.68	65.690442	59,121.40	-30,233.28	0.02

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	10,000.000	Local		105.466500	10,546.65	64.042887	6,404.29	-4,142.36	0.00
		Base		105.466500	10,546.65	64.042887	6,404.29	-4,142.36	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
	20,000.000	Local		94.008750	18,801.75	80.412147	16,082.43	-2,719.32	0.00
		Base		94.008750	18,801.75	80.412147	16,082.43	-2,719.32	0.00
91324PEF5	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25					3.250000	15 May 2051		
	40,000.000	Local		110.452100	44,180.84	69.401882	27,760.75	-16,420.09	0.01
		Base		110.452100	44,180.84	69.401882	27,760.75	-16,420.09	0.01
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
	100,000.000	Local		99.655460	99,655.46	93.216559	93,216.56	-6,438.90	0.02
		Base		99.655460	99,655.46	93.216559	93,216.56	-6,438.90	0.02
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
	50,000.000	Local		99.749660	49,874.83	92.830813	46,415.41	-3,459.42	0.01
		Base		99.749660	49,874.83	92.830813	46,415.41	-3,459.42	0.01
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	400,000.000	Local		106.263118	425,052.47	95.635542	382,542.17	-42,510.30	0.10
	Original Face: 400,000.000	Base		106.263118	425,052.47	95.635542	382,542.17	-42,510.30	0.10
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	490,000.000	Local		115.608167	566,480.02	93.898322	460,101.78	-106,378.24	0.12
		Base		115.608167	566,480.02	93.898322	460,101.78	-106,378.24	0.12
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		95.726000	38,290.40	76.632333	30,652.93	-7,637.47	0.01
		Base		95.726000	38,290.40	76.632333	30,652.93	-7,637.47	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	40,000.000	Local		121.189950	48,475.98	86.259716	34,503.89	-13,972.09	0.01
		Base		121.189950	48,475.98	86.259716	34,503.89	-13,972.09	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	40,000.000	Local		116.348150	46,539.26	79.176335	31,670.53	-14,868.73	0.01
		Base		116.348150	46,539.26	79.176335	31,670.53	-14,868.73	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		94.952460	47,476.23	90.844092	45,422.05	-2,054.18	0.01
		Base		94.952460	47,476.23	90.844092	45,422.05	-2,054.18	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.400167	31,020.05	93.422853	28,026.86	-2,993.19	0.01
		Base		103.400167	31,020.05	93.422853	28,026.86	-2,993.19	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local		110.115567	33,034.67	95.391677	28,617.50	-4,417.17	0.01
		Base		110.115567	33,034.67	95.391677	28,617.50	-4,417.17	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.656883	229,210.83	95.596702	219,872.41	-9,338.42	0.06
		Base		99.656883	229,210.83	95.596702	219,872.41	-9,338.42	0.06
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	540,000.000	Local		115.774506	625,182.33	90.022252	486,120.16	-139,062.17	0.13
		Base		115.774506	625,182.33	90.022252	486,120.16	-139,062.17	0.13
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.871600	49,935.80	91.257813	45,628.91	-4,306.89	0.01
		Base		99.871600	49,935.80	91.257813	45,628.91	-4,306.89	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	130,000.000	Local		121.227877	157,596.24	76.282064	99,166.68	-58,429.56	0.03
		Base		121.227877	157,596.24	76.282064	99,166.68	-58,429.56	0.03
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local		99.761760	49,880.88	85.025442	42,512.72	-7,368.16	0.01
		Base		99.761760	49,880.88	85.025442	42,512.72	-7,368.16	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local		99.970850	19,994.17	90.933142	18,186.63	-1,807.54	0.00
		Base		99.970850	19,994.17	90.933142	18,186.63	-1,807.54	0.00
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	30,000.000	Local		99.622400	29,886.72	74.962694	22,488.81	-7,397.91	0.01
		Base		99.622400	29,886.72	74.962694	22,488.81	-7,397.91	0.01

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	140,000.000	Local	100.183114	140,256.36	65.186120	91,260.57	-48,995.79	0.02	
		Base	100.183114	140,256.36	65.186120	91,260.57	-48,995.79	0.02	
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	110,000.000	Local	99.750455	109,725.50	61.159558	67,275.51	-42,449.99	0.02	
		Base	99.750455	109,725.50	61.159558	67,275.51	-42,449.99	0.02	
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
	80,000.000	Local	99.964238	79,971.39	84.415206	67,532.16	-12,439.23	0.02	
		Base	99.964238	79,971.39	84.415206	67,532.16	-12,439.23	0.02	
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	250,000.000	Local	99.645052	249,112.63	79.929311	199,823.28	-49,289.35	0.05	
		Base	99.645052	249,112.63	79.929311	199,823.28	-49,289.35	0.05	
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	30,000.000	Local	94.695300	28,408.59	73.026253	21,907.88	-6,500.71	0.01	
		Base	94.695300	28,408.59	73.026253	21,907.88	-6,500.71	0.01	
92343VGN8	VERIZON COMMUNICATIONS SR UNSECURED 03/32 2.355					2.355000	15 Mar 2032		
	391,000.000	Local	99.250335	388,068.81	76.644901	299,681.56	-88,387.25	0.08	
		Base	99.250335	388,068.81	76.644901	299,681.56	-88,387.25	0.08	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local	98.524120	246,310.30	95.486482	238,716.21	-7,594.09	0.06	
		Base	98.524120	246,310.30	95.486482	238,716.21	-7,594.09	0.06	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	110,000.000	Local	129.507609	142,458.37	87.120469	95,832.52	-46,625.85	0.03	
		Base	129.507609	142,458.37	87.120469	95,832.52	-46,625.85	0.03	
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	80,000.000	Local	98.218675	78,574.94	94.116721	75,293.38	-3,281.56	0.02	
		Base	98.218675	78,574.94	94.116721	75,293.38	-3,281.56	0.02	
931142EQ2	WALMART INC SR UNSECURED 09/29 2.375					2.375000	24 Sep 2029		
	20,000.000	Local	103.708150	20,741.63	85.792132	17,158.43	-3,583.20	0.00	
		Base	103.708150	20,741.63	85.792132	17,158.43	-3,583.20	0.00	

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
931142ES8	WALMART INC SR UNSECURED 09/28 1.5				1.500000	22 Sep 2028			
		30,000.000	Local	99.908800	29,972.64	83.668477	25,100.54	-4,872.10	0.01
			Base	99.908800	29,972.64	83.668477	25,100.54	-4,872.10	0.01
931142ET6	WALMART INC SR UNSECURED 09/31 1.8				1.800000	22 Sep 2031			
		20,000.000	Local	99.678450	19,935.69	79.408344	15,881.67	-4,054.02	0.00
			Base	99.678450	19,935.69	79.408344	15,881.67	-4,054.02	0.00
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.300000	22 Jul 2027			
		220,000.000	Local	100.211914	220,466.21	93.656465	206,044.22	-14,421.99	0.05
			Base	100.211914	220,466.21	93.656465	206,044.22	-14,421.99	0.05
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046			
		50,000.000	Local	100.187460	50,093.73	76.247450	38,123.73	-11,970.00	0.01
			Base	100.187460	50,093.73	76.247450	38,123.73	-11,970.00	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046			
		310,000.000	Local	98.485310	305,304.46	79.750316	247,225.98	-58,078.48	0.06
			Base	98.485310	305,304.46	79.750316	247,225.98	-58,078.48	0.06
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5				3.405000	15 Dec 2047			
		120,000.000	Local	102.226300	122,671.56	95.877910	115,053.49	-7,618.07	0.03
		Original Face: 120,000.000	Base	102.226300	122,671.56	95.877910	115,053.49	-7,618.07	0.03
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4				2.931000	15 Jul 2048			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR				3.584000	22 May 2028			
		400,000.000	Local	97.098033	388,392.13	90.460703	361,842.81	-26,549.32	0.09
			Base	97.098033	388,392.13	90.460703	361,842.81	-26,549.32	0.09
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024			
		70,000.000	Local	99.949157	69,964.41	98.458882	68,921.22	-1,043.19	0.02
			Base	99.949157	69,964.41	98.458882	68,921.22	-1,043.19	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15				4.150000	24 Jan 2029			
		260,000.000	Local	99.879281	259,686.13	91.733447	238,506.96	-21,179.17	0.06
			Base	99.879281	259,686.13	91.733447	238,506.96	-21,179.17	0.06

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	40,000.000	Local	99.640825	39,856.33	82.133035	32,853.21	-7,003.12	0.01	
		Base	99.640825	39,856.33	82.133035	32,853.21	-7,003.12	0.01	
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	150,000.000	Local	111.631913	167,447.87	91.435661	137,153.49	-30,294.38	0.04	
		Base	111.631913	167,447.87	91.435661	137,153.49	-30,294.38	0.04	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	1,010,000.000	Local	121.257561	1,224,701.37	86.084974	869,458.24	-355,243.13	0.23	
		Base	121.257561	1,224,701.37	86.084974	869,458.24	-355,243.13	0.23	
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	130,000.000	Local	100.025415	130,033.04	91.340039	118,742.05	-11,290.99	0.03	
		Base	100.025415	130,033.04	91.340039	118,742.05	-11,290.99	0.03	
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	80,000.000	Local	100.000000	80,000.00	85.799813	68,639.85	-11,360.15	0.02	
		Base	100.000000	80,000.00	85.799813	68,639.85	-11,360.15	0.02	
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
	50,000.000	Local	98.303480	49,151.74	81.058853	40,529.43	-8,622.31	0.01	
		Base	98.303480	49,151.74	81.058853	40,529.43	-8,622.31	0.01	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.35					3.600000	01 Feb 2025		
	30,000.000	Local	99.980933	29,994.28	92.968000	27,890.40	-2,103.88	0.01	
		Base	99.980933	29,994.28	92.968000	27,890.40	-2,103.88	0.01	
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					3.555140	13 Jan 2023		
	20,000.000	Local	100.000000	20,000.00	99.265000	19,853.00	-147.00	0.01	
		Base	100.000000	20,000.00	99.265000	19,853.00	-147.00	0.01	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local	115.714570	115,714.57	107.226234	107,226.23	-8,488.34	0.03	
		Base	115.714570	115,714.57	107.226234	107,226.23	-8,488.34	0.03	
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
	100,000.000	Local	109.433300	109,433.30	84.863349	84,863.35	-24,569.95	0.02	
		Base	109.433300	109,433.30	84.863349	84,863.35	-24,569.95	0.02	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
96949LAC9	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1					5.100000	15 Sep 2045		
	80,000.000	Local		124.219488	99,375.59	84.686383	67,749.11	-31,626.48	0.02
		Base		124.219488	99,375.59	84.686383	67,749.11	-31,626.48	0.02
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	200,000.000	Local		103.433440	206,866.88	92.030556	184,061.11	-22,805.77	0.05
		Base		103.433440	206,866.88	92.030556	184,061.11	-22,805.77	0.05
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	50,000.000	Local		120.579160	60,289.58	81.645182	40,822.59	-19,466.99	0.01
		Base		120.579160	60,289.58	81.645182	40,822.59	-19,466.99	0.01
98138HAG6	WORKDAY INC SR UNSECURED 04/27 3.5					3.500000	01 Apr 2027		
	40,000.000	Local		99.946450	39,978.58	92.424575	36,969.83	-3,008.75	0.01
		Base		99.946450	39,978.58	92.424575	36,969.83	-3,008.75	0.01
98138HAH4	WORKDAY INC SR UNSECURED 04/29 3.7					3.700000	01 Apr 2029		
	50,000.000	Local		100.103140	50,051.57	90.004665	45,002.33	-5,049.24	0.01
		Base		100.103140	50,051.57	90.004665	45,002.33	-5,049.24	0.01
98138HAJ0	WORKDAY INC SR UNSECURED 04/32 3.8					3.800000	01 Apr 2032		
	280,000.000	Local		95.648296	267,815.23	86.896769	243,310.95	-24,504.28	0.06
		Base		95.648296	267,815.23	86.896769	243,310.95	-24,504.28	0.06
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	110,000.000	Local		116.662327	128,328.56	104.590304	115,049.33	-13,279.23	0.03
		Base		116.662327	128,328.56	104.590304	115,049.33	-13,279.23	0.03
US DOLLAR Total									
	228,133,875.770	Local			218,631,342.71		184,017,415.19	-34,613,927.52	48.09
Original Face:	196,054,881.460	Base			218,631,342.71		184,017,415.19	-34,613,927.52	48.09
FIXED INCOME Total									
	228,133,875.770	Base			218,631,342.71		184,017,415.19	-34,613,927.52	48.09
Original Face:	196,054,881.460								

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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
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OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI2840S1	US 5YR FUTR OPTN NOV22C 111.5 OCT22 111.5 CALL					21 Oct 2022		
11,000.000		11.000	Local 0.451305	4,964.35	0.031250	343.75	-4,620.60	0.00
			Base 0.451305	4,964.35	0.031250	343.75	-4,620.60	0.00

ADI2876S8	US BOND FUTR OPTN NOV22C 133 OCT22 133 CALL					21 Oct 2022		
5,000.000		5.000	Local 1.886106	9,430.53	0.265625	1,328.13	-8,102.40	0.00
			Base 1.886106	9,430.53	0.265625	1,328.13	-8,102.40	0.00

ADI28XZX8	US 5YR NOTE W5 OP SEP22C 107.7 SEP22 107.75 CALL					30 Sep 2022		
10,000.000		10.000	Local 0.321311	3,213.11	0.218750	2,187.50	-1,025.61	0.00
			Base 0.321311	3,213.11	0.218750	2,187.50	-1,025.61	0.00

ADI2915V4	SOFR 1YR MIDCURVE DEC22C 95.87 DEC22 95.875 CALL					16 Dec 2022		
42,500.000		17.000	Local 0.315840	13,423.20	0.292500	12,431.25	-991.95	0.00
			Base 0.315840	13,423.20	0.292500	12,431.25	-991.95	0.00

US DOLLAR Total								
68,500.000		43.000	Local	31,031.19		16,290.63	-14,740.56	0.00
			Base	31,031.19		16,290.63	-14,740.56	0.00

OPTIONS PURCHASED - CALLS Total								
68,500.000		43.000	Base	31,031.19		16,290.63	-14,740.56	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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 PURCHASED - PUTS

US DOLLAR								Exchange Rate:	1.000000
ADI28RN48	US 10YR FUT OPTN NOV22P 111 OCT22 111 PUT					21 Oct 2022			
12,000.000		12.000	Local	1.032980	12,395.76	0.671875	8,062.50	-4,333.26	0.00
			Base	1.032980	12,395.76	0.671875	8,062.50	-4,333.26	0.00
ADI290KN7	US 10YR FUT OPTN NOV22P 111.7 OCT22 111.75 PUT					21 Oct 2022			
11,000.000		11.000	Local	0.954855	10,503.41	0.968750	10,656.25	152.84	0.00
			Base	0.954855	10,503.41	0.968750	10,656.25	152.84	0.00
US DOLLAR Total									
23,000.000		23.000	Local		22,899.17		18,718.75	-4,180.42	0.00
			Base		22,899.17		18,718.75	-4,180.42	0.00
OPTIONS PURCHASED - PUTS Total									
23,000.000		23.000	Base		22,899.17		18,718.75	-4,180.42	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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
ADI25F5T2	IMM EUR FUT OPT DEC22C 97 DEC22 97 CALL					19 Dec 2022				
-397,500.000		-159.000	Local	0.313688	-124,691.10	0.017500	-6,956.25	117,734.85	0.00	
			Base	0.313688	-124,691.10	0.017500	-6,956.25	117,734.85	0.00	
ADI26GYG5	IMM EUR FUT OPT DEC22C 96.5 DEC22 96.5 CALL					19 Dec 2022				
-100,000.000		-40.000	Local	0.264160	-26,416.00	0.025000	-2,500.00	23,916.00	0.00	
			Base	0.264160	-26,416.00	0.025000	-2,500.00	23,916.00	0.00	
ADI280D48	US 10YR FUT OPTN NOV22C 117 OCT22 117 CALL					21 Oct 2022				
-11,000.000		-11.000	Local	0.310771	-3,418.48	0.078125	-859.38	2,559.10	0.00	
			Base	0.310771	-3,418.48	0.078125	-859.38	2,559.10	0.00	
ADI280DS5	US 10YR FUT OPTN NOV22C 118.5 OCT22 118.5 CALL					21 Oct 2022				
-22,000.000		-22.000	Local	0.498270	-10,961.94	0.046875	-1,031.25	9,930.69	0.00	
			Base	0.498270	-10,961.94	0.046875	-1,031.25	9,930.69	0.00	
ADI282Y17	US 5YR FUTR OPTN NOV22C 110.7 OCT22 110.75 CALL					21 Oct 2022				
-15,000.000		-15.000	Local	0.232646	-3,489.69	0.046875	-703.13	2,786.56	0.00	
			Base	0.232646	-3,489.69	0.046875	-703.13	2,786.56	0.00	
ADI288H21	US BOND FUTR OPTN NOV22C 136 OCT22 136 CALL					21 Oct 2022				
-10,000.000		-10.000	Local	0.857645	-8,576.45	0.109375	-1,093.75	7,482.70	0.00	
			Base	0.857645	-8,576.45	0.109375	-1,093.75	7,482.70	0.00	
ADI28SJM1	SOFR 1YR MIDCURVE DEC22C 96.5 DEC22 96.5 CALL					16 Dec 2022				
-85,000.000		-34.000	Local	0.109160	-9,278.60	0.102500	-8,712.50	566.10	0.00	
			Base	0.109160	-9,278.60	0.102500	-8,712.50	566.10	0.00	
ADI28VDB4	US 5YR FUTR OPTN NOV22C 109.2 OCT22 109.25 CALL					21 Oct 2022				
-45,000.000		-45.000	Local	0.427958	-19,258.11	0.156250	-7,031.25	12,226.86	0.00	
			Base	0.427958	-19,258.11	0.156250	-7,031.25	12,226.86	0.00	
ADI28X9D1	US 10Y NOTE W5 OP SEP22C 112.7 SEP22 112.75 CALL					30 Sep 2022				
-22,000.000		-22.000	Local	0.121140	-2,665.07	0.187500	-4,125.00	-1,459.93	0.00	
			Base	0.121140	-2,665.07	0.187500	-4,125.00	-1,459.93	0.00	

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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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
ADI28ZWK4	US 5YR NOTE W5 OP SEP22C 108.2 SEP22 108.25 CALL					30 Sep 2022		
-22,000.000		-22.000	Local 0.120785	-2,657.26	0.046875	-1,031.25	1,626.01	0.00
			Base 0.120785	-2,657.26	0.046875	-1,031.25	1,626.01	0.00
ADI290G69	US 10Y NOTE W1 OP OCT22C 113.5 OCT22 113.5 CALL					07 Oct 2022		
-16,000.000		-16.000	Local 0.310770	-4,972.32	0.234375	-3,750.00	1,222.32	0.00
			Base 0.310770	-4,972.32	0.234375	-3,750.00	1,222.32	0.00
US DOLLAR Total								
-745,500.000		-396.000	Local	-216,385.02		-37,793.76	178,591.26	0.01
			Base	-216,385.02		-37,793.76	178,591.26	0.01
OPTIONS WRITTEN - CALLS Total								
-745,500.000		-396.000	Base	-216,385.02		-37,793.76	178,591.26	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI28Z1J1	US 10YR FUT OPTN NOV22P 109 OCT22 109 PUT					21 Oct 2022			
-15,000.000		-15.000	Local 0.545145	-8,177.18	0.234375		-3,515.63	4,661.55	0.00
			Base 0.545145	-8,177.18	0.234375		-3,515.63	4,661.55	0.00

ADI28ZWF5	US 10YR FUT OPTN NOV22P 110.2 OCT22 110.25 PUT					21 Oct 2022			
-22,000.000		-22.000	Local 0.467020	-10,274.44	0.468750		-10,312.50	-38.06	0.00
			Base 0.467020	-10,274.44	0.468750		-10,312.50	-38.06	0.00

ADI28ZWR9	US 10YR FUT OPTN NOV22P 109.7 OCT22 109.75 PUT					21 Oct 2022			
-16,000.000		-16.000	Local 0.545145	-8,722.32	0.312500		-5,000.00	3,722.32	0.00
			Base 0.545145	-8,722.32	0.312500		-5,000.00	3,722.32	0.00

ADI290G85	US 10Y NOTE W1 OP OCT22P 110.7 OCT22 110.75 PUT					07 Oct 2022			
-17,000.000		-17.000	Local 0.310770	-5,283.09	0.265625		-4,515.63	767.46	0.00
			Base 0.310770	-5,283.09	0.265625		-4,515.63	767.46	0.00

US DOLLAR Total									
-70,000.000		-70.000	Local	-32,457.03			-23,343.76	9,113.27	0.01
			Base	-32,457.03			-23,343.76	9,113.27	0.01

OPTIONS WRITTEN - PUTS Total

-70,000.000		-70.000	Base	-32,457.03			-23,343.76	9,113.27	0.01
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SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	20 Jul 2045			
	1,890,000.000		Local 100.678437	1,902,822.46	100.000000		1,890,000.00	-12,822.46	0.49
			Base 100.678437	1,902,822.46	100.000000		1,890,000.00	-12,822.46	0.49

99S1GSWS6	BWS036004 IRS USD P F .56000 2 CCPOIS				0.560000	20 Jul 2045			
	-1,890,000.000		Local 100.000000	-1,890,000.00	57.238111		-1,081,800.30	808,199.70	0.28
			Base 100.000000	-1,890,000.00	57.238111		-1,081,800.30	808,199.70	0.28

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1H41U7	SWS036020 IRS USD R F	.19000 2 CCPVANILLA			0.190000	15 Jun 2022			
		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
99S1MQZR2	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2047			
		1,645,000.000 Local	101.582291	1,671,028.68	100.000000	1,645,000.00	-26,028.68		0.43
		Base	101.582291	1,671,028.68	100.000000	1,645,000.00	-26,028.68		0.43
99S1MQZS0	BWS053009 IRS USD P F 1.72875 2 CCPOIS				1.728750	15 Feb 2047			
		-1,645,000.000 Local	100.000000	-1,645,000.00	75.322657	-1,239,057.71	405,942.29		0.32
		Base	100.000000	-1,645,000.00	75.322657	-1,239,057.71	405,942.29		0.32
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2047			
		1,170,000.000 Local	98.728793	1,155,126.88	100.000000	1,170,000.00	14,873.12		0.31
		Base	98.728793	1,155,126.88	100.000000	1,170,000.00	14,873.12		0.31
99S1NKCP3	BWS053223 IRS USD P F 1.52000 2 CCPOIS				1.520000	15 Feb 2047			
		-1,170,000.000 Local	100.000000	-1,170,000.00	71.880299	-840,999.50	329,000.50		0.22
		Base	100.000000	-1,170,000.00	71.880299	-840,999.50	329,000.50		0.22
99S1NXPR7	BWS058263 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 May 2027			
		4,580,000.000 Local	100.261829	4,591,991.79	100.000000	4,580,000.00	-11,991.79		1.20
		Base	100.261829	4,591,991.79	100.000000	4,580,000.00	-11,991.79		1.20
99S1NXPS5	BWS058263 IRS USD P F .71000 2 CCPOIS				0.710000	15 May 2027			
		-4,580,000.000 Local	100.000000	-4,580,000.00	86.843219	-3,977,419.43	602,580.57		1.04
		Base	100.000000	-4,580,000.00	86.843219	-3,977,419.43	602,580.57		1.04
99S1OI5L4	BWS060863 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Aug 2028			
		4,044,000.000 Local	100.623221	4,069,203.07	100.000000	4,044,000.00	-25,203.07		1.06
		Base	100.623221	4,069,203.07	100.000000	4,044,000.00	-25,203.07		1.06
99S1OI5M2	BWS060863 IRS USD P F 1.13000 2 CCPOIS				1.130000	15 Aug 2028			
		-4,044,000.000 Local	100.000000	-4,044,000.00	86.352233	-3,492,084.30	551,915.70		0.91
		Base	100.000000	-4,044,000.00	86.352233	-3,492,084.30	551,915.70		0.91
99S1OJWR9	BWS060988 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Oct 2031			
		2,160,000.000 Local	100.356207	2,167,694.07	100.000000	2,160,000.00	-7,694.07		0.56
		Base	100.356207	2,167,694.07	100.000000	2,160,000.00	-7,694.07		0.56

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1OJWS7	BWS060988 IRS USD P F	1.73340 2 CCPOIS			1.733400	20 Oct 2031			
		-2,160,000.000	Local 100.000000	-2,160,000.00	93.790416	-2,025,872.99	134,127.01		0.53
			Base 100.000000	-2,160,000.00	93.790416	-2,025,872.99	134,127.01		0.53
99S1OK1L3	SWS061069 IRS USD R F	2.77000 1 CCP ZERO			2.770000	20 Oct 2031			
		0.000	Local 0.000000	0.05	0.000000	0.00	-0.05		0.00
			Base 0.000000	0.05	0.000000	0.00	-0.05		0.00
99S1ORKU7	BWS063123 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Aug 2028			
		2,451,000.000	Local 99.964066	2,450,119.25	100.000000	2,451,000.00	880.75		0.64
			Base 99.964066	2,450,119.25	100.000000	2,451,000.00	880.75		0.64
99S1ORKV5	BWS063123 IRS USD P F	1.22000 2 CCPOIS			1.220000	15 Aug 2028			
		-2,451,000.000	Local 100.000000	-2,451,000.00	86.822732	-2,128,025.16	322,974.84		0.56
			Base 100.000000	-2,451,000.00	86.822732	-2,128,025.16	322,974.84		0.56
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118 IRS PAY F CCP L				1.000000	18 Nov 2023			
		2,960,000.000	Local 99.787514	2,953,710.41	100.000000	2,960,000.00	6,289.59		0.77
			Base 99.787514	2,953,710.41	100.000000	2,960,000.00	6,289.59		0.77
99S1P17A2	BWS063248 IRS USD P F	3.97000 20231118 IRS PAY F CCP S			3.970000	18 Nov 2023			
		-2,960,000.000	Local 100.000000	-2,960,000.00	97.236051	-2,878,187.11	81,812.89		0.75
			Base 100.000000	-2,960,000.00	97.236051	-2,878,187.11	81,812.89		0.75
99S1P17C8	SWS063289 IRS USD R F	3.37000 20261118 IRS PAY V CCP L			3.370000	18 Nov 2026			
		2,960,000.000	Local 100.884809	2,986,190.34	98.784212	2,924,012.68	-62,177.66		0.76
			Base 100.884809	2,986,190.34	98.784212	2,924,012.68	-62,177.66		0.76
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S				1.000000	18 Nov 2026			
		-2,960,000.000	Local 100.000000	-2,960,000.00	100.000000	-2,960,000.00	0.00		0.77
			Base 100.000000	-2,960,000.00	100.000000	-2,960,000.00	0.00		0.77
99S1P1FX3	BWS063222 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Nov 2026			
		3,360,000.000	Local 99.856937	3,355,193.07	100.000000	3,360,000.00	4,806.93		0.88
			Base 99.856937	3,355,193.07	100.000000	3,360,000.00	4,806.93		0.88
99S1P1FY1	BWS063222 IRS USD P F	1.52000 2 CCPOIS			1.520000	20 Nov 2026			
		-3,360,000.000	Local 100.000000	-3,360,000.00	94.107655	-3,162,017.21	197,982.79		0.83
			Base 100.000000	-3,360,000.00	94.107655	-3,162,017.21	197,982.79		0.83

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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99S1QDTI4	BWS069120 IRS USD R V 00MSOFR 1 CCPOIS	1,150,000.000	Local 104.154246	1,197,773.83	2.980000	15 May 2047	-47,773.83	0.30
			Base 104.154246	1,197,773.83	100.000000	1,150,000.00	-47,773.83	0.30
99S1QDTJ2	BWS069120 IRS USD P F 1.63000 2 CCPOIS	-1,150,000.000	Local 100.000000	-1,150,000.00	1.630000	15 May 2047	303,166.29	0.22
			Base 100.000000	-1,150,000.00	73.637714	-846,833.71	303,166.29	0.22
99S1QQHU1	SWS072843 IRS USD R F 1.55000 2 CCPOIS	2,319,000.000	Local 99.862737	2,315,816.88	1.550000	04 Mar 2027	-212,651.01	0.55
			Base 99.862737	2,315,816.88	90.692793	2,103,165.87	-212,651.01	0.55
99S1QQHV9	SWS072843 IRS USD P V 00MSOFR 1 CCPOIS	-2,319,000.000	Local 100.000000	-2,319,000.00	2.980000	04 Mar 2027	0.00	0.61
			Base 100.000000	-2,319,000.00	100.000000	-2,319,000.00	0.00	0.61
99S1QS6U9	BWS073262 IRS USD R V 00MSOFR 1 CCPOIS	369,000.000	Local 109.845634	405,330.39	2.980000	15 Aug 2047	-36,330.39	0.10
			Base 109.845634	405,330.39	100.000000	369,000.00	-36,330.39	0.10
99S1QS6V7	BWS073262 IRS USD P F 1.65000 2 CCPOIS	-369,000.000	Local 100.000000	-369,000.00	1.650000	15 Aug 2047	96,238.70	0.07
			Base 100.000000	-369,000.00	73.919051	-272,761.30	96,238.70	0.07
99S1R0QO1	BWS074104 IRS USD R V 00MSOFR 1 CCPOIS	1,193,000.000	Local 100.766650	1,202,146.13	2.980000	18 Mar 2032	-9,146.13	0.31
			Base 100.766650	1,202,146.13	100.000000	1,193,000.00	-9,146.13	0.31
99S1R0QP8	BWS074104 IRS USD P F 2.00000 2 CCPOIS	-1,193,000.000	Local 100.000000	-1,193,000.00	2.000000	18 Mar 2032	149,298.87	0.27
			Base 100.000000	-1,193,000.00	87.485426	-1,043,701.13	149,298.87	0.27
99S1RNQF0	BWS074468 IRS USD R V 00MSOFR 1 CCPOIS	780,000.000	Local 100.091792	780,715.98	2.980000	21 Apr 2052	-715.98	0.20
			Base 100.091792	780,715.98	100.000000	780,000.00	-715.98	0.20
99S1RNQG8	BWS074468 IRS USD P F 2.50000 2 CCPOIS	-780,000.000	Local 100.000000	-780,000.00	2.500000	21 Apr 2052	84,587.37	0.18
			Base 100.000000	-780,000.00	89.155466	-695,412.63	84,587.37	0.18

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FUND: HBQ1



STATE STREET

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99S1S31U7	BWS074823 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2029			
		2,005,000.000	Local	99.819443	2,001,379.84	100.000000	2,005,000.00	3,620.16	0.52
			Base	99.819443	2,001,379.84	100.000000	2,005,000.00	3,620.16	0.52
99S1S31V5	BWS074823 IRS USD P F 2.85000 2 CCPOIS				2.850000	15 Feb 2029			
		-2,005,000.000	Local	100.000000	-2,005,000.00	95.169522	-1,908,148.92	96,851.08	0.50
			Base	100.000000	-2,005,000.00	95.169522	-1,908,148.92	96,851.08	0.50
99S1S82X9	BWS074849 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2048			
		322,000.000	Local	98.948519	318,614.23	100.000000	322,000.00	3,385.77	0.08
			Base	98.948519	318,614.23	100.000000	322,000.00	3,385.77	0.08
99S1S82Y7	BWS074849 IRS USD P F 2.62000 2 CCPOIS				2.620000	15 Feb 2048			
		-322,000.000	Local	100.000000	-322,000.00	90.280304	-290,702.58	31,297.42	0.08
			Base	100.000000	-322,000.00	90.280304	-290,702.58	31,297.42	0.08
99S1S8D09	BWS074849 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2048			
		645,000.000	Local	100.689326	649,446.15	100.000000	645,000.00	-4,446.15	0.17
			Base	100.689326	649,446.15	100.000000	645,000.00	-4,446.15	0.17
99S1S8D17	BWS074849 IRS USD P F 2.62000 2 CCPOIS				2.620000	15 Feb 2048			
		-645,000.000	Local	100.000000	-645,000.00	90.280304	-582,307.96	62,692.04	0.15
			Base	100.000000	-645,000.00	90.280304	-582,307.96	62,692.04	0.15
99S1TJE60	BWS075267 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2048			
		549,000.000	Local	100.650947	552,573.70	100.000000	549,000.00	-3,573.70	0.14
			Base	100.650947	552,573.70	100.000000	549,000.00	-3,573.70	0.14
99S1TJE78	BWS075267 IRS USD P F 2.51000 2 CCPOIS				2.510000	15 Feb 2048			
		-549,000.000	Local	100.000000	-549,000.00	88.413848	-485,392.03	63,607.97	0.13
			Base	100.000000	-549,000.00	88.413848	-485,392.03	63,607.97	0.13
99S1TL4U3	BWS074948 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	30 Apr 2029			
		4,255,000.000	Local	98.930870	4,209,508.52	100.000000	4,255,000.00	45,491.48	1.11
			Base	98.930870	4,209,508.52	100.000000	4,255,000.00	45,491.48	1.11
99S1TL4V1	BWS074948 IRS USD P F 3.27000 2 CCPOIS				3.270000	30 Apr 2029			
		-4,255,000.000	Local	100.000000	-4,255,000.00	97.545133	-4,150,545.41	104,454.59	1.08
			Base	100.000000	-4,255,000.00	97.545133	-4,150,545.41	104,454.59	1.08

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1U4769	BWS075341 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	15 Feb 2048		
		1,281,000.000	Local 106.862687	1,368,911.02	100.000000	1,281,000.00	-87,911.02	0.33
			Base 106.862687	1,368,911.02	100.000000	1,281,000.00	-87,911.02	0.33
99S1U4777	BWS075341 IRS USD P F 2.60000 2 CCPOIS				2.600000	15 Feb 2048		
		-1,281,000.000	Local 100.000000	-1,281,000.00	90.178433	-1,155,185.73	125,814.27	0.30
			Base 100.000000	-1,281,000.00	90.178433	-1,155,185.73	125,814.27	0.30
99S1U8N39	SWS075507 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2027		
		58,254,000.000	Local 99.934408	58,215,789.75	99.645200	58,047,314.81	-168,474.94	15.17
			Base 99.934408	58,215,789.75	99.645200	58,047,314.81	-168,474.94	15.17
99S1U8N47	SWS075507 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2027		
		-58,254,000.000	Local 100.000000	-58,254,000.00	100.000000	-58,254,000.00	0.00	15.22
			Base 100.000000	-58,254,000.00	100.000000	-58,254,000.00	0.00	15.22
99S1UDC97	BWS075580 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	15 Feb 2048		
		973,000.000	Local 103.081642	1,002,984.38	100.000000	973,000.00	-29,984.38	0.25
			Base 103.081642	1,002,984.38	100.000000	973,000.00	-29,984.38	0.25
99S1UDCA4	BWS075580 IRS USD P F 3.05000 2 CCPOIS				3.050000	15 Feb 2048		
		-973,000.000	Local 100.000000	-973,000.00	97.701810	-950,638.61	22,361.39	0.25
			Base 100.000000	-973,000.00	97.701810	-950,638.61	22,361.39	0.25
US DOLLAR Total								
			Local	209,070.85		4,116,399.64	3,907,328.79	51.63
			Base	209,070.85		4,116,399.64	3,907,328.79	51.63
SWAPS FIXED INCOME Total								
		0.000	Base	209,070.85		4,116,399.64	3,907,328.79	51.63

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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								
-724,000.000		228,670,753.620	Base	219,182,779.72		188,644,964.54	-30,537,815.18	99.93
Original Face:		196,054,881.460						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218	18 Dec 2023	2.000	500,000.000	Local 477,550.00 Base 477,550.00	484,391.70	95.510000	-6,841.70	-6,666.70	-175.00	
							95.510000	-6,841.70	-6,666.70	-175.00	0.00

ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918	18 Sep 2023	11.000	2,750,000.000	Local 2,624,050.00 Base 2,624,050.00	2,724,798.10	95.420000	-100,748.10	-100,060.60	-687.50	
							95.420000	-100,748.10	-100,060.60	-687.50	0.00

ADI0GMD11	90DAY EUR FUTR DEC22 XCME 20221219	19 Dec 2022	164.000	41,000,000.000	Local 39,077,100.00 Base 39,077,100.00	39,981,143.10	95.310000	-904,043.10	-901,993.10	-2,050.00	
							95.310000	-904,043.10	-901,993.10	-2,050.00	0.00

ADI0GMD45	90DAY EUR FUTR JUN23 XCME 20230619	19 Jun 2023	27.000	6,750,000.000	Local 6,435,112.50 Base 6,435,112.50	6,698,978.93	95.335000	-263,866.43	-263,528.93	-337.50	
							95.335000	-263,866.43	-263,528.93	-337.50	0.00

ADI0GMD52	90DAY EUR FUTR MAR23 XCME 20230313	13 Mar 2023	21.000	5,250,000.000	Local 5,002,987.50 Base 5,002,987.50	4,991,196.55	95.295000	11,790.95	12,053.45	-262.50	
							95.295000	11,790.95	12,053.45	-262.50	0.00

ADI21GLS8	3 MONTH SOFR FUT JUN23 XCME 20230919	19 Sep 2023	1.000	250,000.000	Local 239,037.50 Base 239,037.50	241,402.10	95.615000	-2,364.60	-2,302.10	-62.50	
							95.615000	-2,364.60	-2,302.10	-62.50	0.00

ADI23N1Z7	3 MONTH SOFR FUT DEC24 XCME 20250318	18 Mar 2025	79.000	19,750,000.000	Local 19,022,212.50 Base 19,022,212.50	19,144,038.53	96.315000	-121,826.03	-107,013.53	-14,812.50	
							96.315000	-121,826.03	-107,013.53	-14,812.50	0.00

ADI23W4H4	US ULTRA BOND CBT DEC22 XCBT 20221220	20 Dec 2022	59.000	5,900,000.000	Local 8,083,000.00 Base 8,083,000.00	8,683,685.57	137.000000	-600,685.57	-504,810.57	-95,875.00	
							137.000000	-600,685.57	-504,810.57	-95,875.00	0.03

ADI23W4L5	US 5YR NOTE (CBT) DEC22 XCBT 20221230	30 Dec 2022	139.000	13,900,000.000	Local 14,943,586.01 Base 14,943,586.01	15,463,920.27	107.507813	-520,334.26	-483,411.97	-36,922.29	
							107.507813	-520,334.26	-483,411.97	-36,922.29	0.01

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Books Closed

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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								
ADI24L0Z1	US 10YR NOTE (CBT)DEC22 XCBT 20221220					20 Dec 2022			
107.000	10,700,000.000	Local 11,990,687.50	12,081,118.10	112.062500	-90,430.60		-53,604.57	-36,826.03	
		Base 11,990,687.50		112.062500	-90,430.60		-53,604.57	-36,826.03	0.01
ADI259CH4	US 2YR NOTE (CBT) DEC22 XCBT 20221230					30 Dec 2022			
2.000	400,000.000	Local 410,781.25	417,503.46	102.695313	-6,722.21		-6,425.34	-296.87	
		Base 410,781.25		102.695313	-6,722.21		-6,425.34	-296.87	0.00
US DOLLAR Total									
612.000	107,150,000.000	Local 108,306,104.76	110,912,176.41		-2,606,071.65		-2,417,763.96	-188,307.69	
		Base			-2,606,071.65		-2,417,763.96	-188,307.69	0.05
FUTURES LONG Total									
612.000	107,150,000.000	Base			-2,606,071.65		-2,417,763.96	-188,307.69	0.05

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI20TM27	3 MONTH SOFR FUT DEC23 XCME 20240319						19 Mar 2024			
-194.000	-48,500,000.000	Local	-46,448,450.00	-46,643,294.99	95.770000	194,844.99		177,869.99	16,975.00	
		Base	-46,448,450.00		95.770000	194,844.99		177,869.99	16,975.00	0.00

ADI23SGZ0	US 10YR ULTRA FUT DEC22 XCBT 20221220						20 Dec 2022			
-23.000	-2,300,000.000	Local	-2,725,140.63	-2,902,670.27	118.484375	177,529.64		166,029.64	11,500.00	
		Base	-2,725,140.63		118.484375	177,529.64		166,029.64	11,500.00	0.00

ADI23W4B7	US LONG BOND(CBT) DEC22 XCBT 20221220						20 Dec 2022			
-85.000	-8,500,000.000	Local	-10,744,531.25	-11,629,709.31	126.406250	885,178.06		829,396.81	55,781.25	
		Base	-10,744,531.25		126.406250	885,178.06		829,396.81	55,781.25	0.01

US DOLLAR Total										
-302.000	-59,300,000.000	Local	-59,918,121.88	-61,175,674.57		1,257,552.69		1,173,296.44	84,256.25	
		Base				1,257,552.69		1,173,296.44	84,256.25	0.02

FUTURES SHORT Total										
-302.000	-59,300,000.000	Base				1,257,552.69		1,173,296.44	84,256.25	0.02

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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									
310.000	47,850,000.000	Base			-1,348,518.96		-1,244,467.52	-104,051.44	0.07



As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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

ARGENTINE PESO

Exchange Rate: 147.314800

ARS	ARGENTINE PESO								
		689,964.030	Local	1.000000	689,964.03	1.000000	689,964.03	0.00	100.00
			Base	0.012924	8,917.24	0.006788	4,683.60	-4,233.64	0.00

ARGENTINE PESO Total

		689,964.030	Local		689,964.03		689,964.03	0.00	100.00
			Base		8,917.24		4,683.60	-4,233.64	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.563355

AUD	AUSTRALIAN DOLLAR								
		1,013,149.700	Local	1.000000	1,013,149.70	1.000000	1,013,149.70	0.00	96.05
			Base	0.686254	695,277.67	0.639650	648,061.19	-47,216.48	0.05

AUSTRALIAN DOLLAR Total

		1,013,149.700	Local		1,013,149.70		1,013,149.70	0.00	96.05
			Base		695,277.67		648,061.19	-47,216.48	0.05

CANADIAN DOLLAR

Exchange Rate: 1.381350

CAD	CANADIAN DOLLAR								
		599,161.890	Local	1.000000	599,161.89	1.000000	599,161.89	0.00	100.00
			Base	0.776112	465,016.99	0.723929	433,750.96	-31,266.03	0.03

CANADIAN DOLLAR Total

		599,161.890	Local		599,161.89		599,161.89	0.00	100.00
			Base		465,016.99		433,750.96	-31,266.03	0.03

EURO CURRENCY

Exchange Rate: 1.020356

INTERNATIONAL

EUR	EURO CURRENCY								
		1,500,333.180	Local	1.000000	1,500,333.18	1.000000	1,500,333.18	0.00	91.86

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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	0.992105	1,488,487.72	0.980050	1,470,401.68	-18,086.04	0.11
INTERNATIONAL Total		1,500,333.180		1,500,333.18		1,500,333.18	0.00	91.86
		Local		1,500,333.18		1,500,333.18	0.00	91.86
		Base		1,488,487.72		1,470,401.68	-18,086.04	0.11
EURO CURRENCY Total		1,500,333.180		1,500,333.18		1,500,333.18	0.00	91.86
		Local		1,500,333.18		1,500,333.18	0.00	91.86
		Base		1,488,487.72		1,470,401.68	-18,086.04	0.11
INDONESIAN RUPIAH							Exchange Rate:	15,227.500000
IDR	INDONESIAN RUPIAH							
		Local	1.000000	15,700,024,468.50	1.000000	15,700,024,468.50	0.00	10.51
		Base	0.000068	1,061,315.60	0.000066	1,031,030.99	-30,284.61	0.08
INDONESIAN RUPIAH Total		15,700,024,468.500		15,700,024,468.50		15,700,024,468.50	0.00	10.51
		Local		15,700,024,468.50		15,700,024,468.50	0.00	10.51
		Base		1,061,315.60		1,031,030.99	-30,284.61	0.08
JAPANESE YEN							Exchange Rate:	144.730000
JPY	JAPANESE YEN							
		Local	1.000000	23,194,737.00	1.000000	23,194,737.00	0.00	5.19
		Base	0.006644	154,103.40	0.006909	160,262.12	6,158.72	0.01
JAPANESE YEN Total		23,194,737.000		23,194,737.00		23,194,737.00	0.00	5.19
		Local		23,194,737.00		23,194,737.00	0.00	5.19
		Base		154,103.40		160,262.12	6,158.72	0.01
MEXICAN PESO							Exchange Rate:	20.139500
MXN	MEXICAN PESO (NEW)							
		Local	1.000000	19,621,145.64	1.000000	19,621,145.64	0.00	2.93
		Base	0.049473	970,724.49	0.049654	974,261.81	3,537.32	0.07
MEXICAN PESO Total		19,621,145.640		19,621,145.64		19,621,145.64	0.00	2.93
		Local		19,621,145.64		19,621,145.64	0.00	2.93

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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		970,724.49		974,261.81	3,537.32	0.07	
POUND STERLING							Exchange Rate:	0.895616	
GBP	POUND STERLING								
		924,568.660	Local	1.000000	924,568.66	1.000000	924,568.66	0.00	99.37
			Base	1.140958	1,054,894.20	1.116550	1,032,327.09	-22,567.11	0.08
POUND STERLING Total									
		924,568.660	Local		924,568.66		924,568.66	0.00	99.37
			Base		1,054,894.20		1,032,327.09	-22,567.11	0.08
RUSSIAN RUBLE							Exchange Rate:	60.200000	
RUB	RUSSIAN RUBLE								
		17,713,962.300	Local	1.000000	17,713,962.30	1.000000	17,713,962.30	0.00	6.24
			Base	0.012268	217,312.47	0.016611	294,251.87	76,939.40	0.02
RUSSIAN RUBLE Total									
		17,713,962.300	Local		17,713,962.30		17,713,962.30	0.00	6.24
			Base		217,312.47		294,251.87	76,939.40	0.02
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		10,297,903.060	Local	1.000000	10,297,903.06	1.000000	10,297,903.06	0.00	0.81
			Base	1.000000	10,297,903.06	1.000000	10,297,903.06	0.00	0.78
US DOLLAR Total									
		10,297,903.060	Local		10,297,903.06		10,297,903.06	0.00	0.81
			Base		10,297,903.06		10,297,903.06	0.00	0.78
CASH Total									
		15,775,579,393.960	Base		16,413,952.84		16,346,934.37	-67,018.47	1.24
CASH EQUIVALENT									

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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	
7839989D1	SSC GOVERNMENT MM GVMXX				2.943214	31 Dec 2030			
		1,851,128.600	Local	100.000000	1,851,128.60	100.000000	1,851,128.60	0.00	0.15
			Base	100.000000	1,851,128.60	100.000000	1,851,128.60	0.00	0.14
US DOLLAR Total									
		1,851,128.600	Local		1,851,128.60		1,851,128.60	0.00	0.15
			Base		1,851,128.60		1,851,128.60	0.00	0.14
CASH EQUIVALENT Total									
		1,851,128.600	Base		1,851,128.60		1,851,128.60	0.00	0.14
FIXED INCOME									
INDONESIAN RUPIAH							Exchange Rate:	15,227.500000	
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027			
		41,010,000,000.000	Local	100.529723	41,227,239,257.21	99.952000	40,990,315,200.00	-236,924,057.21	27.44
			Base	0.007070	2,899,379.10	0.006564	2,691,861.12	-207,517.98	0.20
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5				7.500000	15 Jun 2035			
		4,450,000,000.000	Local	98.549310	4,385,444,274.56	99.997000	4,449,866,500.00	64,422,225.44	2.98
			Base	0.006971	310,187.87	0.006567	292,225.68	-17,962.19	0.02
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031			
		86,055,000,000.000	Local	100.411085	86,408,759,118.19	94.519000	81,338,325,450.00	-5,070,433,668.19	54.44
			Base	0.007022	6,043,091.43	0.006207	5,341,541.65	-701,549.78	0.40
ACI1Z26W4	INDONESIA GOVERNMENT BONDS 04/32 6.375				6.375000	15 Apr 2032			
		7,451,000,000.000	Local	102.542421	7,640,435,798.43	92.963000	6,926,673,130.00	-713,762,668.43	4.64
			Base	0.007190	535,718.51	0.006105	454,879.21	-80,839.30	0.03
INDONESIAN RUPIAH Total									
		138,966,000,000.000	Local		139,661,878,448.39		133,705,180,280.00	-5,956,698,168.39	89.49
			Base		9,788,376.91		8,780,507.66	-1,007,869.25	0.67

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Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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MEXICAN PESO Exchange Rate: 20.139500

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	215,346,300.000	Local	106.602325	229,564,162.23	82.929000	178,584,533.13	-50,979,629.10	26.70
		Base	5.669187	12,208,385.20	4.117729	8,867,376.70	-3,341,008.50	0.67

ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
	82,700,000.000	Local	92.938501	76,860,140.20	86.212000	71,297,324.00	-5,562,816.20	10.66
		Base	4.717530	3,901,397.04	4.280742	3,540,173.49	-361,223.55	0.27

ACI0S2JH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	132,310,000.000	Local	102.865556	136,101,416.62	84.323000	111,567,761.30	-24,533,655.32	16.68
		Base	5.341325	7,067,107.56	4.186946	5,539,748.32	-1,527,359.24	0.42

P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	76,440,000.000	Local	110.432232	84,414,397.80	94.191000	71,999,600.40	-12,414,797.40	10.76
		Base	5.525827	4,223,941.89	4.676928	3,575,044.09	-648,897.80	0.27

MEXICAN PESO Total								
	506,796,300.000	Local		526,940,116.85		433,449,218.83	-93,490,898.02	64.80
		Base		27,400,831.69		21,522,342.60	-5,878,489.09	1.63

RUSSIAN RUBLE Exchange Rate: 60.200000

ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.727747	53,513,909.26	31.500000	16,902,900.00	-36,611,009.26	5.96
		Base	1.571895	843,478.97	0.523256	280,779.07	-562,699.90	0.02

ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	94.973525	141,237,977.78	31.500000	46,844,595.00	-94,393,382.78	16.51
		Base	1.510679	2,246,576.09	0.523256	778,149.42	-1,468,426.67	0.06

ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
	19,200,000.000	Local	100.162690	19,231,236.42	31.500000	6,048,000.00	-13,183,236.42	2.13
		Base	1.629625	312,888.06	0.523256	100,465.12	-212,422.94	0.01

ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
	22,740,000.000	Local	100.199531	22,785,373.26	31.500000	7,163,100.00	-15,622,273.26	2.52
		Base	1.618557	368,059.89	0.523256	118,988.37	-249,071.52	0.01

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ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034			
	4,910,000.000	Local	98.844329	4,853,256.55	31.500000	1,546,650.00	-3,306,606.55		0.55
		Base	1.559711	76,581.81	0.523256	25,691.86	-50,889.95		0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029			
	132,374,000.000	Local	100.879943	133,538,816.08	31.500000	41,697,810.00	-91,841,006.08		14.70
		Base	1.539720	2,038,188.39	0.523256	692,654.65	-1,345,533.74		0.05
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030			
	222,140,000.000	Local	105.792817	235,008,164.58	31.500000	69,974,100.00	-165,034,064.58		24.66
		Base	1.595897	3,545,126.62	0.523256	1,162,360.47	-2,382,766.15		0.09
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7				7.700000	16 Mar 2039			
	240,670,000.000	Local	113.142458	272,299,954.05	31.500000	75,811,050.00	-196,488,904.05		26.72
		Base	1.671642	4,023,140.06	0.523256	1,259,319.77	-2,763,820.29		0.10
RUSSIAN RUBLE Total									
	844,407,000.000	Local		882,468,687.98		265,988,205.00	-616,480,482.98		93.76
		Base		13,454,039.89		4,418,408.73	-9,035,631.16		0.33
US DOLLAR							Exchange Rate:	1.000000	
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.750000	28 Jul 2025			
	320,000.000	Local	99.911144	319,715.66	96.189600	307,806.72	-11,908.94		0.02
		Base	99.911144	319,715.66	96.189600	307,806.72	-11,908.94		0.02
00103CAA7	ACRES PLC ACRES 2021 FL1 A 144A				4.139000	15 Jun 2036			
	1,420,000.000	Local	100.000000	1,420,000.00	97.207600	1,380,347.92	-39,652.08		0.11
Original Face:	1,420,000.000	Base	100.000000	1,420,000.00	97.207600	1,380,347.92	-39,652.08		0.10
00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125				4.125000	01 Aug 2029			
	20,000.000	Local	93.821800	18,764.36	83.000000	16,600.00	-2,164.36		0.00
		Base	93.821800	18,764.36	83.000000	16,600.00	-2,164.36		0.00
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026			
	692,123.880	Local	100.436156	695,142.62	97.312500	673,523.05	-21,619.57		0.05
		Base	100.436156	695,142.62	97.312500	673,523.05	-21,619.57		0.05

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00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.550000	15 Aug 2041		
	100,000.000	Local		131.855860	131,855.86	92.741926	92,741.93	-39,113.93	0.01
		Base		131.855860	131,855.86	92.741926	92,741.93	-39,113.93	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	42,000.000	Local		88.050548	36,981.23	77.248091	32,444.20	-4,537.03	0.00
		Base		88.050548	36,981.23	77.248091	32,444.20	-4,537.03	0.00
00206RHJ4	AT+T INC SR UNSECURED 03/29 4.35					4.350000	01 Mar 2029		
	430,000.000	Local		100.967098	434,158.52	93.437377	401,780.72	-32,377.80	0.03
		Base		100.967098	434,158.52	93.437377	401,780.72	-32,377.80	0.03
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
	10,000.000	Local		108.471400	10,847.14	93.784310	9,378.43	-1,468.71	0.00
		Base		108.471400	10,847.14	93.784310	9,378.43	-1,468.71	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
	530,000.000	Local		100.139404	530,738.84	87.443923	463,452.79	-67,286.05	0.04
		Base		100.139404	530,738.84	87.443923	463,452.79	-67,286.05	0.04
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3					3.300000	01 Feb 2052		
	90,000.000	Local		97.587100	87,828.39	64.442588	57,998.33	-29,830.06	0.00
		Base		97.587100	87,828.39	64.442588	57,998.33	-29,830.06	0.00
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
	980,000.000	Local		99.908703	979,105.29	82.224577	805,800.85	-173,304.44	0.06
		Base		99.908703	979,105.29	82.224577	805,800.85	-173,304.44	0.06
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	790,000.000	Local		100.302494	792,389.70	75.593146	597,185.85	-195,203.85	0.05
		Base		100.302494	792,389.70	75.593146	597,185.85	-195,203.85	0.05
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
	690,000.000	Local		103.920632	717,052.36	66.394622	458,122.89	-258,929.47	0.04
		Base		103.920632	717,052.36	66.394622	458,122.89	-258,929.47	0.03
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
	346,000.000	Local		96.457139	333,741.70	65.589518	226,939.73	-106,801.97	0.02
		Base		96.457139	333,741.70	65.589518	226,939.73	-106,801.97	0.02

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00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
	90,000.000	Local		101.546678	91,392.01	64.800419	58,320.38	-33,071.63	0.00
		Base		101.546678	91,392.01	64.800419	58,320.38	-33,071.63	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
	230,000.000	Local		95.018139	218,541.72	73.993033	170,183.98	-48,357.74	0.01
		Base		95.018139	218,541.72	73.993033	170,183.98	-48,357.74	0.01
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
	40,000.000	Local		104.695600	41,878.24	67.565080	27,026.03	-14,852.21	0.00
		Base		104.695600	41,878.24	67.565080	27,026.03	-14,852.21	0.00
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	525,000.000	Local		105.690632	554,875.82	97.025315	509,382.90	-45,492.92	0.04
		Base		105.690632	554,875.82	97.025315	509,382.90	-45,492.92	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	220,000.000	Local		100.021436	220,047.16	97.477133	214,449.69	-5,597.47	0.02
		Base		100.021436	220,047.16	97.477133	214,449.69	-5,597.47	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.900000	06 Nov 2022		
	80,000.000	Local		99.989538	79,991.63	99.824000	79,859.20	-132.43	0.01
		Base		99.989538	79,991.63	99.824000	79,859.20	-132.43	0.01
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	60,000.000	Local		102.475083	61,485.05	98.892080	59,335.25	-2,149.80	0.00
		Base		102.475083	61,485.05	98.892080	59,335.25	-2,149.80	0.00
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875					4.875000	14 Nov 2048		
	60,000.000	Local		112.578800	67,547.28	87.938823	52,763.29	-14,783.99	0.00
		Base		112.578800	67,547.28	87.938823	52,763.29	-14,783.99	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	900,000.000	Local		99.995346	899,958.11	99.758000	897,822.00	-2,136.11	0.07
		Base		99.995346	899,958.11	99.758000	897,822.00	-2,136.11	0.07
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	830,000.000	Local		102.883405	853,932.26	91.653807	760,726.60	-93,205.66	0.06
		Base		102.883405	853,932.26	91.653807	760,726.60	-93,205.66	0.06

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00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	2,400,000.000	Local	104.150074	2,499,601.78	87.680229	2,104,325.50	-395,276.28	0.17	
		Base	104.150074	2,499,601.78	87.680229	2,104,325.50	-395,276.28	0.16	
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	780,000.000	Local	99.981958	779,859.27	95.192015	742,497.72	-37,361.55	0.06	
		Base	99.981958	779,859.27	95.192015	742,497.72	-37,361.55	0.06	
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	650,000.000	Local	120.049358	780,320.83	80.288368	521,874.39	-258,446.44	0.04	
		Base	120.049358	780,320.83	80.288368	521,874.39	-258,446.44	0.04	
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	270,000.000	Local	104.028878	280,877.97	96.863242	261,530.75	-19,347.22	0.02	
		Base	104.028878	280,877.97	96.863242	261,530.75	-19,347.22	0.02	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	80,000.000	Local	100.118338	80,094.67	94.542904	75,634.32	-4,460.35	0.01	
		Base	100.118338	80,094.67	94.542904	75,634.32	-4,460.35	0.01	
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
	440,000.000	Local	99.719311	438,764.97	96.059747	422,662.89	-16,102.08	0.03	
		Base	99.719311	438,764.97	96.059747	422,662.89	-16,102.08	0.03	
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
	260,000.000	Local	99.861500	259,639.90	84.394060	219,424.56	-40,215.34	0.02	
		Base	99.861500	259,639.90	84.394060	219,424.56	-40,215.34	0.02	
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
	860,000.000	Local	100.230677	861,983.82	80.408424	691,512.45	-170,471.37	0.05	
		Base	100.230677	861,983.82	80.408424	691,512.45	-170,471.37	0.05	
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
	540,000.000	Local	101.015944	545,486.10	75.103372	405,558.21	-139,927.89	0.03	
		Base	101.015944	545,486.10	75.103372	405,558.21	-139,927.89	0.03	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		
	90,000.000	Local	99.992822	89,993.54	98.712000	88,840.80	-1,152.74	0.01	
		Base	99.992822	89,993.54	98.712000	88,840.80	-1,152.74	0.01	

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00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	200,000.000	Local		99.416000	198,832.00	93.199352	186,398.70	-12,433.30	0.01
		Base		99.416000	198,832.00	93.199352	186,398.70	-12,433.30	0.01
01608UAE7	ALI GROUP NORTH AMER CORP 2021 TERM LOAN B						30 Jul 2029		
	672,577.770	Local		99.126555	666,703.17	96.333300	647,916.36	-18,786.81	0.05
		Base		99.126555	666,703.17	96.333300	647,916.36	-18,786.81	0.05
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	20,000.000	Local		100.039150	20,007.83	89.125000	17,825.00	-2,182.83	0.00
		Base		100.039150	20,007.83	89.125000	17,825.00	-2,182.83	0.00
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN						12 May 2028		
	785,887.810	Local		99.848681	784,698.61	87.718800	689,371.36	-95,327.25	0.05
		Base		99.848681	784,698.61	87.718800	689,371.36	-95,327.25	0.05
01F0206A2	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	13 Oct 2052		
	4,100,000.000	Local		84.993902	3,484,750.00	81.003906	3,321,160.15	-163,589.85	0.26
Original Face:	4,100,000.000	Base		84.993902	3,484,750.00	81.003906	3,321,160.15	-163,589.85	0.25
01F0226A8	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	13 Oct 2052		
	3,300,000.000	Local		87.323639	2,881,680.10	84.099609	2,775,287.10	-106,393.00	0.22
Original Face:	3,300,000.000	Base		87.323639	2,881,680.10	84.099609	2,775,287.10	-106,393.00	0.21
01F0306A1	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	13 Oct 2052		
	1,100,000.000	Local		90.830966	999,140.63	87.085937	957,945.31	-41,195.32	0.08
Original Face:	1,100,000.000	Base		90.830966	999,140.63	87.085937	957,945.31	-41,195.32	0.07
01F0526C1	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE					5.500000	13 Dec 2052		
	900,000.000	Local		100.437500	903,937.50	99.078907	891,710.16	-12,227.34	0.07
Original Face:	900,000.000	Base		100.437500	903,937.50	99.078907	891,710.16	-12,227.34	0.07
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	170,000.000	Local		99.782324	169,629.95	77.280059	131,376.10	-38,253.85	0.01
		Base		99.782324	169,629.95	77.280059	131,376.10	-38,253.85	0.01
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
	340,000.000	Local		73.266218	249,105.14	64.200117	218,280.40	-30,824.74	0.02
		Base		73.266218	249,105.14	64.200117	218,280.40	-30,824.74	0.02

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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
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	210,000.000	Local		96.754619	203,184.70	58.772101	123,421.41	-79,763.29	0.01
		Base		96.754619	203,184.70	58.772101	123,421.41	-79,763.29	0.01
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	80,000.000	Local		99.943150	79,954.52	89.675465	71,740.37	-8,214.15	0.01
		Base		99.943150	79,954.52	89.675465	71,740.37	-8,214.15	0.01
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	140,000.000	Local		99.762121	139,666.97	84.389909	118,145.87	-21,521.10	0.01
		Base		99.762121	139,666.97	84.389909	118,145.87	-21,521.10	0.01
02156LAH4	ALTICE FRANCE SA SR SECURED 144A 10/29 5.5					5.500000	15 Oct 2029		
	210,000.000	Local		90.894319	190,878.07	75.239323	158,002.58	-32,875.49	0.01
		Base		90.894319	190,878.07	75.239323	158,002.58	-32,875.49	0.01
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	140,000.000	Local		84.427679	118,198.75	63.237076	88,531.91	-29,666.84	0.01
		Base		84.427679	118,198.75	63.237076	88,531.91	-29,666.84	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	384,000.000	Local		100.343411	385,318.70	96.262515	369,648.06	-15,670.64	0.03
		Base		100.343411	385,318.70	96.262515	369,648.06	-15,670.64	0.03
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	17,000.000	Local		107.802706	18,326.46	92.346059	15,698.83	-2,627.63	0.00
		Base		107.802706	18,326.46	92.346059	15,698.83	-2,627.63	0.00
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	200,000.000	Local		99.872350	199,744.70	87.328547	174,657.09	-25,087.61	0.01
		Base		99.872350	199,744.70	87.328547	174,657.09	-25,087.61	0.01
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	1,050,000.000	Local		125.611592	1,318,921.72	82.807631	869,480.13	-449,441.59	0.07
		Base		125.611592	1,318,921.72	82.807631	869,480.13	-449,441.59	0.07
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	44,000.000	Local		101.020068	44,448.83	86.977849	38,270.25	-6,178.58	0.00
		Base		101.020068	44,448.83	86.977849	38,270.25	-6,178.58	0.00

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02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	80,000.000	Local	99.977575	79,982.06	92.618028	74,094.42	-5,887.64	0.01	
		Base	99.977575	79,982.06	92.618028	74,094.42	-5,887.64	0.01	
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	870,000.000	Local	97.004993	843,943.44	70.849967	616,394.71	-227,548.73	0.05	
		Base	97.004993	843,943.44	70.849967	616,394.71	-227,548.73	0.05	
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local	99.905439	439,583.93	93.232867	410,224.61	-29,359.32	0.03	
		Base	99.905439	439,583.93	93.232867	410,224.61	-29,359.32	0.03	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local	99.797682	109,777.45	86.867299	95,554.03	-14,223.42	0.01	
		Base	99.797682	109,777.45	86.867299	95,554.03	-14,223.42	0.01	
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	400,000.000	Local	121.973330	487,893.32	84.487096	337,948.38	-149,944.94	0.03	
		Base	121.973330	487,893.32	84.487096	337,948.38	-149,944.94	0.03	
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	70,000.000	Local	139.109086	97,376.36	83.206953	58,244.87	-39,131.49	0.00	
		Base	139.109086	97,376.36	83.206953	58,244.87	-39,131.49	0.00	
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
	350,000.000	Local	99.978963	349,926.37	90.709381	317,482.83	-32,443.54	0.03	
		Base	99.978963	349,926.37	90.709381	317,482.83	-32,443.54	0.02	
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	450,000.000	Local	100.003464	450,015.59	85.433427	384,450.42	-65,565.17	0.03	
		Base	100.003464	450,015.59	85.433427	384,450.42	-65,565.17	0.03	
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	210,000.000	Local	99.913371	209,818.08	78.855731	165,597.04	-44,221.04	0.01	
		Base	99.913371	209,818.08	78.855731	165,597.04	-44,221.04	0.01	
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	850,000.000	Local	101.224546	860,408.64	62.444135	530,775.15	-329,633.49	0.04	
		Base	101.224546	860,408.64	62.444135	530,775.15	-329,633.49	0.04	

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023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
	200,000.000	Local	100.141635	200,283.27	81.055834	162,111.67	-38,171.60	0.01	
		Base	100.141635	200,283.27	81.055834	162,111.67	-38,171.60	0.01	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	120,000.000	Local	99.811842	119,774.21	94.426967	113,312.36	-6,461.85	0.01	
		Base	99.811842	119,774.21	94.426967	113,312.36	-6,461.85	0.01	
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		
	250,000.000	Local	99.796856	249,492.14	92.510478	231,276.20	-18,215.94	0.02	
		Base	99.796856	249,492.14	92.510478	231,276.20	-18,215.94	0.02	
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
	1,000,000.000	Local	99.824171	998,241.71	90.884794	908,847.94	-89,393.77	0.07	
		Base	99.824171	998,241.71	90.884794	908,847.94	-89,393.77	0.07	
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	0.000	Local	0.000000	145.18	0.000000	0.00	-145.18	0.00	
		Base	0.000000	145.18	0.000000	0.00	-145.18	0.00	
025816CV9	AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375					3.375000	03 May 2024		
	370,000.000	Local	99.992000	369,970.40	97.531051	360,864.89	-9,105.51	0.03	
		Base	99.992000	369,970.40	97.531051	360,864.89	-9,105.51	0.03	
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
	560,000.000	Local	99.822580	559,006.45	91.754667	513,826.14	-45,180.31	0.04	
		Base	99.822580	559,006.45	91.754667	513,826.14	-45,180.31	0.04	
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					3.003710	25 Jun 2045		
	142,273.030	Local	96.673663	137,540.55	98.407990	140,008.03	2,467.48	0.01	
	Original Face: 13,440,000.000	Base	96.673663	137,540.55	98.407990	140,008.03	2,467.48	0.01	
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	170,000.000	Local	100.265676	170,451.65	93.314583	158,634.79	-11,816.86	0.01	
		Base	100.265676	170,451.65	93.314583	158,634.79	-11,816.86	0.01	
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
	130,000.000	Local	93.705946	121,817.73	78.465348	102,004.95	-19,812.78	0.01	
		Base	93.705946	121,817.73	78.465348	102,004.95	-19,812.78	0.01	

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03065WAD7	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2022 2 A3				4.380000	18 Apr 2028			
		390,000.000	Local	99.981015	389,925.96	99.041240	386,260.84	-3,665.12	0.03
Original Face:		390,000.000	Base	99.981015	389,925.96	99.041240	386,260.84	-3,665.12	0.03
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625000	22 May 2024			
		10,000.000	Local	99.968500	9,996.85	98.266149	9,826.61	-170.24	0.00
			Base	99.968500	9,996.85	98.266149	9,826.61	-170.24	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051			
		69,000.000	Local	103.196130	71,205.33	84.039199	57,987.05	-13,218.28	0.00
			Base	103.196130	71,205.33	84.039199	57,987.05	-13,218.28	0.00
03234TAW8	AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B					19 Feb 2028			
		383,177.800	Local	99.803342	382,424.25	95.375000	365,455.83	-16,968.42	0.03
			Base	99.803342	382,424.25	95.375000	365,455.83	-16,968.42	0.03
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027			
		200,000.000	Local	100.344125	200,688.25	94.596808	189,193.62	-11,494.63	0.01
			Base	100.344125	200,688.25	94.596808	189,193.62	-11,494.63	0.01
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024			
		280,000.000	Local	100.301961	280,845.49	96.729696	270,843.15	-10,002.34	0.02
			Base	100.301961	280,845.49	96.729696	270,843.15	-10,002.34	0.02
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027			
		250,000.000	Local	96.274680	240,686.70	91.500329	228,750.82	-11,935.88	0.02
			Base	96.274680	240,686.70	91.500329	228,750.82	-11,935.88	0.02
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026			
		730,000.000	Local	97.189932	709,486.50	96.089251	701,451.53	-8,034.97	0.06
			Base	97.189932	709,486.50	96.089251	701,451.53	-8,034.97	0.05
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046			
		340,000.000	Local	97.575894	331,758.04	86.665490	294,662.67	-37,095.37	0.02
			Base	97.575894	331,758.04	86.665490	294,662.67	-37,095.37	0.02
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049			
		100,000.000	Local	119.574730	119,574.73	93.896365	93,896.37	-25,678.36	0.01
			Base	119.574730	119,574.73	93.896365	93,896.37	-25,678.36	0.01

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035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	670,000.000	Local		99.700115	667,990.77	94.444514	632,778.24	-35,212.53	0.05
		Base		99.700115	667,990.77	94.444514	632,778.24	-35,212.53	0.05
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	60,000.000	Local		108.278867	64,967.32	82.824979	49,694.99	-15,272.33	0.00
		Base		108.278867	64,967.32	82.824979	49,694.99	-15,272.33	0.00
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	1,650,000.000	Local		110.156025	1,817,574.42	97.467830	1,608,219.20	-209,355.22	0.13
		Base		110.156025	1,817,574.42	97.467830	1,608,219.20	-209,355.22	0.12
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	330,000.000	Local		99.942167	329,809.15	84.707204	279,533.77	-50,275.38	0.02
		Base		99.942167	329,809.15	84.707204	279,533.77	-50,275.38	0.02
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	760,000.000	Local		107.324514	815,666.31	82.181803	624,581.70	-191,084.61	0.05
		Base		107.324514	815,666.31	82.181803	624,581.70	-191,084.61	0.05
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	280,000.000	Local		100.302211	280,846.19	89.231463	249,848.10	-30,998.09	0.02
		Base		100.302211	280,846.19	89.231463	249,848.10	-30,998.09	0.02
036752AB9	ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	220,000.000	Local		98.285218	216,227.48	93.176048	204,987.31	-11,240.17	0.02
		Base		98.285218	216,227.48	93.176048	204,987.31	-11,240.17	0.02
036752AC7	ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.988575	79,990.86	96.210696	76,968.56	-3,022.30	0.01
		Base		99.988575	79,990.86	96.210696	76,968.56	-3,022.30	0.01
036752AF0	ELEVANCE HEALTH INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.997659	219,994.85	99.796275	219,551.81	-443.04	0.02
		Base		99.997659	219,994.85	99.796275	219,551.81	-443.04	0.02
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		
	300,000.000	Local		98.437940	295,313.82	90.282333	270,847.00	-24,466.82	0.02
		Base		98.437940	295,313.82	90.282333	270,847.00	-24,466.82	0.02

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036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
	200,000.000	Local		99.043835	198,087.67	84.372307	168,744.61	-29,343.06	0.01
		Base		99.043835	198,087.67	84.372307	168,744.61	-29,343.06	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	410,000.000	Local		100.952129	413,903.73	81.375000	333,637.50	-80,266.23	0.03
		Base		100.952129	413,903.73	81.375000	333,637.50	-80,266.23	0.03
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	30,000.000	Local		110.856000	33,256.80	81.277229	24,383.17	-8,873.63	0.00
		Base		110.856000	33,256.80	81.277229	24,383.17	-8,873.63	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	60,000.000	Local		49.488117	29,692.87	74.478947	44,687.37	14,994.50	0.00
		Base		49.488117	29,692.87	74.478947	44,687.37	14,994.50	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.864582	303,153.12	70.723383	233,387.16	-69,765.96	0.02
		Base		91.864582	303,153.12	70.723383	233,387.16	-69,765.96	0.02
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	190,000.000	Local		111.976505	212,755.36	78.500000	149,150.00	-63,605.36	0.01
		Base		111.976505	212,755.36	78.500000	149,150.00	-63,605.36	0.01
03746AAA8	APACHE CORP SR UNSECURED 12/29 7.75					7.750000	15 Dec 2029		
	170,000.000	Local		124.562329	211,755.96	101.915550	173,256.44	-38,499.52	0.01
		Base		124.562329	211,755.96	101.915550	173,256.44	-38,499.52	0.01
03765VAK6	PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN						23 Sep 2026		
	911,943.510	Local		100.084477	912,713.89	96.625000	881,165.42	-31,548.47	0.07
		Base		100.084477	912,713.89	96.625000	881,165.42	-31,548.47	0.07
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	570,000.000	Local		99.643835	567,969.86	92.249417	525,821.68	-42,148.18	0.04
		Base		99.643835	567,969.86	92.249417	525,821.68	-42,148.18	0.04
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	690,000.000	Local		100.193507	691,335.20	91.627732	632,231.35	-59,103.85	0.05
		Base		100.193507	691,335.20	91.627732	632,231.35	-59,103.85	0.05

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03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	05 Jun 2049		
		2,732,400.000	Local 102.097022	2,789,699.04	94.811600	2,590,632.16	-199,066.88	0.20
Original Face:		2,760,000.000	Base 102.097022	2,789,699.04	94.811600	2,590,632.16	-199,066.88	0.20
03835EAC8	APPLOVIN CORP TERM LOAN B					15 Aug 2025		
		243,670.900	Local 98.167081	239,204.61	96.925000	236,178.02	-3,026.59	0.02
			Base 98.167081	239,204.61	96.925000	236,178.02	-3,026.59	0.02
038413AC4	AQUA FINANCE TRUST AQFIT 2020 AA C 144A				3.970000	17 Jul 2046		
		460,000.000	Local 104.089526	478,811.82	91.484830	420,830.22	-57,981.60	0.03
Original Face:		460,000.000	Base 104.089526	478,811.82	91.484830	420,830.22	-57,981.60	0.03
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.750000	15 Oct 2039		
		100,000.000	Local 81.366810	81,366.81	94.889970	94,889.97	13,523.16	0.01
			Base 81.366810	81,366.81	94.889970	94,889.97	13,523.16	0.01
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				1.750000	09 Jul 2030		
		830,904.000	Local 59.632037	495,484.98	20.083844	166,877.46	-328,607.52	0.01
Original Face:		830,904.000	Base 59.632037	495,484.98	20.083844	166,877.46	-328,607.52	0.01
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR				3.625000	09 Jul 2035		
		672,594.000	Local 51.921375	349,220.05	18.193546	122,368.70	-226,851.35	0.01
Original Face:		672,594.000	Base 51.921375	349,220.05	18.193546	122,368.70	-226,851.35	0.01
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR				4.875000	09 Jul 2041		
		860,000.000	Local 49.137502	422,582.52	21.422947	184,237.34	-238,345.18	0.01
Original Face:		860,000.000	Base 49.137502	422,582.52	21.422947	184,237.34	-238,345.18	0.01
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029		
		92,634.000	Local 62.981173	58,341.98	19.342544	17,917.77	-40,424.21	0.00
Original Face:		92,634.000	Base 62.981173	58,341.98	19.342544	17,917.77	-40,424.21	0.00
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B					07 Sep 2027		
		748,339.530	Local 100.201112	749,844.53	97.550000	730,005.21	-19,839.32	0.06
			Base 100.201112	749,844.53	97.550000	730,005.21	-19,839.32	0.06
04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024		
		318,926.600	Local 99.945323	318,752.22	93.343800	297,698.21	-21,054.01	0.02
			Base 99.945323	318,752.22	93.343800	297,698.21	-21,054.01	0.02

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04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	602,312.040	Local	99.819414	601,224.35	84.500000	508,953.67	-92,270.68	0.04	
		Base	99.819414	601,224.35	84.500000	508,953.67	-92,270.68	0.04	
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
	305,350.000	Local	99.238071	303,023.45	84.000000	256,494.00	-46,529.45	0.02	
		Base	99.238071	303,023.45	84.000000	256,494.00	-46,529.45	0.02	
04649VBB5	ASURION LLC 2022 TERM LOAN B10						19 Aug 2028		
	100,616.110	Local	95.324486	95,911.79	85.562500	86,089.66	-9,822.13	0.01	
		Base	95.324486	95,911.79	85.562500	86,089.66	-9,822.13	0.01	
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	100,000.000	Local	127.480320	127,480.32	90.250769	90,250.77	-37,229.55	0.01	
		Base	127.480320	127,480.32	90.250769	90,250.77	-37,229.55	0.01	
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B						15 Feb 2029		
	1,040,580.440	Local	99.538257	1,035,775.63	89.400000	930,278.91	-105,496.72	0.07	
		Base	99.538257	1,035,775.63	89.400000	930,278.91	-105,496.72	0.07	
04686RAC7	ATHENAHEALTH INC 2022 DELAYED DRAW TERM LOAN						15 Feb 2029		
	176,811.590	Local	100.000000	176,811.59	89.400000	158,069.56	-18,742.03	0.01	
		Base	100.000000	176,811.59	89.400000	158,069.56	-18,742.03	0.01	
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A					2.020000	20 Feb 2027		
	1,840,000.000	Local	99.968142	1,839,413.81	89.328690	1,643,647.90	-195,765.91	0.13	
Original Face:	1,840,000.000	Base	99.968142	1,839,413.81	89.328690	1,643,647.90	-195,765.91	0.12	
05400KAH3	AVOLON TLB BORROWER 1 (US) LLC 2021 TERM LOAN B5						01 Dec 2027		
	186,303.760	Local	99.358499	185,108.62	97.250000	181,180.41	-3,928.21	0.01	
		Base	99.358499	185,108.62	97.250000	181,180.41	-3,928.21	0.01	
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	580,000.000	Local	104.016503	603,295.72	87.795610	509,214.54	-94,081.18	0.04	
		Base	104.016503	603,295.72	87.795610	509,214.54	-94,081.18	0.04	
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	920,000.000	Local	100.561230	925,163.32	66.260529	609,596.87	-315,566.45	0.05	
		Base	100.561230	925,163.32	66.260529	609,596.87	-315,566.45	0.05	

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055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	210,000.000	Local	102.337110	214,907.93	94.793413	199,066.17	-15,841.76	0.02	
		Base	102.337110	214,907.93	94.793413	199,066.17	-15,841.76	0.02	
05551VBK8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA					1.423582	15 Jul 2054		
	4,668,677.070	Local	8.877264	414,450.77	7.442230	347,453.69	-66,997.08	0.03	
	Original Face: 4,700,000.000	Base	8.877264	414,450.77	7.442230	347,453.69	-66,997.08	0.03	
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027		
	592,739.260	Local	100.291383	594,466.40	94.375000	559,397.68	-35,068.72	0.04	
		Base	100.291383	594,466.40	94.375000	559,397.68	-35,068.72	0.04	
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
	250,000.000	Local	98.999284	247,498.21	92.441573	231,103.93	-16,394.28	0.02	
		Base	98.999284	247,498.21	92.441573	231,103.93	-16,394.28	0.02	
05608RAJ4	BX TRUST BX 2021 ARIA D 144A					4.713400	15 Oct 2036		
	470,000.000	Local	99.530919	467,795.32	92.734680	435,853.00	-31,942.32	0.03	
	Original Face: 470,000.000	Base	99.530919	467,795.32	92.734680	435,853.00	-31,942.32	0.03	
05609KAG4	BX TRUST BX 2021 XL2 D 144A					4.214700	15 Oct 2038		
	466,731.020	Local	99.527400	464,525.25	93.736510	437,497.37	-27,027.88	0.03	
	Original Face: 500,000.000	Base	99.527400	464,525.25	93.736510	437,497.37	-27,027.88	0.03	
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125					3.125000	15 Sep 2031		
	310,000.000	Local	98.221613	304,487.00	75.375000	233,662.50	-70,824.50	0.02	
		Base	98.221613	304,487.00	75.375000	233,662.50	-70,824.50	0.02	
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
	200,000.000	Local	99.994235	199,988.47	99.265000	198,530.00	-1,458.47	0.02	
		Base	99.994235	199,988.47	99.265000	198,530.00	-1,458.47	0.02	
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					3.543000	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	100.045900	200,091.80	91.80	0.02	
		Base	100.000000	200,000.00	100.045900	200,091.80	91.80	0.02	
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	800,000.000	Local	100.519781	804,158.25	91.448205	731,585.64	-72,572.61	0.06	
		Base	100.519781	804,158.25	91.448205	731,585.64	-72,572.61	0.06	

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05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.500000	27 Jan 2030			
		1,043,233.370	Local	100.000000	1,043,233.37	99.363060	1,036,588.60	-6,644.77	0.08
Original Face:		2,980,000.000	Base	100.000000	1,043,233.37	99.363060	1,036,588.60	-6,644.77	0.08
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023			
		260,000.000	Local	99.983754	259,957.76	99.751422	259,353.70	-604.06	0.02
			Base	99.983754	259,957.76	99.751422	259,353.70	-604.06	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
		510,000.000	Local	105.826441	539,714.85	86.392022	440,599.31	-99,115.54	0.03
			Base	105.826441	539,714.85	86.392022	440,599.31	-99,115.54	0.03
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.000000	01 Apr 2024			
		290,000.000	Local	99.949741	289,854.25	98.868909	286,719.84	-3,134.41	0.02
			Base	99.949741	289,854.25	98.868909	286,719.84	-3,134.41	0.02
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024			
		2,090,000.000	Local	101.341700	2,118,041.53	98.387799	2,056,305.00	-61,736.53	0.16
			Base	101.341700	2,118,041.53	98.387799	2,056,305.00	-61,736.53	0.16
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026			
		50,000.000	Local	106.662040	53,331.02	95.050923	47,525.46	-5,805.56	0.00
			Base	106.662040	53,331.02	95.050923	47,525.46	-5,805.56	0.00
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026			
		520,000.000	Local	101.793108	529,324.16	96.393361	501,245.48	-28,078.68	0.04
			Base	101.793108	529,324.16	96.393361	501,245.48	-28,078.68	0.04
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028			
		690,000.000	Local	99.993264	689,953.52	90.358982	623,476.98	-66,476.54	0.05
			Base	99.993264	689,953.52	90.358982	623,476.98	-66,476.54	0.05
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			
		17,000.000	Local	99.997118	16,999.51	99.472286	16,910.29	-89.22	0.00
			Base	99.997118	16,999.51	99.472286	16,910.29	-89.22	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419000	20 Dec 2028			
		682,000.000	Local	99.666353	679,724.53	88.739648	605,204.40	-74,520.13	0.05
			Base	99.666353	679,724.53	88.739648	605,204.40	-74,520.13	0.05

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06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	300,000.000	Local		100.000000	300,000.00	99.219394	297,658.18	-2,341.82	0.02
		Base		100.000000	300,000.00	99.219394	297,658.18	-2,341.82	0.02
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local		98.719252	246,798.13	90.516543	226,291.36	-20,506.77	0.02
		Base		98.719252	246,798.13	90.516543	226,291.36	-20,506.77	0.02
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	1,080,000.000	Local		107.814731	1,164,399.09	89.168665	963,021.58	-201,377.51	0.08
		Base		107.814731	1,164,399.09	89.168665	963,021.58	-201,377.51	0.07
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	140,000.000	Local		100.000000	140,000.00	78.726274	110,216.78	-29,783.22	0.01
		Base		100.000000	140,000.00	78.726274	110,216.78	-29,783.22	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	1,610,000.000	Local		109.891260	1,769,249.28	74.934204	1,206,440.68	-562,808.60	0.10
		Base		109.891260	1,769,249.28	74.934204	1,206,440.68	-562,808.60	0.09
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	1,790,000.000	Local		102.972888	1,843,214.70	79.274364	1,419,011.12	-424,203.58	0.11
		Base		102.972888	1,843,214.70	79.274364	1,419,011.12	-424,203.58	0.11
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	350,000.000	Local		100.000000	350,000.00	88.773023	310,705.58	-39,294.42	0.02
		Base		100.000000	350,000.00	88.773023	310,705.58	-39,294.42	0.02
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
	1,100,000.000	Local		95.986838	1,055,855.22	76.447097	840,918.07	-214,937.15	0.07
		Base		95.986838	1,055,855.22	76.447097	840,918.07	-214,937.15	0.06
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
	420,000.000	Local		94.947319	398,778.74	78.138255	328,180.67	-70,598.07	0.03
		Base		94.947319	398,778.74	78.138255	328,180.67	-70,598.07	0.02
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		
	930,000.000	Local		100.000000	930,000.00	93.724283	871,635.83	-58,364.17	0.07
		Base		100.000000	930,000.00	93.724283	871,635.83	-58,364.17	0.07

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06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local		99.913547	299,740.64	99.715023	299,145.07	-595.57	0.02
		Base		99.913547	299,740.64	99.715023	299,145.07	-595.57	0.02
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	560,000.000	Local		99.959929	559,775.60	92.015122	515,284.68	-44,490.92	0.04
		Base		99.959929	559,775.60	92.015122	515,284.68	-44,490.92	0.04
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
	70,000.000	Local		94.676000	66,273.20	86.755940	60,729.16	-5,544.04	0.00
		Base		94.676000	66,273.20	86.755940	60,729.16	-5,544.04	0.00
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	170,000.000	Local		99.980141	169,966.24	92.376430	157,039.93	-12,926.31	0.01
		Base		99.980141	169,966.24	92.376430	157,039.93	-12,926.31	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	310,000.000	Local		99.878555	309,623.52	89.943598	278,825.15	-30,798.37	0.02
		Base		99.878555	309,623.52	89.943598	278,825.15	-30,798.37	0.02
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
	320,000.000	Local		99.018331	316,858.66	83.807104	268,182.73	-48,675.93	0.02
		Base		99.018331	316,858.66	83.807104	268,182.73	-48,675.93	0.02
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
	1,060,000.000	Local		97.580740	1,034,355.84	91.780970	972,878.28	-61,477.56	0.08
Original Face:	1,060,000.000	Base		97.580740	1,034,355.84	91.780970	972,878.28	-61,477.56	0.07
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	200,000.000	Local		99.680915	199,361.83	90.037312	180,074.62	-19,287.21	0.01
		Base		99.680915	199,361.83	90.037312	180,074.62	-19,287.21	0.01
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	2,240,000.000	Local		109.264557	2,447,526.08	86.898710	1,946,531.10	-500,994.98	0.15
		Base		109.264557	2,447,526.08	86.898710	1,946,531.10	-500,994.98	0.15
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	10,000.000	Local		104.386600	10,438.66	91.249993	9,125.00	-1,313.66	0.00
		Base		104.386600	10,438.66	91.249993	9,125.00	-1,313.66	0.00

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06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
	170,000.000	Local		101.565612	172,661.54	94.992489	161,487.23	-11,174.31	0.01
		Base		101.565612	172,661.54	94.992489	161,487.23	-11,174.31	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	200,000.000	Local		132.928140	265,856.28	94.105842	188,211.68	-77,644.60	0.01
		Base		132.928140	265,856.28	94.105842	188,211.68	-77,644.60	0.01
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25					7.250000	30 May 2029		
	150,000.000	Local		106.869307	160,303.96	38.280500	57,420.75	-102,883.21	0.00
		Base		106.869307	160,303.96	38.280500	57,420.75	-102,883.21	0.00
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25					5.250000	30 Jan 2030		
	1,500,000.000	Local		99.327865	1,489,917.98	37.297289	559,459.34	-930,458.64	0.04
		Base		99.327865	1,489,917.98	37.297289	559,459.34	-930,458.64	0.04
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25					6.250000	15 Feb 2029		
	460,000.000	Local		101.511552	466,953.14	38.080000	175,168.00	-291,785.14	0.01
		Base		101.511552	466,953.14	38.080000	175,168.00	-291,785.14	0.01
071734AM9	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5					5.000000	15 Feb 2029		
	430,000.000	Local		93.369498	401,488.84	38.771000	166,715.30	-234,773.54	0.01
		Base		93.369498	401,488.84	38.771000	166,715.30	-234,773.54	0.01
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	23,000.000	Local		101.046739	23,240.75	96.601688	22,218.39	-1,022.36	0.00
		Base		101.046739	23,240.75	96.601688	22,218.39	-1,022.36	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	70,000.000	Local		100.415229	70,290.66	85.415683	59,790.98	-10,499.68	0.00
		Base		100.415229	70,290.66	85.415683	59,790.98	-10,499.68	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	272,000.000	Local		101.839673	277,003.91	97.201514	264,388.12	-12,615.79	0.02
		Base		101.839673	277,003.91	97.201514	264,388.12	-12,615.79	0.02
08162XBJ2	BENCHMARK MORTGAGE TRUST BMARK 2020 B20 XA					1.733726	15 Oct 2053		
	4,282,042.480	Local		9.310284	398,670.31	7.957510	340,743.96	-57,926.35	0.03
	Original Face:		Base	9.310284	398,670.31	7.957510	340,743.96	-57,926.35	0.03

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084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	450,000.000	Local		106.626936	479,821.21	83.117252	374,027.63	-105,793.58	0.03
		Base		106.626936	479,821.21	83.117252	374,027.63	-105,793.58	0.03
08579JBG6	BERRY GLOBAL INC 2021 TERM LOAN Z						01 Jul 2026		
	229,993.830	Local		100.178774	230,405.00	96.697900	222,399.20	-8,005.80	0.02
		Base		100.178774	230,405.00	96.697900	222,399.20	-8,005.80	0.02
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		
	240,000.000	Local		95.961758	230,308.22	86.239123	206,973.90	-23,334.32	0.02
		Base		95.961758	230,308.22	86.239123	206,973.90	-23,334.32	0.02
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
	670,000.000	Local		99.672203	667,803.76	90.041901	603,280.74	-64,523.02	0.05
		Base		99.672203	667,803.76	90.041901	603,280.74	-64,523.02	0.05
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	680,000.000	Local		100.000000	680,000.00	98.460850	669,533.78	-10,466.22	0.05
		Base		100.000000	680,000.00	98.460850	669,533.78	-10,466.22	0.05
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	840,000.000	Local		108.981576	915,445.24	92.259971	774,983.76	-140,461.48	0.06
		Base		108.981576	915,445.24	92.259971	774,983.76	-140,461.48	0.06
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
	600,000.000	Local		106.570940	639,425.64	79.517760	477,106.56	-162,319.08	0.04
		Base		106.570940	639,425.64	79.517760	477,106.56	-162,319.08	0.04
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	390,000.000	Local		100.000000	390,000.00	89.927452	350,717.06	-39,282.94	0.03
		Base		100.000000	390,000.00	89.927452	350,717.06	-39,282.94	0.03
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	80,000.000	Local		98.020238	78,416.19	87.874699	70,299.76	-8,116.43	0.01
		Base		98.020238	78,416.19	87.874699	70,299.76	-8,116.43	0.01
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038		
	80,000.000	Local		89.961463	71,969.17	68.506946	54,805.56	-17,163.61	0.00
		Base		89.961463	71,969.17	68.506946	54,805.56	-17,163.61	0.00

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097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	260,000.000	Local		99.155835	257,805.17	83.491250	217,077.25	-40,727.92	0.02
		Base		99.155835	257,805.17	83.491250	217,077.25	-40,727.92	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	50,000.000	Local		99.963240	49,981.62	91.308310	45,654.16	-4,327.46	0.00
		Base		99.963240	49,981.62	91.308310	45,654.16	-4,327.46	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	70,000.000	Local		99.837371	69,886.16	87.122709	60,985.90	-8,900.26	0.00
		Base		99.837371	69,886.16	87.122709	60,985.90	-8,900.26	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	1,160,000.000	Local		96.092397	1,114,671.81	70.691157	820,017.42	-294,654.39	0.06
		Base		96.092397	1,114,671.81	70.691157	820,017.42	-294,654.39	0.06
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	180,000.000	Local		96.210256	173,178.46	65.131985	117,237.57	-55,940.89	0.01
		Base		96.210256	173,178.46	65.131985	117,237.57	-55,940.89	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
	960,000.000	Local		100.000000	960,000.00	97.690146	937,825.40	-22,174.60	0.07
		Base		100.000000	960,000.00	97.690146	937,825.40	-22,174.60	0.07
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	460,000.000	Local		101.909237	468,782.49	87.357507	401,844.53	-66,937.96	0.03
		Base		101.909237	468,782.49	87.357507	401,844.53	-66,937.96	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	880,000.000	Local		100.000000	880,000.00	87.102544	766,502.39	-113,497.61	0.06
		Base		100.000000	880,000.00	87.102544	766,502.39	-113,497.61	0.06
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	390,000.000	Local		103.476967	403,560.17	85.552213	333,653.63	-69,906.54	0.03
		Base		103.476967	403,560.17	85.552213	333,653.63	-69,906.54	0.03
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	1,260,000.000	Local		106.176215	1,337,820.31	92.388745	1,164,098.19	-173,722.12	0.09
		Base		106.176215	1,337,820.31	92.388745	1,164,098.19	-173,722.12	0.09

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097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
	780,000.000	Local		100.000000	780,000.00	95.014415	741,112.44	-38,887.56	0.06
		Base		100.000000	780,000.00	95.014415	741,112.44	-38,887.56	0.06
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
	1,440,000.000	Local		99.721041	1,435,982.99	88.914372	1,280,366.96	-155,616.03	0.10
		Base		99.721041	1,435,982.99	88.914372	1,280,366.96	-155,616.03	0.10
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
	130,000.000	Local		97.906846	127,278.90	93.694559	121,802.93	-5,475.97	0.01
		Base		97.906846	127,278.90	93.694559	121,802.93	-5,475.97	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	360,000.000	Local		100.002939	360,010.58	95.076110	342,274.00	-17,736.58	0.03
		Base		100.002939	360,010.58	95.076110	342,274.00	-17,736.58	0.03
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	1,120,000.000	Local		100.001696	1,120,018.99	64.885870	726,721.74	-393,297.25	0.06
		Base		100.001696	1,120,018.99	64.885870	726,721.74	-393,297.25	0.06
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	200,000.000	Local		100.000000	200,000.00	89.729650	179,459.30	-20,540.70	0.01
		Base		100.000000	200,000.00	89.729650	179,459.30	-20,540.70	0.01
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A					3.626000	25 Sep 2061		
	1,460,817.470	Local		99.924392	1,459,712.98	91.697900	1,339,538.94	-120,174.04	0.11
	Original Face: 1,750,000.000	Base		99.924392	1,459,712.98	91.697900	1,339,538.94	-120,174.04	0.10
10569JAA8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A					5.108000	25 Jul 2062		
	880,000.000	Local		99.998153	879,983.75	97.433160	857,411.81	-22,571.94	0.07
	Original Face: 880,000.000	Base		99.998153	879,983.75	97.433160	857,411.81	-22,571.94	0.06
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	2,730,000.000	Local		97.724338	2,667,874.43	72.621590	1,982,569.41	-685,305.02	0.16
		Base		97.724338	2,667,874.43	72.621590	1,982,569.41	-685,305.02	0.15
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625					5.625000	21 Feb 2047		
	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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105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028			
		320,000.000	Local	95.360941	305,155.01	92.868470	297,179.10	-7,975.91	0.02
			Base	95.360941	305,155.01	92.868470	297,179.10	-7,975.91	0.02
105756CB4	FED REPUBLIC OF BRAZIL SR UNSECURED 01/50 4.75				4.750000	14 Jan 2050			
		1,250,000.000	Local	78.006893	975,086.16	68.120440	851,505.50	-123,580.66	0.07
			Base	78.006893	975,086.16	68.120440	851,505.50	-123,580.66	0.06
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024			
		428,000.000	Local	100.970336	432,153.04	97.010476	415,204.84	-16,948.20	0.03
			Base	100.970336	432,153.04	97.010476	415,204.84	-16,948.20	0.03
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2				3.200000	15 Jun 2026			
		466,000.000	Local	101.753202	474,169.92	94.673548	441,178.73	-32,991.19	0.03
			Base	101.753202	474,169.92	94.673548	441,178.73	-32,991.19	0.03
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029			
		158,000.000	Local	107.351981	169,616.13	90.889782	143,605.86	-26,010.27	0.01
			Base	107.351981	169,616.13	90.889782	143,605.86	-26,010.27	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137				3.137000	15 Nov 2035			
		1,700,000.000	Local	99.862961	1,697,670.34	70.027684	1,190,470.63	-507,199.71	0.09
			Base	99.862961	1,697,670.34	70.027684	1,190,470.63	-507,199.71	0.09
12008RAP2	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25				4.250000	01 Feb 2032			
		60,000.000	Local	92.961367	55,776.82	76.713500	46,028.10	-9,748.72	0.00
			Base	92.961367	55,776.82	76.713500	46,028.10	-9,748.72	0.00
12433XAG4	BX TRUST BX 2020 VIVA D 144A				3.667042	11 Mar 2044			
		930,000.000	Local	101.229312	941,432.60	74.445990	692,347.71	-249,084.89	0.05
		Original Face:	930,000.000	Base	101.229312	941,432.60	74.445990	692,347.71	-249,084.89
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125000	01 May 2027			
		0.000	Local	0.000000	-5.14	0.000000	0.00	5.14	0.00
			Base	0.000000	-5.14	0.000000	0.00	5.14	0.00
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028			
		70,000.000	Local	96.273100	67,391.17	87.730000	61,411.00	-5,980.17	0.00
			Base	96.273100	67,391.17	87.730000	61,411.00	-5,980.17	0.00

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1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5				4.500000	15 Aug 2030			
		30,000.000	Local	101.439967	30,431.99	79.084000	23,725.20	-6,706.79	0.00
			Base	101.439967	30,431.99	79.084000	23,725.20	-6,706.79	0.00
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032			
		1,330,000.000	Local	99.279344	1,320,415.28	76.267000	1,014,351.10	-306,064.18	0.08
			Base	99.279344	1,320,415.28	76.267000	1,014,351.10	-306,064.18	0.08
1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34 4.25				4.250000	15 Jan 2034			
		150,000.000	Local	72.750000	109,125.00	71.625000	107,437.50	-1,687.50	0.01
			Base	72.750000	109,125.00	71.625000	107,437.50	-1,687.50	0.01
1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75				4.750000	01 Feb 2032			
		120,000.000	Local	94.013125	112,815.75	77.878000	93,453.60	-19,362.15	0.01
			Base	94.013125	112,815.75	77.878000	93,453.60	-19,362.15	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023			
		220,000.000	Local	100.453377	220,997.43	99.263525	218,379.76	-2,617.67	0.02
			Base	100.453377	220,997.43	99.263525	218,379.76	-2,617.67	0.02
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125				4.125000	15 Nov 2025			
		120,000.000	Local	99.960825	119,952.99	97.137695	116,565.23	-3,387.76	0.01
			Base	99.960825	119,952.99	97.137695	116,565.23	-3,387.76	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028			
		1,380,000.000	Local	108.651494	1,499,390.62	94.408261	1,302,834.00	-196,556.62	0.10
			Base	108.651494	1,499,390.62	94.408261	1,302,834.00	-196,556.62	0.10
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038			
		500,000.000	Local	125.831334	629,156.67	88.793848	443,969.24	-185,187.43	0.04
			Base	125.831334	629,156.67	88.793848	443,969.24	-185,187.43	0.03
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048			
		60,000.000	Local	111.204650	66,722.79	86.363334	51,818.00	-14,904.79	0.00
			Base	111.204650	66,722.79	86.363334	51,818.00	-14,904.79	0.00
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.300000	10 Oct 2046			
		30,000.000	Local	102.184067	30,655.22	97.054510	29,116.35	-1,538.87	0.00
		Original Face:	Base	102.184067	30,655.22	97.054510	29,116.35	-1,538.87	0.00

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	Units								
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046		
	30,000.000	Local	102.185867	30,655.76	94.196150	28,258.85		-2,396.91	0.00
Original Face:	30,000.000	Base	102.185867	30,655.76	94.196150	28,258.85		-2,396.91	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.215828	10 Oct 2046		
	10,000.000	Local	100.998600	10,099.86	67.817440	6,781.74		-3,318.12	0.00
Original Face:	10,000.000	Base	100.998600	10,099.86	67.817440	6,781.74		-3,318.12	0.00
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C					4.437713	15 Jun 2050		
	1,000,000.000	Local	94.770687	947,706.87	83.978010	839,780.10		-107,926.77	0.07
Original Face:	1,000,000.000	Base	94.770687	947,706.87	83.978010	839,780.10		-107,926.77	0.06
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
	608,125.840	Local	99.998535	608,116.93	95.829140	582,761.76		-25,355.17	0.05
Original Face:	900,000.000	Base	99.998535	608,116.93	95.829140	582,761.76		-25,355.17	0.04
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.747174	15 Oct 2045		
	707,641.330	Local	0.000001	0.01	0.003950	27.95		27.94	0.00
Original Face:	3,700,000.000	Base	0.000001	0.01	0.003950	27.95		27.94	0.00
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		
	240,000.000	Local	102.303767	245,529.04	93.843910	225,225.38		-20,303.66	0.02
Original Face:	240,000.000	Base	102.303767	245,529.04	93.843910	225,225.38		-20,303.66	0.02
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.440869	10 Feb 2048		
	70,000.000	Local	100.984043	70,688.83	91.887340	64,321.14		-6,367.69	0.01
Original Face:	70,000.000	Base	100.984043	70,688.83	91.887340	64,321.14		-6,367.69	0.00
126307BF3	CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375					3.375000	15 Feb 2031		
	200,000.000	Local	83.567165	167,134.33	70.500000	141,000.00		-26,134.33	0.01
		Base	83.567165	167,134.33	70.500000	141,000.00		-26,134.33	0.01
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5					4.500000	15 Nov 2031		
	890,000.000	Local	94.642837	842,321.25	75.118000	668,550.20		-173,771.05	0.05
		Base	94.642837	842,321.25	75.118000	668,550.20		-173,771.05	0.05
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526000	10 Feb 2047		
	200,000.000	Local	105.920685	211,841.37	98.179430	196,358.86		-15,482.51	0.02
Original Face:	200,000.000	Base	105.920685	211,841.37	98.179430	196,358.86		-15,482.51	0.01

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126438AE0	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET B 144A				2.815900	15 Aug 2037		
		450,000.000	Local 104.347871	469,565.42	90.243160	406,094.22	-63,471.20	0.03
Original Face:		450,000.000	Base 104.347871	469,565.42	90.243160	406,094.22	-63,471.20	0.03
126458AE8	CTR PARTNERSHIP/CARETRST COMPANY GUAR 144A 06/28 3.875				3.875000	30 Jun 2028		
		80,000.000	Local 94.665725	75,732.58	82.271777	65,817.42	-9,915.16	0.01
			Base 94.665725	75,732.58	82.271777	65,817.42	-9,915.16	0.00
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057		
		278,905.510	Local 102.843286	286,835.59	90.594820	252,673.94	-34,161.65	0.02
Original Face:		830,000.000	Base 102.843286	286,835.59	90.594820	252,673.94	-34,161.65	0.02
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A				3.646300	13 Nov 2039		
		330,000.000	Local 102.343079	337,732.16	84.605390	279,197.79	-58,534.37	0.02
Original Face:		330,000.000	Base 102.343079	337,732.16	84.605390	279,197.79	-58,534.37	0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048		
		879,250.640	Local 97.724951	859,247.26	88.036370	774,060.35	-85,186.91	0.06
Original Face:		3,881,000.000	Base 97.724951	859,247.26	88.036370	774,060.35	-85,186.91	0.06
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				3.798000	15 May 2036		
		1,050,000.000	Local 100.000000	1,050,000.00	98.624300	1,035,555.15	-14,444.85	0.08
Original Face:		1,050,000.000	Base 100.000000	1,050,000.00	98.624300	1,035,555.15	-14,444.85	0.08
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A				2.860000	25 Oct 2059		
		530,062.260	Local 99.999153	530,057.77	95.040360	503,773.08	-26,284.69	0.04
Original Face:		1,200,000.000	Base 99.999153	530,057.77	95.040360	503,773.08	-26,284.69	0.04
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A				2.446000	10 Nov 2046		
		870,000.000	Local 102.772849	894,123.79	75.735170	658,895.98	-235,227.81	0.05
Original Face:		870,000.000	Base 102.772849	894,123.79	75.735170	658,895.98	-235,227.81	0.05
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A				4.877860	25 Jul 2047		
		7.670	Local 100.000000	7.67	98.554500	7.56	-0.11	0.00
Original Face:		28.530	Base 100.000000	7.67	98.554500	7.56	-0.11	0.00
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A				2.000000	25 Jan 2060		
		1,235,619.640	Local 101.480261	1,253,910.03	86.785260	1,072,335.72	-181,574.31	0.08
Original Face:		1,860,000.000	Base 101.480261	1,253,910.03	86.785260	1,072,335.72	-181,574.31	0.08

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12661GAE9	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A				3.827001	25 Jan 2060		
		990,000.000	Local 104.312880	1,032,697.51	75.748270	749,907.87	-282,789.64	0.06
Original Face:		990,000.000	Base 104.312880	1,032,697.51	75.748270	749,907.87	-282,789.64	0.06
12662TAA8	CSMC SER 10/66 1				1.000000	15 Oct 2066		
		1,106,260.530	Local 100.000000	1,106,260.53	98.986900	1,095,053.00	-11,207.53	0.09
Original Face:		1,110,150.000	Base 100.000000	1,106,260.53	98.986900	1,095,053.00	-11,207.53	0.08
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		186,000.000	Local 99.965774	185,936.34	97.000654	180,421.22	-5,515.12	0.01
			Base 99.965774	185,936.34	97.000654	180,421.22	-5,515.12	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		200,000.000	Local 105.053490	210,106.98	87.556191	175,112.38	-34,994.60	0.01
			Base 105.053490	210,106.98	87.556191	175,112.38	-34,994.60	0.01
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028		
		484,000.000	Local 101.682471	492,143.16	94.536046	457,554.46	-34,588.70	0.04
			Base 101.682471	492,143.16	94.536046	457,554.46	-34,588.70	0.03
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
		1,030,000.000	Local 118.411616	1,219,639.64	87.731934	903,638.92	-316,000.72	0.07
			Base 118.411616	1,219,639.64	87.731934	903,638.92	-316,000.72	0.07
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625				3.625000	01 Apr 2027		
		90,000.000	Local 99.880511	89,892.46	93.580898	84,222.81	-5,669.65	0.01
			Base 99.880511	89,892.46	93.580898	84,222.81	-5,669.65	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75				3.750000	01 Apr 2030		
		1,920,000.000	Local 105.499361	2,025,587.74	88.890330	1,706,694.34	-318,893.40	0.13
			Base 105.499361	2,025,587.74	88.890330	1,706,694.34	-318,893.40	0.13
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125				4.125000	01 Apr 2040		
		120,000.000	Local 98.455833	118,147.00	79.634802	95,561.76	-22,585.24	0.01
			Base 98.455833	118,147.00	79.634802	95,561.76	-22,585.24	0.01
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875				1.875000	28 Feb 2031		
		90,000.000	Local 88.405844	79,565.26	76.137985	68,524.19	-11,041.07	0.01
			Base 88.405844	79,565.26	76.137985	68,524.19	-11,041.07	0.01

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126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
	300,000.000	Local		99.432533	298,297.60	76.490148	229,470.44	-68,827.16	0.02
		Base		99.432533	298,297.60	76.490148	229,470.44	-68,827.16	0.02
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9					3.900000	15 May 2027		
	370,000.000	Local		98.747900	365,367.23	92.704842	343,007.92	-22,359.31	0.03
		Base		98.747900	365,367.23	92.704842	343,007.92	-22,359.31	0.03
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375					4.375000	15 Mar 2029		
	910,000.000	Local		104.636496	952,192.11	92.413180	840,959.94	-111,232.17	0.07
		Base		104.636496	952,192.11	92.413180	840,959.94	-111,232.17	0.06
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	643,266.540	Local		99.616453	640,799.31	97.500000	627,184.88	-13,614.43	0.05
		Base		99.616453	640,799.31	97.500000	627,184.88	-13,614.43	0.05
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
	347,544.460	Local		99.525569	345,895.60	98.500000	342,331.29	-3,564.31	0.03
		Base		99.525569	345,895.60	98.500000	342,331.29	-3,564.31	0.03
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	610,000.000	Local		106.250982	648,130.99	82.328995	502,206.87	-145,924.12	0.04
		Base		106.250982	648,130.99	82.328995	502,206.87	-145,924.12	0.04
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	270,000.000	Local		103.817707	280,307.81	78.603585	212,229.68	-68,078.13	0.02
		Base		103.817707	280,307.81	78.603585	212,229.68	-68,078.13	0.02
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	300,000.000	Local		99.986290	299,958.87	97.279591	291,838.77	-8,120.10	0.02
		Base		99.986290	299,958.87	97.279591	291,838.77	-8,120.10	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	290,000.000	Local		100.028800	290,083.52	97.401151	282,463.34	-7,620.18	0.02
		Base		100.028800	290,083.52	97.401151	282,463.34	-7,620.18	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	40,000.000	Local		99.878950	39,951.58	80.356075	32,142.43	-7,809.15	0.00
		Base		99.878950	39,951.58	80.356075	32,142.43	-7,809.15	0.00

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14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	80,000.000	Local		101.858513	81,486.81	82.511124	66,008.90	-15,477.91	0.01
		Base		101.858513	81,486.81	82.511124	66,008.90	-15,477.91	0.01
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	30,000.000	Local		101.668233	30,500.47	69.257770	20,777.33	-9,723.14	0.00
		Base		101.668233	30,500.47	69.257770	20,777.33	-9,723.14	0.00
14855NAB2	CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B						22 Oct 2026		
	751,355.280	Local		99.167913	745,103.35	96.406200	724,353.07	-20,750.28	0.06
		Base		99.167913	745,103.35	96.406200	724,353.07	-20,750.28	0.05
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	210,000.000	Local		101.052300	212,209.83	91.282500	191,693.25	-20,516.58	0.02
		Base		101.052300	212,209.83	91.282500	191,693.25	-20,516.58	0.01
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	380,000.000	Local		103.127876	391,885.93	89.860000	341,468.00	-50,417.93	0.03
		Base		103.127876	391,885.93	89.860000	341,468.00	-50,417.93	0.03
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3					3.000000	15 Oct 2030		
	30,000.000	Local		93.010833	27,903.25	79.194000	23,758.20	-4,145.05	0.00
		Base		93.010833	27,903.25	79.194000	23,758.20	-4,145.05	0.00
15135BAZ4	CENTENE CORP SR UNSECURED 08/31 2.625					2.625000	01 Aug 2031		
	30,000.000	Local		89.879333	26,963.80	75.511000	22,653.30	-4,310.50	0.00
		Base		89.879333	26,963.80	75.511000	22,653.30	-4,310.50	0.00
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	576,370.780	Local		99.897870	575,782.13	99.687500	574,569.62	-1,212.51	0.05
		Base		99.897870	575,782.13	99.687500	574,569.62	-1,212.51	0.04
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	260,000.000	Local		106.780508	277,629.32	97.530378	253,578.98	-24,050.34	0.02
		Base		106.780508	277,629.32	97.530378	253,578.98	-24,050.34	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
	50,000.000	Local		108.595140	54,297.57	91.659012	45,829.51	-8,468.06	0.00
		Base		108.595140	54,297.57	91.659012	45,829.51	-8,468.06	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
	20,000.000	Local		113.905350	22,781.07	87.892309	17,578.46	-5,202.61	0.00
		Base		113.905350	22,781.07	87.892309	17,578.46	-5,202.61	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
	30,000.000	Local		111.838533	33,551.56	90.981569	27,294.47	-6,257.09	0.00
		Base		111.838533	33,551.56	90.981569	27,294.47	-6,257.09	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	780,000.000	Local		97.588924	761,193.61	89.824833	700,633.70	-60,559.91	0.06
		Base		97.588924	761,193.61	89.824833	700,633.70	-60,559.91	0.05
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	40,000.000	Local		88.589550	35,435.82	77.362367	30,944.95	-4,490.87	0.00
		Base		88.589550	35,435.82	77.362367	30,944.95	-4,490.87	0.00
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	400,000.000	Local		122.049468	488,197.87	80.720520	322,882.08	-165,315.79	0.03
		Base		122.049468	488,197.87	80.720520	322,882.08	-165,315.79	0.02
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	1,650,000.000	Local		113.752944	1,876,923.57	92.011974	1,518,197.57	-358,726.00	0.12
		Base		113.752944	1,876,923.57	92.011974	1,518,197.57	-358,726.00	0.12
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	140,000.000	Local		85.436421	119,610.99	74.253997	103,955.60	-15,655.39	0.01
		Base		85.436421	119,610.99	74.253997	103,955.60	-15,655.39	0.01
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	360,000.000	Local		103.310978	371,919.52	72.148227	259,733.62	-112,185.90	0.02
		Base		103.310978	371,919.52	72.148227	259,733.62	-112,185.90	0.02
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	360,000.000	Local		87.427706	314,739.74	63.115941	227,217.39	-87,522.35	0.02
		Base		87.427706	314,739.74	63.115941	227,217.39	-87,522.35	0.02
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
	440,000.000	Local		99.648255	438,452.32	82.522387	363,098.50	-75,353.82	0.03
		Base		99.648255	438,452.32	82.522387	363,098.50	-75,353.82	0.03

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161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
	260,000.000	Local	100.771758	262,006.57	75.542052	196,409.34	-65,597.23	0.02	
		Base	100.771758	262,006.57	75.542052	196,409.34	-65,597.23	0.01	
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B						30 Apr 2025		
	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	
16117LBW8	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1						30 Apr 2025		
	560,938.630	Local	100.220930	562,177.91	97.958300	549,485.95	-12,691.96	0.04	
		Base	100.220930	562,177.91	97.958300	549,485.95	-12,691.96	0.04	
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2						01 Feb 2027		
	886,487.880	Local	100.142188	887,748.36	96.035700	851,344.84	-36,403.52	0.07	
		Base	100.142188	887,748.36	96.035700	851,344.84	-36,403.52	0.06	
16411QAK7	CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4					4.000000	01 Mar 2031		
	80,000.000	Local	104.728575	83,782.86	83.750000	67,000.00	-16,782.86	0.01	
		Base	104.728575	83,782.86	83.750000	67,000.00	-16,782.86	0.01	
16411QAN1	CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25					3.250000	31 Jan 2032		
	420,000.000	Local	100.293536	421,232.85	77.678000	326,247.60	-94,985.25	0.03	
		Base	100.293536	421,232.85	77.678000	326,247.60	-94,985.25	0.02	
16411RAK5	CHENIERE ENERGY INC SR UNSECURED 10/28 4.625					4.625000	15 Oct 2028		
	200,000.000	Local	100.000000	200,000.00	91.435000	182,870.00	-17,130.00	0.01	
		Base	100.000000	200,000.00	91.435000	182,870.00	-17,130.00	0.01	
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
	100,000.000	Local	111.901820	111,901.82	95.030415	95,030.42	-16,871.40	0.01	
		Base	111.901820	111,901.82	95.030415	95,030.42	-16,871.40	0.01	
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	330,000.000	Local	100.011264	330,037.17	92.405967	304,939.69	-25,097.48	0.02	
		Base	100.011264	330,037.17	92.405967	304,939.69	-25,097.48	0.02	
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	110,000.000	Local	100.147882	110,162.67	88.662916	97,529.21	-12,633.46	0.01	
		Base	100.147882	110,162.67	88.662916	97,529.21	-12,633.46	0.01	

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166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	440,000.000	Local	108.385757	476,897.33	70.763761	311,360.55	-165,536.78	0.02	
		Base	108.385757	476,897.33	70.763761	311,360.55	-165,536.78	0.02	
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					3.334000	25 Aug 2035		
	148,180.840	Local	93.917385	139,167.57	91.717020	135,907.05	-3,260.52	0.01	
	Original Face: 21,100,000.000	Base	93.917385	139,167.57	91.717020	135,907.05	-3,260.52	0.01	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	0.000	Local	0.000000	79.20	0.000000	0.00	-79.20	0.00	
		Base	0.000000	79.20	0.000000	0.00	-79.20	0.00	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local	100.174621	140,244.47	94.837344	132,772.28	-7,472.19	0.01	
		Base	100.174621	140,244.47	94.837344	132,772.28	-7,472.19	0.01	
17252MAQ3	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4					4.000000	01 May 2032		
	170,000.000	Local	98.255041	167,033.57	91.722656	155,928.52	-11,105.05	0.01	
		Base	98.255041	167,033.57	91.722656	155,928.52	-11,105.05	0.01	
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B						02 Feb 2028		
	960,007.090	Local	99.901427	959,060.78	97.062500	931,806.88	-27,253.90	0.07	
		Base	99.901427	959,060.78	97.062500	931,806.88	-27,253.90	0.07	
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	40,000.000	Local	110.995250	44,398.10	101.067948	40,427.18	-3,970.92	0.00	
		Base	110.995250	44,398.10	101.067948	40,427.18	-3,970.92	0.00	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	792,000.000	Local	154.510577	1,223,723.77	118.442308	938,063.08	-285,660.69	0.07	
		Base	154.510577	1,223,723.77	118.442308	938,063.08	-285,660.69	0.07	
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
	110,000.000	Local	109.176773	120,094.45	101.838365	112,022.20	-8,072.25	0.01	
		Base	109.176773	120,094.45	101.838365	112,022.20	-8,072.25	0.01	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	1,840,000.000	Local	106.254514	1,955,083.05	99.689964	1,834,295.34	-120,787.71	0.15	
		Base	106.254514	1,955,083.05	99.689964	1,834,295.34	-120,787.71	0.14	

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172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
	100,000.000	Local		99.903580	99,903.58	93.128811	93,128.81	-6,774.77	0.01
		Base		99.903580	99,903.58	93.128811	93,128.81	-6,774.77	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		
	671,000.000	Local		106.481560	714,491.27	87.154021	584,803.48	-129,687.79	0.05
		Base		106.481560	714,491.27	87.154021	584,803.48	-129,687.79	0.04
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
	440,000.000	Local		99.845605	439,320.66	90.504711	398,220.73	-41,099.93	0.03
		Base		99.845605	439,320.66	90.504711	398,220.73	-41,099.93	0.03
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	704,000.000	Local		101.678922	715,819.61	80.316710	565,429.64	-150,389.97	0.04
		Base		101.678922	715,819.61	80.316710	565,429.64	-150,389.97	0.04
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	400,000.000	Local		107.297535	429,190.14	90.560575	362,242.30	-66,947.84	0.03
		Base		107.297535	429,190.14	90.560575	362,242.30	-66,947.84	0.03
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR					2.666000	29 Jan 2031		
	670,000.000	Local		103.402740	692,798.36	79.754194	534,353.10	-158,445.26	0.04
		Base		103.402740	692,798.36	79.754194	534,353.10	-158,445.26	0.04
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	390,000.000	Local		100.000000	390,000.00	89.746315	350,010.63	-39,989.37	0.03
		Base		100.000000	390,000.00	89.746315	350,010.63	-39,989.37	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	220,000.000	Local		102.407923	225,297.43	93.739590	206,227.10	-19,070.33	0.02
		Base		102.407923	225,297.43	93.739590	206,227.10	-19,070.33	0.02
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	330,000.000	Local		100.000000	330,000.00	97.863341	322,949.03	-7,050.97	0.03
		Base		100.000000	330,000.00	97.863341	322,949.03	-7,050.97	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	520,000.000	Local		100.000000	520,000.00	78.619986	408,823.93	-111,176.07	0.03
		Base		100.000000	520,000.00	78.619986	408,823.93	-111,176.07	0.03

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172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
	690,000.000	Local		90.087370	621,602.85	75.767612	522,796.52	-98,806.33	0.04
		Base		90.087370	621,602.85	75.767612	522,796.52	-98,806.33	0.04
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
	660,000.000	Local		100.466121	663,076.40	83.787015	552,994.30	-110,082.10	0.04
		Base		100.466121	663,076.40	83.787015	552,994.30	-110,082.10	0.04
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR					4.658000	24 May 2028		
	160,000.000	Local		100.000000	160,000.00	95.191592	152,306.55	-7,693.45	0.01
		Base		100.000000	160,000.00	95.191592	152,306.55	-7,693.45	0.01
172967NU1	CITIGROUP INC SR UNSECURED 05/33 VAR					4.910000	24 May 2033		
	420,000.000	Local		100.000000	420,000.00	92.058527	386,645.81	-33,354.19	0.03
		Base		100.000000	420,000.00	92.058527	386,645.81	-33,354.19	0.03
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.102140	25 Aug 2035		
	54,085.030	Local		85.580076	46,286.01	83.166310	44,980.52	-1,305.49	0.00
	Original Face: 690,000.000	Base		85.580076	46,286.01	83.166310	44,980.52	-1,305.49	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B						18 Apr 2024		
	0.000	Local		0.000000	-52.53	0.000000	0.00	52.53	0.00
		Base		0.000000	-52.53	0.000000	0.00	52.53	0.00
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	230,000.000	Local		109.532465	251,924.67	95.448698	219,532.01	-32,392.66	0.02
		Base		109.532465	251,924.67	95.448698	219,532.01	-32,392.66	0.02
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	170,000.000	Local		100.267200	170,454.24	86.438752	146,945.88	-23,508.36	0.01
		Base		100.267200	170,454.24	86.438752	146,945.88	-23,508.36	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	10,000.000	Local		101.676100	10,167.61	69.807256	6,980.73	-3,186.88	0.00
		Base		101.676100	10,167.61	69.807256	6,980.73	-3,186.88	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	400,000.000	Local		102.091365	408,365.46	64.350003	257,400.01	-150,965.45	0.02
		Base		102.091365	408,365.46	64.350003	257,400.01	-150,965.45	0.02

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193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A				3.717710	15 Nov 2037		
		1,258,227.870	Local 100.000000	1,258,227.87	97.405850	1,225,587.55	-32,640.32	0.10
Original Face:		1,280,000.000	Base 100.000000	1,258,227.87	97.405850	1,225,587.55	-32,640.32	0.09
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044		
		1,260,000.000	Local 117.934195	1,485,970.86	66.081469	832,626.51	-653,344.35	0.07
			Base 117.934195	1,485,970.86	66.081469	832,626.51	-653,344.35	0.06
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25				3.250000	22 Apr 2032		
		540,000.000	Local 99.139724	535,354.51	67.583215	364,949.36	-170,405.15	0.03
			Base 99.139724	535,354.51	67.583215	364,949.36	-170,405.15	0.03
195325EA9	REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125				4.125000	22 Feb 2042		
		550,000.000	Local 98.559631	542,077.97	56.840009	312,620.05	-229,457.92	0.02
			Base 98.559631	542,077.97	56.840009	312,620.05	-229,457.92	0.02
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033		
		360,000.000	Local 116.291378	418,648.96	90.525234	325,890.84	-92,758.12	0.03
			Base 116.291378	418,648.96	90.525234	325,890.84	-92,758.12	0.02
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034		
		130,000.000	Local 100.527162	130,685.31	87.546526	113,810.48	-16,874.83	0.01
			Base 100.527162	130,685.31	87.546526	113,810.48	-16,874.83	0.01
20030NBNO	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025		
		50,000.000	Local 99.960400	49,980.20	96.003339	48,001.67	-1,978.53	0.00
			Base 99.960400	49,980.20	96.003339	48,001.67	-1,978.53	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026		
		210,000.000	Local 102.665157	215,596.83	94.235488	197,894.52	-17,702.31	0.02
			Base 102.665157	215,596.83	94.235488	197,894.52	-17,702.31	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046		
		30,000.000	Local 107.450933	32,235.28	70.415888	21,124.77	-11,110.51	0.00
			Base 107.450933	32,235.28	70.415888	21,124.77	-11,110.51	0.00
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4				4.000000	15 Aug 2047		
		70,000.000	Local 99.310686	69,517.48	77.373735	54,161.61	-15,355.87	0.00
			Base 99.310686	69,517.48	77.373735	54,161.61	-15,355.87	0.00

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20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	270,000.000	Local		87.922767	237,391.47	76.471384	206,472.74	-30,918.73	0.02
		Base		87.922767	237,391.47	76.471384	206,472.74	-30,918.73	0.02
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	50,000.000	Local		88.165720	44,082.86	76.651347	38,325.67	-5,757.19	0.00
		Base		88.165720	44,082.86	76.651347	38,325.67	-5,757.19	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		
	10,000.000	Local		99.596100	9,959.61	81.530654	8,153.07	-1,806.54	0.00
		Base		99.596100	9,959.61	81.530654	8,153.07	-1,806.54	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	50,000.000	Local		112.299380	56,149.69	76.462471	38,231.24	-17,918.45	0.00
		Base		112.299380	56,149.69	76.462471	38,231.24	-17,918.45	0.00
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	50,000.000	Local		103.013220	51,506.61	85.896787	42,948.39	-8,558.22	0.00
		Base		103.013220	51,506.61	85.896787	42,948.39	-8,558.22	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	490,000.000	Local		100.843818	494,134.71	97.161657	476,092.12	-18,042.59	0.04
		Base		100.843818	494,134.71	97.161657	476,092.12	-18,042.59	0.04
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	970,000.000	Local		100.093866	970,910.50	94.526651	916,908.51	-54,001.99	0.07
		Base		100.093866	970,910.50	94.526651	916,908.51	-54,001.99	0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	810,000.000	Local		106.922017	866,068.34	92.550890	749,662.21	-116,406.13	0.06
		Base		106.922017	866,068.34	92.550890	749,662.21	-116,406.13	0.06
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	30,000.000	Local		101.619367	30,485.81	73.450921	22,035.28	-8,450.53	0.00
		Base		101.619367	30,485.81	73.450921	22,035.28	-8,450.53	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	280,000.000	Local		102.438386	286,827.48	69.843375	195,561.45	-91,266.03	0.02
		Base		102.438386	286,827.48	69.843375	195,561.45	-91,266.03	0.01

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20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	170,000.000	Local		99.861947	169,765.31	87.917517	149,459.78	-20,305.53	0.01
		Base		99.861947	169,765.31	87.917517	149,459.78	-20,305.53	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	170,000.000	Local		101.380235	172,346.40	78.622862	133,658.87	-38,687.53	0.01
		Base		101.380235	172,346.40	78.622862	133,658.87	-38,687.53	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	120,000.000	Local		108.628567	130,354.28	92.780536	111,336.64	-19,017.64	0.01
		Base		108.628567	130,354.28	92.780536	111,336.64	-19,017.64	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
	550,000.000	Local		91.898564	505,442.10	60.883296	334,858.13	-170,583.97	0.03
		Base		91.898564	505,442.10	60.883296	334,858.13	-170,583.97	0.03
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
	530,000.000	Local		91.780655	486,437.47	62.633434	331,957.20	-154,480.27	0.03
		Base		91.780655	486,437.47	62.633434	331,957.20	-154,480.27	0.03
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
	81,000.000	Local		99.877037	80,900.40	59.697692	48,355.13	-32,545.27	0.00
		Base		99.877037	80,900.40	59.697692	48,355.13	-32,545.27	0.00
203372AX5	COMMSCOPE INC SR SECURED 144A 09/29 4.75					4.750000	01 Sep 2029		
	40,000.000	Local		90.541300	36,216.52	81.566000	32,626.40	-3,590.12	0.00
		Base		90.541300	36,216.52	81.566000	32,626.40	-3,590.12	0.00
20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
	389,949.700	Local		97.451887	380,013.34	91.583300	357,128.80	-22,884.54	0.03
		Base		97.451887	380,013.34	91.583300	357,128.80	-22,884.54	0.03
20338QAD5	COMMSCOPE INC SR SECURED 144A 03/26 6					6.000000	01 Mar 2026		
	60,000.000	Local		100.369683	60,221.81	92.072000	55,243.20	-4,978.61	0.00
		Base		100.369683	60,221.81	92.072000	55,243.20	-4,978.61	0.00
20754AAB9	FANNIE MAE CAS CAS 2021 R03 1M2 144A					3.930690	25 Dec 2041		
	1,970,000.000	Local		100.000000	1,970,000.00	91.072880	1,794,135.74	-175,864.26	0.14
	Original Face:	Base		100.000000	1,970,000.00	91.072880	1,794,135.74	-175,864.26	0.14

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20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A				5.134000	25 Jan 2040			
		173,190.140	Local	100.393106	173,870.96	98.543490	170,667.61	-3,203.35	0.01
Original Face:		550,000.000	Base	100.393106	173,870.96	98.543490	170,667.61	-3,203.35	0.01
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029			
		120,000.000	Local	105.857308	127,028.77	109.643577	131,572.29	4,543.52	0.01
			Base	105.857308	127,028.77	109.643577	131,572.29	4,543.52	0.01
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030			
		110,000.000	Local	99.822091	109,804.30	87.838241	96,622.07	-13,182.23	0.01
			Base	99.822091	109,804.30	87.838241	96,622.07	-13,182.23	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050			
		80,000.000	Local	99.368300	79,494.64	76.920937	61,536.75	-17,957.89	0.00
			Base	99.368300	79,494.64	76.920937	61,536.75	-17,957.89	0.00
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35				4.350000	09 May 2027			
		260,000.000	Local	99.946142	259,859.97	95.963124	249,504.12	-10,355.85	0.02
			Base	99.946142	259,859.97	95.963124	249,504.12	-10,355.85	0.02
21036PBM9	CONSTELLATION BRANDS INC SR UNSECURED 05/24 3.6				3.600000	09 May 2024			
		190,000.000	Local	99.952316	189,909.40	97.905590	186,020.62	-3,888.78	0.01
			Base	99.952316	189,909.40	97.905590	186,020.62	-3,888.78	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.500000	15 Apr 2023			
		100,000.000	Local	100.599970	100,599.97	99.499000	99,499.00	-1,100.97	0.01
			Base	100.599970	100,599.97	99.499000	99,499.00	-1,100.97	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044			
		240,000.000	Local	100.479938	241,151.85	71.393395	171,344.15	-69,807.70	0.01
			Base	100.479938	241,151.85	71.393395	171,344.15	-69,807.70	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028			
		660,000.000	Local	101.016624	666,709.72	89.747537	592,333.74	-74,375.98	0.05
			Base	101.016624	666,709.72	89.747537	592,333.74	-74,375.98	0.04
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75				5.750000	15 Jan 2031			
		250,000.000	Local	119.982992	299,957.48	90.385860	225,964.65	-73,992.83	0.02
			Base	119.982992	299,957.48	90.385860	225,964.65	-73,992.83	0.02

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212015AU5	CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268					2.268000	15 Nov 2026		
	170,000.000	Local	100.000000	170,000.00	85.335450	145,070.27	-24,929.73	0.01	
		Base	100.000000	170,000.00	85.335450	145,070.27	-24,929.73	0.01	
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
	550,000.000	Local	99.204360	545,623.98	95.568259	525,625.42	-19,998.56	0.04	
		Base	99.204360	545,623.98	95.568259	525,625.42	-19,998.56	0.04	
21H0226A4	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	20 Oct 2052		
	8,800,000.000	Local	88.267578	7,767,546.88	86.005859	7,568,515.59	-199,031.29	0.60	
Original Face:	8,800,000.000	Base	88.267578	7,767,546.88	86.005859	7,568,515.59	-199,031.29	0.57	
21H0306A7	GNMA II TBA 30 YR 3 JUMBOS					3.000000	20 Oct 2052		
	3,900,000.000	Local	92.687600	3,614,816.40	88.382812	3,446,929.67	-167,886.73	0.27	
Original Face:	3,900,000.000	Base	92.687600	3,614,816.40	88.382812	3,446,929.67	-167,886.73	0.26	
21H0326A3	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	20 Oct 2052		
	2,000,000.000	Local	94.687500	1,893,750.00	90.968750	1,819,375.00	-74,375.00	0.14	
Original Face:	2,000,000.000	Base	94.687500	1,893,750.00	90.968750	1,819,375.00	-74,375.00	0.14	
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS					4.000000	20 Oct 2052		
	1,600,000.000	Local	96.167969	1,538,687.50	93.375000	1,494,000.00	-44,687.50	0.12	
Original Face:	1,600,000.000	Base	96.167969	1,538,687.50	93.375000	1,494,000.00	-44,687.50	0.11	
21H0506A5	GNMA II TBA 30 YR 5 JUMBOS					5.000000	20 Oct 2052		
	900,000.000	Local	100.607572	905,468.15	97.895501	881,059.51	-24,408.64	0.07	
Original Face:	900,000.000	Base	100.607572	905,468.15	97.895501	881,059.51	-24,408.64	0.07	
21H0506C1	GNMA II TBA 30 YR 5 JUMBOS					5.000000	20 Dec 2052		
	400,000.000	Local	99.570313	398,281.25	97.622063	390,488.25	-7,793.00	0.03	
Original Face:	400,000.000	Base	99.570313	398,281.25	97.622063	390,488.25	-7,793.00	0.03	
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
	520,000.000	Local	100.207273	521,077.82	86.350957	449,024.98	-72,052.84	0.04	
		Base	100.207273	521,077.82	86.350957	449,024.98	-72,052.84	0.03	
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	600,000.000	Local	100.927638	605,565.83	80.149279	480,895.67	-124,670.16	0.04	
		Base	100.927638	605,565.83	80.149279	480,895.67	-124,670.16	0.04	

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225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
	250,000.000	Local		99.537572	248,843.93	86.221795	215,554.49	-33,289.44	0.02
		Base		99.537572	248,843.93	86.221795	215,554.49	-33,289.44	0.02
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	89.446086	223,615.22	-26,384.78	0.02
		Base		100.000000	250,000.00	89.446086	223,615.22	-26,384.78	0.02
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	1,000,000.000	Local		110.202245	1,102,022.45	78.627283	786,272.83	-315,749.62	0.06
		Base		110.202245	1,102,022.45	78.627283	786,272.83	-315,749.62	0.06
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR					2.193000	05 Jun 2026		
	810,000.000	Local		100.000000	810,000.00	86.961415	704,387.46	-105,612.54	0.06
		Base		100.000000	810,000.00	86.961415	704,387.46	-105,612.54	0.05
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR					3.091000	14 May 2032		
	450,000.000	Local		100.000000	450,000.00	70.115560	315,520.02	-134,479.98	0.02
		Base		100.000000	450,000.00	70.115560	315,520.02	-134,479.98	0.02
225401AX6	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					9.750000	31 Dec 2099		
	1,480,000.000	Local		100.000000	1,480,000.00	98.072093	1,451,466.98	-28,533.02	0.11
		Base		100.000000	1,480,000.00	98.072093	1,451,466.98	-28,533.02	0.11
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55					4.550000	17 Apr 2026		
	300,000.000	Local		108.432203	325,296.61	91.851738	275,555.21	-49,741.40	0.02
		Base		108.432203	325,296.61	91.851738	275,555.21	-49,741.40	0.02
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	320,000.000	Local		99.910600	319,713.92	91.983543	294,347.34	-25,366.58	0.02
		Base		99.910600	319,713.92	91.983543	294,347.34	-25,366.58	0.02
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
	172,768.210	Local		100.020866	172,804.26	96.099610	166,029.58	-6,774.68	0.01
	Original Face:	460,000.000	Base	100.020866	172,804.26	96.099610	166,029.58	-6,774.68	0.01
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					2.957900	25 Jul 2057		
	960,000.000	Local		86.005100	825,648.96	80.313300	771,007.68	-54,641.28	0.06
	Original Face:	960,000.000	Base	86.005100	825,648.96	80.313300	771,007.68	-54,641.28	0.06

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233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A				3.518000	15 Jun 2034			
		120,000.000	Local 100.000000	120,000.00	97.402770	116,883.32	-3,116.68		0.01
Original Face:		120,000.000	Base 100.000000	120,000.00	97.402770	116,883.32	-3,116.68		0.01
23312VAE6	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C3 A4				2.632000	10 Aug 2049			
		430,000.000	Local 94.199519	405,057.93	91.081540	391,650.62	-13,407.31		0.03
Original Face:		430,000.000	Base 94.199519	405,057.93	91.081540	391,650.62	-13,407.31		0.03
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
		410,000.000	Local 98.700941	404,673.86	87.294200	357,906.22	-46,767.64		0.03
			Base 98.700941	404,673.86	87.294200	357,906.22	-46,767.64		0.03
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375				5.375000	12 Jan 2024			
		1,370,000.000	Local 103.776466	1,421,737.58	99.456307	1,362,551.41	-59,186.17		0.11
			Base 103.776466	1,421,737.58	99.456307	1,362,551.41	-59,186.17		0.10
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226				1.226000	22 Jun 2024			
		200,000.000	Local 100.000000	200,000.00	92.924000	185,848.00	-14,152.00		0.01
			Base 100.000000	200,000.00	92.924000	185,848.00	-14,152.00		0.01
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589				2.589000	02 Nov 2023			
		280,000.000	Local 100.000000	280,000.00	97.763345	273,737.37	-6,262.63		0.02
			Base 100.000000	280,000.00	97.763345	273,737.37	-6,262.63		0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026			
		727,191.300	Local 99.726350	725,201.34	95.107100	691,610.56	-33,590.78		0.05
			Base 99.726350	725,201.34	95.107100	691,610.56	-33,590.78		0.05
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1				3.100000	15 Apr 2030			
		60,000.000	Local 99.852800	59,911.68	88.949091	53,369.45	-6,542.23		0.00
			Base 99.852800	59,911.68	88.949091	53,369.45	-6,542.23		0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75				3.750000	15 Apr 2050			
		340,000.000	Local 110.411612	375,399.48	81.564131	277,318.05	-98,081.43		0.02
			Base 110.411612	375,399.48	81.564131	277,318.05	-98,081.43		0.02
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027			
		586,500.000	Local 99.313187	582,471.84	94.625000	554,975.63	-27,496.21		0.04
			Base 99.313187	582,471.84	94.625000	554,975.63	-27,496.21		0.04

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
	80,000.000	Local		96.999000	77,599.20	99.006000	79,204.80	1,605.60	0.01
		Base		96.999000	77,599.20	99.006000	79,204.80	1,605.60	0.01
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
	380,000.000	Local		94.636171	359,617.45	92.837485	352,782.44	-6,835.01	0.03
		Base		94.636171	359,617.45	92.837485	352,782.44	-6,835.01	0.03
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	1,700,000.000	Local		100.382567	1,706,503.64	100.658679	1,711,197.54	4,693.90	0.14
		Base		100.382567	1,706,503.64	100.658679	1,711,197.54	4,693.90	0.13
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	360,000.000	Local		99.990839	359,967.02	101.087500	363,915.00	3,947.98	0.03
		Base		99.990839	359,967.02	101.087500	363,915.00	3,947.98	0.03
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	430,000.000	Local		100.832781	433,580.96	100.041700	430,179.31	-3,401.65	0.03
		Base		100.832781	433,580.96	100.041700	430,179.31	-3,401.65	0.03
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	50,000.000	Local		101.078480	50,539.24	89.558102	44,779.05	-5,760.19	0.00
		Base		101.078480	50,539.24	89.558102	44,779.05	-5,760.19	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	150,000.000	Local		113.350787	170,026.18	81.447238	122,170.86	-47,855.32	0.01
		Base		113.350787	170,026.18	81.447238	122,170.86	-47,855.32	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	1,740,000.000	Local		102.932775	1,791,030.29	83.226006	1,448,132.50	-342,897.79	0.11
		Base		102.932775	1,791,030.29	83.226006	1,448,132.50	-342,897.79	0.11
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	10,000.000	Local		105.571900	10,557.19	100.884091	10,088.41	-468.78	0.00
		Base		105.571900	10,557.19	100.884091	10,088.41	-468.78	0.00
25179MBB8	DEVON ENERGY CORPORATION SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	30,000.000	Local		105.023833	31,507.15	102.350335	30,705.10	-802.05	0.00
		Base		105.023833	31,507.15	102.350335	30,705.10	-802.05	0.00

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25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027			
		19,000.000	Local	102.746368	19,521.81	100.220465	19,041.89	-479.92	0.00
			Base	102.746368	19,521.81	100.220465	19,041.89	-479.92	0.00
25179MBE2	DEVON ENERGY CORPORATION SR UNSECURED 06/28 5.875				5.875000	15 Jun 2028			
		13,000.000	Local	105.484385	13,712.97	99.877786	12,984.11	-728.86	0.00
			Base	105.484385	13,712.97	99.877786	12,984.11	-728.86	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029			
		330,000.000	Local	100.174848	330,577.00	86.281772	284,729.85	-45,847.15	0.02
			Base	100.174848	330,577.00	86.281772	284,729.85	-45,847.15	0.02
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4				4.400000	24 Mar 2051			
		260,000.000	Local	98.770465	256,803.21	75.386321	196,004.43	-60,798.78	0.02
			Base	98.770465	256,803.21	75.386321	196,004.43	-60,798.78	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037			
		80,000.000	Local	129.331738	103,465.39	109.111481	87,289.18	-16,176.21	0.01
			Base	129.331738	103,465.39	109.111481	87,289.18	-16,176.21	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024			
		180,000.000	Local	98.549056	177,388.30	89.250000	160,650.00	-16,738.30	0.01
			Base	98.549056	177,388.30	89.250000	160,650.00	-16,738.30	0.01
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026			
		170,000.000	Local	104.799012	178,158.32	76.000000	129,200.00	-48,958.32	0.01
			Base	104.799012	178,158.32	76.000000	129,200.00	-48,958.32	0.01
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125				5.125000	01 Jun 2029			
		260,000.000	Local	99.737158	259,316.61	58.750000	152,750.00	-106,566.61	0.01
			Base	99.737158	259,316.61	58.750000	152,750.00	-106,566.61	0.01
25470XBE4	DISH DBS CORP SR SECURED 144A 12/26 5.25				5.250000	01 Dec 2026			
		140,000.000	Local	100.000000	140,000.00	81.885706	114,639.99	-25,360.01	0.01
			Base	100.000000	140,000.00	81.885706	114,639.99	-25,360.01	0.01
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75				5.750000	01 Dec 2028			
		20,000.000	Local	94.147300	18,829.46	75.356000	15,071.20	-3,758.26	0.00
			Base	94.147300	18,829.46	75.356000	15,071.20	-3,758.26	0.00

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255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038		
	1,263,914.360	Local	99.990831	1,263,798.47	90.231000	1,140,442.57	-123,355.90	0.09
	Original Face: 2,000,000.000	Base	99.990831	1,263,798.47	90.231000	1,140,442.57	-123,355.90	0.09
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023		
	30,000.000	Local	100.681500	30,204.45	99.870853	29,961.26	-243.19	0.00
		Base	100.681500	30,204.45	99.870853	29,961.26	-243.19	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		
	50,000.000	Local	104.473380	52,236.69	91.360750	45,680.38	-6,556.31	0.00
		Base	104.473380	52,236.69	91.360750	45,680.38	-6,556.31	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040		
	190,000.000	Local	104.984416	199,470.39	95.063619	180,620.88	-18,849.51	0.01
		Base	104.984416	199,470.39	95.063619	180,620.88	-18,849.51	0.01
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029		
	280,000.000	Local	109.964275	307,899.97	91.346482	255,770.15	-52,129.82	0.02
		Base	109.964275	307,899.97	91.346482	255,770.15	-52,129.82	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035		
	190,000.000	Local	112.100268	212,990.51	85.156612	161,797.56	-51,192.95	0.01
		Base	112.100268	212,990.51	85.156612	161,797.56	-51,192.95	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026		
	190,000.000	Local	102.865621	195,444.68	97.444125	185,143.84	-10,300.84	0.01
		Base	102.865621	195,444.68	97.444125	185,143.84	-10,300.84	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050		
	800,000.000	Local	127.311893	1,018,495.14	93.040645	744,325.16	-274,169.98	0.06
		Base	127.311893	1,018,495.14	93.040645	744,325.16	-274,169.98	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030		
	100,000.000	Local	99.968310	99,968.31	95.194077	95,194.08	-4,774.23	0.01
		Base	99.968310	99,968.31	95.194077	95,194.08	-4,774.23	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027		
	800,000.000	Local	101.787724	814,301.79	91.012835	728,102.68	-86,199.11	0.06
		Base	101.787724	814,301.79	91.012835	728,102.68	-86,199.11	0.06

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26884LAH2	EQT CORP SR UNSECURED 02/25 6.125					6.625000	01 Feb 2025		
	20,000.000	Local		106.011400	21,202.28	100.128000	20,025.60	-1,176.68	0.00
		Base		106.011400	21,202.28	100.128000	20,025.60	-1,176.68	0.00
26884LAL3	EQT CORP SR UNSECURED 01/29 5					5.000000	15 Jan 2029		
	120,000.000	Local		110.429033	132,514.84	93.535576	112,242.69	-20,272.15	0.01
		Base		110.429033	132,514.84	93.535576	112,242.69	-20,272.15	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125					3.125000	15 May 2026		
	10,000.000	Local		102.056200	10,205.62	91.141576	9,114.16	-1,091.46	0.00
		Base		102.056200	10,205.62	91.141576	9,114.16	-1,091.46	0.00
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031		
	250,000.000	Local		105.194780	262,986.95	83.298445	208,246.11	-54,740.84	0.02
		Base		105.194780	262,986.95	83.298445	208,246.11	-54,740.84	0.02
26885BAC4	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/28 5.5					5.500000	15 Jul 2028		
	30,000.000	Local		98.885500	29,665.65	85.502000	25,650.60	-4,015.05	0.00
		Base		98.885500	29,665.65	85.502000	25,650.60	-4,015.05	0.00
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	50,000.000	Local		100.625360	50,312.68	82.198789	41,099.39	-9,213.29	0.00
		Base		100.625360	50,312.68	82.198789	41,099.39	-9,213.29	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	330,000.000	Local		93.368455	308,115.90	60.740000	200,442.00	-107,673.90	0.02
		Base		93.368455	308,115.90	60.740000	200,442.00	-107,673.90	0.02
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625					4.625000	02 Nov 2031		
	1,220,000.000	Local		98.207087	1,198,126.46	69.800000	851,560.00	-346,566.46	0.07
		Base		98.207087	1,198,126.46	69.800000	851,560.00	-346,566.46	0.06
27943UAK2	EDELMAN FINANCIAL CENTER LLC 2021 TERM LOAN B						07 Apr 2028		
	317,753.980	Local		99.960825	317,629.50	91.437500	290,546.30	-27,083.20	0.02
		Base		99.960825	317,629.50	91.437500	290,546.30	-27,083.20	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	440,000.000	Local		99.998093	439,991.61	99.870000	439,428.00	-563.61	0.03
		Base		99.998093	439,991.61	99.870000	439,428.00	-563.61	0.03

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29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	0.000	Local		0.000000	-0.39	0.000000	0.00	0.39	0.00
		Base		0.000000	-0.39	0.000000	0.00	0.39	0.00
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	290,000.000	Local		100.417659	291,211.21	86.066954	249,594.17	-41,617.04	0.02
		Base		100.417659	291,211.21	86.066954	249,594.17	-41,617.04	0.02
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	520,000.000	Local		98.062796	509,926.54	82.147145	427,165.15	-82,761.39	0.03
		Base		98.062796	509,926.54	82.147145	427,165.15	-82,761.39	0.03
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
	160,000.000	Local		98.906500	158,250.40	87.279094	139,646.55	-18,603.85	0.01
		Base		98.906500	158,250.40	87.279094	139,646.55	-18,603.85	0.01
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
	90,000.000	Local		104.389689	93,950.72	93.187932	83,869.14	-10,081.58	0.01
		Base		104.389689	93,950.72	93.187932	83,869.14	-10,081.58	0.01
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
	180,000.000	Local		99.961044	179,929.88	93.028416	167,451.15	-12,478.73	0.01
		Base		99.961044	179,929.88	93.028416	167,451.15	-12,478.73	0.01
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	1,610,000.000	Local		101.360916	1,631,910.75	84.643461	1,362,759.72	-269,151.03	0.11
		Base		101.360916	1,631,910.75	84.643461	1,362,759.72	-269,151.03	0.10
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	570,000.000	Local		119.129932	679,040.61	89.551891	510,445.78	-168,594.83	0.04
		Base		119.129932	679,040.61	89.551891	510,445.78	-168,594.83	0.04
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		140.062500	14,006.25	109.056166	10,905.62	-3,100.63	0.00
		Base		140.062500	14,006.25	109.056166	10,905.62	-3,100.63	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	10,000.000	Local		114.600000	11,460.00	83.906509	8,390.65	-3,069.35	0.00
		Base		114.600000	11,460.00	83.906509	8,390.65	-3,069.35	0.00

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29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	130,000.000	Local		92.384977	120,100.47	75.081982	97,606.58	-22,493.89	0.01
		Base		92.384977	120,100.47	75.081982	97,606.58	-22,493.89	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	530,000.000	Local		101.535240	538,136.77	93.024075	493,027.60	-45,109.17	0.04
		Base		101.535240	538,136.77	93.024075	493,027.60	-45,109.17	0.04
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	30,000.000	Local		114.527367	34,358.21	82.294326	24,688.30	-9,669.91	0.00
		Base		114.527367	34,358.21	82.294326	24,688.30	-9,669.91	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
	10,000.000	Local		101.590500	10,159.05	86.101128	8,610.11	-1,548.94	0.00
		Base		101.590500	10,159.05	86.101128	8,610.11	-1,548.94	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	360,000.000	Local		107.275539	386,191.94	76.372028	274,939.30	-111,252.64	0.02
		Base		107.275539	386,191.94	76.372028	274,939.30	-111,252.64	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	1,760,000.000	Local		101.991168	1,795,044.56	83.476672	1,469,189.43	-325,855.13	0.12
		Base		101.991168	1,795,044.56	83.476672	1,469,189.43	-325,855.13	0.11
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	300,000.000	Local		103.663990	310,991.97	70.325160	210,975.48	-100,016.49	0.02
		Base		103.663990	310,991.97	70.325160	210,975.48	-100,016.49	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	300,000.000	Local		99.436823	298,310.47	94.173800	282,521.40	-15,789.07	0.02
		Base		99.436823	298,310.47	94.173800	282,521.40	-15,789.07	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	330,000.000	Local		100.106403	330,351.13	94.519954	311,915.85	-18,435.28	0.02
		Base		100.106403	330,351.13	94.519954	311,915.85	-18,435.28	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	470,000.000	Local		112.143213	527,073.10	82.617507	388,302.28	-138,770.82	0.03
		Base		112.143213	527,073.10	82.617507	388,302.28	-138,770.82	0.03

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30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	40,000.000	Local		120.265750	48,106.30	85.174050	34,069.62	-14,036.68	0.00
		Base		120.265750	48,106.30	85.174050	34,069.62	-14,036.68	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	770,000.000	Local		101.672368	782,877.23	95.931700	738,674.09	-44,203.14	0.06
		Base		101.672368	782,877.23	95.931700	738,674.09	-44,203.14	0.06
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	290,000.000	Local		100.000000	290,000.00	90.772982	263,241.65	-26,758.35	0.02
		Base		100.000000	290,000.00	90.772982	263,241.65	-26,758.35	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	30,000.000	Local		100.080333	30,024.10	98.571000	29,571.30	-452.80	0.00
		Base		100.080333	30,024.10	98.571000	29,571.30	-452.80	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	500,000.000	Local		112.271280	561,356.40	74.476318	372,381.59	-188,974.81	0.03
		Base		112.271280	561,356.40	74.476318	372,381.59	-188,974.81	0.03
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
	48,826.270	Local		91.032512	44,447.78	90.333300	44,106.38	-341.40	0.00
		Base		91.032512	44,447.78	90.333300	44,106.38	-341.40	0.00
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR					3.008000	01 Nov 2048		
	1,147,615.120	Local		103.801834	1,191,245.54	94.989073	1,090,108.96	-101,136.58	0.09
Original Face:	4,000,000.000	Base		103.801834	1,191,245.54	94.989073	1,090,108.96	-101,136.58	0.08
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR					2.873000	01 Nov 2047		
	349,009.230	Local		103.871935	362,522.64	96.360068	336,305.53	-26,217.11	0.03
Original Face:	1,100,000.000	Base		103.871935	362,522.64	96.360068	336,305.53	-26,217.11	0.03
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR					3.083000	01 Feb 2050		
	412,726.640	Local		103.475407	427,070.57	96.135904	396,778.49	-30,292.08	0.03
Original Face:	1,600,000.000	Base		103.475407	427,070.57	96.135904	396,778.49	-30,292.08	0.03
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
	18,392.880	Local		106.089530	19,512.92	103.498140	19,036.29	-476.63	0.00
Original Face:	400,000.000	Base		106.089530	19,512.92	103.498140	19,036.29	-476.63	0.00

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3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038			
		15,431.640	Local	104.834872	16,177.74	103.505491	15,972.59	-205.15	0.00
Original Face:		700,000.000	Base	104.834872	16,177.74	103.505491	15,972.59	-205.15	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041			
		52,012.670	Local	108.754944	56,566.35	100.282048	52,159.37	-4,406.98	0.00
Original Face:		700,000.000	Base	108.754944	56,566.35	100.282048	52,159.37	-4,406.98	0.00
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039			
		8,988.700	Local	107.431664	9,656.71	103.370711	9,291.68	-365.03	0.00
Original Face:		200,000.000	Base	107.431664	9,656.71	103.370711	9,291.68	-365.03	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038			
		96,079.420	Local	106.512550	102,336.64	97.947271	94,107.17	-8,229.47	0.01
Original Face:		700,000.000	Base	106.512550	102,336.64	97.947271	94,107.17	-8,229.47	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039			
		16,926.410	Local	107.038173	18,117.72	106.465519	18,020.79	-96.93	0.00
Original Face:		200,000.000	Base	107.038173	18,117.72	106.465519	18,020.79	-96.93	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.000000	01 Jul 2047			
		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
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5				3.500000	01 Feb 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5				5.000000	01 Jul 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049			
		0.000	Local	0.000000	-17.56	0.000000	0.00	17.56	0.00
			Base	0.000000	-17.56	0.000000	0.00	17.56	0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5				3.500000	01 Apr 2049			
		0.000	Local	0.000000	0.81	0.000000	0.00	-0.81	0.00
			Base	0.000000	0.81	0.000000	0.00	-0.81	0.00

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3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3						3.000000	01 Apr 2038		
	22,515.010	Local		98.265601	22,124.51	90.431115		20,360.57	-1,763.94	0.00
Original Face:	100,000.000	Base		98.265601	22,124.51	90.431115		20,360.57	-1,763.94	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3						3.000000	01 Feb 2038		
	21,057.920	Local		98.269250	20,693.46	90.432316		19,043.16	-1,650.30	0.00
Original Face:	100,000.000	Base		98.269250	20,693.46	90.432316		19,043.16	-1,650.30	0.00
3131WLCE6	FED HM LN PC POOL ZI7269 FR 03/38 FIXED 5						5.000000	01 Mar 2038		
	89,560.530	Local		104.765559	93,828.59	100.910720		90,376.18	-3,452.41	0.01
Original Face:	4,500,000.000	Base		104.765559	93,828.59	100.910720		90,376.18	-3,452.41	0.01
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5						4.500000	01 Jul 2023		
	2,047.780	Local		100.902441	2,066.26	95.967383		1,965.20	-101.06	0.00
Original Face:	875,000.000	Base		100.902441	2,066.26	95.967383		1,965.20	-101.06	0.00
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5						3.500000	01 Jun 2047		
	25,148.300	Local		100.488462	25,271.14	91.315149		22,964.21	-2,306.93	0.00
Original Face:	100,000.000	Base		100.488462	25,271.14	91.315149		22,964.21	-2,306.93	0.00
3131Y6S34	FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5						3.500000	01 Nov 2042		
	82,071.600	Local		104.057591	85,401.73	92.064190		75,558.55	-9,843.18	0.01
Original Face:	300,000.000	Base		104.057591	85,401.73	92.064190		75,558.55	-9,843.18	0.01
3131Y6VF3	FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5						3.500000	01 Feb 2043		
	23,866.970	Local		104.083929	24,841.68	92.527610		22,083.54	-2,758.14	0.00
Original Face:	100,000.000	Base		104.083929	24,841.68	92.527610		22,083.54	-2,758.14	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4						4.000000	01 Mar 2048		
	2,557.960	Local		108.304274	2,770.38	94.526044		2,417.94	-352.44	0.00
Original Face:	10,000.000	Base		108.304274	2,770.38	94.526044		2,417.94	-352.44	0.00
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5						3.500000	01 Mar 2048		
	54.370	Local		106.529336	57.92	91.548264		49.77	-8.15	0.00
Original Face:	213.570	Base		106.529336	57.92	91.548264		49.77	-8.15	0.00
3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5						5.500000	01 Apr 2038		
	15,573.650	Local		99.573575	15,507.24	103.389780		16,101.56	594.32	0.00
Original Face:	1,768,109.000	Base		99.573575	15,507.24	103.389780		16,101.56	594.32	0.00

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3132A36E5	FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6						6.000000	01 Oct 2036		
	46,853.320	Local		108.030125	50,615.70	105.021381		49,206.00	-1,409.70	0.00
Original Face:	600,000.000	Base		108.030125	50,615.70	105.021381		49,206.00	-1,409.70	0.00
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4						4.000000	01 Jul 2047		
	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
3132A5HY4	FED HM LN PC POOL ZS4747 FR 12/47 FIXED 3.5						3.500000	01 Dec 2047		
	55,615.080	Local		106.349213	59,146.20	91.454012		50,862.22	-8,283.98	0.00
Original Face:	300,000.000	Base		106.349213	59,146.20	91.454012		50,862.22	-8,283.98	0.00
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3						3.000000	01 Sep 2032		
	91,936.870	Local		104.251885	95,845.92	93.310988		85,787.20	-10,058.72	0.01
Original Face:	400,000.000	Base		104.251885	95,845.92	93.310988		85,787.20	-10,058.72	0.01
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3						3.000000	01 Oct 2032		
	47,956.890	Local		104.634266	50,179.34	93.310559		44,748.84	-5,430.50	0.00
Original Face:	200,000.000	Base		104.634266	50,179.34	93.310559		44,748.84	-5,430.50	0.00
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5						3.500000	01 Jan 2038		
	317,614.690	Local		107.811169	342,424.11	93.233553		296,123.46	-46,300.65	0.02
Original Face:	900,000.000	Base		107.811169	342,424.11	93.233553		296,123.46	-46,300.65	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3						3.000000	01 Jan 2046		
	204,371.710	Local		108.354674	221,446.30	89.656974		183,233.49	-38,212.81	0.01
Original Face:	400,000.000	Base		108.354674	221,446.30	89.656974		183,233.49	-38,212.81	0.01
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2						2.000000	01 Jan 2042		
	95,894.700	Local		90.289828	86,583.16	83.824234		80,383.00	-6,200.16	0.01
Original Face:	100,000.000	Base		90.289828	86,583.16	83.824234		80,383.00	-6,200.16	0.01
3132DM3S2	FED HM LN PC POOL SD0809 FR 01/52 FIXED 3						3.000000	01 Jan 2052		
	187,511.130	Local		102.263978	191,756.34	87.433433		163,947.42	-27,808.92	0.01
Original Face:	200,000.000	Base		102.263978	191,756.34	87.433433		163,947.42	-27,808.92	0.01
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5						2.500000	01 Jan 2052		
	193,784.910	Local		100.520113	194,792.81	84.718382		164,171.44	-30,621.37	0.01
Original Face:	200,000.000	Base		100.520113	194,792.81	84.718382		164,171.44	-30,621.37	0.01

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3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4						4.000000	01 Jul 2047		
		117.160	Local	108.808467	127.48	94.917365	111.21	-16.27	0.00	
Original Face:		277.260	Base	108.808467	127.48	94.917365	111.21	-16.27	0.00	
3132DMPV1	FED HM LN PC POOL SD0436 FR 09/50 FIXED 2.5						2.500000	01 Sep 2050		
		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	
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2						2.000000	01 Apr 2051		
		156,313.760	Local	100.163460	156,569.27	81.930176	128,068.14	-28,501.13	0.01	
Original Face:		200,000.000	Base	100.163460	156,569.27	81.930176	128,068.14	-28,501.13	0.01	
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
		520,368.030	Local	100.888779	524,992.95	81.460319	423,893.46	-101,099.49	0.03	
Original Face:		600,000.000	Base	100.888779	524,992.95	81.460319	423,893.46	-101,099.49	0.03	
3132DMV28	FED HM LN PC POOL SD0633 FR 02/51 FIXED 3.5						3.500000	01 Feb 2051		
		241,446.020	Local	107.459083	259,455.68	90.759869	219,136.09	-40,319.59	0.02	
Original Face:		400,000.000	Base	107.459083	259,455.68	90.759869	219,136.09	-40,319.59	0.02	
3132DMVK8	FED HM LN PC POOL SD0618 FR 02/51 FIXED 3						3.000000	01 Feb 2051		
		89,123.040	Local	94.543600	84,260.13	88.032809	78,457.52	-5,802.61	0.01	
Original Face:		100,000.000	Base	94.543600	84,260.13	88.032809	78,457.52	-5,802.61	0.01	
3132DMWN1	FED HM LN PC POOL SD0653 FR 07/51 FIXED 2.5						2.500000	01 Jul 2051		
		359,475.840	Local	104.302448	374,942.10	85.045380	305,717.59	-69,224.51	0.02	
Original Face:		400,000.000	Base	104.302448	374,942.10	85.045380	305,717.59	-69,224.51	0.02	
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2						2.000000	01 Nov 2051		
		276,509.110	Local	93.756755	259,245.97	81.397558	225,071.66	-34,174.31	0.02	
Original Face:		300,000.000	Base	93.756755	259,245.97	81.397558	225,071.66	-34,174.31	0.02	
3132DNA37	FED HM LN PC POOL SD0926 FR 07/51 FIXED 2.5						2.500000	01 Jul 2051		
		185,737.180	Local	95.402983	177,198.81	84.650519	157,227.49	-19,971.32	0.01	
Original Face:		200,000.000	Base	95.402983	177,198.81	84.650519	157,227.49	-19,971.32	0.01	
3132DNB36	FED HM LN PC POOL SD0958 FR 04/52 FIXED 3.5						3.500000	01 Apr 2052		
		1,160,975.710	Local	97.393723	1,130,717.47	90.634054	1,052,239.35	-78,478.12	0.08	
Original Face:		1,200,000.000	Base	97.393723	1,130,717.47	90.634054	1,052,239.35	-78,478.12	0.08	

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3132DNBV4	FED HM LN PC POOL SD0952 FR 04/52 FIXED 3					3.000000	01 Apr 2052		
	196,099.750	Local	94.586964	185,484.80	88.063348	172,692.01	-12,792.79	0.01	
Original Face:	200,000.000	Base	94.586964	185,484.80	88.063348	172,692.01	-12,792.79	0.01	
3132DNHH9	FED HM LN PC POOL SD1132 FR 06/52 FIXED 4					4.000000	01 Jun 2052		
	595,041.190	Local	97.521973	580,295.91	93.057013	553,727.56	-26,568.35	0.04	
Original Face:	600,000.000	Base	97.521973	580,295.91	93.057013	553,727.56	-26,568.35	0.04	
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050		
	2,379,458.250	Local	100.969055	2,402,516.52	96.809589	2,303,543.75	-98,972.77	0.18	
Original Face:	2,530,000.000	Base	100.969055	2,402,516.52	96.809589	2,303,543.75	-98,972.77	0.17	
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4					4.000000	01 Jul 2049		
	809,673.600	Local	99.729222	807,481.18	94.463692	764,847.58	-42,633.60	0.06	
Original Face:	863,561.840	Base	99.729222	807,481.18	94.463692	764,847.58	-42,633.60	0.06	
3132DNNW9	FED HM LN PC POOL SD1305 FR 07/52 FIXED 5					5.000000	01 Jul 2052		
	1,243,837.550	Local	102.441666	1,274,207.91	98.051158	1,219,597.12	-54,610.79	0.10	
Original Face:	1,260,899.260	Base	102.441666	1,274,207.91	98.051158	1,219,597.12	-54,610.79	0.09	
3132DNP64	FED HM LN PC POOL SD1345 FR 10/51 FIXED 2.5					2.500000	01 Oct 2051		
	297,476.720	Local	90.942051	270,531.43	84.534890	251,471.62	-19,059.81	0.02	
Original Face:	300,000.000	Base	90.942051	270,531.43	84.534890	251,471.62	-19,059.81	0.02	
3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3					3.000000	01 Nov 2049		
	255,405.110	Local	95.163170	243,051.60	88.624493	226,351.48	-16,700.12	0.02	
Original Face:	500,000.000	Base	95.163170	243,051.60	88.624493	226,351.48	-16,700.12	0.02	
3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5					2.500000	01 Nov 2051		
	3,091,020.500	Local	97.302034	3,007,625.83	84.843284	2,622,523.30	-385,102.53	0.21	
Original Face:	3,300,000.000	Base	97.302034	3,007,625.83	84.843284	2,622,523.30	-385,102.53	0.20	
3132DVL94	FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	1,433,671.310	Local	91.177531	1,307,186.10	84.780727	1,215,476.96	-91,709.14	0.10	
Original Face:	1,500,000.000	Base	91.177531	1,307,186.10	84.780727	1,215,476.96	-91,709.14	0.09	
3132DVL3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	459,897.810	Local	92.981737	427,620.97	84.969612	390,773.38	-36,847.59	0.03	
Original Face:	600,000.000	Base	92.981737	427,620.97	84.969612	390,773.38	-36,847.59	0.03	

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3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		733,054.270	Local 93.166378	682,960.11	85.273059	625,097.80	-57,862.31	0.05
Original Face:		900,000.000	Base 93.166378	682,960.11	85.273059	625,097.80	-57,862.31	0.05
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043		
		16,270.640	Local 104.121165	16,941.18	92.168524	14,996.41	-1,944.77	0.00
Original Face:		100,000.000	Base 104.121165	16,941.18	92.168524	14,996.41	-1,944.77	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.000000	01 Oct 2042		
		16,752.250	Local 107.652286	18,034.18	94.805521	15,882.06	-2,152.12	0.00
Original Face:		100,000.000	Base 107.652286	18,034.18	94.805521	15,882.06	-2,152.12	0.00
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.500000	01 Dec 2042		
		6,666.810	Local 104.116062	6,941.22	91.819389	6,121.42	-819.80	0.00
Original Face:		100,000.000	Base 104.116062	6,941.22	91.819389	6,121.42	-819.80	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		
		23,408.160	Local 104.126766	24,374.16	92.170241	21,575.36	-2,798.80	0.00
Original Face:		100,000.000	Base 104.126766	24,374.16	92.170241	21,575.36	-2,798.80	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4				4.000000	01 Aug 2043		
		22,108.280	Local 101.870566	22,521.83	95.521549	21,118.17	-1,403.66	0.00
Original Face:		100,000.000	Base 101.870566	22,521.83	95.521549	21,118.17	-1,403.66	0.00
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.500000	01 Mar 2044		
		44,096.360	Local 105.577127	46,555.67	97.394625	42,947.48	-3,608.19	0.00
Original Face:		200,000.000	Base 105.577127	46,555.67	97.394625	42,947.48	-3,608.19	0.00
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.500000	01 Dec 2043		
		253,983.260	Local 105.558618	268,101.22	98.162149	249,315.43	-18,785.79	0.02
Original Face:		1,000,000.000	Base 105.558618	268,101.22	98.162149	249,315.43	-18,785.79	0.02
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.500000	01 Feb 2044		
		191,637.960	Local 105.571250	202,314.59	98.178344	188,146.98	-14,167.61	0.01
Original Face:		800,000.000	Base 105.571250	202,314.59	98.178344	188,146.98	-14,167.61	0.01
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4				4.000000	01 Apr 2043		
		50,065.210	Local 102.285659	51,209.53	94.830424	47,477.05	-3,732.48	0.00
Original Face:		200,000.000	Base 102.285659	51,209.53	94.830424	47,477.05	-3,732.48	0.00

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3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5				4.500000	01 Dec 2043		
		26,931.430	Local 105.558821	28,428.50	96.975364	26,116.85	-2,311.65	0.00
Original Face:		100,000.000	Base 105.558821	28,428.50	96.975364	26,116.85	-2,311.65	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5				3.500000	01 May 2043		
		114,835.420	Local 104.871572	120,429.71	91.957124	105,599.35	-14,830.36	0.01
Original Face:		500,000.000	Base 104.871572	120,429.71	91.957124	105,599.35	-14,830.36	0.01
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4				4.000000	01 Jun 2043		
		23,838.290	Local 102.506975	24,435.91	95.370309	22,734.65	-1,701.26	0.00
Original Face:		100,000.000	Base 102.506975	24,435.91	95.370309	22,734.65	-1,701.26	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4				4.000000	01 Jun 2043		
		23,453.420	Local 102.507140	24,041.43	95.180117	22,322.99	-1,718.44	0.00
Original Face:		100,000.000	Base 102.507140	24,041.43	95.180117	22,322.99	-1,718.44	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4				4.000000	01 Jul 2043		
		55,269.800	Local 102.803267	56,819.16	95.240732	52,639.36	-4,179.80	0.00
Original Face:		200,000.000	Base 102.803267	56,819.16	95.240732	52,639.36	-4,179.80	0.00
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4				4.000000	01 Jul 2043		
		48,879.960	Local 102.608901	50,155.19	95.214928	46,541.02	-3,614.17	0.00
Original Face:		200,000.000	Base 102.608901	50,155.19	95.214928	46,541.02	-3,614.17	0.00
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5				4.500000	01 Nov 2044		
		15,907.140	Local 107.919400	17,166.89	97.845874	15,564.48	-1,602.41	0.00
Original Face:		100,000.000	Base 107.919400	17,166.89	97.845874	15,564.48	-1,602.41	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4				4.000000	01 Jan 2045		
		123,230.850	Local 103.461584	127,496.59	94.722335	116,727.14	-10,769.45	0.01
Original Face:		482,939.000	Base 103.461584	127,496.59	94.722335	116,727.14	-10,769.45	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
		51,126.780	Local 100.638530	51,453.24	91.958858	47,015.60	-4,437.64	0.00
Original Face:		200,000.000	Base 100.638530	51,453.24	91.958858	47,015.60	-4,437.64	0.00
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		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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3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5						4.500000	01 Aug 2047		
		165,941.770	Local	105.725930	175,443.48	96.171949	159,589.43		-15,854.05	0.01
Original Face:		902,639.000	Base	105.725930	175,443.48	96.171949	159,589.43		-15,854.05	0.01
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3						3.000000	01 Oct 2046		
		566,506.610	Local	97.692825	553,436.31	89.445925	506,717.08		-46,719.23	0.04
Original Face:		1,500,000.000	Base	97.692825	553,436.31	89.445925	506,717.08		-46,719.23	0.04
3132XC5A4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4						4.000000	01 Jun 2048		
		389,526.490	Local	108.752480	423,619.72	94.737397	369,027.26		-54,592.46	0.03
Original Face:		1,400,000.000	Base	108.752480	423,619.72	94.737397	369,027.26		-54,592.46	0.03
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5						5.000000	01 Aug 2048		
		0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3						3.000000	01 Sep 2048		
		42,741.860	Local	101.240681	43,272.15	88.507391	37,829.71		-5,442.44	0.00
Original Face:		100,000.000	Base	101.240681	43,272.15	88.507391	37,829.71		-5,442.44	0.00
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3						3.000000	01 May 2047		
		911,545.870	Local	97.393655	887,787.84	89.342645	814,399.19		-73,388.65	0.06
Original Face:		2,200,000.000	Base	97.393655	887,787.84	89.342645	814,399.19		-73,388.65	0.06
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3						3.000000	01 Sep 2047		
		438,788.210	Local	96.107202	421,707.07	89.139107	391,131.89		-30,575.18	0.03
Original Face:		800,000.000	Base	96.107202	421,707.07	89.139107	391,131.89		-30,575.18	0.03
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5						4.500000	01 Jul 2023		
		110,888.480	Local	100.911871	111,899.64	97.547543	108,168.99		-3,730.65	0.01
Original Face:		83,014,648.000	Base	100.911871	111,899.64	97.547543	108,168.99		-3,730.65	0.01
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5						3.500000	01 Feb 2050		
		45,080.320	Local	105.473031	47,547.58	91.112098	41,073.63		-6,473.95	0.00
Original Face:		100,000.000	Base	105.473031	47,547.58	91.112098	41,073.63		-6,473.95	0.00
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3						3.000000	01 Mar 2050		
		33,225.480	Local	104.200722	34,621.19	88.035546	29,250.23		-5,370.96	0.00
Original Face:		100,000.000	Base	104.200722	34,621.19	88.035546	29,250.23		-5,370.96	0.00

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3133A4XN1	FED HM LN PC POOL QA9685 FR 05/50 FIXED 3						3.000000	01 May 2050		
		63,996.870	Local	96.024790	61,452.86	88.505407		56,640.69	-4,812.17	0.00
Original Face:		100,000.000	Base	96.024790	61,452.86	88.505407		56,640.69	-4,812.17	0.00
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3						3.000000	01 Aug 2050		
		62,088.220	Local	105.676632	65,612.74	87.809886		54,519.60	-11,093.14	0.00
Original Face:		100,000.000	Base	105.676632	65,612.74	87.809886		54,519.60	-11,093.14	0.00
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3						3.000000	01 Sep 2050		
		68,712.480	Local	106.260187	73,014.01	87.914424		60,408.18	-12,605.83	0.00
Original Face:		100,000.000	Base	106.260187	73,014.01	87.914424		60,408.18	-12,605.83	0.00
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5						2.500000	01 Nov 2050		
		163,040.330	Local	106.966215	174,398.07	85.030955		138,634.75	-35,763.32	0.01
Original Face:		200,000.000	Base	106.966215	174,398.07	85.030955		138,634.75	-35,763.32	0.01
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5						2.500000	01 Nov 2050		
		159,968.060	Local	106.642182	170,593.43	85.278327		136,418.09	-34,175.34	0.01
Original Face:		200,000.000	Base	106.642182	170,593.43	85.278327		136,418.09	-34,175.34	0.01
3133ACNQ7	FED HM LN PC POOL QB5799 FR 11/50 FIXED 2.5						2.500000	01 Nov 2050		
		67,933.390	Local	105.743876	71,835.40	84.699896		57,539.51	-14,295.89	0.00
Original Face:		100,000.000	Base	105.743876	71,835.40	84.699896		57,539.51	-14,295.89	0.00
3133ADX35	FED HM LN PC POOL QB6998 FR 12/50 FIXED 2						2.000000	01 Dec 2050		
		80,217.280	Local	88.163373	70,722.26	81.755209		65,581.80	-5,140.46	0.01
Original Face:		100,000.000	Base	88.163373	70,722.26	81.755209		65,581.80	-5,140.46	0.00
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5						2.500000	01 Feb 2051		
		166,510.430	Local	105.983547	176,473.66	84.608771		140,882.43	-35,591.23	0.01
Original Face:		200,000.000	Base	105.983547	176,473.66	84.608771		140,882.43	-35,591.23	0.01
3133AF6L0	FED HM LN PC POOL QB8975 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
		92,586.260	Local	103.318063	95,658.33	81.569903		75,522.52	-20,135.81	0.01
Original Face:		100,000.000	Base	103.318063	95,658.33	81.569903		75,522.52	-20,135.81	0.01
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
		79,452.420	Local	103.479051	82,216.61	81.987976		65,141.43	-17,075.18	0.01
Original Face:		100,000.000	Base	103.479051	82,216.61	81.987976		65,141.43	-17,075.18	0.00

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3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	78,033.270	Local		103.405150	80,690.42	81.858649	63,876.98	-16,813.44	0.01	
Original Face:	100,000.000	Base		103.405150	80,690.42	81.858649	63,876.98	-16,813.44	0.00	
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	75,161.570	Local		103.405144	77,720.93	81.910473	61,565.20	-16,155.73	0.00	
Original Face:	100,000.000	Base		103.405144	77,720.93	81.910473	61,565.20	-16,155.73	0.00	
3133AGB24	FED HM LN PC POOL QB9057 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	83,321.960	Local		88.069928	73,381.59	81.667317	68,046.81	-5,334.78	0.01	
Original Face:	100,000.000	Base		88.069928	73,381.59	81.667317	68,046.81	-5,334.78	0.01	
3133AGC31	FED HM LN PC POOL QB9090 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	0.000	Local		0.000000	0.91	0.000000	0.00	-0.91	0.00	
		Base		0.000000	0.91	0.000000	0.00	-0.91	0.00	
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	498,380.780	Local		103.176912	514,213.90	81.677910	407,067.00	-107,146.90	0.03	
Original Face:	600,000.000	Base		103.176912	514,213.90	81.677910	407,067.00	-107,146.90	0.03	
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	352,337.330	Local		100.104014	352,703.81	81.677994	287,782.06	-64,921.75	0.02	
Original Face:	400,000.000	Base		100.104014	352,703.81	81.677994	287,782.06	-64,921.75	0.02	
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	25,385.160	Local		99.881190	25,355.00	81.678177	20,734.14	-4,620.86	0.00	
Original Face:	30,000.000	Base		99.881190	25,355.00	81.678177	20,734.14	-4,620.86	0.00	
3133AGRB7	FED HM LN PC POOL QB9482 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	80,324.560	Local		100.594376	80,801.99	81.661097	65,593.92	-15,208.07	0.01	
Original Face:	100,000.000	Base		100.594376	80,801.99	81.661097	65,593.92	-15,208.07	0.00	
3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	84,375.760	Local		100.846985	85,090.41	81.931418	69,130.26	-15,960.15	0.01	
Original Face:	100,000.000	Base		100.846985	85,090.41	81.931418	69,130.26	-15,960.15	0.01	
3133AHAA5	FED HM LN PC POOL QB9901 FR 03/51 FIXED 2.5						2.500000	01 Mar 2051		
	0.000	Local		0.000000	0.88	0.000000	0.00	-0.88	0.00	
		Base		0.000000	0.88	0.000000	0.00	-0.88	0.00	

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	Units								
3133AHB63	FED HM LN PC POOL QB9961 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	181,104.360	Local	100.549771	182,100.02	81.569434	147,725.80		-34,374.22	0.01
Original Face:	200,000.000	Base	100.549771	182,100.02	81.569434	147,725.80		-34,374.22	0.01
3133AJ6W8	FED HM LN PC POOL QC0885 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
	86,955.650	Local	100.133792	87,071.99	81.930067	71,242.82		-15,829.17	0.01
Original Face:	100,000.000	Base	100.133792	87,071.99	81.930067	71,242.82		-15,829.17	0.01
3133AJBJ1	FED HM LN PC POOL QC0041 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	157,214.430	Local	100.534906	158,055.38	81.662125	128,384.64		-29,670.74	0.01
Original Face:	200,000.000	Base	100.534906	158,055.38	81.662125	128,384.64		-29,670.74	0.01
3133AJE90	FED HM LN PC POOL QC0160 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	76,749.340	Local	100.549777	77,171.29	81.795762	62,777.71		-14,393.58	0.00
Original Face:	100,000.000	Base	100.549777	77,171.29	81.795762	62,777.71		-14,393.58	0.00
3133AJFA6	FED HM LN PC POOL QC0161 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	168,645.170	Local	100.520086	169,522.27	81.630986	137,666.72		-31,855.55	0.01
Original Face:	200,000.000	Base	100.520086	169,522.27	81.630986	137,666.72		-31,855.55	0.01
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051		
	163,241.150	Local	103.254130	168,553.23	85.690964	139,882.92		-28,670.31	0.01
Original Face:	200,000.000	Base	103.254130	168,553.23	85.690964	139,882.92		-28,670.31	0.01
3133AJKJ1	FED HM LN PC POOL QC0297 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
	0.000	Local	0.000000	0.71	0.000000	0.00		-0.71	0.00
		Base	0.000000	0.71	0.000000	0.00		-0.71	0.00
3133AKJH4	FED HM LN PC POOL QC1164 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
	80,803.080	Local	100.430800	81,151.18	81.698015	66,014.51		-15,136.67	0.01
Original Face:	100,000.000	Base	100.430800	81,151.18	81.698015	66,014.51		-15,136.67	0.01
3133ALHV3	FED HM LN PC POOL QC2044 FR 05/51 FIXED 2.5					2.500000	01 May 2051		
	86,130.080	Local	105.515100	90,880.24	85.767831	73,871.90		-17,008.34	0.01
Original Face:	100,000.000	Base	105.515100	90,880.24	85.767831	73,871.90		-17,008.34	0.01
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	644,131.150	Local	100.535237	647,578.78	84.816001	546,326.28		-101,252.50	0.04
Original Face:	700,000.000	Base	100.535237	647,578.78	84.816001	546,326.28		-101,252.50	0.04

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3133AR4L6	FED HM LN PC POOL QC7127 FR 09/51 FIXED 2					2.000000	01 Sep 2051		
	92,246.930	Local		93.726545	86,459.86	81.413210	75,101.19	-11,358.67	0.01
Original Face:	100,000.000	Base		93.726545	86,459.86	81.413210	75,101.19	-11,358.67	0.01
3133ARAC9	FED HM LN PC POOL QC6303 FR 09/51 FIXED 2					2.000000	01 Sep 2051		
	93,792.980	Local		93.726567	87,908.94	81.413424	76,360.08	-11,548.86	0.01
Original Face:	100,000.000	Base		93.726567	87,908.94	81.413424	76,360.08	-11,548.86	0.01
3133ARH40	FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	88,943.790	Local		104.282604	92,752.90	84.837089	75,457.32	-17,295.58	0.01
Original Face:	100,000.000	Base		104.282604	92,752.90	84.837089	75,457.32	-17,295.58	0.01
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	93,905.270	Local		92.429903	86,796.55	84.836688	79,666.12	-7,130.43	0.01
Original Face:	100,000.000	Base		92.429903	86,796.55	84.836688	79,666.12	-7,130.43	0.01
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3					3.000000	01 Oct 2051		
	286,923.650	Local		99.846241	286,482.48	87.905183	252,220.76	-34,261.72	0.02
Original Face:	300,000.000	Base		99.846241	286,482.48	87.905183	252,220.76	-34,261.72	0.02
3133AWH72	FED HM LN PC POOL QD0254 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	96,310.770	Local		99.939332	96,252.34	81.319473	78,319.41	-17,932.93	0.01
Original Face:	100,000.000	Base		99.939332	96,252.34	81.319473	78,319.41	-17,932.93	0.01
3133AWL77	FED HM LN PC POOL QD0350 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	291,315.500	Local		100.212258	291,933.84	81.272842	236,760.39	-55,173.45	0.02
Original Face:	300,000.000	Base		100.212258	291,933.84	81.272842	236,760.39	-55,173.45	0.02
3133AWWM2	FED HM LN PC POOL QD0652 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	286,095.910	Local		100.212251	286,703.15	81.272859	232,518.33	-54,184.82	0.02
Original Face:	300,000.000	Base		100.212251	286,703.15	81.272859	232,518.33	-54,184.82	0.02
3133AYE30	FED HM LN PC POOL QD1954 FR 11/51 FIXED 3					3.000000	01 Nov 2051		
	95,180.650	Local		94.865669	90,293.76	87.530468	83,312.07	-6,981.69	0.01
Original Face:	100,000.000	Base		94.865669	90,293.76	87.530468	83,312.07	-6,981.69	0.01
3133B1TB7	FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	91,726.560	Local		100.183578	91,894.95	85.029085	77,994.25	-13,900.70	0.01
Original Face:	100,000.000	Base		100.183578	91,894.95	85.029085	77,994.25	-13,900.70	0.01

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3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	288,040.680	Local	100.397749	289,186.36	84.760185	244,143.81	-45,042.55	0.02	
Original Face:	300,000.000	Base	100.397749	289,186.36	84.760185	244,143.81	-45,042.55	0.02	
3133B3ZF7	FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	98,329.790	Local	100.826108	99,142.10	84.687398	83,272.94	-15,869.16	0.01	
Original Face:	100,000.000	Base	100.826108	99,142.10	84.687398	83,272.94	-15,869.16	0.01	
3133B6T83	FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	195,160.910	Local	95.370559	186,126.05	84.655712	165,214.86	-20,911.19	0.01	
Original Face:	200,000.000	Base	95.370559	186,126.05	84.655712	165,214.86	-20,911.19	0.01	
3133BA2W0	FED HM LN PC POOL QE1689 FR 05/52 FIXED 4					4.000000	01 May 2052		
	93,453.040	Local	97.409576	91,032.21	92.936088	86,851.60	-4,180.61	0.01	
Original Face:	100,000.000	Base	97.409576	91,032.21	92.936088	86,851.60	-4,180.61	0.01	
3133BAFQ9	FED HM LN PC POOL QE1075 FR 04/52 FIXED 3					3.000000	01 Apr 2052		
	198,258.790	Local	94.756601	187,863.29	87.383845	173,246.15	-14,617.14	0.01	
Original Face:	200,000.000	Base	94.756601	187,863.29	87.383845	173,246.15	-14,617.14	0.01	
3133BAUR0	FED HM LN PC POOL QE1492 FR 05/52 FIXED 3.5					3.500000	01 May 2052		
	96,199.580	Local	97.794606	94,078.00	90.676988	87,230.88	-6,847.12	0.01	
Original Face:	100,000.000	Base	97.794606	94,078.00	90.676988	87,230.88	-6,847.12	0.01	
3133BBJA8	FED HM LN PC POOL QE2057 FR 05/52 FIXED 3.5					3.500000	01 May 2052		
	195,475.230	Local	97.108319	189,822.71	90.453490	176,814.17	-13,008.54	0.01	
Original Face:	200,000.000	Base	97.108319	189,822.71	90.453490	176,814.17	-13,008.54	0.01	
3133BDP41	FED HM LN PC POOL QE4043 FR 06/52 FIXED 3					3.000000	01 Jun 2052		
	0.000	Local	0.000000	-16.10	0.000000	0.00	16.10	0.00	
		Base	0.000000	-16.10	0.000000	0.00	16.10	0.00	
3133BDPK5	FED HM LN PC POOL QE4026 FR 06/52 FIXED 4					4.000000	01 Jun 2052		
	198,213.070	Local	97.564631	193,385.85	93.074145	184,485.12	-8,900.73	0.01	
Original Face:	200,000.000	Base	97.564631	193,385.85	93.074145	184,485.12	-8,900.73	0.01	
3133BDZ40	FED HM LN PC POOL QE4363 FR 06/52 FIXED 5					5.000000	01 Jun 2052		
	111.090	Local	101.944369	113.25	97.644454	108.47	-4.78	0.00	
Original Face:	111.380	Base	101.944369	113.25	97.644454	108.47	-4.78	0.00	

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3133BFN48	FED HM LN PC POOL QE5811 FR 07/52 FIXED 4					4.000000	01 Jul 2052		
	0.000	Local		0.000000	-3.57	0.000000	0.00	3.57	0.00
		Base		0.000000	-3.57	0.000000	0.00	3.57	0.00
3133BFPJ3	FED HM LN PC POOL QE5825 FR 07/52 FIXED 4.5					4.500000	01 Jul 2052		
	99,767.840	Local		100.380052	100,147.01	95.563330	95,341.47	-4,805.54	0.01
Original Face:	100,000.000	Base		100.380052	100,147.01	95.563330	95,341.47	-4,805.54	0.01
3133BGDX3	FED HM LN PC POOL QE6418 FR 07/52 FIXED 4					4.000000	01 Jul 2052		
	199,436.740	Local		98.402245	196,250.23	92.967386	185,411.12	-10,839.11	0.01
Original Face:	200,000.000	Base		98.402245	196,250.23	92.967386	185,411.12	-10,839.11	0.01
3133D3X67	FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	82,728.940	Local		104.044413	86,074.84	86.470075	71,535.78	-14,539.06	0.01
Original Face:	100,000.000	Base		104.044413	86,074.84	86.470075	71,535.78	-14,539.06	0.01
3133D4TE3	FED HM LN PC POOL QK1449 FR 04/42 FIXED 2.5					2.500000	01 Apr 2042		
	293,317.090	Local		93.044923	272,916.66	85.853161	251,821.99	-21,094.67	0.02
Original Face:	300,000.000	Base		93.044923	272,916.66	85.853161	251,821.99	-21,094.67	0.02
3133D4VD2	FED HM LN PC POOL QK1512 FR 05/42 FIXED 3					3.000000	01 May 2042		
	95,734.830	Local		96.060587	91,963.44	88.685772	84,903.17	-7,060.27	0.01
Original Face:	100,000.000	Base		96.060587	91,963.44	88.685772	84,903.17	-7,060.27	0.01
3133JLYK9	FED HM LN PC POOL QU7914 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	97,680.830	Local		93.296679	91,132.97	82.126356	80,221.71	-10,911.26	0.01
Original Face:	100,000.000	Base		93.296679	91,132.97	82.126356	80,221.71	-10,911.26	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	255,915.180	Local		101.742390	260,374.22	89.041131	227,869.77	-32,504.45	0.02
Original Face:	500,000.000	Base		101.742390	260,374.22	89.041131	227,869.77	-32,504.45	0.02
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5					3.500000	01 May 2050		
	18,651.650	Local		107.666024	20,081.49	91.125441	16,996.40	-3,085.09	0.00
Original Face:	46,806.720	Base		107.666024	20,081.49	91.125441	16,996.40	-3,085.09	0.00
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		
	61.810	Local		105.597800	65.27	93.747661	57.95	-7.32	0.00
Original Face:	211.890	Base		105.597800	65.27	93.747661	57.95	-7.32	0.00

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3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
	104,058.320	Local	104.609559	108,854.95	90.931853	94,622.16		-14,232.79	0.01
Original Face:	300,000.000	Base	104.609559	108,854.95	90.931853	94,622.16		-14,232.79	0.01
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
	2,157,728.120	Local	106.784762	2,304,124.84	87.736762	1,893,120.79		-411,004.05	0.15
Original Face:	3,140,000.000	Base	106.784762	2,304,124.84	87.736762	1,893,120.79		-411,004.05	0.14
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
	780,702.260	Local	106.708663	833,076.94	87.768077	685,207.36		-147,869.58	0.05
Original Face:	1,300,000.000	Base	106.708663	833,076.94	87.768077	685,207.36		-147,869.58	0.05
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051		
	557,644.290	Local	104.338877	581,839.79	85.041597	474,229.61		-107,610.18	0.04
Original Face:	700,000.000	Base	104.338877	581,839.79	85.041597	474,229.61		-107,610.18	0.04
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
	421,311.990	Local	100.311864	422,625.91	81.627996	343,908.53		-78,717.38	0.03
Original Face:	500,000.000	Base	100.311864	422,625.91	81.627996	343,908.53		-78,717.38	0.03
3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	1,104,294.340	Local	92.766758	1,024,418.06	85.098096	939,733.46		-84,684.60	0.07
Original Face:	1,400,000.000	Base	92.766758	1,024,418.06	85.098096	939,733.46		-84,684.60	0.07
3133KKS75	FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
	157,940.980	Local	91.573029	144,631.34	84.937934	134,151.81		-10,479.53	0.01
Original Face:	200,000.000	Base	91.573029	144,631.34	84.937934	134,151.81		-10,479.53	0.01
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
	712,937.810	Local	106.319233	757,990.01	85.324777	608,312.60		-149,677.41	0.05
Original Face:	900,000.000	Base	106.319233	757,990.01	85.324777	608,312.60		-149,677.41	0.05
3133KKZ2	FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051		
	70,729.720	Local	91.682407	64,846.71	85.196125	60,258.98		-4,587.73	0.00
Original Face:	100,000.000	Base	91.682407	64,846.71	85.196125	60,258.98		-4,587.73	0.00
3133KL2H9	FED HM LN PC POOL RA5276 FR 05/51 FIXED 2.5					2.500000	01 May 2051		
	259,285.130	Local	90.540337	234,757.63	84.837260	219,970.40		-14,787.23	0.02
Original Face:	300,000.000	Base	90.540337	234,757.63	84.837260	219,970.40		-14,787.23	0.02

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	Units								
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2					2.000000	01 Jun 2051		
	180,922.540	Local	101.136066	182,977.94	81.397488	147,266.40		-35,711.54	0.01
Original Face:	200,000.000	Base	101.136066	182,977.94	81.397488	147,266.40		-35,711.54	0.01
3133KLA98	FED HM LN PC POOL RA4532 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	76,991.980	Local	91.682160	70,587.91	84.930073	65,389.34		-5,198.57	0.01
Original Face:	100,000.000	Base	91.682160	70,587.91	84.930073	65,389.34		-5,198.57	0.00
3133KLG5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	764,992.850	Local	103.110264	788,786.15	81.987557	627,198.95		-161,587.20	0.05
Original Face:	900,000.000	Base	103.110264	788,786.15	81.987557	627,198.95		-161,587.20	0.05
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051		
	1,756,719.900	Local	100.735733	1,769,644.66	81.706756	1,435,358.84		-334,285.82	0.11
Original Face:	2,000,000.000	Base	100.735733	1,769,644.66	81.706756	1,435,358.84		-334,285.82	0.11
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2					2.000000	01 May 2051		
	0.000	Local	0.000000	2.97	0.000000	0.00		-2.97	0.00
		Base	0.000000	2.97	0.000000	0.00		-2.97	0.00
3133KM3V5	FED HM LN PC POOL RA6212 FR 10/51 FIXED 4					4.000000	01 Oct 2051		
	0.000	Local	0.000000	0.27	0.000000	0.00		-0.27	0.00
		Base	0.000000	0.27	0.000000	0.00		-0.27	0.00
3133KMFR1	FED HM LN PC POOL RA5576 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	1,440,039.060	Local	104.422372	1,503,722.95	85.068882	1,225,025.13		-278,697.82	0.10
Original Face:	1,600,000.000	Base	104.422372	1,503,722.95	85.068882	1,225,025.13		-278,697.82	0.09
3133KMML7	FED HM LN PC POOL RA5731 FR 08/51 FIXED 2					2.000000	01 Aug 2051		
	638,720.230	Local	88.201363	563,359.95	81.350887	519,604.57		-43,755.38	0.04
Original Face:	700,000.000	Base	88.201363	563,359.95	81.350887	519,604.57		-43,755.38	0.04
3133KMSJ5	FED HM LN PC POOL RA5921 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	356,099.990	Local	91.674434	326,452.65	84.577699	301,181.18		-25,271.47	0.02
Original Face:	400,000.000	Base	91.674434	326,452.65	84.577699	301,181.18		-25,271.47	0.02
3133KNA94	FED HM LN PC POOL RA6332 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	189,730.020	Local	88.011813	166,984.83	81.319690	154,287.86		-12,696.97	0.01
Original Face:	200,000.000	Base	88.011813	166,984.83	81.319690	154,287.86		-12,696.97	0.01

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3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5				2.500000	01 Jan 2052			
		370,575.280	Local 97.647037	361,855.78	85.560778	317,067.09	-44,788.69		0.03
Original Face:		400,000.000	Base 97.647037	361,855.78	85.560778	317,067.09	-44,788.69		0.02
3133KPFT0	FED HM LN PC POOL RA7378 FR 05/52 FIXED 3.5				3.500000	01 May 2052			
		290,057.800	Local 97.073618	281,569.60	90.491411	262,477.40	-19,092.20		0.02
Original Face:		300,000.000	Base 97.073618	281,569.60	90.491411	262,477.40	-19,092.20		0.02
3133KPGF9	FED HM LN PC POOL RA7398 FR 05/52 FIXED 4				4.000000	01 May 2052			
		393,318.700	Local 100.216728	394,171.13	93.111449	366,224.74	-27,946.39		0.03
Original Face:		400,000.000	Base 100.216728	394,171.13	93.111449	366,224.74	-27,946.39		0.03
3133KYV71	FED HM LN PC POOL RB5138 FR 12/41 FIXED 2				2.000000	01 Dec 2041			
		282,795.580	Local 90.108544	254,822.98	83.761108	236,872.71	-17,950.27		0.02
Original Face:		300,000.000	Base 90.108544	254,822.98	83.761108	236,872.71	-17,950.27		0.02
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2				2.000000	01 Sep 2041			
		1,272,955.280	Local 102.748965	1,307,948.37	83.761307	1,066,243.98	-241,704.39		0.08
Original Face:		1,400,000.000	Base 102.748965	1,307,948.37	83.761307	1,066,243.98	-241,704.39		0.08
3133KYWE5	FED HM LN PC POOL RB5145 FR 02/42 FIXED 2				2.000000	01 Feb 2042			
		957,430.370	Local 89.890748	860,641.32	83.635722	800,753.80	-59,887.52		0.06
Original Face:		1,000,000.000	Base 89.890748	860,641.32	83.635722	800,753.80	-59,887.52		0.06
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030			
		760,000.000	Local 122.807142	933,334.28	116.741111	887,232.44	-46,101.84		0.07
			Base 122.807142	933,334.28	116.741111	887,232.44	-46,101.84		0.07
3136A03E5	FANNIE MAE FNR 2011 87 SG				3.466000	25 Apr 2040			
		63,272.840	Local 26.395559	16,701.22	3.252470	2,057.93	-14,643.29		0.00
Original Face:		1,000,000.000	Base 26.395559	16,701.22	3.252470	2,057.93	-14,643.29		0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA				3.466000	25 Oct 2041			
		88,969.250	Local 0.000011	0.01	7.172250	6,381.10	6,381.09		0.00
Original Face:		1,000,000.000	Base 0.000011	0.01	7.172250	6,381.10	6,381.09		0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039			
		3,195.330	Local 110.334457	3,525.55	102.589330	3,278.07	-247.48		0.00
Original Face:		200,000.000	Base 110.334457	3,525.55	102.589330	3,278.07	-247.48		0.00

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3136A54N3	FANNIE MAE FNR 2012 51 B				7.000000	25 May 2042			
		23,397.980	Local	112.738108	26,378.44	107.531620	25,160.23	-1,218.21	0.00
Original Face:		400,000.000	Base	112.738108	26,378.44	107.531620	25,160.23	-1,218.21	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.000000	25 May 2042			
		35,830.730	Local	109.657744	39,291.17	104.518810	37,449.85	-1,841.32	0.00
Original Face:		600,000.000	Base	109.657744	39,291.17	104.518810	37,449.85	-1,841.32	0.00
3136A65Y6	FANNIE MAE FNR 2012 74 SA				3.566000	25 Mar 2042			
		33,570.960	Local	0.000030	0.01	6.807830	2,285.45	2,285.44	0.00
Original Face:		300,000.000	Base	0.000030	0.01	6.807830	2,285.45	2,285.44	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS				3.516000	25 Jul 2042			
		6,895.660	Local	53.626049	3,697.87	10.525930	725.83	-2,972.04	0.00
Original Face:		100,000.000	Base	53.626049	3,697.87	10.525930	725.83	-2,972.04	0.00
3136ABQF3	FANNIE MAE FNR 2013 9 BC				6.500000	25 Jul 2042			
		64,423.310	Local	113.975982	73,427.10	106.213480	68,426.24	-5,000.86	0.01
Original Face:		700,000.000	Base	113.975982	73,427.10	106.213480	68,426.24	-5,000.86	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB				5.500000	25 Apr 2042			
		156,280.180	Local	110.237082	172,278.71	102.199380	159,717.38	-12,561.33	0.01
Original Face:		1,200,000.000	Base	110.237082	172,278.71	102.199380	159,717.38	-12,561.33	0.01
3136AKTB9	FANNIE MAE FNR 2014 47 AI				0.123860	25 Aug 2044			
		93,118.650	Local	21.542827	20,060.39	4.013140	3,736.98	-16,323.41	0.00
Original Face:		800,000.000	Base	21.542827	20,060.39	4.013140	3,736.98	-16,323.41	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2				0.572039	25 Dec 2024			
		5,262,049.730	Local	2.737929	144,071.19	0.830620	43,707.64	-100,363.55	0.00
Original Face:		9,885,000.000	Base	2.737929	144,071.19	0.830620	43,707.64	-100,363.55	0.00
3136AP3N0	FANNIE MAE FNR 2015 65 CZ				3.500000	25 Sep 2045			
		384,267.260	Local	94.234786	362,113.43	86.084530	330,794.66	-31,318.77	0.03
Original Face:		300,000.000	Base	94.234786	362,113.43	86.084530	330,794.66	-31,318.77	0.03
3136APB68	FANNIE MAE FNR 2015 55 IO				0.309170	25 Aug 2055			
		14,781.700	Local	6.617642	978.20	3.145280	464.93	-513.27	0.00
Original Face:		100,000.000	Base	6.617642	978.20	3.145280	464.93	-513.27	0.00

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3136APT2	FANNIE MAE FNR 2015 56 AS					3.066000	25 Aug 2045		
	130,291.020	Local		16.504553	21,503.95	11.158250	14,538.20	-6,965.75	0.00
Original Face:	400,000.000	Base		16.504553	21,503.95	11.158250	14,538.20	-6,965.75	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
	99,421.810	Local		101.229821	100,644.52	93.053260	92,515.24	-8,129.28	0.01
Original Face:	100,000.000	Base		101.229821	100,644.52	93.053260	92,515.24	-8,129.28	0.01
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027		
	92,224.350	Local		106.356814	98,086.88	94.252660	86,923.90	-11,162.98	0.01
Original Face:	100,000.000	Base		106.356814	98,086.88	94.252660	86,923.90	-11,162.98	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.217542	25 Apr 2028		
	93,652.770	Local		103.920546	97,324.47	93.458000	87,526.01	-9,798.46	0.01
Original Face:	100,000.000	Base		103.920546	97,324.47	93.458000	87,526.01	-9,798.46	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	100,000.000	Local		102.539780	102,539.78	93.691030	93,691.03	-8,848.75	0.01
Original Face:	100,000.000	Base		102.539780	102,539.78	93.691030	93,691.03	-8,848.75	0.01
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
	140,000.000	Local		100.976107	141,366.55	92.807630	129,930.68	-11,435.87	0.01
Original Face:	140,000.000	Base		100.976107	141,366.55	92.807630	129,930.68	-11,435.87	0.01
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	131,106.510	Local		101.720921	133,362.75	94.863330	124,372.00	-8,990.75	0.01
Original Face:	220,000.000	Base		101.720921	133,362.75	94.863330	124,372.00	-8,990.75	0.01
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
	183,496.080	Local		100.492109	184,399.08	87.314250	160,218.23	-24,180.85	0.01
Original Face:	200,000.000	Base		100.492109	184,399.08	87.314250	160,218.23	-24,180.85	0.01
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
	88,967.610	Local		102.186616	90,912.99	85.993480	76,506.34	-14,406.65	0.01
Original Face:	100,000.000	Base		102.186616	90,912.99	85.993480	76,506.34	-14,406.65	0.01
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	313,796.590	Local		99.502531	312,235.55	59.796000	187,637.81	-124,597.74	0.01
Original Face:	300,000.000	Base		99.502531	312,235.55	59.796000	187,637.81	-124,597.74	0.01

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3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.552390	25 Sep 2034		
	1,213,503.730	Local		9.241185	112,142.12	8.161570	99,040.96	-13,101.16	0.01
Original Face:	1,300,000.000	Base		9.241185	112,142.12	8.161570	99,040.96	-13,101.16	0.01
3136BBME9	FANNIE MAE FNR 2020 56 AQ					2.000000	25 Aug 2050		
	1,100,000.000	Local		84.217248	926,389.73	78.951900	868,470.90	-57,918.83	0.07
Original Face:	1,100,000.000	Base		84.217248	926,389.73	78.951900	868,470.90	-57,918.83	0.07
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
	323,208.130	Local		10.196433	32,955.70	15.970830	51,619.02	18,663.32	0.00
Original Face:	400,000.000	Base		10.196433	32,955.70	15.970830	51,619.02	18,663.32	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
	239,374.250	Local		12.220370	29,252.42	17.042650	40,795.72	11,543.30	0.00
Original Face:	300,000.000	Base		12.220370	29,252.42	17.042650	40,795.72	11,543.30	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
	1,112,738.030	Local		11.028405	122,717.26	14.797650	164,659.08	41,941.82	0.01
Original Face:	1,400,000.000	Base		11.028405	122,717.26	14.797650	164,659.08	41,941.82	0.01
3136BDR26	FANNIE MAE FNR 2021 3 QI					2.500000	25 Feb 2051		
	755,517.180	Local		11.478271	86,720.31	14.690200	110,986.98	24,266.67	0.01
Original Face:	900,000.000	Base		11.478271	86,720.31	14.690200	110,986.98	24,266.67	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	613,591.740	Local		12.562653	77,083.40	16.977250	104,171.00	27,087.60	0.01
Original Face:	700,000.000	Base		12.562653	77,083.40	16.977250	104,171.00	27,087.60	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
	97,685.010	Local		11.806684	11,533.36	4.536380	4,431.36	-7,102.00	0.00
Original Face:	1,400,000.000	Base		11.806684	11,533.36	4.536380	4,431.36	-7,102.00	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
	69,284.180	Local		58.632432	40,623.00	15.688057	10,869.34	-29,753.66	0.00
Original Face:	800,000.000	Base		58.632432	40,623.00	15.688057	10,869.34	-29,753.66	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
	125,791.310	Local		55.207963	69,446.82	17.431364	21,927.14	-47,519.68	0.00
Original Face:	1,600,000.000	Base		55.207963	69,446.82	17.431364	21,927.14	-47,519.68	0.00

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3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
	34,948.030	Local		18.001673	6,291.23	20.442389	7,144.21	852.98	0.00
Original Face:	700,000.000	Base		18.001673	6,291.23	20.442389	7,144.21	852.98	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	7,031.830	Local		104.037356	7,315.73	99.344245	6,985.72	-330.01	0.00
Original Face:	700,000.000	Base		104.037356	7,315.73	99.344245	6,985.72	-330.01	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
	20,603.940	Local		105.682894	21,774.84	99.925197	20,588.53	-1,186.31	0.00
Original Face:	861,059.000	Base		105.682894	21,774.84	99.925197	20,588.53	-1,186.31	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					3.132290	15 Oct 2041		
	102,926.400	Local		165.200133	170,034.55	8.641690	8,894.58	-161,139.97	0.00
Original Face:	1,300,000.000	Base		165.200133	170,034.55	8.641690	8,894.58	-161,139.97	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					3.182290	15 Aug 2042		
	79,069.320	Local		66.371192	52,479.25	9.585990	7,579.58	-44,899.67	0.00
Original Face:	500,000.000	Base		66.371192	52,479.25	9.585990	7,579.58	-44,899.67	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
	303,447.060	Local		5.046050	15,312.09	3.996670	12,127.78	-3,184.31	0.00
Original Face:	3,000,000.000	Base		5.046050	15,312.09	3.996670	12,127.78	-3,184.31	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
	70,275.800	Local		89.566807	62,943.79	80.580140	56,628.34	-6,315.45	0.00
Original Face:	200,000.000	Base		89.566807	62,943.79	80.580140	56,628.34	-6,315.45	0.00
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
	53,545.860	Local		27.846018	14,910.39	4.798100	2,569.18	-12,341.21	0.00
Original Face:	700,000.000	Base		27.846018	14,910.39	4.798100	2,569.18	-12,341.21	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					3.132290	15 Feb 2044		
	39,429.350	Local		31.913968	12,583.47	8.851340	3,490.03	-9,093.44	0.00
Original Face:	200,000.000	Base		31.913968	12,583.47	8.851340	3,490.03	-9,093.44	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					3.182290	15 May 2044		
	81,775.390	Local		35.850162	29,316.61	9.268170	7,579.08	-21,737.53	0.00
Original Face:	400,000.000	Base		35.850162	29,316.61	9.268170	7,579.08	-21,737.53	0.00

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3137BF4Y4	FREDDIE MAC FHR 4415 IO					0.706323	15 Apr 2041		
	166,738.100	Local		36.360052	60,626.06	3.743920	6,242.54	-54,383.52	0.00
Original Face:	1,600,000.000	Base		36.360052	60,626.06	3.743920	6,242.54	-54,383.52	0.00
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050		
	151,732.430	Local		11.313784	17,166.68	14.817650	22,483.18	5,316.50	0.00
Original Face:	200,000.000	Base		11.313784	17,166.68	14.817650	22,483.18	5,316.50	0.00
3137F86B4	FREDDIE MAC FHR 5059 IB					2.500000	25 Jan 2051		
	710,230.860	Local		13.261924	94,190.28	16.167270	114,824.94	20,634.66	0.01
Original Face:	800,000.000	Base		13.261924	94,190.28	16.167270	114,824.94	20,634.66	0.01
3137FFZS9	FREDDIE MAC FHR 5085 NI					2.000000	25 Mar 2051		
	361,081.880	Local		12.634367	45,620.41	11.890900	42,935.89	-2,684.52	0.00
Original Face:	400,000.000	Base		12.634367	45,620.41	11.890900	42,935.89	-2,684.52	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	83,010.750	Local		96.661589	80,239.51	90.243900	74,912.14	-5,327.37	0.01
Original Face:	1,100,000.000	Base		96.661589	80,239.51	90.243900	74,912.14	-5,327.37	0.01
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					1.015359	25 Jun 2029		
	995,479.850	Local		4.954610	49,322.14	4.691380	46,701.74	-2,620.40	0.00
Original Face:	1,000,000.000	Base		4.954610	49,322.14	4.691380	46,701.74	-2,620.40	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.431297	25 Jul 2026		
	972,327.750	Local		8.795905	85,525.03	3.869930	37,628.40	-47,896.63	0.00
Original Face:	1,040,000.000	Base		8.795905	85,525.03	3.869930	37,628.40	-47,896.63	0.00
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					1.538430	27 Oct 2028		
	7,580,000.000	Local		13.673265	1,036,433.48	12.056690	913,897.10	-122,536.38	0.07
Original Face:	7,580,000.000	Base		13.673265	1,036,433.48	12.056690	913,897.10	-122,536.38	0.07
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
	211,710.200	Local		10.817136	22,900.98	14.878020	31,498.29	8,597.31	0.00
Original Face:	300,000.000	Base		10.817136	22,900.98	14.878020	31,498.29	8,597.31	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
	500,048.540	Local		9.829984	49,154.69	15.626940	78,142.29	28,987.60	0.01
Original Face:	600,000.000	Base		9.829984	49,154.69	15.626940	78,142.29	28,987.60	0.01

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3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
	174,853.090	Local		8.433508	14,746.25	15.740380	27,522.54	12,776.29	0.00
Original Face:	200,000.000	Base		8.433508	14,746.25	15.740380	27,522.54	12,776.29	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.442740	25 Jul 2035		
	389,225.520	Local		2.843881	11,069.11	11.437560	44,517.90	33,448.79	0.00
Original Face:	390,000.000	Base		3.757133	14,623.72	11.437560	44,517.90	29,894.18	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
	438,073.550	Local		10.657977	46,689.78	13.703000	60,029.22	13,339.44	0.00
Original Face:	500,000.000	Base		10.657977	46,689.78	13.703000	60,029.22	13,339.44	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					12.434000	25 Apr 2028		
	1,506,481.320	Local		99.995978	1,506,420.73	103.000000	1,551,675.76	45,255.03	0.12
Original Face:	1,530,000.000	Base		99.995978	1,506,420.73	103.000000	1,551,675.76	45,255.03	0.12
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					7.534000	25 Mar 2030		
	850,000.000	Local		100.000000	850,000.00	101.785420	865,176.07	15,176.07	0.07
Original Face:	850,000.000	Base		100.000000	850,000.00	101.785420	865,176.07	15,176.07	0.07
3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
	749,918.340	Local		11.187134	83,894.37	13.832250	103,730.58	19,836.21	0.01
Original Face:	800,000.000	Base		11.187134	83,894.37	13.832250	103,730.58	19,836.21	0.01
3137H7G72	FREDDIE MAC FHR 5224 HL					4.000000	25 Apr 2052		
	900,000.000	Local		100.955042	908,595.38	91.040360	819,363.24	-89,232.14	0.06
Original Face:	900,000.000	Base		100.955042	908,595.38	91.040360	819,363.24	-89,232.14	0.06
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 2033		
	7,818.980	Local		104.068945	8,137.13	100.578131	7,864.18	-272.95	0.00
Original Face:	700,000.000	Base		104.068945	8,137.13	100.578131	7,864.18	-272.95	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	69,416.930	Local		104.490129	72,533.84	97.737185	67,846.15	-4,687.69	0.01
Original Face:	1,400,000.000	Base		104.490129	72,533.84	97.737185	67,846.15	-4,687.69	0.01
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	13,604.370	Local		107.425923	14,614.62	95.410690	12,980.02	-1,634.60	0.00
Original Face:	100,000.000	Base		107.425923	14,614.62	95.410690	12,980.02	-1,634.60	0.00

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3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	77,856.590	Local		107.425730	83,638.01	94.447614	73,533.69	-10,104.32	0.01
Original Face:	500,000.000	Base		107.425730	83,638.01	94.447614	73,533.69	-10,104.32	0.01
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
	28,065.630	Local		109.087663	30,616.14	105.033386	29,478.28	-1,137.86	0.00
Original Face:	300,000.000	Base		109.087663	30,616.14	105.033386	29,478.28	-1,137.86	0.00
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
	25,772.630	Local		102.608581	26,444.93	95.159787	24,525.18	-1,919.75	0.00
Original Face:	100,000.000	Base		102.608581	26,444.93	95.159787	24,525.18	-1,919.75	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
	83,254.130	Local		107.140415	89,198.82	106.169075	88,390.14	-808.68	0.01
Original Face:	900,000.000	Base		107.140415	89,198.82	106.169075	88,390.14	-808.68	0.01
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
	18,994.470	Local		106.471410	20,223.68	97.293207	18,480.33	-1,743.35	0.00
Original Face:	100,000.000	Base		106.471410	20,223.68	97.293207	18,480.33	-1,743.35	0.00
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
	161,070.060	Local		106.880168	172,151.95	99.925630	160,950.27	-11,201.68	0.01
Original Face:	1,000,000.000	Base		106.880168	172,151.95	99.925630	160,950.27	-11,201.68	0.01
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
	35,493.960	Local		101.398604	35,990.38	88.903248	31,555.28	-4,435.10	0.00
Original Face:	100,000.000	Base		101.398604	35,990.38	88.903248	31,555.28	-4,435.10	0.00
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
	270,000.000	Local		98.876063	266,965.37	94.666899	255,600.63	-11,364.74	0.02
Original Face:	270,000.000	Base		98.876063	266,965.37	94.666899	255,600.63	-11,364.74	0.02
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
	19,633.780	Local		107.594972	21,124.96	95.364786	18,723.71	-2,401.25	0.00
Original Face:	100,000.000	Base		107.594972	21,124.96	95.364786	18,723.71	-2,401.25	0.00
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	23,669.690	Local		102.729947	24,315.86	95.342126	22,567.19	-1,748.67	0.00
Original Face:	100,000.000	Base		102.729947	24,315.86	95.342126	22,567.19	-1,748.67	0.00

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	Units								
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	16,526.940	Local	102.611373	16,958.52	95.349792	15,758.40		-1,200.12	0.00
Original Face:	100,000.000	Base	102.611373	16,958.52	95.349792	15,758.40		-1,200.12	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	28,482.020	Local	106.141383	30,231.21	95.119971	27,092.09		-3,139.12	0.00
Original Face:	200,000.000	Base	106.141383	30,231.21	95.119971	27,092.09		-3,139.12	0.00
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
	18,804.140	Local	107.931232	20,295.54	95.407574	17,940.57		-2,354.97	0.00
Original Face:	100,000.000	Base	107.931232	20,295.54	95.407574	17,940.57		-2,354.97	0.00
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	15,474.450	Local	107.508571	16,636.36	95.419277	14,765.61		-1,870.75	0.00
Original Face:	100,000.000	Base	107.508571	16,636.36	95.419277	14,765.61		-1,870.75	0.00
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	59,006.190	Local	96.579952	56,988.15	89.527485	52,826.76		-4,161.39	0.00
Original Face:	300,000.000	Base	96.579952	56,988.15	89.527485	52,826.76		-4,161.39	0.00
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3					3.000000	01 Jul 2043		
	151,723.410	Local	96.579724	146,534.05	89.555243	135,876.27		-10,657.78	0.01
Original Face:	700,000.000	Base	96.579724	146,534.05	89.555243	135,876.27		-10,657.78	0.01
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	24,114.470	Local	102.302642	24,669.74	94.696544	22,835.57		-1,834.17	0.00
Original Face:	100,000.000	Base	102.302642	24,669.74	94.696544	22,835.57		-1,834.17	0.00
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
	39,905.470	Local	106.058793	42,323.26	97.995460	39,105.55		-3,217.71	0.00
Original Face:	551,126.000	Base	106.058793	42,323.26	97.995460	39,105.55		-3,217.71	0.00
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	154,674.690	Local	108.897267	168,436.51	97.993255	151,570.76		-16,865.75	0.01
Original Face:	600,000.000	Base	108.897267	168,436.51	97.993255	151,570.76		-16,865.75	0.01
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	99,323.240	Local	109.106841	108,368.45	97.990523	97,327.36		-11,041.09	0.01
Original Face:	300,000.000	Base	109.106841	108,368.45	97.990523	97,327.36		-11,041.09	0.01

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	Units								
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	24,180.130	Local	109.098255	26,380.10	97.990641	23,694.26		-2,685.84	0.00
Original Face:	100,000.000	Base	109.098255	26,380.10	97.990641	23,694.26		-2,685.84	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
	62,270.000	Local	105.703726	65,821.71	95.288986	59,336.45		-6,485.26	0.00
Original Face:	300,000.000	Base	105.703726	65,821.71	95.288986	59,336.45		-6,485.26	0.00
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	153,798.320	Local	108.888621	167,468.87	97.993497	150,712.35		-16,756.52	0.01
Original Face:	700,000.000	Base	108.888621	167,468.87	97.993497	150,712.35		-16,756.52	0.01
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
	595,055.640	Local	106.060166	631,117.00	95.040029	565,541.05		-65,575.95	0.04
Original Face:	1,900,000.000	Base	106.060166	631,117.00	95.040029	565,541.05		-65,575.95	0.04
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	576,624.500	Local	103.728973	598,126.67	92.385775	532,719.01		-65,407.66	0.04
Original Face:	3,800,000.000	Base	103.728973	598,126.67	92.385775	532,719.01		-65,407.66	0.04
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	565,225.790	Local	98.532157	556,929.16	89.117222	503,713.52		-53,215.64	0.04
Original Face:	1,700,000.000	Base	98.532157	556,929.16	89.117222	503,713.52		-53,215.64	0.04
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	145,581.450	Local	95.995596	139,751.78	89.074077	129,675.33		-10,076.45	0.01
Original Face:	300,000.000	Base	95.995596	139,751.78	89.074077	129,675.33		-10,076.45	0.01
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	30,957.300	Local	101.398087	31,390.11	89.112717	27,586.89		-3,803.22	0.00
Original Face:	100,000.000	Base	101.398087	31,390.11	89.112717	27,586.89		-3,803.22	0.00
3138WJ5M6	FNMA POOL AS8951 FN 03/47 FIXED 3.5					3.500000	01 Mar 2047		
	295,989.140	Local	106.592573	315,502.44	91.510499	270,861.14		-44,641.30	0.02
Original Face:	1,100,000.000	Base	106.592573	315,502.44	91.510499	270,861.14		-44,641.30	0.02
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
	90,833.750	Local	106.507119	96,744.41	93.385913	84,825.93		-11,918.48	0.01
Original Face:	400,000.000	Base	106.507119	96,744.41	93.385913	84,825.93		-11,918.48	0.01

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3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4				4.000000	01 Apr 2047			
		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				4.000000	01 Jun 2043			
		18,570.100	Local 102.528635	19,039.67	94.468834	17,542.96	-1,496.71		0.00
Original Face:		100,000.000	Base 102.528635	19,039.67	94.468834	17,542.96	-1,496.71		0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4				4.000000	01 Jun 2043			
		51,591.250	Local 102.729726	52,999.55	95.108024	49,067.42	-3,932.13		0.00
Original Face:		200,000.000	Base 102.729726	52,999.55	95.108024	49,067.42	-3,932.13		0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4				4.000000	01 Jul 2043			
		24,002.120	Local 102.614144	24,629.57	95.117043	22,830.11	-1,799.46		0.00
Original Face:		100,000.000	Base 102.614144	24,629.57	95.117043	22,830.11	-1,799.46		0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4				4.000000	01 Jul 2043			
		55,468.970	Local 102.733005	56,984.94	95.107994	52,755.42	-4,229.52		0.00
Original Face:		200,000.000	Base 102.733005	56,984.94	95.107994	52,755.42	-4,229.52		0.00
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4				4.000000	01 Jul 2043			
		44,557.860	Local 102.560334	45,698.69	95.118092	42,382.59	-3,316.10		0.00
Original Face:		200,000.000	Base 102.560334	45,698.69	95.118092	42,382.59	-3,316.10		0.00
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3				3.000000	01 Oct 2043			
		141,314.880	Local 96.578959	136,480.44	89.497846	126,473.77	-10,006.67		0.01
Original Face:		500,000.000	Base 96.578959	136,480.44	89.497846	126,473.77	-10,006.67		0.01
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4				4.000000	01 Sep 2043			
		1,236,172.300	Local 105.510869	1,304,296.14	95.133707	1,176,016.53	-128,279.61		0.09
Original Face:		4,898,873.000	Base 105.510869	1,304,296.14	95.133707	1,176,016.53	-128,279.61		0.09
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5				4.500000	01 Oct 2043			
		90,357.620	Local 106.014413	95,792.10	97.221732	87,847.24	-7,944.86		0.01
Original Face:		715,719.000	Base 106.014413	95,792.10	97.221732	87,847.24	-7,944.86		0.01
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5				4.500000	01 Jun 2044			
		9,089.820	Local 106.334669	9,665.63	95.563330	8,686.53	-979.10		0.00
Original Face:		498,051.000	Base 106.334669	9,665.63	95.563330	8,686.53	-979.10		0.00

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3138XZQF1	FNMA POOL AW9453 FN 08/44 FIXED 3.5					3.500000	01 Aug 2044		
	31,404.020	Local	107.071197	33,624.66	91.907023	28,862.50		-4,762.16	0.00
Original Face:	200,000.000	Base	107.071197	33,624.66	91.907023	28,862.50		-4,762.16	0.00
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
	105,651.820	Local	107.046940	113,097.04	91.902823	97,097.01		-16,000.03	0.01
Original Face:	600,000.000	Base	107.046940	113,097.04	91.902823	97,097.01		-16,000.03	0.01
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	312,844.070	Local	103.444655	323,620.47	92.026111	287,898.23		-35,722.24	0.02
Original Face:	982,188.000	Base	103.444655	323,620.47	92.026111	287,898.23		-35,722.24	0.02
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
	194,325.660	Local	107.638739	209,169.69	103.519130	201,164.23		-8,005.46	0.02
Original Face:	2,000,000.000	Base	107.638739	209,169.69	103.519130	201,164.23		-8,005.46	0.02
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
	42,515.100	Local	108.600380	46,171.56	103.237060	43,891.34		-2,280.22	0.00
Original Face:	300,000.000	Base	108.600380	46,171.56	103.237060	43,891.34		-2,280.22	0.00
31397EWH4	FREDDIE MAC FHR 3281 AI					3.612290	15 Feb 2037		
	97,568.540	Local	3.812192	3,719.50	8.805280	8,591.18		4,871.68	0.00
Original Face:	2,100,000.000	Base	3.812192	3,719.50	8.805280	8,591.18		4,871.68	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
	52,970.480	Local	105.337426	55,797.74	102.348060	54,214.26		-1,583.48	0.00
Original Face:	100,000.000	Base	105.337426	55,797.74	102.348060	54,214.26		-1,583.48	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					3.412290	15 Jan 2040		
	4,159.100	Local	74.442067	3,096.12	9.636360	400.79		-2,695.33	0.00
Original Face:	100,000.000	Base	74.442067	3,096.12	9.636360	400.79		-2,695.33	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
	951.730	Local	107.583033	1,023.90	103.332813	983.45		-40.45	0.00
Original Face:	100,000.000	Base	107.583033	1,023.90	103.332813	983.45		-40.45	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	89,480.780	Local	96.028443	85,927.00	89.668851	80,236.39		-5,690.61	0.01
Original Face:	200,000.000	Base	96.028443	85,927.00	89.668851	80,236.39		-5,690.61	0.01

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3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	35,744.430	Local		101.397421	36,243.93	89.117279	31,854.46	-4,389.47	0.00
Original Face:	100,000.000	Base		101.397421	36,243.93	89.117279	31,854.46	-4,389.47	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	33,647.310	Local		101.398061	34,117.72	89.115868	29,985.09	-4,132.63	0.00
Original Face:	100,000.000	Base		101.398061	34,117.72	89.115868	29,985.09	-4,132.63	0.00
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	138,707.590	Local		107.751926	149,460.10	91.420886	126,807.71	-22,652.39	0.01
Original Face:	400,000.000	Base		107.751926	149,460.10	91.420886	126,807.71	-22,652.39	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	490,320.410	Local		101.918847	499,728.91	94.155339	461,662.84	-38,066.07	0.04
Original Face:	1,200,000.000	Base		101.918847	499,728.91	94.155339	461,662.84	-38,066.07	0.03
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
	295,947.070	Local		111.466040	329,880.48	103.319498	305,771.03	-24,109.45	0.02
Original Face:	800,000.000	Base		111.466040	329,880.48	103.319498	305,771.03	-24,109.45	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	522,134.170	Local		101.803774	531,552.29	93.560497	488,511.32	-43,040.97	0.04
Original Face:	1,300,000.000	Base		101.803774	531,552.29	93.560497	488,511.32	-43,040.97	0.04
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	279,271.370	Local		107.801566	301,058.91	99.131712	276,846.49	-24,212.42	0.02
Original Face:	1,100,000.000	Base		107.801566	301,058.91	99.131712	276,846.49	-24,212.42	0.02
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
	320,573.890	Local		101.924698	326,743.97	94.155200	301,836.99	-24,906.98	0.02
Original Face:	700,000.000	Base		101.924698	326,743.97	94.155200	301,836.99	-24,906.98	0.02
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	316,855.700	Local		104.356153	330,658.42	96.754111	306,570.92	-24,087.50	0.02
Original Face:	800,000.000	Base		104.356153	330,658.42	96.754111	306,570.92	-24,087.50	0.02
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	41,329.040	Local		113.421628	46,876.07	96.762202	39,990.89	-6,885.18	0.00
Original Face:	100,000.000	Base		113.421628	46,876.07	96.762202	39,990.89	-6,885.18	0.00

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3140FXTC6	FNMA POOL BF0546 FN 07/61 FIXED 2.5					2.500000	01 Jul 2061		
	1,938,332.930	Local		89.123213	1,727,504.58	82.413850	1,597,454.79	-130,049.79	0.13
Original Face:	2,100,000.000	Base		89.123213	1,727,504.58	82.413850	1,597,454.79	-130,049.79	0.12
3140FXTS1	FNMA POOL BF0560 FN 09/61 FIXED 2.5					2.500000	01 Sep 2061		
	291,877.160	Local		89.257296	260,521.66	84.212652	245,797.50	-14,724.16	0.02
Original Face:	300,000.000	Base		89.257296	260,521.66	84.212652	245,797.50	-14,724.16	0.02
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	26,141.200	Local		98.273339	25,689.83	90.375373	23,625.21	-2,064.62	0.00
Original Face:	100,000.000	Base		98.273339	25,689.83	90.375373	23,625.21	-2,064.62	0.00
3140HF4E6	FNMA POOL BK2620 FN 06/50 FIXED 2.5					2.500000	01 Jun 2050		
	67,562.740	Local		93.389744	63,096.67	84.882926	57,349.23	-5,747.44	0.00
Original Face:	100,000.000	Base		93.389744	63,096.67	84.882926	57,349.23	-5,747.44	0.00
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	0.000	Local		0.000000	-3.15	0.000000	0.00	3.15	0.00
		Base		0.000000	-3.15	0.000000	0.00	3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3					3.000000	01 Jun 2033		
	0.000	Local		0.000000	0.18	0.000000	0.00	-0.18	0.00
		Base		0.000000	0.18	0.000000	0.00	-0.18	0.00
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	01 May 2029		
	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
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	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
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31					3.310000	01 May 2031		
	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
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24					3.240000	01 May 2029		
	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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3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
		114,703.440	Local	100.484423	115,259.09	92.319911	105,894.11	-9,364.98	0.01
	Original Face:	120,000.000	Base	100.484423	115,259.09	92.319911	105,894.11	-9,364.98	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
		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
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
		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
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79					2.790000	01 Aug 2029		
		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
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84					2.840000	01 Aug 2031		
		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
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85					2.850000	01 Aug 2031		
		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
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93					2.930000	01 Aug 2031		
		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
3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77					2.770000	01 Aug 2031		
		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
3140HVNL4	FNMA POOL BL3994 FN 09/31 FIXED 2.67					2.670000	01 Sep 2031		
		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
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26					2.260000	01 Feb 2030		
		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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3140HXYL4	FNMA POOL BL5742 FN 02/32 FIXED 2.32	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	
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3	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	
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26	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	
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06	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	
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85	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	
3140J17L6	FNMA POOL BL8998 FN 11/30 FIXED 1.21	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	
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR	500,722.340	Local	97.408362	487,745.43	89.325981	447,275.14	-40,470.29	0.04	
		Original Face:	1,200,000.000	Base	97.408362	487,745.43	89.325981	447,275.14	-40,470.29	0.03
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR	99,130.500	Local	118.670177	117,638.34	105.075039	104,161.41	-13,476.93	0.01	
		Original Face:	300,000.000	Base	118.670177	117,638.34	105.075039	104,161.41	-13,476.93	0.01
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR	1,188,817.150	Local	108.440087	1,289,154.35	91.395854	1,086,529.59	-202,624.76	0.09	
		Original Face:	3,300,000.000	Base	108.440087	1,289,154.35	91.395854	1,086,529.59	-202,624.76	0.08
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR	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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	Units								
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	78,568.060	Local	101.809234	79,989.54	92.226801	72,460.81	-7,528.73	0.01	
Original Face:	200,000.000	Base	101.809234	79,989.54	92.226801	72,460.81	-7,528.73	0.01	
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	27,632.560	Local	101.850172	28,143.81	92.240649	25,488.45	-2,655.36	0.00	
Original Face:	70,000.000	Base	101.850172	28,143.81	92.240649	25,488.45	-2,655.36	0.00	
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
	1,294,396.060	Local	100.916002	1,306,252.76	91.697565	1,186,929.67	-119,323.09	0.09	
Original Face:	5,200,000.000	Base	100.916002	1,306,252.76	91.697565	1,186,929.67	-119,323.09	0.09	
3140JBLD6	FNMA POOL BM6623 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	93,832.650	Local	93.299528	87,545.42	82.593459	77,499.63	-10,045.79	0.01	
Original Face:	100,000.000	Base	93.299528	87,545.42	82.593459	77,499.63	-10,045.79	0.01	
3140JBVE3	FNMA POOL BM6912 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	97,804.280	Local	91.234054	89,230.81	82.155811	80,351.90	-8,878.91	0.01	
Original Face:	100,000.000	Base	91.234054	89,230.81	82.155811	80,351.90	-8,878.91	0.01	
3140KEN95	FNMA POOL BP6715 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
	79,729.990	Local	88.066235	70,215.20	81.580523	65,044.14	-5,171.06	0.01	
Original Face:	100,000.000	Base	88.066235	70,215.20	81.580523	65,044.14	-5,171.06	0.00	
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
	110,894.550	Local	106.138363	117,701.66	87.787278	97,351.31	-20,350.35	0.01	
Original Face:	200,000.000	Base	106.138363	117,701.66	87.787278	97,351.31	-20,350.35	0.01	
3140KFXR1	FNMA POOL BP7887 FN 08/50 FIXED 2.5					2.500000	01 Aug 2050		
	66,433.300	Local	89.627491	59,542.50	85.043988	56,497.53	-3,044.97	0.00	
Original Face:	100,000.000	Base	89.627491	59,542.50	85.043988	56,497.53	-3,044.97	0.00	
3140KHFP2	FNMA POOL BP9421 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
	126,608.070	Local	106.781432	135,193.91	87.770058	111,123.98	-24,069.93	0.01	
Original Face:	200,000.000	Base	106.781432	135,193.91	87.770058	111,123.98	-24,069.93	0.01	
3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2					2.000000	01 Aug 2050		
	74,683.220	Local	99.821888	74,550.20	81.630941	60,964.62	-13,585.58	0.00	
Original Face:	100,000.000	Base	99.821888	74,550.20	81.630941	60,964.62	-13,585.58	0.00	

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	Units								
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	152,904.820	Local	105.728119	161,663.39	85.084866	130,098.86		-31,564.53	0.01
Original Face:	200,000.000	Base	105.728119	161,663.39	85.084866	130,098.86		-31,564.53	0.01
3140KLRY0	FNMA POOL BQ1402 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
	123,889.930	Local	106.608188	132,076.81	87.953693	108,965.77		-23,111.04	0.01
Original Face:	200,000.000	Base	106.608188	132,076.81	87.953693	108,965.77		-23,111.04	0.01
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
	70,398.360	Local	99.792154	70,252.04	81.659616	57,487.03		-12,765.01	0.00
Original Face:	100,000.000	Base	99.792154	70,252.04	81.659616	57,487.03		-12,765.01	0.00
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	167,142.420	Local	106.701094	178,342.79	85.049899	142,154.46		-36,188.33	0.01
Original Face:	200,000.000	Base	106.701094	178,342.79	85.049899	142,154.46		-36,188.33	0.01
3140KRRC5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	486,248.980	Local	105.596187	513,460.38	84.749718	412,094.64		-101,365.74	0.03
Original Face:	600,000.000	Base	105.596187	513,460.38	84.749718	412,094.64		-101,365.74	0.03
3140KVBX7	FNMA POOL BQ9053 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		
	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
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	175,326.980	Local	100.326812	175,899.97	81.544918	142,970.24		-32,929.73	0.01
Original Face:	200,000.000	Base	100.326812	175,899.97	81.544918	142,970.24		-32,929.73	0.01
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	252,193.100	Local	103.338137	260,611.65	81.852316	206,425.89		-54,185.76	0.02
Original Face:	300,000.000	Base	103.338137	260,611.65	81.852316	206,425.89		-54,185.76	0.02
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	263,488.550	Local	100.104012	263,762.61	81.678354	215,213.11		-48,549.50	0.02
Original Face:	300,000.000	Base	100.104012	263,762.61	81.678354	215,213.11		-48,549.50	0.02
3140KVXR6	FNMA POOL BQ9687 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	431,218.920	Local	86.090856	371,240.06	81.546570	351,644.24		-19,595.82	0.03
Original Face:	500,000.000	Base	86.090856	371,240.06	81.546570	351,644.24		-19,595.82	0.03

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3140KXAB2	FNMA POOL BR0001 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		
	80,322.620	Local		104.014261	83,546.98	85.343268	68,549.95	-14,997.03	0.01
Original Face:	100,000.000	Base		104.014261	83,546.98	85.343268	68,549.95	-14,997.03	0.01
3140KXWZ5	FNMA POOL BR0663 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	85,934.500	Local		88.100763	75,708.95	81.517244	70,051.44	-5,657.51	0.01
Original Face:	100,000.000	Base		88.100763	75,708.95	81.517244	70,051.44	-5,657.51	0.01
3140KXZX7	FNMA POOL BR0757 FN 01/51 FIXED 2.5					2.500000	01 Jan 2051		
	76,124.190	Local		105.258276	80,127.01	84.679858	64,461.86	-15,665.15	0.01
Original Face:	100,000.000	Base		105.258276	80,127.01	84.679858	64,461.86	-15,665.15	0.00
3140KYDF8	FNMA POOL BR1001 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	87,496.380	Local		91.448046	80,013.73	85.690267	74,975.88	-5,037.85	0.01
Original Face:	100,000.000	Base		91.448046	80,013.73	85.690267	74,975.88	-5,037.85	0.01
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	80,985.310	Local		103.242662	83,611.39	81.677997	66,147.18	-17,464.21	0.01
Original Face:	100,000.000	Base		103.242662	83,611.39	81.677997	66,147.18	-17,464.21	0.01
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	150,772.510	Local		103.124469	155,483.35	81.677832	123,147.72	-32,335.63	0.01
Original Face:	200,000.000	Base		103.124469	155,483.35	81.677832	123,147.72	-32,335.63	0.01
3140L05E3	FNMA POOL BR2644 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	77,022.670	Local		103.146658	79,446.31	81.706164	62,932.27	-16,514.04	0.00
Original Face:	100,000.000	Base		103.146658	79,446.31	81.706164	62,932.27	-16,514.04	0.00
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	307,138.730	Local		103.294358	317,256.98	81.771266	251,151.23	-66,105.75	0.02
Original Face:	400,000.000	Base		103.294358	317,256.98	81.771266	251,151.23	-66,105.75	0.02
3140L0AZ0	FNMA POOL BR1823 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	172,098.040	Local		103.302286	177,781.21	81.759021	140,705.67	-37,075.54	0.01
Original Face:	200,000.000	Base		103.302286	177,781.21	81.759021	140,705.67	-37,075.54	0.01
3140L0FH5	FNMA POOL BR1967 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	88,413.000	Local		103.199111	91,241.43	81.535317	72,087.82	-19,153.61	0.01
Original Face:	100,000.000	Base		103.199111	91,241.43	81.535317	72,087.82	-19,153.61	0.01

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3140L13J2	FNMA POOL BR3500 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	69,059.620	Local		102.932539	71,084.82	81.637131	56,378.29	-14,706.53	0.00
Original Face:	100,000.000	Base		102.932539	71,084.82	81.637131	56,378.29	-14,706.53	0.00
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	79,045.430	Local		103.626762	81,912.22	82.220097	64,991.23	-16,920.99	0.01
Original Face:	100,000.000	Base		103.626762	81,912.22	82.220097	64,991.23	-16,920.99	0.00
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	163,019.970	Local		103.479015	168,691.46	81.987702	133,656.33	-35,035.13	0.01
Original Face:	200,000.000	Base		103.479015	168,691.46	81.987702	133,656.33	-35,035.13	0.01
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	81,477.230	Local		99.836531	81,344.04	81.771099	66,624.83	-14,719.21	0.01
Original Face:	100,000.000	Base		99.836531	81,344.04	81.771099	66,624.83	-14,719.21	0.01
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	343,718.480	Local		100.074064	343,973.05	81.457993	279,986.18	-63,986.87	0.02
Original Face:	400,000.000	Base		100.074064	343,973.05	81.457993	279,986.18	-63,986.87	0.02
3140L2NR0	FNMA POOL BR3999 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	90,173.370	Local		103.427320	93,263.90	81.595199	73,577.14	-19,686.76	0.01
Original Face:	100,000.000	Base		103.427320	93,263.90	81.595199	73,577.14	-19,686.76	0.01
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	259,862.810	Local		103.287996	268,407.09	81.694773	212,294.33	-56,112.76	0.02
Original Face:	300,000.000	Base		103.287996	268,407.09	81.694773	212,294.33	-56,112.76	0.02
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	165,423.650	Local		103.427303	171,093.22	81.591319	134,971.34	-36,121.88	0.01
Original Face:	200,000.000	Base		103.427303	171,093.22	81.591319	134,971.34	-36,121.88	0.01
3140L2RA3	FNMA POOL BR4080 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	172,776.160	Local		99.955434	172,699.16	81.530305	140,864.93	-31,834.23	0.01
Original Face:	200,000.000	Base		99.955434	172,699.16	81.530305	140,864.93	-31,834.23	0.01
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	80,076.780	Local		99.762253	79,886.40	81.665252	65,394.90	-14,491.50	0.01
Original Face:	100,000.000	Base		99.762253	79,886.40	81.665252	65,394.90	-14,491.50	0.00

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3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	85,170.210	Local		99.888541	85,075.28	81.677540	69,564.93	-15,510.35	0.01
Original Face:	100,000.000	Base		99.888541	85,075.28	81.677540	69,564.93	-15,510.35	0.01
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	78,953.640	Local		100.651788	79,468.25	81.664314	64,476.95	-14,991.30	0.01
Original Face:	100,000.000	Base		100.651788	79,468.25	81.664314	64,476.95	-14,991.30	0.00
3140L4B40	FNMA POOL BR5458 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	0.000	Local		0.000000	2.10	0.000000	0.00	-2.10	0.00
		Base		0.000000	2.10	0.000000	0.00	-2.10	0.00
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	84,940.580	Local		100.666595	85,506.79	81.631640	69,338.39	-16,168.40	0.01
Original Face:	100,000.000	Base		100.666595	85,506.79	81.631640	69,338.39	-16,168.40	0.01
3140L4F53	FNMA POOL BR5587 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	84,946.070	Local		100.829550	85,650.74	81.917264	69,585.50	-16,065.24	0.01
Original Face:	100,000.000	Base		100.829550	85,650.74	81.917264	69,585.50	-16,065.24	0.01
3140L4F79	FNMA POOL BR5589 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	165,764.580	Local		99.962845	165,702.99	81.518377	135,128.60	-30,574.39	0.01
Original Face:	200,000.000	Base		99.962845	165,702.99	81.518377	135,128.60	-30,574.39	0.01
3140L4FT1	FNMA POOL BR5577 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	173,260.080	Local		100.977663	174,953.98	81.592688	141,367.56	-33,586.42	0.01
Original Face:	200,000.000	Base		100.977663	174,953.98	81.592688	141,367.56	-33,586.42	0.01
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	89,115.280	Local		100.711000	89,748.89	81.561016	72,683.33	-17,065.56	0.01
Original Face:	100,000.000	Base		100.711000	89,748.89	81.561016	72,683.33	-17,065.56	0.01
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	87,738.650	Local		100.710998	88,362.47	81.626286	71,617.80	-16,744.67	0.01
Original Face:	100,000.000	Base		100.710998	88,362.47	81.626286	71,617.80	-16,744.67	0.01
3140L4HL6	FNMA POOL BR5634 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	86,303.160	Local		100.681412	86,891.24	81.541490	70,372.88	-16,518.36	0.01
Original Face:	100,000.000	Base		100.681412	86,891.24	81.541490	70,372.88	-16,518.36	0.01

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3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		0.000	Local	0.000000	5.95	0.00	-5.95		0.00
			Base	0.000000	5.95	0.00	-5.95		0.00
3140L5FC5	FNMA POOL BR6462 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		172,940.750	Local	100.282334	173,429.02	81.449704	140,859.73	-32,569.29	0.01
Original Face:		200,000.000	Base	100.282334	173,429.02	81.449704	140,859.73	-32,569.29	0.01
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5				2.500000	01 Apr 2051			
		157,752.970	Local	103.254595	162,887.19	85.690803	135,179.79	-27,707.40	0.01
Original Face:		200,000.000	Base	103.254595	162,887.19	85.690803	135,179.79	-27,707.40	0.01
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		85,560.250	Local	100.847122	86,285.05	81.930890	70,100.27	-16,184.78	0.01
Original Face:		100,000.000	Base	100.847122	86,285.05	81.930890	70,100.27	-16,184.78	0.01
3140L5QW9	FNMA POOL BR6768 FN 06/51 FIXED 2.5				2.500000	01 Jun 2051			
		86,736.900	Local	89.439062	77,576.67	84.851939	73,597.94	-3,978.73	0.01
Original Face:		100,000.000	Base	89.439062	77,576.67	84.851939	73,597.94	-3,978.73	0.01
3140L6AY0	FNMA POOL BR7222 FN 04/51 FIXED 2.5				2.500000	01 Apr 2051			
		0.000	Local	0.000000	9.64	0.00	0.00	-9.64	0.00
			Base	0.000000	9.64	0.00	0.00	-9.64	0.00
3140L6TA2	FNMA POOL BR7744 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		84,370.460	Local	100.089178	84,445.70	81.909656	69,107.55	-15,338.15	0.01
Original Face:		100,000.000	Base	100.089178	84,445.70	81.909656	69,107.55	-15,338.15	0.01
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		160,192.650	Local	100.163291	160,454.23	81.661534	130,815.78	-29,638.45	0.01
Original Face:		200,000.000	Base	100.163291	160,454.23	81.661534	130,815.78	-29,638.45	0.01
3140L7M41	FNMA POOL BR8478 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		83,547.380	Local	100.089171	83,621.88	81.806276	68,347.00	-15,274.88	0.01
Original Face:		100,000.000	Base	100.089171	83,621.88	81.806276	68,347.00	-15,274.88	0.01
3140L7PC0	FNMA POOL BR8518 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		79,454.210	Local	100.089108	79,525.01	81.625073	64,854.56	-14,670.45	0.01
Original Face:		100,000.000	Base	100.089108	79,525.01	81.625073	64,854.56	-14,670.45	0.00

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3140LFY73	FNMA POOL BS5233 FN 06/32 FIXED 3.52				3.520000	01 Jun 2032			
		100,000.000	Local	100.084740	100,084.74	92.205883	92,205.88	-7,878.86	0.01
Original Face:		100,000.000	Base	100.084740	100,084.74	92.205883	92,205.88	-7,878.86	0.01
3140LG3Z3	FNMA POOL BS6215 FN 07/32 FIXED 3.84				3.840000	01 Jul 2032			
		100,000.000	Local	102.704220	102,704.22	94.596553	94,596.55	-8,107.67	0.01
Original Face:		100,000.000	Base	102.704220	102,704.22	94.596553	94,596.55	-8,107.67	0.01
3140LGU42	FNMA POOL BS6002 FN 07/32 FIXED 3.56				3.560000	01 Jul 2032			
		100,000.000	Local	100.412180	100,412.18	92.444641	92,444.64	-7,967.54	0.01
Original Face:		100,000.000	Base	100.412180	100,412.18	92.444641	92,444.64	-7,967.54	0.01
3140LGX98	FNMA POOL BS6103 FN 07/32 FIXED 4.06				4.060000	01 Jul 2032			
		99,795.420	Local	104.233531	104,020.29	96.530832	96,333.35	-7,686.94	0.01
Original Face:		100,000.000	Base	104.233531	104,020.29	96.530832	96,333.35	-7,686.94	0.01
3140LGZM7	FNMA POOL BS6147 FN 07/32 FIXED 3.88				3.880000	01 Jul 2032			
		99,786.510	Local	102.835193	102,615.65	95.211402	95,008.14	-7,607.51	0.01
Original Face:		100,000.000	Base	102.835193	102,615.65	95.211402	95,008.14	-7,607.51	0.01
3140LGZP0	FNMA POOL BS6149 FN 08/32 FIXED 3.84				3.840000	01 Aug 2032			
		200,000.000	Local	103.076825	206,153.65	94.268185	188,536.37	-17,617.28	0.01
Original Face:		200,000.000	Base	103.076825	206,153.65	94.268185	188,536.37	-17,617.28	0.01
3140LHJK7	FNMA POOL BS6565 FN 09/32 FIXED 3.74				3.740000	01 Sep 2032			
		200,000.000	Local	102.011185	204,022.37	93.468266	186,936.53	-17,085.84	0.01
Original Face:		200,000.000	Base	102.011185	204,022.37	93.468266	186,936.53	-17,085.84	0.01
3140LPCJ9	FNMA POOL BT0972 FN 05/51 FIXED 2.5				2.500000	01 May 2051			
		97,025.240	Local	93.297301	90,521.93	82.531553	80,076.44	-10,445.49	0.01
Original Face:		100,000.000	Base	93.297301	90,521.93	82.531553	80,076.44	-10,445.49	0.01
3140LRU55	FNMA POOL BT3303 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051			
		92,189.300	Local	104.006040	95,882.44	84.823566	78,198.25	-17,684.19	0.01
Original Face:		100,000.000	Base	104.006040	95,882.44	84.823566	78,198.25	-17,684.19	0.01
3140LYRC9	FNMA POOL BT9482 FN 12/51 FIXED 2.5				2.500000	01 Dec 2051			
		189,638.750	Local	90.661898	171,930.09	84.732540	160,685.73	-11,244.36	0.01
Original Face:		200,000.000	Base	90.661898	171,930.09	84.732540	160,685.73	-11,244.36	0.01

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3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	190,616.500	Local		100.826046	192,191.08	84.711448	161,474.00	-30,717.08	0.01
Original Face:	200,000.000	Base		100.826046	192,191.08	84.711448	161,474.00	-30,717.08	0.01
3140M5AJ4	FNMA POOL BU3608 FN 11/51 FIXED 3					3.000000	01 Nov 2051		
	88,080.240	Local		94.865659	83,557.90	87.502271	77,072.21	-6,485.69	0.01
Original Face:	100,000.000	Base		94.865659	83,557.90	87.502271	77,072.21	-6,485.69	0.01
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	192,981.480	Local		98.464967	190,019.15	84.655184	163,368.83	-26,650.32	0.01
Original Face:	200,000.000	Base		98.464967	190,019.15	84.655184	163,368.83	-26,650.32	0.01
3140MGQV6	FNMA POOL BV3167 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
	98,043.830	Local		97.794650	95,881.62	90.739126	88,964.11	-6,917.51	0.01
Original Face:	100,000.000	Base		97.794650	95,881.62	90.739126	88,964.11	-6,917.51	0.01
3140MHS83	FNMA POOL BV4142 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
	96,747.850	Local		99.738557	96,494.91	88.605606	85,724.02	-10,770.89	0.01
Original Face:	100,000.000	Base		99.738557	96,494.91	88.605606	85,724.02	-10,770.89	0.01
3140MJ6K6	FNMA POOL BV5373 FN 04/52 FIXED 2.5					2.500000	01 Apr 2052		
	96,569.710	Local		95.191049	91,925.72	84.592669	81,690.90	-10,234.82	0.01
Original Face:	100,000.000	Base		95.191049	91,925.72	84.592669	81,690.90	-10,234.82	0.01
3140MJ7B5	FNMA POOL BV5389 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
	195,313.050	Local		94.756607	185,072.02	87.355340	170,616.38	-14,455.64	0.01
Original Face:	200,000.000	Base		94.756607	185,072.02	87.355340	170,616.38	-14,455.64	0.01
3140MJT70	FNMA POOL BV5073 FN 07/52 FIXED 4.5					4.500000	01 Jul 2052		
	94,942.420	Local		100.620492	95,531.53	95.563330	90,730.14	-4,801.39	0.01
Original Face:	100,000.000	Base		100.620492	95,531.53	95.563330	90,730.14	-4,801.39	0.01
3140MMRT7	FNMA POOL BV7697 FN 04/42 FIXED 2.5					2.500000	01 Apr 2042		
	486,144.660	Local		92.937209	451,809.28	85.851917	417,364.51	-34,444.77	0.03
Original Face:	500,000.000	Base		92.937209	451,809.28	85.851917	417,364.51	-34,444.77	0.03
3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
	294,028.420	Local		96.948312	285,055.59	90.413286	265,840.76	-19,214.83	0.02
Original Face:	300,000.000	Base		96.948312	285,055.59	90.413286	265,840.76	-19,214.83	0.02

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	Units								
3140MP3S8	FNMA POOL BV9808 FN 05/52 FIXED 4					4.000000	01 May 2052		
	99,416.050	Local	100.092812	99,508.32	93.111402	92,567.68		-6,940.64	0.01
Original Face:	100,000.000	Base	100.092812	99,508.32	93.111402	92,567.68		-6,940.64	0.01
3140MPRV5	FNMA POOL BV9499 FN 04/52 FIXED 4					4.000000	01 Apr 2052		
	99,366.300	Local	99.961335	99,327.88	93.055506	92,465.81		-6,862.07	0.01
Original Face:	100,000.000	Base	99.961335	99,327.88	93.055506	92,465.81		-6,862.07	0.01
3140MQAA7	FNMA POOL BV9900 FN 05/52 FIXED 4					4.000000	01 May 2052		
	99,389.160	Local	99.629849	99,021.27	93.272211	92,702.47		-6,318.80	0.01
Original Face:	100,000.000	Base	99.629849	99,021.27	93.272211	92,702.47		-6,318.80	0.01
3140MST70	FNMA POOL BW1473 FN 06/52 FIXED 4.5					4.500000	01 Jun 2052		
	196,413.140	Local	100.093074	196,595.95	95.563330	187,698.94		-8,897.01	0.01
Original Face:	200,000.000	Base	100.093074	196,595.95	95.563330	187,698.94		-8,897.01	0.01
3140MSVH5	FNMA POOL BW1515 FN 07/52 FIXED 4					4.000000	01 Jul 2052		
	0.000	Local	0.000000	-1.53	0.000000	0.00		1.53	0.00
		Base	0.000000	-1.53	0.000000	0.00		1.53	0.00
3140MTE41	FNMA POOL BW1954 FN 07/52 FIXED 4.5					4.500000	01 Jul 2052		
	298,563.500	Local	100.535173	300,161.33	95.563330	285,317.22		-14,844.11	0.02
Original Face:	300,000.000	Base	100.535173	300,161.33	95.563330	285,317.22		-14,844.11	0.02
3140MUZL7	FNMA POOL BW3446 FN 06/52 FIXED 4.5					4.500000	01 Jun 2052		
	95,877.650	Local	99.484218	95,383.13	95.563330	91,623.88		-3,759.25	0.01
Original Face:	100,000.000	Base	99.484218	95,383.13	95.563330	91,623.88		-3,759.25	0.01
3140Q83V5	FNMA POOL CA1711 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	177,624.900	Local	108.451681	192,637.19	97.539420	173,254.30		-19,382.89	0.01
Original Face:	700,000.000	Base	108.451681	192,637.19	97.539420	173,254.30		-19,382.89	0.01
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00

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3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5						4.500000	01 Mar 2050		
	140,341.820	Local		109.597111	153,810.58	96.517511	135,454.43	-18,356.15	0.01	
Original Face:	300,000.000	Base		109.597111	153,810.58	96.517511	135,454.43	-18,356.15	0.01	
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4						4.000000	01 Dec 2049		
	41,333.850	Local		108.437249	44,821.29	93.992393	38,850.67	-5,970.62	0.00	
Original Face:	100,000.000	Base		108.437249	44,821.29	93.992393	38,850.67	-5,970.62	0.00	
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3						3.000000	01 Jan 2050		
	193,130.880	Local		101.818922	196,643.78	87.863055	169,690.69	-26,953.09	0.01	
Original Face:	400,000.000	Base		101.818922	196,643.78	87.863055	169,690.69	-26,953.09	0.01	
3140QCYS9	FNMA POOL CA5220 FN 02/50 FIXED 3						3.000000	01 Feb 2050		
	67,139.960	Local		94.446184	63,411.13	87.747114	58,913.38	-4,497.75	0.00	
Original Face:	100,000.000	Base		94.446184	63,411.13	87.747114	58,913.38	-4,497.75	0.00	
3140QFB32	FNMA POOL CA7257 FN 10/50 FIXED 2.5						2.500000	01 Oct 2050		
	162,773.330	Local		91.770513	149,377.92	85.184685	138,657.95	-10,719.97	0.01	
Original Face:	200,000.000	Base		91.770513	149,377.92	85.184685	138,657.95	-10,719.97	0.01	
3140QG5R4	FNMA POOL CA8955 FN 02/51 FIXED 2.5						2.500000	01 Feb 2051		
	75,517.640	Local		91.682169	69,236.21	85.151473	64,304.38	-4,931.83	0.01	
Original Face:	100,000.000	Base		91.682169	69,236.21	85.151473	64,304.38	-4,931.83	0.00	
3140QG5Y9	FNMA POOL CA8962 FN 02/51 FIXED 2.5						2.500000	01 Feb 2051		
	80,941.010	Local		105.017592	85,002.30	84.693611	68,551.86	-16,450.44	0.01	
Original Face:	100,000.000	Base		105.017592	85,002.30	84.693611	68,551.86	-16,450.44	0.01	
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5						2.500000	01 Feb 2051		
	405,618.520	Local		105.968746	429,828.86	84.979401	344,692.19	-85,136.67	0.03	
Original Face:	500,000.000	Base		105.968746	429,828.86	84.979401	344,692.19	-85,136.67	0.03	
3140QHL29	FNMA POOL CA9344 FN 02/41 FIXED 3						3.000000	01 Feb 2041		
	87,042.080	Local		95.926281	83,496.23	88.907481	77,386.92	-6,109.31	0.01	
Original Face:	100,000.000	Base		95.926281	83,496.23	88.907481	77,386.92	-6,109.31	0.01	
3140QHNG6	FNMA POOL CA9390 FN 03/51 FIXED 2.5						2.500000	01 Mar 2051		
	0.000	Local		0.000000	-54.29	0.000000	0.00	54.29	0.00	
		Base		0.000000	-54.29	0.000000	0.00	54.29	0.00	

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3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	434,214.230	Local	104.803650	455,072.36	86.718776	376,545.27	-78,527.09	0.03	
Original Face:	500,000.000	Base	104.803650	455,072.36	86.718776	376,545.27	-78,527.09	0.03	
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	87,746.120	Local	104.628455	91,807.41	86.533392	75,929.69	-15,877.72	0.01	
Original Face:	100,000.000	Base	104.628455	91,807.41	86.533392	75,929.69	-15,877.72	0.01	
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	438,450.180	Local	104.409422	457,783.30	86.223797	378,048.39	-79,734.91	0.03	
Original Face:	500,000.000	Base	104.409422	457,783.30	86.223797	378,048.39	-79,734.91	0.03	
3140QKN87	FNMA POOL CB0414 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	171,539.900	Local	91.770311	157,422.70	84.625549	145,166.58	-12,256.12	0.01	
Original Face:	200,000.000	Base	91.770311	157,422.70	84.625549	145,166.58	-12,256.12	0.01	
3140QKQL5	FNMA POOL CB0458 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	431,263.100	Local	89.284219	385,049.89	84.971261	366,449.69	-18,600.20	0.03	
Original Face:	500,000.000	Base	89.284219	385,049.89	84.971261	366,449.69	-18,600.20	0.03	
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
	965,043.890	Local	104.184332	1,005,424.53	86.346961	833,286.07	-172,138.46	0.07	
Original Face:	1,100,000.000	Base	104.184332	1,005,424.53	86.346961	833,286.07	-172,138.46	0.06	
3140QKSF6	FNMA POOL CB0517 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	87,326.980	Local	91.449470	79,860.06	84.587016	73,867.29	-5,992.77	0.01	
Original Face:	100,000.000	Base	91.449470	79,860.06	84.587016	73,867.29	-5,992.77	0.01	
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2					2.000000	01 Aug 2051		
	370,292.830	Local	93.749928	347,149.26	81.489449	301,749.59	-45,399.67	0.02	
Original Face:	400,000.000	Base	93.749928	347,149.26	81.489449	301,749.59	-45,399.67	0.02	
3140QLZ82	FNMA POOL CB1666 FN 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	834,848.980	Local	89.798957	749,685.68	84.881090	708,628.91	-41,056.77	0.06	
Original Face:	900,000.000	Base	89.798957	749,685.68	84.881090	708,628.91	-41,056.77	0.05	
3140QM6S8	FNMA POOL CB2680 FN 01/52 FIXED 3.5					3.500000	01 Jan 2052		
	186,636.230	Local	106.238226	198,279.02	90.231378	168,404.44	-29,874.58	0.01	
Original Face:	200,000.000	Base	106.238226	198,279.02	90.231378	168,404.44	-29,874.58	0.01	

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3140QMCQ5	FNMA POOL CB1878 FN 10/51 FIXED 3					3.000000	01 Oct 2051		
	459,257.320	Local		93.840388	430,968.85	87.619930	402,400.94	-28,567.91	0.03
Original Face:	500,000.000	Base		93.840388	430,968.85	87.619930	402,400.94	-28,567.91	0.03
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
	93,467.180	Local		94.303541	88,142.86	86.221626	80,588.92	-7,553.94	0.01
Original Face:	100,000.000	Base		94.303541	88,142.86	86.221626	80,588.92	-7,553.94	0.01
3140QMMN1	FNMA POOL CB2164 FN 11/51 FIXED 3					3.000000	01 Nov 2051		
	471,580.290	Local		93.842667	442,543.52	88.078516	415,360.92	-27,182.60	0.03
Original Face:	500,000.000	Base		93.842667	442,543.52	88.078516	415,360.92	-27,182.60	0.03
3140QMT95	FNMA POOL CB2375 FN 12/51 FIXED 2.5					2.500000	01 Dec 2051		
	471,942.360	Local		96.432268	455,104.72	84.796518	400,190.69	-54,914.03	0.03
Original Face:	500,000.000	Base		96.432268	455,104.72	84.796518	400,190.69	-54,914.03	0.03
3140QN5C2	FNMA POOL CB3542 FN 05/42 FIXED 3					3.000000	01 May 2042		
	98,323.640	Local		96.014417	94,404.87	88.525836	87,041.82	-7,363.05	0.01
Original Face:	100,000.000	Base		96.014417	94,404.87	88.525836	87,041.82	-7,363.05	0.01
3140QNFK3	FNMA POOL CB2869 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	1,131,999.700	Local		97.986981	1,109,212.33	84.368725	955,053.71	-154,158.62	0.08
Original Face:	1,200,000.000	Base		97.986981	1,109,212.33	84.368725	955,053.71	-154,158.62	0.07
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	394,004.310	Local		98.082742	386,450.23	84.654911	333,544.00	-52,906.23	0.03
Original Face:	400,000.000	Base		98.082742	386,450.23	84.654911	333,544.00	-52,906.23	0.03
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	663,189.430	Local		97.960041	649,660.64	84.358415	559,456.09	-90,204.55	0.04
Original Face:	700,000.000	Base		97.960041	649,660.64	84.358415	559,456.09	-90,204.55	0.04
3140QNPL0	FNMA POOL CB3126 FN 03/52 FIXED 3.5					3.500000	01 Mar 2052		
	579,848.330	Local		97.478639	565,228.26	90.633744	525,538.25	-39,690.01	0.04
Original Face:	600,000.000	Base		97.478639	565,228.26	90.633744	525,538.25	-39,690.01	0.04
3140QNTM4	FNMA POOL CB3255 FN 04/52 FIXED 3.5					3.500000	01 Apr 2052		
	384,504.180	Local		96.900226	372,585.42	90.506679	348,001.96	-24,583.46	0.03
Original Face:	400,000.000	Base		96.900226	372,585.42	90.506679	348,001.96	-24,583.46	0.03

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3140QNXQ0	FNMA POOL CB3386 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	97,574.710	Local		99.076759	96,673.86	92.052511	89,819.97	-6,853.89	0.01
Original Face:	100,000.000	Base		99.076759	96,673.86	92.052511	89,819.97	-6,853.89	0.01
3140QPAQ0	FNMA POOL CB3614 FN 05/52 FIXED 4					4.000000	01 May 2052		
	290,545.730	Local		101.314740	294,365.65	93.268247	270,986.91	-23,378.74	0.02
Original Face:	300,000.000	Base		101.314740	294,365.65	93.268247	270,986.91	-23,378.74	0.02
3140QPHK6	FNMA POOL CB3833 FN 06/52 FIXED 3					3.000000	01 Jun 2052		
	297,881.710	Local		95.042515	283,114.27	87.356663	260,219.52	-22,894.75	0.02
Original Face:	300,000.000	Base		95.042515	283,114.27	87.356663	260,219.52	-22,894.75	0.02
3140QPK89	FNMA POOL CB3918 FN 06/52 FIXED 4.5					4.500000	01 Jun 2052		
	591,016.140	Local		100.349019	593,078.90	95.563330	564,794.70	-28,284.20	0.04
Original Face:	600,000.000	Base		100.349019	593,078.90	95.563330	564,794.70	-28,284.20	0.04
3140QPSK4	FNMA POOL CB4121 FN 07/52 FIXED 4					4.000000	01 Jul 2052		
	592,342.140	Local		98.771392	585,064.58	93.074174	551,317.55	-33,747.03	0.04
Original Face:	600,000.000	Base		98.771392	585,064.58	93.074174	551,317.55	-33,747.03	0.04
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
	220,184.950	Local		107.813136	237,388.30	93.382196	205,613.54	-31,774.76	0.02
Original Face:	400,000.000	Base		107.813136	237,388.30	93.382196	205,613.54	-31,774.76	0.02
3140X3CH9	FNMA POOL FM0071 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
	89,930.710	Local		107.190992	96,397.62	92.274843	82,983.42	-13,414.20	0.01
Original Face:	200,000.000	Base		107.190992	96,397.62	92.274843	82,983.42	-13,414.20	0.01
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR					4.500000	01 Feb 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR					3.000000	01 Dec 2049		
	101,472.960	Local		92.481633	93,843.85	88.622756	89,928.13	-3,915.72	0.01
Original Face:	200,000.000	Base		92.481633	93,843.85	88.622756	89,928.13	-3,915.72	0.01
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048		
	34,371.800	Local		106.342990	36,552.00	91.947829	31,604.12	-4,947.88	0.00
Original Face:	100,000.000	Base		106.342990	36,552.00	91.947829	31,604.12	-4,947.88	0.00

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	Units								
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
	980,201.580	Local	110.019970	1,078,417.48	97.091964	951,696.97		-126,720.51	0.08
Original Face:	2,630,000.000	Base	110.019970	1,078,417.48	97.091964	951,696.97		-126,720.51	0.07
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	342,436.900	Local	104.738619	358,663.68	87.833365	300,773.85		-57,889.83	0.02
Original Face:	500,000.000	Base	104.738619	358,663.68	87.833365	300,773.85		-57,889.83	0.02
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
	469,932.590	Local	104.986824	493,367.30	87.551845	411,434.65		-81,932.65	0.03
Original Face:	1,200,000.000	Base	104.986824	493,367.30	87.551845	411,434.65		-81,932.65	0.03
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
	422,329.350	Local	106.326101	449,046.33	91.998613	388,537.14		-60,509.19	0.03
Original Face:	1,320,000.000	Base	106.326101	449,046.33	91.998613	388,537.14		-60,509.19	0.03
3140X6ZU8	FNMA POOL FM3454 FN 10/47 FIXED VAR					3.500000	01 Oct 2047		
	41,138.550	Local	107.439081	44,198.88	91.395448	37,598.76		-6,600.12	0.00
Original Face:	100,000.000	Base	107.439081	44,198.88	91.395448	37,598.76		-6,600.12	0.00
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	595,028.250	Local	106.362619	632,887.63	91.618751	545,157.45		-87,730.18	0.04
Original Face:	1,680,000.000	Base	106.362619	632,887.63	91.618751	545,157.45		-87,730.18	0.04
3140X7HG7	FNMA POOL FM3830 FN 04/50 FIXED VAR					3.000000	01 Apr 2050		
	202,328.730	Local	105.761925	213,986.76	88.403085	178,864.84		-35,121.92	0.01
Original Face:	390,000.000	Base	105.761925	213,986.76	88.403085	178,864.84		-35,121.92	0.01
3140X7WN5	FNMA POOL FM4252 FN 09/50 FIXED VAR					2.000000	01 Sep 2050		
	76,312.940	Local	88.158968	67,276.70	81.888578	62,491.58		-4,785.12	0.00
Original Face:	100,000.000	Base	88.158968	67,276.70	81.888578	62,491.58		-4,785.12	0.00
3140X7YH6	FNMA POOL FM4311 FN 08/50 FIXED VAR					3.000000	01 Aug 2050		
	153,785.010	Local	95.076588	146,213.54	88.195317	135,631.18		-10,582.36	0.01
Original Face:	200,000.000	Base	95.076588	146,213.54	88.195317	135,631.18		-10,582.36	0.01
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
	89,664.380	Local	105.015838	94,161.80	84.722136	75,965.58		-18,196.22	0.01
Original Face:	100,000.000	Base	105.015838	94,161.80	84.722136	75,965.58		-18,196.22	0.01

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3140X83X3	FNMA POOL FM5313 FN 10/50 FIXED VAR				2.500000	01 Oct 2050			
		174,722.590	Local	91.708868	160,236.11	85.200086	148,863.80	-11,372.31	0.01
Original Face:		200,000.000	Base	91.708868	160,236.11	85.200086	148,863.80	-11,372.31	0.01
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR				2.500000	01 Oct 2050			
		238,762.800	Local	106.626296	254,583.93	85.412388	203,933.01	-50,650.92	0.02
Original Face:		300,000.000	Base	106.626296	254,583.93	85.412388	203,933.01	-50,650.92	0.02
3140X8MS3	FNMA POOL FM4868 FN 11/50 FIXED VAR				2.000000	01 Nov 2050			
		82,455.030	Local	88.271740	72,784.49	81.606093	67,288.33	-5,496.16	0.01
Original Face:		100,000.000	Base	88.271740	72,784.49	81.606093	67,288.33	-5,496.16	0.01
3140X8SG3	FNMA POOL FM5018 FN 12/50 FIXED VAR				2.500000	01 Dec 2050			
		78,683.130	Local	89.595533	70,496.57	85.055377	66,924.23	-3,572.34	0.01
Original Face:		100,000.000	Base	89.595533	70,496.57	85.055377	66,924.23	-3,572.34	0.01
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR				2.000000	01 Mar 2051			
		959,591.380	Local	100.029716	959,876.53	81.910333	786,004.49	-173,872.04	0.06
Original Face:		1,200,000.000	Base	100.029716	959,876.53	81.910333	786,004.49	-173,872.04	0.06
3140X92W4	FNMA POOL FM6188 FN 03/51 FIXED VAR				2.500000	01 Mar 2051			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR				2.500000	01 Jan 2051			
		480,375.840	Local	106.349789	510,878.69	85.192626	409,244.79	-101,633.90	0.03
Original Face:		600,000.000	Base	106.349789	510,878.69	85.192626	409,244.79	-101,633.90	0.03
3140X9GA7	FNMA POOL FM5592 FN 12/50 FIXED VAR				4.000000	01 Dec 2050			
		56,684.080	Local	108.572354	61,543.24	93.698782	53,112.29	-8,430.95	0.00
Original Face:		100,000.000	Base	108.572354	61,543.24	93.698782	53,112.29	-8,430.95	0.00
3140X9K38	FNMA POOL FM5713 FN 02/51 FIXED VAR				2.500000	01 Feb 2051			
		153,874.720	Local	105.288692	162,012.68	84.714762	130,354.60	-31,658.08	0.01
Original Face:		200,000.000	Base	105.288692	162,012.68	84.714762	130,354.60	-31,658.08	0.01
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR				3.000000	01 Jun 2038			
		279,817.180	Local	105.297191	294,639.63	92.250801	258,133.59	-36,506.04	0.02
Original Face:		500,000.000	Base	105.297191	294,639.63	92.250801	258,133.59	-36,506.04	0.02

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	Units								
3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR					3.500000	01 Mar 2037		
	54,086.830	Local	107.035169	57,891.93	93.951666	50,815.48	-7,076.45	0.00	
Original Face:	100,000.000	Base	107.035169	57,891.93	93.951666	50,815.48	-7,076.45	0.00	
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	130,404.200	Local	105.465967	137,532.05	84.853594	110,652.65	-26,879.40	0.01	
Original Face:	200,000.000	Base	105.465967	137,532.05	84.853594	110,652.65	-26,879.40	0.01	
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
	704,013.850	Local	103.382222	727,825.16	81.519280	573,907.02	-153,918.14	0.05	
Original Face:	800,000.000	Base	103.382222	727,825.16	81.519280	573,907.02	-153,918.14	0.04	
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	387,920.130	Local	105.865063	410,671.89	85.022320	329,818.69	-80,853.20	0.03	
Original Face:	500,000.000	Base	105.865063	410,671.89	85.022320	329,818.69	-80,853.20	0.02	
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	299,840.450	Local	105.716163	316,979.82	84.730593	254,056.59	-62,923.23	0.02	
Original Face:	400,000.000	Base	105.716163	316,979.82	84.730593	254,056.59	-62,923.23	0.02	
3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR					3.500000	01 Aug 2039		
	111,986.400	Local	106.928341	119,745.20	93.419246	104,616.85	-15,128.35	0.01	
Original Face:	200,000.000	Base	106.928341	119,745.20	93.419246	104,616.85	-15,128.35	0.01	
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
	273,512.470	Local	105.109343	287,487.16	91.528225	250,341.11	-37,146.05	0.02	
Original Face:	500,000.000	Base	105.109343	287,487.16	91.528225	250,341.11	-37,146.05	0.02	
3140XA5B4	FNMA POOL FM7141 FN 02/47 FIXED VAR					4.000000	01 Feb 2047		
	50,981.950	Local	108.341580	55,234.65	94.979891	48,422.60	-6,812.05	0.00	
Original Face:	100,000.000	Base	108.341580	55,234.65	94.979891	48,422.60	-6,812.05	0.00	
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR					2.500000	01 Sep 2050		
	175,467.360	Local	105.331539	184,822.47	84.715414	148,647.90	-36,174.57	0.01	
Original Face:	200,000.000	Base	105.331539	184,822.47	84.715414	148,647.90	-36,174.57	0.01	
3140XABM3	FNMA POOL FM6343 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	87,949.400	Local	101.451664	89,226.13	81.598448	71,765.35	-17,460.78	0.01	
Original Face:	100,000.000	Base	101.451664	89,226.13	81.598448	71,765.35	-17,460.78	0.01	

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	Units								
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	439,652.060	Local	100.668656	442,591.82	81.650976	358,980.20		-83,611.62	0.03
Original Face:	500,000.000	Base	100.668656	442,591.82	81.650976	358,980.20		-83,611.62	0.03
3140XADY5	FNMA POOL FM6418 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	86,511.960	Local	100.879023	87,272.42	81.910968	70,862.78		-16,409.64	0.01
Original Face:	100,000.000	Base	100.879023	87,272.42	81.910968	70,862.78		-16,409.64	0.01
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	532,675.420	Local	100.549791	535,604.02	81.517805	434,225.31		-101,378.71	0.03
Original Face:	600,000.000	Base	100.549791	535,604.02	81.517805	434,225.31		-101,378.71	0.03
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	164,590.330	Local	103.777281	170,807.37	84.838281	139,635.61		-31,171.76	0.01
Original Face:	200,000.000	Base	103.777281	170,807.37	84.838281	139,635.61		-31,171.76	0.01
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR					2.000000	01 Apr 2051		
	523,510.470	Local	100.297228	525,066.49	81.532008	426,828.60		-98,237.89	0.03
Original Face:	600,000.000	Base	100.297228	525,066.49	81.532008	426,828.60		-98,237.89	0.03
3140XASE3	FNMA POOL FM6816 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		
	88,247.760	Local	89.470543	78,955.75	84.934890	74,953.14		-4,002.61	0.01
Original Face:	100,000.000	Base	89.470543	78,955.75	84.934890	74,953.14		-4,002.61	0.01
3140XAT51	FNMA POOL FM6871 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		
	177,930.250	Local	103.341849	183,876.41	84.652010	150,621.53		-33,254.88	0.01
Original Face:	200,000.000	Base	103.341849	183,876.41	84.652010	150,621.53		-33,254.88	0.01
3140XB4K3	FNMA POOL FM8025 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
	89,586.400	Local	91.447787	81,924.78	85.689565	76,766.20		-5,158.58	0.01
Original Face:	100,000.000	Base	91.447787	81,924.78	85.689565	76,766.20		-5,158.58	0.01
3140XB6G0	FNMA POOL FM8070 FN 10/47 FIXED VAR					3.500000	01 Oct 2047		
	131,439.660	Local	106.950802	140,575.77	91.824012	120,693.17		-19,882.60	0.01
Original Face:	200,000.000	Base	106.950802	140,575.77	91.824012	120,693.17		-19,882.60	0.01
3140XBDJ6	FNMA POOL FM7304 FN 05/51 FIXED VAR					2.500000	01 May 2051		
	0.000	Local	0.000000	6.74	0.000000	0.00		-6.74	0.00
		Base	0.000000	6.74	0.000000	0.00		-6.74	0.00

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3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR				2.500000	01 Jun 2051			
		1,327,220.520	Local 103.903491	1,379,028.46	84.845218	1,126,083.14	-252,945.32		0.09
Original Face:		1,500,000.000	Base 103.903491	1,379,028.46	84.845218	1,126,083.14	-252,945.32		0.09
3140XBLK4	FNMA POOL FM7529 FN 05/51 FIXED VAR				3.000000	01 May 2051			
		85,326.400	Local 94.049696	80,249.22	88.270045	75,317.65	-4,931.57		0.01
Original Face:		100,000.000	Base 94.049696	80,249.22	88.270045	75,317.65	-4,931.57		0.01
3140XBQ52	FNMA POOL FM7675 FN 06/51 FIXED VAR				2.500000	01 Jun 2051			
		315,484.780	Local 103.252699	325,746.55	84.838364	267,652.13	-58,094.42		0.02
Original Face:		400,000.000	Base 103.252699	325,746.55	84.838364	267,652.13	-58,094.42		0.02
3140XBQ60	FNMA POOL FM7676 FN 06/51 FIXED VAR				2.500000	01 Jun 2051			
		88,625.320	Local 103.132784	91,401.76	84.838734	75,188.60	-16,213.16		0.01
Original Face:		100,000.000	Base 103.132784	91,401.76	84.838734	75,188.60	-16,213.16		0.01
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR				2.500000	01 May 2051			
		168,796.530	Local 103.312242	174,387.48	84.798811	143,137.45	-31,250.03		0.01
Original Face:		200,000.000	Base 103.312242	174,387.48	84.798811	143,137.45	-31,250.03		0.01
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR				4.000000	01 Jan 2049			
		771,920.030	Local 107.581482	830,443.01	94.544266	729,806.13	-100,636.88		0.06
Original Face:		1,320,000.010	Base 107.581482	830,443.01	94.544266	729,806.13	-100,636.88		0.06
3140XBW71	FNMA POOL FM7869 FN 01/51 FIXED VAR				2.500000	01 Jan 2051			
		85,852.810	Local 91.707854	78,733.77	85.009103	72,982.70	-5,751.07		0.01
Original Face:		100,000.000	Base 91.707854	78,733.77	85.009103	72,982.70	-5,751.07		0.01
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR				2.500000	01 Jul 2051			
		174,493.630	Local 104.328897	182,047.28	84.838409	148,037.62	-34,009.66		0.01
Original Face:		200,000.000	Base 104.328897	182,047.28	84.838409	148,037.62	-34,009.66		0.01
3140XBY38	FNMA POOL FM7929 FN 08/50 FIXED VAR				3.500000	01 Aug 2050			
		136,772.930	Local 106.977170	146,315.81	91.441720	125,067.52	-21,248.29		0.01
Original Face:		200,000.000	Base 106.977170	146,315.81	91.441720	125,067.52	-21,248.29		0.01
3140XC6P8	FNMA POOL FM8977 FN 09/51 FIXED VAR				2.500000	01 Sep 2051			
		90,364.040	Local 103.638073	93,651.55	85.766767	77,502.32	-16,149.23		0.01
Original Face:		100,000.000	Base 103.638073	93,651.55	85.766767	77,502.32	-16,149.23		0.01

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3140XCCC0	FNMA POOL FM8166 FN 06/51 FIXED VAR					3.000000	01 Jun 2051		
	166,188.140	Local		94.943568	157,784.95	88.555276	147,168.37	-10,616.58	0.01
Original Face:	200,000.000	Base		94.943568	157,784.95	88.555276	147,168.37	-10,616.58	0.01
3140XCCH9	FNMA POOL FM8171 FN 06/51 FIXED VAR					3.000000	01 Jun 2051		
	0.000	Local		0.000000	-5.41	0.000000	0.00	5.41	0.00
		Base		0.000000	-5.41	0.000000	0.00	5.41	0.00
3140XCDQ8	FNMA POOL FM8210 FN 04/50 FIXED VAR					3.000000	01 Apr 2050		
	917,859.830	Local		105.861746	971,662.44	88.529535	812,577.04	-159,085.40	0.06
Original Face:	1,251,000.000	Base		105.861746	971,662.44	88.529535	812,577.04	-159,085.40	0.06
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR					3.000000	01 Feb 2050		
	624,641.990	Local		105.519224	659,117.38	88.976615	555,785.30	-103,332.08	0.04
Original Face:	850,000.000	Base		105.519224	659,117.38	88.976615	555,785.30	-103,332.08	0.04
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	690,751.460	Local		100.199881	692,132.14	88.742130	612,987.56	-79,144.58	0.05
Original Face:	800,000.000	Base		100.199881	692,132.14	88.742130	612,987.56	-79,144.58	0.05
3140XCTE8	FNMA POOL FM8648 FN 09/51 FIXED VAR					3.000000	01 Sep 2051		
	260,882.000	Local		95.359270	248,775.17	87.742951	228,905.57	-19,869.60	0.02
Original Face:	300,000.000	Base		95.359270	248,775.17	87.742951	228,905.57	-19,869.60	0.02
3140XCUK2	FNMA POOL FM8685 FN 09/51 FIXED VAR					3.000000	01 Sep 2051		
	87,008.710	Local		106.243007	92,440.67	87.628419	76,244.36	-16,196.31	0.01
Original Face:	100,000.000	Base		106.243007	92,440.67	87.628419	76,244.36	-16,196.31	0.01
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	642,050.410	Local		89.500187	574,636.32	84.795270	544,428.38	-30,207.94	0.04
Original Face:	700,000.000	Base		89.500187	574,636.32	84.795270	544,428.38	-30,207.94	0.04
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	453,264.820	Local		103.289686	468,175.81	84.774398	384,252.52	-83,923.29	0.03
Original Face:	500,000.000	Base		103.289686	468,175.81	84.774398	384,252.52	-83,923.29	0.03
3140XDBN5	FNMA POOL FM9044 FN 10/51 FIXED VAR					3.000000	01 Oct 2051		
	174,261.570	Local		96.577134	168,296.83	88.106836	153,536.36	-14,760.47	0.01
Original Face:	200,000.000	Base		96.577134	168,296.83	88.106836	153,536.36	-14,760.47	0.01

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	Units								
3140XDFQ4	FNMA POOL FM9174 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		
	92,753.890	Local	100.060634	92,810.13	81.450498	75,548.51		-17,261.62	0.01
Original Face:	100,000.000	Base	100.060634	92,810.13	81.450498	75,548.51		-17,261.62	0.01
3140XDGD2	FNMA POOL FM9195 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	463,832.400	Local	92.206055	427,681.56	84.474430	391,819.78		-35,861.78	0.03
Original Face:	500,000.000	Base	92.206055	427,681.56	84.474430	391,819.78		-35,861.78	0.03
3140XDGP5	FNMA POOL FM9205 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		
	87,792.840	Local	96.126165	84,391.89	84.837773	74,481.49		-9,910.40	0.01
Original Face:	100,000.000	Base	96.126165	84,391.89	84.837773	74,481.49		-9,910.40	0.01
3140XDKE5	FNMA POOL FM9292 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	829,517.130	Local	96.530750	800,739.11	88.146600	731,191.15		-69,547.96	0.06
Original Face:	900,000.000	Base	96.530750	800,739.11	88.146600	731,191.15		-69,547.96	0.06
3140XDKM7	FNMA POOL FM9299 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		
	280,414.310	Local	100.348677	281,392.05	81.382357	228,207.77		-53,184.28	0.02
Original Face:	300,000.000	Base	100.348677	281,392.05	81.382357	228,207.77		-53,184.28	0.02
3140XDLR5	FNMA POOL FM9335 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	182,908.310	Local	102.587581	187,641.21	84.486878	154,533.52		-33,107.69	0.01
Original Face:	200,000.000	Base	102.587581	187,641.21	84.486878	154,533.52		-33,107.69	0.01
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	182,753.950	Local	100.353678	183,400.31	88.703710	162,109.53		-21,290.78	0.01
Original Face:	200,000.000	Base	100.353678	183,400.31	88.703710	162,109.53		-21,290.78	0.01
3140XDND4	FNMA POOL FM9387 FN 11/51 FIXED VAR					2.000000	01 Nov 2051		
	192,367.880	Local	99.848395	192,076.24	81.335682	156,463.73		-35,612.51	0.01
Original Face:	200,000.000	Base	99.848395	192,076.24	81.335682	156,463.73		-35,612.51	0.01
3140XDP34	FNMA POOL FM9441 FN 04/51 FIXED VAR					2.000000	01 Apr 2051		
	1,726,506.100	Local	86.167483	1,487,686.85	81.432494	1,405,936.98		-81,749.87	0.11
Original Face:	1,900,000.000	Base	86.167483	1,487,686.85	81.432494	1,405,936.98		-81,749.87	0.11
3140XEC77	FNMA POOL FM9993 FN 07/51 FIXED VAR					3.500000	01 Jul 2051		
	121,451.530	Local	97.464808	118,372.50	91.053527	110,585.90		-7,786.60	0.01
Original Face:	160,000.000	Base	97.464808	118,372.50	91.053527	110,585.90		-7,786.60	0.01

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3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR				2.500000	01 Sep 2051		
		265,526.990	Local 97.547519	259,014.99	85.766418	227,732.99	-31,282.00	0.02
Original Face:		300,000.000	Base 97.547519	259,014.99	85.766418	227,732.99	-31,282.00	0.02
3140XFA68	FNMA POOL FS0028 FN 09/51 FIXED VAR				2.500000	01 Sep 2051		
		281,456.840	Local 89.469391	251,817.72	84.800526	238,676.88	-13,140.84	0.02
Original Face:		300,000.000	Base 89.469391	251,817.72	84.800526	238,676.88	-13,140.84	0.02
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR				3.000000	01 Dec 2051		
		283,691.780	Local 100.322946	284,607.95	88.592027	251,328.30	-33,279.65	0.02
Original Face:		300,000.000	Base 100.322946	284,607.95	88.592027	251,328.30	-33,279.65	0.02
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR				3.000000	01 Aug 2051		
		167,251.470	Local 99.615621	166,608.59	88.487073	147,995.93	-18,612.66	0.01
Original Face:		200,000.000	Base 99.615621	166,608.59	88.487073	147,995.93	-18,612.66	0.01
3140XFBK6	FNMA POOL FS0041 FN 11/50 FIXED VAR				3.000000	01 Nov 2050		
		84,237.690	Local 95.376511	80,342.97	88.417919	74,481.21	-5,861.76	0.01
Original Face:		100,000.000	Base 95.376511	80,342.97	88.417919	74,481.21	-5,861.76	0.01
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR				2.500000	01 Jan 2052		
		95,009.620	Local 100.856640	95,823.51	84.712140	80,484.68	-15,338.83	0.01
Original Face:		100,000.000	Base 100.856640	95,823.51	84.712140	80,484.68	-15,338.83	0.01
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR				3.000000	01 Jan 2052		
		378,054.800	Local 98.923479	373,984.96	88.699589	335,333.05	-38,651.91	0.03
Original Face:		400,000.000	Base 98.923479	373,984.96	88.699589	335,333.05	-38,651.91	0.03
3140XFL74	FNMA POOL FS0349 FN 01/52 FIXED VAR				2.000000	01 Jan 2052		
		670,436.570	Local 93.594707	627,493.14	81.330167	545,267.18	-82,225.96	0.04
Original Face:		700,000.000	Base 93.594707	627,493.14	81.330167	545,267.18	-82,225.96	0.04
3140XFLM1	FNMA POOL FS0331 FN 01/52 FIXED VAR				3.000000	01 Jan 2052		
		94,581.610	Local 102.631114	97,070.16	87.645002	82,896.05	-14,174.11	0.01
Original Face:		100,000.000	Base 102.631114	97,070.16	87.645002	82,896.05	-14,174.11	0.01
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR				2.500000	01 Jan 2052		
		189,893.480	Local 97.647023	185,425.33	85.773640	162,878.55	-22,546.78	0.01
Original Face:		200,000.000	Base 97.647023	185,425.33	85.773640	162,878.55	-22,546.78	0.01

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3140XFN23	FNMA POOL FS0408 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	185,311.610	Local		94.726342	175,538.91	88.482758	163,968.82	-11,570.09	0.01
Original Face:	200,000.000	Base		94.726342	175,538.91	88.482758	163,968.82	-11,570.09	0.01
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	477,456.580	Local		100.321244	478,990.38	84.687275	404,344.97	-74,645.41	0.03
Original Face:	500,000.000	Base		100.321244	478,990.38	84.687275	404,344.97	-74,645.41	0.03
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	186,081.740	Local		96.370923	179,328.69	85.703868	159,479.25	-19,849.44	0.01
Original Face:	200,000.000	Base		96.370923	179,328.69	85.703868	159,479.25	-19,849.44	0.01
3140XFPZ8	FNMA POOL FS0439 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	189,493.870	Local		87.218747	165,274.18	84.626593	160,362.21	-4,911.97	0.01
Original Face:	200,000.000	Base		87.218747	165,274.18	84.626593	160,362.21	-4,911.97	0.01
3140XFR29	FNMA POOL FS0504 FN 02/42 FIXED VAR					2.000000	01 Feb 2042		
	292,015.440	Local		90.199511	263,396.50	83.452546	243,694.32	-19,702.18	0.02
Original Face:	300,000.000	Base		90.199511	263,396.50	83.452546	243,694.32	-19,702.18	0.02
3140XFRD5	FNMA POOL FS0483 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
	93,576.380	Local		98.488828	92,162.28	90.540065	84,724.12	-7,438.16	0.01
Original Face:	100,000.000	Base		98.488828	92,162.28	90.540065	84,724.12	-7,438.16	0.01
3140XFSJ1	FNMA POOL FS0520 FN 02/52 FIXED VAR					3.000000	01 Feb 2052		
	97,119.040	Local		102.998403	100,031.06	87.967286	85,432.98	-14,598.08	0.01
Original Face:	100,000.000	Base		102.998403	100,031.06	87.967286	85,432.98	-14,598.08	0.01
3140XFSM4	FNMA POOL FS0523 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	477,906.010	Local		100.030600	478,052.25	84.687234	404,725.38	-73,326.87	0.03
Original Face:	500,000.000	Base		100.030600	478,052.25	84.687234	404,725.38	-73,326.87	0.03
3140XFTH4	FNMA POOL FS0551 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	95,306.310	Local		91.919591	87,605.17	84.718287	80,741.87	-6,863.30	0.01
Original Face:	100,000.000	Base		91.919591	87,605.17	84.718287	80,741.87	-6,863.30	0.01
3140XFU74	FNMA POOL FS0605 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	1,054,440.720	Local		98.067502	1,034,063.67	84.428306	890,246.44	-143,817.23	0.07
Original Face:	1,100,000.000	Base		98.067502	1,034,063.67	84.428306	890,246.44	-143,817.23	0.07

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3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	194,107.300	Local		98.393116	190,988.22	84.655126	164,321.78	-26,666.44	0.01
Original Face:	200,000.000	Base		98.393116	190,988.22	84.655126	164,321.78	-26,666.44	0.01
3140XFUH2	FNMA POOL FS0583 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	95,504.210	Local		98.301321	93,881.90	84.655162	80,849.24	-13,032.66	0.01
Original Face:	100,000.000	Base		98.301321	93,881.90	84.655162	80,849.24	-13,032.66	0.01
3140XFY88	FNMA POOL FS0734 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	289,493.800	Local		86.040423	249,081.69	81.344852	235,488.30	-13,593.39	0.02
Original Face:	300,000.000	Base		86.040423	249,081.69	81.344852	235,488.30	-13,593.39	0.02
3140XFZA2	FNMA POOL FS0736 FN 03/52 FIXED VAR					2.500000	01 Mar 2052		
	94,786.570	Local		92.320241	87,507.19	84.784186	80,364.02	-7,143.17	0.01
Original Face:	100,000.000	Base		92.320241	87,507.19	84.784186	80,364.02	-7,143.17	0.01
3140XG4L0	FNMA POOL FS1726 FN 09/41 FIXED VAR					2.000000	01 Sep 2041		
	95,623.260	Local		90.216679	86,268.13	83.919989	80,247.03	-6,021.10	0.01
Original Face:	100,000.000	Base		90.216679	86,268.13	83.919989	80,247.03	-6,021.10	0.01
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	192,037.100	Local		93.694396	179,928.00	81.382638	156,284.86	-23,643.14	0.01
Original Face:	200,000.000	Base		93.694396	179,928.00	81.382638	156,284.86	-23,643.14	0.01
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	774,113.860	Local		93.632863	724,824.97	81.287603	629,258.60	-95,566.37	0.05
Original Face:	800,000.000	Base		93.632863	724,824.97	81.287603	629,258.60	-95,566.37	0.05
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
	2,212,955.470	Local		100.253774	2,218,571.38	88.420331	1,956,702.55	-261,868.83	0.15
Original Face:	2,300,000.000	Base		100.253774	2,218,571.38	88.420331	1,956,702.55	-261,868.83	0.15
3140XGGA1	FNMA POOL FS1092 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
	869,913.270	Local		97.185530	845,429.82	90.336091	785,845.64	-59,584.18	0.06
Original Face:	900,000.000	Base		97.185530	845,429.82	90.336091	785,845.64	-59,584.18	0.06
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	184,006.850	Local		96.124878	176,876.36	84.882818	156,190.20	-20,686.16	0.01
Original Face:	200,000.000	Base		96.124878	176,876.36	84.882818	156,190.20	-20,686.16	0.01

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3140XGGR4	FNMA POOL FS1107 FN 12/51 FIXED VAR				2.500000	01 Dec 2051			
		372,111.190	Local	92.953302	345,889.64	85.190744	317,004.29	-28,885.35	0.03
Original Face:		400,000.000	Base	92.953302	345,889.64	85.190744	317,004.29	-28,885.35	0.02
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR				2.000000	01 Mar 2052			
		583,278.100	Local	94.093997	548,829.68	81.598596	475,946.74	-72,882.94	0.04
Original Face:		600,000.000	Base	94.093997	548,829.68	81.598596	475,946.74	-72,882.94	0.04
3140XGJ83	FNMA POOL FS1186 FN 01/50 FIXED VAR				3.500000	01 Jan 2050			
		274,566.950	Local	97.997319	269,068.25	90.999248	249,853.86	-19,214.39	0.02
Original Face:		300,000.000	Base	97.997319	269,068.25	90.999248	249,853.86	-19,214.39	0.02
3140XGKV0	FNMA POOL FS1207 FN 03/52 FIXED VAR				3.500000	01 Mar 2052			
		96,345.500	Local	96.969729	93,425.97	90.491153	87,184.15	-6,241.82	0.01
Original Face:		100,000.000	Base	96.969729	93,425.97	90.491153	87,184.15	-6,241.82	0.01
3140XGLW7	FNMA POOL FS1240 FN 12/51 FIXED VAR				3.500000	01 Dec 2051			
		186,449.220	Local	97.486624	181,763.05	90.303641	168,370.43	-13,392.62	0.01
Original Face:		200,000.000	Base	97.486624	181,763.05	90.303641	168,370.43	-13,392.62	0.01
3140XGLX5	FNMA POOL FS1241 FN 01/52 FIXED VAR				3.500000	01 Jan 2052			
		99,027.780	Local	97.394014	96,447.13	90.274530	89,396.86	-7,050.27	0.01
Original Face:		100,000.000	Base	97.394014	96,447.13	90.274530	89,396.86	-7,050.27	0.01
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR				3.000000	01 Mar 2052			
		481,239.950	Local	95.638405	460,250.21	88.528726	426,035.60	-34,214.61	0.03
Original Face:		500,000.000	Base	95.638405	460,250.21	88.528726	426,035.60	-34,214.61	0.03
3140XGRZ4	FNMA POOL FS1403 FN 01/45 FIXED VAR				3.000000	01 Jan 2045			
		185,269.050	Local	96.375827	178,554.58	89.750119	166,279.19	-12,275.39	0.01
Original Face:		200,000.000	Base	96.375827	178,554.58	89.750119	166,279.19	-12,275.39	0.01
3140XGTL3	FNMA POOL FS1454 FN 04/52 FIXED VAR				3.500000	01 Apr 2052			
		294,474.580	Local	96.747940	284,898.09	90.325301	265,985.05	-18,913.04	0.02
Original Face:		300,000.000	Base	96.747940	284,898.09	90.325301	265,985.05	-18,913.04	0.02
3140XGTQ2	FNMA POOL FS1458 FN 03/50 FIXED VAR				3.500000	01 Mar 2050			
		88,248.260	Local	97.658220	86,181.68	90.909993	80,226.49	-5,955.19	0.01
Original Face:		100,000.000	Base	97.658220	86,181.68	90.909993	80,226.49	-5,955.19	0.01

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3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
	283,592.570	Local		97.478823	276,442.70	90.986456	258,030.83	-18,411.87	0.02
Original Face:	300,000.000	Base		97.478823	276,442.70	90.986456	258,030.83	-18,411.87	0.02
3140XGV97	FNMA POOL FS1539 FN 11/48 FIXED VAR					3.000000	01 Nov 2048		
	188,531.670	Local		96.443632	181,826.79	89.498998	168,733.96	-13,092.83	0.01
Original Face:	200,000.000	Base		96.443632	181,826.79	89.498998	168,733.96	-13,092.83	0.01
3140XGWC9	FNMA POOL FS1542 FN 04/42 FIXED VAR					3.000000	01 Apr 2042		
	194,047.060	Local		96.522462	187,299.00	88.683610	172,087.94	-15,211.06	0.01
Original Face:	200,000.000	Base		96.522462	187,299.00	88.683610	172,087.94	-15,211.06	0.01
3140XGWR6	FNMA POOL FS1555 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
	290,615.980	Local		97.031313	281,988.50	90.325149	262,499.32	-19,489.18	0.02
Original Face:	300,000.000	Base		97.031313	281,988.50	90.325149	262,499.32	-19,489.18	0.02
3140XGWS4	FNMA POOL FS1556 FN 05/52 FIXED VAR					3.500000	01 May 2052		
	1,268,045.380	Local		97.705929	1,238,955.52	90.707721	1,150,215.07	-88,740.45	0.09
Original Face:	1,300,000.000	Base		97.705929	1,238,955.52	90.707721	1,150,215.07	-88,740.45	0.09
3140XHCP0	FNMA POOL FS1877 FN 05/52 FIXED VAR					3.000000	01 May 2052		
	1,079,713.920	Local		95.119993	1,027,023.81	87.216454	941,688.19	-85,335.62	0.07
Original Face:	1,100,000.000	Base		95.119993	1,027,023.81	87.216454	941,688.19	-85,335.62	0.07
3140XHD61	FNMA POOL FS1924 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	193,237.280	Local		91.246151	176,321.58	84.823063	163,909.78	-12,411.80	0.01
Original Face:	200,000.000	Base		91.246151	176,321.58	84.823063	163,909.78	-12,411.80	0.01
3140XHEL7	FNMA POOL FS1938 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	776,946.940	Local		91.570910	711,457.38	84.673516	657,868.29	-53,589.09	0.05
Original Face:	800,000.000	Base		91.570910	711,457.38	84.673516	657,868.29	-53,589.09	0.05
3140XHEY9	FNMA POOL FS1950 FN 05/52 FIXED VAR					4.000000	01 May 2052		
	0.000	Local		0.000000	0.10	0.000000	0.00	-0.10	0.00
		Base		0.000000	0.10	0.000000	0.00	-0.10	0.00
3140XHG92	FNMA POOL FS2023 FN 05/52 FIXED VAR					4.000000	01 May 2052		
	495,663.480	Local		101.423012	502,716.83	93.298124	462,444.73	-40,272.10	0.04
Original Face:	500,000.000	Base		101.423012	502,716.83	93.298124	462,444.73	-40,272.10	0.04

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3140XHJF5	FNMA POOL FS2061 FN 06/52 FIXED VAR				4.000000	01 Jun 2052		
		690,099.100	Local 97.677092	674,068.73	93.383223	644,436.78	-29,631.95	0.05
Original Face:		700,000.000	Base 97.677092	674,068.73	93.383223	644,436.78	-29,631.95	0.05
3140XHJL2	FNMA POOL FS2066 FN 06/52 FIXED VAR				4.000000	01 Jun 2052		
		1,272,025.310	Local 98.572905	1,253,872.30	93.297991	1,186,774.06	-67,098.24	0.09
Original Face:		1,300,000.000	Base 98.572905	1,253,872.30	93.297991	1,186,774.06	-67,098.24	0.09
3140XHMW4	FNMA POOL FS2172 FN 06/52 FIXED VAR				4.500000	01 Jun 2052		
		191,830.900	Local 99.484233	190,841.50	95.563330	183,320.00	-7,521.50	0.01
Original Face:		200,000.000	Base 99.484233	190,841.50	95.563330	183,320.00	-7,521.50	0.01
3140XHNB9	FNMA POOL FS2185 FN 06/52 FIXED VAR				4.000000	01 Jun 2052		
		788,146.700	Local 97.673215	769,808.22	93.057103	733,426.49	-36,381.73	0.06
Original Face:		800,000.000	Base 97.673215	769,808.22	93.057103	733,426.49	-36,381.73	0.06
3140HXH28	FNMA POOL FS2496 FN 08/52 FIXED VAR				4.500000	01 Aug 2052		
		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
3140HXHD4	FNMA POOL FS2475 FN 08/52 FIXED VAR				4.500000	01 Aug 2052		
		392,372.330	Local 101.088657	396,643.92	95.563330	374,964.06	-21,679.86	0.03
Original Face:		400,000.000	Base 101.088657	396,643.92	95.563330	374,964.06	-21,679.86	0.03
3140XHY27	FNMA POOL FS2528 FN 01/51 FIXED VAR				1.500000	01 Jan 2051		
		298,474.150	Local 85.260348	254,480.10	77.096083	230,111.88	-24,368.22	0.02
Original Face:		300,000.000	Base 85.260348	254,480.10	77.096083	230,111.88	-24,368.22	0.02
3140XJBJ1	FNMA POOL FS2740 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
		1,282,635.930	Local 98.291820	1,260,726.20	91.463055	1,173,138.01	-87,588.19	0.09
Original Face:		1,300,000.000	Base 98.291820	1,260,726.20	91.463055	1,173,138.01	-87,588.19	0.09
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR				6.000000	01 Nov 2035		
		13,693.380	Local 108.086462	14,800.69	105.041926	14,383.79	-416.90	0.00
Original Face:		500,000.000	Base 108.086462	14,800.69	105.041926	14,383.79	-416.90	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR				5.000000	01 Oct 2035		
		20,218.200	Local 104.434767	21,114.83	100.649999	20,349.62	-765.21	0.00
Original Face:		900,000.000	Base 104.434767	21,114.83	100.649999	20,349.62	-765.21	0.00

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31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR				6.000000	01 Aug 2037		
		30,719.000	Local 108.567304	3,350.79	105.021771	32,261.64	-1,089.15	0.00
Original Face:		600,000.000	Base 108.567304	3,350.79	105.021771	32,261.64	-1,089.15	0.00
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.500000	01 Oct 2044		
		216,291.770	Local 107.149884	231,756.38	97.994636	211,954.33	-19,802.05	0.02
Original Face:		1,200,000.000	Base 107.149884	231,756.38	97.994636	211,954.33	-19,802.05	0.02
31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR				3.500000	01 Dec 2037		
		87,126.120	Local 107.751430	93,879.64	93.373862	81,353.02	-12,526.62	0.01
Original Face:		200,000.000	Base 107.751430	93,879.64	93.373862	81,353.02	-12,526.62	0.01
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
		1,379,096.420	Local 98.523130	1,358,728.96	89.099552	1,228,768.73	-129,960.23	0.10
Original Face:		3,200,000.000	Base 98.523130	1,358,728.96	89.099552	1,228,768.73	-129,960.23	0.09
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7				7.000000	01 Oct 2037		
		265.470	Local 109.522733	290.75	100.229717	266.08	-24.67	0.00
Original Face:		100,000.000	Base 109.522733	290.75	100.229717	266.08	-24.67	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.000000	01 Dec 2037		
		1,232.960	Local 109.731865	1,352.95	101.695456	1,253.86	-99.09	0.00
Original Face:		100,000.000	Base 109.731865	1,352.95	101.695456	1,253.86	-99.09	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7				7.000000	01 Nov 2038		
		1,806.300	Local 109.964568	1,986.29	107.751318	1,946.31	-39.98	0.00
Original Face:		500,000.000	Base 109.964568	1,986.29	107.751318	1,946.31	-39.98	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5				5.000000	01 Apr 2038		
		19,259.220	Local 105.670687	20,351.35	100.907760	19,434.05	-917.30	0.00
Original Face:		1,300,984.000	Base 105.670687	20,351.35	100.907760	19,434.05	-917.30	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5				5.000000	01 May 2038		
		22,131.450	Local 105.351073	23,315.72	100.910355	22,332.92	-982.80	0.00
Original Face:		1,313,542.000	Base 105.351073	23,315.72	100.910355	22,332.92	-982.80	0.00
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6				6.000000	01 Apr 2033		
		7,031.840	Local 107.308471	7,545.76	104.681056	7,361.00	-184.76	0.00
Original Face:		200,000.000	Base 107.308471	7,545.76	104.681056	7,361.00	-184.76	0.00

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31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	2,322.050	Local		109.809436	2,549.83	101.452401	2,355.78	-194.05	0.00
Original Face:	100,000.000	Base		109.809436	2,549.83	101.452401	2,355.78	-194.05	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
	10,910.550	Local		105.520803	11,512.90	103.390727	11,280.50	-232.40	0.00
Original Face:	491,391.000	Base		105.520803	11,512.90	103.390727	11,280.50	-232.40	0.00
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	35,931.020	Local		102.442263	36,808.55	95.140581	34,184.98	-2,623.57	0.00
Original Face:	200,000.000	Base		102.442263	36,808.55	95.140581	34,184.98	-2,623.57	0.00
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
	12,955.910	Local		102.744230	13,311.45	96.650614	12,521.97	-789.48	0.00
Original Face:	200,000.000	Base		102.744230	13,311.45	96.650614	12,521.97	-789.48	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	77,704.260	Local		104.490114	81,193.27	97.994805	76,146.14	-5,047.13	0.01
Original Face:	700,000.000	Base		104.490114	81,193.27	97.994805	76,146.14	-5,047.13	0.01
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
	37,591.220	Local		102.729254	38,617.18	96.651784	36,332.58	-2,284.60	0.00
Original Face:	600,000.000	Base		102.729254	38,617.18	96.651784	36,332.58	-2,284.60	0.00
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
	10,757.250	Local		102.714448	11,049.25	96.653099	10,397.22	-652.03	0.00
Original Face:	200,000.000	Base		102.714448	11,049.25	96.653099	10,397.22	-652.03	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	44,092.170	Local		106.486503	46,952.21	97.293071	42,898.63	-4,053.58	0.00
Original Face:	200,000.000	Base		106.486503	46,952.21	97.293071	42,898.63	-4,053.58	0.00
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
	19,801.110	Local		103.615201	20,516.96	96.645363	19,136.85	-1,380.11	0.00
Original Face:	200,000.000	Base		103.615201	20,516.96	96.645363	19,136.85	-1,380.11	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
	19,417.620	Local		103.633195	20,123.10	96.644946	18,766.15	-1,356.95	0.00
Original Face:	200,000.000	Base		103.633195	20,123.10	96.644946	18,766.15	-1,356.95	0.00

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	Units								
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
	28,674.600	Local	105.222287	30,172.07	94.969763	27,232.20	-2,939.87	0.00	
Original Face:	200,000.000	Base	105.222287	30,172.07	94.969763	27,232.20	-2,939.87	0.00	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
	11,083.040	Local	106.352318	11,787.07	97.321736	10,786.21	-1,000.86	0.00	
Original Face:	100,000.000	Base	106.352318	11,787.07	97.321736	10,786.21	-1,000.86	0.00	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
	65,764.450	Local	105.464259	69,357.99	94.707076	62,283.59	-7,074.40	0.00	
Original Face:	400,000.000	Base	105.464259	69,357.99	94.707076	62,283.59	-7,074.40	0.00	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	25,037.550	Local	102.302542	25,614.05	94.721983	23,716.06	-1,897.99	0.00	
Original Face:	100,000.000	Base	102.302542	25,614.05	94.721983	23,716.06	-1,897.99	0.00	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
	70,098.980	Local	106.481635	74,642.54	97.297434	68,204.51	-6,438.03	0.01	
Original Face:	300,000.000	Base	106.481635	74,642.54	97.297434	68,204.51	-6,438.03	0.01	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	42,510.560	Local	106.488835	45,269.00	97.292950	41,359.78	-3,909.22	0.00	
Original Face:	200,000.000	Base	106.488835	45,269.00	97.292950	41,359.78	-3,909.22	0.00	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
	40,449.200	Local	106.457136	43,061.06	97.313608	39,362.58	-3,698.48	0.00	
Original Face:	200,000.000	Base	106.457136	43,061.06	97.313608	39,362.58	-3,698.48	0.00	
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
	166,500.590	Local	105.187213	175,137.33	91.480237	152,315.13	-22,822.20	0.01	
Original Face:	900,000.000	Base	105.187213	175,137.33	91.480237	152,315.13	-22,822.20	0.01	
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		
	525,370.150	Local	105.337237	553,410.40	92.215702	484,473.77	-68,936.63	0.04	
Original Face:	2,400,000.000	Base	105.337237	553,410.40	92.215702	484,473.77	-68,936.63	0.04	
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		
	76,633.740	Local	107.196256	82,148.50	93.875332	71,940.18	-10,208.32	0.01	
Original Face:	500,000.000	Base	107.196256	82,148.50	93.875332	71,940.18	-10,208.32	0.01	

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31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035		
	47,703.500	Local		107.243473	51,158.89	93.875256	44,781.78	-6,377.11	0.00
Original Face:	300,000.000	Base		107.243473	51,158.89	93.875256	44,781.78	-6,377.11	0.00
31418BSJ6	FNMA POOL MA2320 FN 07/35 FIXED 3					3.000000	01 Jul 2035		
	20,526.550	Local		105.447287	21,644.69	91.661905	18,815.03	-2,829.66	0.00
Original Face:	100,000.000	Base		105.447287	21,644.69	91.661905	18,815.03	-2,829.66	0.00
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
	218,962.800	Local		105.195038	230,338.00	91.481309	200,310.04	-30,027.96	0.02
Original Face:	1,100,000.000	Base		105.195038	230,338.00	91.481309	200,310.04	-30,027.96	0.02
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 2048		
	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
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036		
	295,647.290	Local		105.539077	312,023.42	92.216301	272,634.99	-39,388.43	0.02
Original Face:	1,300,000.000	Base		105.539077	312,023.42	92.216301	272,634.99	-39,388.43	0.02
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
	1,178,495.480	Local		105.545096	1,243,844.18	92.215368	1,086,753.94	-157,090.24	0.09
Original Face:	4,700,000.000	Base		105.545096	1,243,844.18	92.215368	1,086,753.94	-157,090.24	0.08
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	887,559.490	Local		105.385518	935,359.17	92.215785	818,469.95	-116,889.22	0.06
Original Face:	3,400,000.000	Base		105.385518	935,359.17	92.215785	818,469.95	-116,889.22	0.06
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
	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
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.000000	01 Feb 2033		
	0.000	Local		0.000000	0.40	0.000000	0.00	-0.40	0.00
		Base		0.000000	0.40	0.000000	0.00	-0.40	0.00
31418CXN9	FNMA POOL MA3384 FN 06/48 FIXED 4					4.000000	01 Jun 2048		
	0.000	Local		0.000000	-65.41	0.000000	0.00	65.41	0.00
		Base		0.000000	-65.41	0.000000	0.00	65.41	0.00

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31418DSJ2	FNMA POOL MA4120 FN 09/50 FIXED 2.5					2.500000	01 Sep 2050		
	178,791.460	Local		94.606079	169,147.59	84.869261	151,738.99	-17,408.60	0.01
Original Face:	300,000.000	Base		94.606079	169,147.59	84.869261	151,738.99	-17,408.60	0.01
31418DVA7	FNMA POOL MA4208 FN 12/50 FIXED 2					2.000000	01 Dec 2050		
	883,807.030	Local		84.467330	746,528.20	81.438644	719,760.46	-26,767.74	0.06
Original Face:	1,100,000.000	Base		84.467330	746,528.20	81.438644	719,760.46	-26,767.74	0.05
31418DXJ6	FNMA POOL MA4280 FN 03/51 FIXED 1.5					1.500000	01 Mar 2051		
	1,066,018.390	Local		85.310989	909,430.83	76.962880	820,438.45	-88,992.38	0.06
Original Face:	1,200,000.000	Base		85.310989	909,430.83	76.962880	820,438.45	-88,992.38	0.06
31418DYB2	FNMA POOL MA4305 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	1,305,634.820	Local		93.763387	1,224,207.43	81.483044	1,063,870.99	-160,336.44	0.08
Original Face:	1,500,000.000	Base		93.763387	1,224,207.43	81.483044	1,063,870.99	-160,336.44	0.08
31418DZ62	FNMA POOL MA4364 FN 06/41 FIXED 2					2.000000	01 Jun 2041		
	440,835.750	Local		90.846886	400,485.55	83.848157	369,632.65	-30,852.90	0.03
Original Face:	500,000.000	Base		90.846886	400,485.55	83.848157	369,632.65	-30,852.90	0.03
31418EAB6	FNMA POOL MA4501 FN 12/41 FIXED 2					2.000000	01 Dec 2041		
	94,426.610	Local		83.312501	78,669.17	83.760800	79,092.48	423.31	0.01
Original Face:	100,000.000	Base		83.312501	78,669.17	83.760800	79,092.48	423.31	0.01
31418EBJ8	FNMA POOL MA4540 FN 02/42 FIXED 2					2.000000	01 Feb 2042		
	191,241.320	Local		85.341065	163,207.38	83.635545	159,945.72	-3,261.66	0.01
Original Face:	200,000.000	Base		85.341065	163,207.38	83.635545	159,945.72	-3,261.66	0.01
31418EDL1	FNMA POOL MA4606 FN 05/42 FIXED 2					2.000000	01 May 2042		
	389,292.490	Local		89.966811	350,234.04	83.660606	325,684.46	-24,549.58	0.03
Original Face:	400,000.000	Base		89.966811	350,234.04	83.660606	325,684.46	-24,549.58	0.02
31418EEE6	FNMA POOL MA4632 FN 06/42 FIXED 3					3.000000	01 Jun 2042		
	783,526.830	Local		96.075721	752,779.05	88.744450	695,336.58	-57,442.47	0.05
Original Face:	800,000.000	Base		96.075721	752,779.05	88.744450	695,336.58	-57,442.47	0.05
31418EER7	FNMA POOL MA4643 FN 05/42 FIXED 3					3.000000	01 May 2042		
	97,670.400	Local		95.722051	93,492.11	88.808682	86,739.79	-6,752.32	0.01
Original Face:	100,000.000	Base		95.722051	93,492.11	88.808682	86,739.79	-6,752.32	0.01

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31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR				7.000000	01 Feb 2039			
		27,535.170	Local	109.564749	30,168.84	107.848857	29,696.37	-472.47	0.00
Original Face:		900,000.000	Base	109.564749	30,168.84	107.848857	29,696.37	-472.47	0.00
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A				3.001000	25 Jan 2067			
		460,000.000	Local	99.997213	459,987.18	72.776290	334,770.93	-125,216.25	0.03
Original Face:		460,000.000	Base	99.997213	459,987.18	72.776290	334,770.93	-125,216.25	0.03
31774BAE4	FINCO I LLC 2020 TERM LOAN B					27 Jun 2025			
		133,593.760	Local	100.145351	133,787.94	98.833300	132,035.12	-1,752.82	0.01
			Base	100.145351	133,787.94	98.833300	132,035.12	-1,752.82	0.01
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027			
		450,000.000	Local	103.940076	467,730.34	89.804000	404,118.00	-63,612.34	0.03
			Base	103.940076	467,730.34	89.804000	404,118.00	-63,612.34	0.03
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4				4.400000	15 Jul 2027			
		310,000.000	Local	100.148555	310,460.52	92.788000	287,642.80	-22,817.72	0.02
			Base	100.148555	310,460.52	92.788000	287,642.80	-22,817.72	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35				5.350000	15 Jul 2047			
		200,000.000	Local	102.700135	205,400.27	84.399000	168,798.00	-36,602.27	0.01
			Base	102.700135	205,400.27	84.399000	168,798.00	-36,602.27	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026			
		120,000.000	Local	100.084033	120,100.84	86.250000	103,500.00	-16,600.84	0.01
			Base	100.084033	120,100.84	86.250000	103,500.00	-16,600.84	0.01
33903RAY5	FLEETCOR TECHNOLOGS OPT CO LLC 2021 TERM LOAN B4					28 Apr 2028			
		276,502.760	Local	99.301725	274,572.01	96.234400	266,090.77	-8,481.24	0.02
			Base	99.301725	274,572.01	96.234400	266,090.77	-8,481.24	0.02
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024			
		299,774.640	Local	100.152098	300,230.59	97.375000	291,905.56	-8,325.03	0.02
			Base	100.152098	300,230.59	97.375000	291,905.56	-8,325.03	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030			
		420,000.000	Local	99.959081	419,828.14	93.252410	391,660.12	-28,168.02	0.03
Original Face:		420,000.000	Base	99.959081	419,828.14	93.252410	391,660.12	-28,168.02	0.03

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345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
	380,000.000	Local	99.777703	379,155.27	71.800000	272,840.00	-106,315.27	0.02	
		Base	99.777703	379,155.27	71.800000	272,840.00	-106,315.27	0.02	
345370DB3	FORD MOTOR COMPANY SR UNSECURED 08/32 6.1					6.100000	19 Aug 2032		
	280,000.000	Local	100.000000	280,000.00	88.160000	246,848.00	-33,152.00	0.02	
		Base	100.000000	280,000.00	88.160000	246,848.00	-33,152.00	0.02	
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
	400,000.000	Local	103.223803	412,895.21	94.354250	377,417.00	-35,478.21	0.03	
		Base	103.223803	412,895.21	94.354250	377,417.00	-35,478.21	0.03	
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
	400,000.000	Local	99.265158	397,060.63	86.160000	344,640.00	-52,420.63	0.03	
		Base	99.265158	397,060.63	86.160000	344,640.00	-52,420.63	0.03	
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
	460,000.000	Local	100.614180	462,825.23	78.000000	358,800.00	-104,025.23	0.03	
		Base	100.614180	462,825.23	78.000000	358,800.00	-104,025.23	0.03	
345397B51	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9					2.900000	16 Feb 2028		
	200,000.000	Local	100.000000	200,000.00	78.796807	157,593.61	-42,406.39	0.01	
		Base	100.000000	200,000.00	78.796807	157,593.61	-42,406.39	0.01	
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625					3.625000	17 Jun 2031		
	300,000.000	Local	100.000000	300,000.00	74.295000	222,885.00	-77,115.00	0.02	
		Base	100.000000	300,000.00	74.295000	222,885.00	-77,115.00	0.02	
345397C27	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95					4.950000	28 May 2027		
	560,000.000	Local	99.988150	559,933.64	88.861000	497,621.60	-62,312.04	0.04	
		Base	99.988150	559,933.64	88.861000	497,621.60	-62,312.04	0.04	
345397ZR7	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113					5.113000	03 May 2029		
	410,000.000	Local	105.418100	432,214.21	86.770000	355,757.00	-76,457.21	0.03	
		Base	105.418100	432,214.21	86.770000	355,757.00	-76,457.21	0.03	
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	486,597.030	Local	100.102060	487,093.65	99.525000	484,285.69	-2,807.96	0.04	
		Base	100.102060	487,093.65	99.525000	484,285.69	-2,807.96	0.04	

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35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	790,000.000	Local		120.525123	952,148.47	86.715746	685,054.39	-267,094.08	0.05
		Base		120.525123	952,148.47	86.715746	685,054.39	-267,094.08	0.05
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A					4.580690	25 Aug 2033		
	690,000.000	Local		100.054914	690,378.91	96.878180	668,459.44	-21,919.47	0.05
	Original Face: 690,000.000	Base		100.054914	690,378.91	96.878180	668,459.44	-21,919.47	0.05
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					3.780690	25 Oct 2041		
	480,000.000	Local		100.000000	480,000.00	90.749940	435,599.71	-44,400.29	0.03
	Original Face: 480,000.000	Base		100.000000	480,000.00	90.749940	435,599.71	-44,400.29	0.03
35564KPV5	FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A					4.130690	25 Jan 2042		
	1,770,000.000	Local		100.000000	1,770,000.00	90.749930	1,606,273.76	-163,726.24	0.13
	Original Face: 1,770,000.000	Base		100.000000	1,770,000.00	90.749930	1,606,273.76	-163,726.24	0.12
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A					3.580690	25 Feb 2042		
	628,675.810	Local		100.000000	628,675.81	98.227700	617,533.79	-11,142.02	0.05
	Original Face: 780,000.000	Base		100.000000	628,675.81	98.227700	617,533.79	-11,142.02	0.05
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A					4.934000	25 Feb 2050		
	427,767.670	Local		98.917307	423,136.26	98.452880	421,149.59	-1,986.67	0.03
	Original Face: 930,000.000	Base		98.917307	423,136.26	98.452880	421,149.59	-1,986.67	0.03
35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A					4.280690	25 Dec 2050		
	1,590,185.160	Local		100.233752	1,593,902.25	98.312170	1,563,345.54	-30,556.71	0.12
	Original Face: 1,720,000.000	Base		100.233752	1,593,902.25	98.312170	1,563,345.54	-30,556.71	0.12
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	526,000.000	Local		99.769327	524,786.66	83.430000	438,841.80	-85,944.86	0.03
		Base		99.769327	524,786.66	83.430000	438,841.80	-85,944.86	0.03
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030		
	120,000.000	Local		100.000000	120,000.00	87.657139	105,188.57	-14,811.43	0.01
		Base		100.000000	120,000.00	87.657139	105,188.57	-14,811.43	0.01
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25					4.250000	01 Jun 2025		
	170,000.000	Local		100.000000	170,000.00	93.781990	159,429.38	-10,570.62	0.01
		Base		100.000000	170,000.00	93.781990	159,429.38	-10,570.62	0.01

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	Units								
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	40,359.700	Local	100.133772	40,413.69	89.489862	36,117.84		-4,295.85	0.00
Original Face:	200,000.000	Base	100.133772	40,413.69	89.489862	36,117.84		-4,295.85	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	90,414.140	Local	99.429116	89,897.98	89.551919	80,967.60		-8,930.38	0.01
Original Face:	800,000.000	Base	99.429116	89,897.98	89.551919	80,967.60		-8,930.38	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	47,757.360	Local	101.906429	48,667.82	89.570052	42,776.29		-5,891.53	0.00
Original Face:	300,000.000	Base	101.906429	48,667.82	89.570052	42,776.29		-5,891.53	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	47,473.030	Local	102.264043	48,547.84	89.632396	42,551.21		-5,996.63	0.00
Original Face:	300,000.000	Base	102.264043	48,547.84	89.632396	42,551.21		-5,996.63	0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	41,162.260	Local	102.265352	42,094.73	89.628291	36,893.03		-5,201.70	0.00
Original Face:	300,000.000	Base	102.265352	42,094.73	89.628291	36,893.03		-5,201.70	0.00
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	11,000.490	Local	101.611383	11,177.75	92.630498	10,189.81		-987.94	0.00
Original Face:	100,000.000	Base	101.611383	11,177.75	92.630498	10,189.81		-987.94	0.00
36179R7J2	GNMA II POOL MA3597 G2 04/46 FIXED 3.5					3.500000	20 Apr 2046		
	7,750.530	Local	106.380209	8,245.03	92.434743	7,164.18		-1,080.85	0.00
Original Face:	50,000.010	Base	106.380209	8,245.03	92.434743	7,164.18		-1,080.85	0.00
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046		
	34,248.400	Local	105.422647	36,105.57	89.869471	30,778.86		-5,326.71	0.00
Original Face:	200,000.000	Base	105.422647	36,105.57	89.869471	30,778.86		-5,326.71	0.00
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3					3.000000	20 Apr 2047		
	22,765.190	Local	105.328091	23,978.14	89.696269	20,419.53		-3,558.61	0.00
Original Face:	100,000.000	Base	105.328091	23,978.14	89.696269	20,419.53		-3,558.61	0.00
36179S5L7	GNMA II POOL MA4451 G2 05/47 FIXED 3.5					3.500000	20 May 2047		
	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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36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5				3.500000	20 May 2046			
		0.000	Local	0.000000	0.01	0.00	-0.01		0.00
			Base	0.000000	0.01	0.00	-0.01		0.00
36179SGL5	GNMA II POOL MA3803 G2 07/46 FIXED 3.5				3.500000	20 Jul 2046			
		0.000	Local	0.000000	0.01	0.00	-0.01		0.00
			Base	0.000000	0.01	0.00	-0.01		0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3				3.000000	20 Aug 2046			
		203,032.540	Local	106.026231	215,267.75	89.568557	181,853.32	-33,414.43	0.01
Original Face:		1,100,000.000	Base	106.026231	215,267.75	89.568557	181,853.32	-33,414.43	0.01
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5				3.500000	20 Sep 2046			
		0.000	Local	0.000000	0.01	0.00	-0.01		0.00
			Base	0.000000	0.01	0.00	-0.01		0.00
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3				3.000000	20 Nov 2046			
		60,572.020	Local	102.563708	62,124.91	89.469858	54,193.70	-7,931.21	0.00
Original Face:		300,000.000	Base	102.563708	62,124.91	89.469858	54,193.70	-7,931.21	0.00
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3				3.000000	20 Feb 2047			
		45,786.620	Local	105.354577	48,238.30	89.461292	40,961.30	-7,277.00	0.00
Original Face:		200,000.000	Base	105.354577	48,238.30	89.461292	40,961.30	-7,277.00	0.00
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5				4.500000	20 Jul 2048			
		42,422.140	Local	104.308364	44,249.84	97.106534	41,194.67	-3,055.17	0.00
Original Face:		400,000.000	Base	104.308364	44,249.84	97.106534	41,194.67	-3,055.17	0.00
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5				4.500000	20 Aug 2048			
		92,923.540	Local	107.773821	100,147.25	97.083523	90,213.45	-9,933.80	0.01
Original Face:		800,000.000	Base	107.773821	100,147.25	97.083523	90,213.45	-9,933.80	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047			
		630,795.620	Local	106.954172	674,662.23	94.910404	598,690.67	-75,971.56	0.05
Original Face:		4,400,000.000	Base	106.954172	674,662.23	94.910404	598,690.67	-75,971.56	0.05
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4				4.000000	20 Jul 2047			
		97,807.470	Local	107.716159	105,354.45	94.913933	92,832.92	-12,521.53	0.01
Original Face:		680,000.000	Base	107.716159	105,354.45	94.913933	92,832.92	-12,521.53	0.01

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36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
	124,632.250	Local		109.229040	136,134.61	97.249429	121,204.15	-14,930.46	0.01
Original Face:	1,000,000.000	Base		109.229040	136,134.61	97.249429	121,204.15	-14,930.46	0.01
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
	4,464.710	Local		97.991807	4,375.05	89.634734	4,001.93	-373.12	0.00
Original Face:	20,000.000	Base		97.991807	4,375.05	89.634734	4,001.93	-373.12	0.00
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047		
	840,749.230	Local		106.074011	891,816.43	92.665353	779,083.24	-112,733.19	0.06
Original Face:	4,800,000.000	Base		106.074011	891,816.43	92.665353	779,083.24	-112,733.19	0.06
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	232,224.830	Local		103.111889	239,451.41	95.159253	220,983.41	-18,468.00	0.02
Original Face:	1,500,000.000	Base		103.111889	239,451.41	95.159253	220,983.41	-18,468.00	0.02
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
	8,166.390	Local		100.753332	8,227.91	89.848928	7,337.41	-890.50	0.00
Original Face:	40,000.000	Base		100.753332	8,227.91	89.848928	7,337.41	-890.50	0.00
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		
	18,650.810	Local		103.358353	19,277.17	92.094555	17,176.38	-2,100.79	0.00
Original Face:	100,000.000	Base		103.358353	19,277.17	92.094555	17,176.38	-2,100.79	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	175,474.780	Local		103.572502	181,743.62	94.914903	166,551.72	-15,191.90	0.01
Original Face:	1,100,000.000	Base		103.572502	181,743.62	94.914903	166,551.72	-15,191.90	0.01
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
	22,832.630	Local		97.406606	22,240.49	89.612748	20,460.95	-1,779.54	0.00
Original Face:	106,490.000	Base		97.406606	22,240.49	89.612748	20,460.95	-1,779.54	0.00
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	78,586.250	Local		102.844378	80,821.54	94.915919	74,590.86	-6,230.68	0.01
Original Face:	500,000.000	Base		102.844378	80,821.54	94.915919	74,590.86	-6,230.68	0.01
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047		
	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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36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048		
	50,590.330	Local		97.404168	49,277.09	89.612499	45,335.26	-3,941.83	0.00
Original Face:	237,541.990	Base		97.404168	49,277.09	89.612499	45,335.26	-3,941.83	0.00
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	58,695.000	Local		104.131374	61,119.91	95.089778	55,812.95	-5,306.96	0.00
Original Face:	400,000.000	Base		104.131374	61,119.91	95.089778	55,812.95	-5,306.96	0.00
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	80,543.110	Local		103.745336	83,559.72	94.916439	76,448.65	-7,111.07	0.01
Original Face:	600,000.000	Base		103.745336	83,559.72	94.916439	76,448.65	-7,111.07	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	47,495.040	Local		103.718830	49,261.30	94.885417	45,065.87	-4,195.43	0.00
Original Face:	400,000.000	Base		103.718830	49,261.30	94.885417	45,065.87	-4,195.43	0.00
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
	225,280.420	Local		108.244449	243,853.55	97.225009	219,028.91	-24,824.64	0.02
Original Face:	2,000,000.000	Base		108.244449	243,853.55	97.225009	219,028.91	-24,824.64	0.02
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	95,871.680	Local		104.176040	99,875.32	97.167735	93,156.34	-6,718.98	0.01
Original Face:	913,336.000	Base		104.176040	99,875.32	97.167735	93,156.34	-6,718.98	0.01
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
	145,148.420	Local		107.076274	155,419.52	97.042832	140,856.14	-14,563.38	0.01
Original Face:	1,300,000.000	Base		107.076274	155,419.52	97.042832	140,856.14	-14,563.38	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
	59,691.710	Local		106.901176	63,811.14	97.078937	57,948.08	-5,863.06	0.00
Original Face:	600,000.000	Base		106.901176	63,811.14	97.078937	57,948.08	-5,863.06	0.00
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
	175,343.880	Local		103.754183	181,926.61	96.990490	170,066.89	-11,859.72	0.01
Original Face:	1,880,001.000	Base		103.754183	181,926.61	96.990490	170,066.89	-11,859.72	0.01

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36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
	76,776.650	Local		103.080728	79,141.93	92.106201	70,716.06	-8,425.87	0.01
Original Face:	500,000.000	Base		103.080728	79,141.93	92.106201	70,716.06	-8,425.87	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
	22,087.780	Local		103.963368	22,963.20	96.677097	21,353.82	-1,609.38	0.00
Original Face:	200,000.010	Base		103.963368	22,963.20	96.677097	21,353.82	-1,609.38	0.00
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049		
	38,689.460	Local		104.195897	40,312.83	96.771821	37,440.49	-2,872.34	0.00
Original Face:	314,000.000	Base		104.195897	40,312.83	96.771821	37,440.49	-2,872.34	0.00
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
	480,242.360	Local		105.924804	508,695.78	94.560168	454,117.98	-54,577.80	0.04
Original Face:	2,200,000.000	Base		105.924804	508,695.78	94.560168	454,117.98	-54,577.80	0.03
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
	93,851.970	Local		106.792282	100,226.66	97.010806	91,046.55	-9,180.11	0.01
Original Face:	500,000.000	Base		106.792282	100,226.66	97.010806	91,046.55	-9,180.11	0.01
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050		
	62,151.300	Local		106.886437	66,431.31	97.118647	60,360.50	-6,070.81	0.00
Original Face:	300,000.000	Base		106.886437	66,431.31	97.118647	60,360.50	-6,070.81	0.00
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5					4.500000	20 Apr 2050		
	894,564.330	Local		107.141698	958,451.41	96.943740	867,224.12	-91,227.29	0.07
Original Face:	3,300,000.000	Base		107.141698	958,451.41	96.943740	867,224.12	-91,227.29	0.07
36179VQU7	GNMA II POOL MA6767 G2 07/50 FIXED 3.5					3.500000	20 Jul 2050		
	709,128.900	Local		105.881658	750,837.44	91.873124	651,498.87	-99,338.57	0.05
Original Face:	1,800,000.000	Base		105.881658	750,837.44	91.873124	651,498.87	-99,338.57	0.05
36179VT26	GNMA II POOL MA6869 G2 09/50 FIXED 4.5					4.500000	20 Sep 2050		
	1,478,742.200	Local		107.889136	1,595,402.18	96.971197	1,433,954.01	-161,448.17	0.11
Original Face:	4,100,000.000	Base		107.889136	1,595,402.18	96.971197	1,433,954.01	-161,448.17	0.11
36179VX47	GNMA II POOL MA6999 G2 11/50 FIXED 4.5					4.500000	20 Nov 2050		
	496,534.840	Local		106.447173	528,547.30	97.054628	481,910.04	-46,637.26	0.04
Original Face:	1,362,979.000	Base		106.447173	528,547.30	97.054628	481,910.04	-46,637.26	0.04

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36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5			4.500000	20 Dec 2050				
	45,254.590	Local	106.447876	48,172.55	97.036265	43,913.36	-4,259.19	0.00	
Original Face:	121,713.000	Base	106.447876	48,172.55	97.036265	43,913.36	-4,259.19	0.00	
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3			3.000000	20 Jul 2051				
	145,625.790	Local	105.018005	152,933.30	89.089241	129,736.91	-23,196.39	0.01	
Original Face:	180,000.000	Base	105.018005	152,933.30	89.089241	129,736.91	-23,196.39	0.01	
36179WNE4	GNMA II POOL MA7589 G2 09/51 FIXED 2.5			2.500000	20 Sep 2051				
	1,634,688.200	Local	93.725742	1,532,123.65	86.340257	1,411,393.99	-120,729.66	0.11	
Original Face:	1,800,000.000	Base	93.725742	1,532,123.65	86.340257	1,411,393.99	-120,729.66	0.11	
36179WNF1	GNMA II POOL MA7590 G2 09/51 FIXED 3			3.000000	20 Sep 2051				
	3,110,933.770	Local	97.763777	3,041,366.36	88.872288	2,764,758.02	-276,608.34	0.22	
Original Face:	3,600,000.000	Base	97.763777	3,041,366.36	88.872288	2,764,758.02	-276,608.34	0.21	
36179WQA9	GNMA II POOL MA7649 G2 10/51 FIXED 2.5			2.500000	20 Oct 2051				
	461,387.730	Local	93.623320	431,966.51	86.330927	398,320.30	-33,646.21	0.03	
Original Face:	500,000.000	Base	93.623320	431,966.51	86.330927	398,320.30	-33,646.21	0.03	
36179WR34	GNMA II POOL MA7706 G2 11/51 FIXED 3			3.000000	20 Nov 2051				
	1,658,406.820	Local	93.396242	1,548,889.64	88.649828	1,470,174.79	-78,714.85	0.12	
Original Face:	1,800,000.000	Base	93.396242	1,548,889.64	88.649828	1,470,174.79	-78,714.85	0.11	
36179WXL7	GNMA II POOL MA7883 G2 02/52 FIXED 3.5			3.500000	20 Feb 2052				
	3,303,312.470	Local	95.926102	3,168,738.90	91.359204	3,017,879.98	-150,858.92	0.24	
Original Face:	3,400,000.000	Base	95.926102	3,168,738.90	91.359204	3,017,879.98	-150,858.92	0.23	
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5			3.500000	20 Oct 2047				
	87,558.650	Local	103.477418	90,603.43	91.649247	80,246.84	-10,356.59	0.01	
Original Face:	300,000.000	Base	103.477418	90,603.43	91.649247	80,246.84	-10,356.59	0.01	
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5			3.500000	20 Oct 2047				
	90,104.560	Local	103.477382	93,237.84	91.646421	82,577.60	-10,660.24	0.01	
Original Face:	300,000.000	Base	103.477382	93,237.84	91.646421	82,577.60	-10,660.24	0.01	
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5			3.500000	20 Feb 2050				
	31,936.700	Local	104.978755	33,526.75	91.552765	29,238.93	-4,287.82	0.00	
Original Face:	100,000.000	Base	104.978755	33,526.75	91.552765	29,238.93	-4,287.82	0.00	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4				4.000000	20 Oct 2049		
		37,171.820	Local 104.740419	38,933.92	95.326197	35,434.48	-3,499.44	0.00
Original Face:		100,000.000	Base 104.740419	38,933.92	95.326197	35,434.48	-3,499.44	0.00
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4				4.000000	20 Jan 2050		
		47,186.620	Local 105.463625	49,764.72	96.558822	45,562.84	-4,201.88	0.00
Original Face:		100,000.000	Base 105.463625	49,764.72	96.558822	45,562.84	-4,201.88	0.00
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4				4.000000	20 Feb 2050		
		41,659.250	Local 105.465125	43,935.98	96.105693	40,036.91	-3,899.07	0.00
Original Face:		100,000.000	Base 105.465125	43,935.98	96.105693	40,036.91	-3,899.07	0.00
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4				4.000000	20 Mar 2050		
		30,250.800	Local 106.553447	32,233.27	97.020826	29,349.58	-2,883.69	0.00
Original Face:		100,000.000	Base 106.553447	32,233.27	97.020826	29,349.58	-2,883.69	0.00
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4				4.000000	20 Apr 2050		
		152,342.560	Local 106.555023	162,328.65	96.043340	146,314.88	-16,013.77	0.01
Original Face:		400,000.000	Base 106.555023	162,328.65	96.043340	146,314.88	-16,013.77	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5				3.500000	15 May 2050		
		93,441.550	Local 106.145585	99,184.08	92.440766	86,378.08	-12,806.00	0.01
Original Face:		200,000.000	Base 106.145585	99,184.08	92.440766	86,378.08	-12,806.00	0.01
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3				3.000000	20 Mar 2050		
		375,658.920	Local 104.400423	392,189.50	88.625779	332,930.64	-59,258.86	0.03
Original Face:		1,300,000.000	Base 104.400423	392,189.50	88.625779	332,930.64	-59,258.86	0.03
3617WHHM0	GNMA II POOL CG3836 G2 09/47 FIXED 3				3.000000	20 Sep 2047		
		127,797.440	Local 104.877570	134,030.85	87.907291	112,343.27	-21,687.58	0.01
Original Face:		200,000.000	Base 104.877570	134,030.85	87.907291	112,343.27	-21,687.58	0.01
3617X5VE7	GNMA II POOL CI1513 G2 03/52 FIXED 3				3.000000	20 Mar 2052		
		98,853.620	Local 98.530089	97,400.56	87.262682	86,262.32	-11,138.24	0.01
Original Face:		100,000.000	Base 98.530089	97,400.56	87.262682	86,262.32	-11,138.24	0.01
3617YDD41	GNMA II POOL CL5523 G2 04/52 FIXED 3				3.000000	20 Apr 2052		
		99,172.380	Local 93.449114	92,675.71	87.331715	86,608.94	-6,066.77	0.01
Original Face:		100,000.000	Base 93.449114	92,675.71	87.331715	86,608.94	-6,066.77	0.01

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361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
	30,000.000	Local		100.528733	30,158.62	95.651000	28,695.30	-1,463.32	0.00
		Base		100.528733	30,158.62	95.651000	28,695.30	-1,463.32	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
	23,343.020	Local		106.493333	24,858.76	106.256629	24,803.51	-55.25	0.00
	Original Face: 1,600,000.000	Base		106.493333	24,858.76	106.256629	24,803.51	-55.25	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		
	93,223.000	Local		107.195971	99,931.30	106.931584	99,684.83	-246.47	0.01
	Original Face: 7,900,000.000	Base		107.195971	99,931.30	106.931584	99,684.83	-246.47	0.01
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
	16,049.930	Local		105.680772	16,961.69	98.802355	15,857.71	-1,103.98	0.00
	Original Face: 300,000.000	Base		105.680772	16,961.69	98.802355	15,857.71	-1,103.98	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
	19,841.010	Local		105.721483	20,976.21	98.805186	19,603.95	-1,372.26	0.00
	Original Face: 400,000.000	Base		105.721483	20,976.21	98.805186	19,603.95	-1,372.26	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
	6,236.420	Local		106.772475	6,658.78	107.380807	6,696.72	37.94	0.00
	Original Face: 222,231.000	Base		106.772475	6,658.78	107.380807	6,696.72	37.94	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
	12,486.910	Local		106.629102	13,314.68	107.384353	13,408.99	94.31	0.00
	Original Face: 302,944.000	Base		106.629102	13,314.68	107.384353	13,408.99	94.31	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
	10,947.950	Local		103.979010	11,383.57	100.983786	11,055.65	-327.92	0.00
	Original Face: 200,000.000	Base		103.979010	11,383.57	100.983786	11,055.65	-327.92	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
	7,019.950	Local		103.644755	7,275.81	99.664725	6,996.41	-279.40	0.00
	Original Face: 100,000.000	Base		103.644755	7,275.81	99.664725	6,996.41	-279.40	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
	9,739.600	Local		106.678714	10,390.08	104.306294	10,159.02	-231.06	0.00
	Original Face: 347,788.000	Base		106.678714	10,390.08	104.306294	10,159.02	-231.06	0.00

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36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5				4.500000	20 Mar 2041			
		158,823.670	Local	103.714837	164,723.71	98.802802	156,922.24	-7,801.47	0.01
Original Face:		2,800,000.000	Base	103.714837	164,723.71	98.802802	156,922.24	-7,801.47	0.01
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6				6.000000	20 Feb 2041			
		19,752.250	Local	106.670481	21,069.82	106.144434	20,965.91	-103.91	0.00
Original Face:		437,880.000	Base	106.670481	21,069.82	106.144434	20,965.91	-103.91	0.00
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5				5.000000	15 Apr 2040			
		7,687.820	Local	102.643402	7,891.04	101.268146	7,785.31	-105.73	0.00
Original Face:		100,000.000	Base	102.643402	7,891.04	101.268146	7,785.31	-105.73	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5				5.000000	15 May 2040			
		14,772.800	Local	102.763525	15,181.05	101.273523	14,960.94	-220.11	0.00
Original Face:		200,000.000	Base	102.763525	15,181.05	101.273523	14,960.94	-220.11	0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR				4.097000	20 Jul 2060			
		131,614.750	Local	103.903012	136,751.69	100.938630	132,850.13	-3,901.56	0.01
Original Face:		430,000.000	Base	103.903012	136,751.69	100.938630	132,850.13	-3,901.56	0.01
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR				4.021000	20 Nov 2060			
		78,090.960	Local	104.475576	81,585.98	100.890760	78,786.56	-2,799.42	0.01
Original Face:		500,000.000	Base	104.475576	81,585.98	100.890760	78,786.56	-2,799.42	0.01
3622A2R38	GNMA II POOL 784106 G2 01/46 FIXED 3.5				3.500000	20 Jan 2046			
		72,356.830	Local	106.169563	76,820.93	92.665647	67,049.92	-9,771.01	0.01
Original Face:		500,000.000	Base	106.169563	76,820.93	92.665647	67,049.92	-9,771.01	0.01
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048			
		487,802.820	Local	101.706560	496,127.47	91.615670	446,903.82	-49,223.65	0.04
Original Face:		1,100,000.000	Base	101.706560	496,127.47	91.615670	446,903.82	-49,223.65	0.03
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5				3.500000	20 Oct 2049			
		32,460.220	Local	102.451770	33,256.07	89.825337	29,157.50	-4,098.57	0.00
Original Face:		500,000.000	Base	102.451770	33,256.07	89.825337	29,157.50	-4,098.57	0.00
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4				4.000000	20 Feb 2048			
		410,146.520	Local	106.916784	438,515.47	94.521455	387,676.46	-50,839.01	0.03
Original Face:		1,900,000.000	Base	106.916784	438,515.47	94.521455	387,676.46	-50,839.01	0.03

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3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	194,025.270	Local		102.995888	199,838.05	88.504547	171,721.19	-28,116.86	0.01
Original Face:	300,000.000	Base		102.995888	199,838.05	88.504547	171,721.19	-28,116.86	0.01
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3					3.000000	20 Feb 2052		
	292,545.000	Local		94.506592	276,474.31	88.809707	259,808.36	-16,665.95	0.02
Original Face:	300,000.000	Base		94.506592	276,474.31	88.809707	259,808.36	-16,665.95	0.02
3622ABU91	GNMA II POOL 786108 G2 03/52 FIXED 3.5					3.500000	20 Mar 2052		
	197,235.660	Local		96.821123	190,965.78	90.287727	178,079.59	-12,886.19	0.01
Original Face:	200,000.000	Base		96.821123	190,965.78	90.287727	178,079.59	-12,886.19	0.01
3622ABUA8	GNMA II POOL 786077 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
	95,847.400	Local		94.259500	90,345.28	88.625427	84,945.17	-5,400.11	0.01
Original Face:	100,000.000	Base		94.259500	90,345.28	88.625427	84,945.17	-5,400.11	0.01
3622ABUF7	GNMA II POOL 786082 G2 11/51 FIXED 3					3.000000	20 Nov 2051		
	97,108.120	Local		94.538026	91,804.10	88.911308	86,340.10	-5,464.00	0.01
Original Face:	100,000.000	Base		94.538026	91,804.10	88.911308	86,340.10	-5,464.00	0.01
3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	394,077.440	Local		93.765477	369,508.59	87.261234	343,876.84	-25,631.75	0.03
Original Face:	400,000.000	Base		93.765477	369,508.59	87.261234	343,876.84	-25,631.75	0.03
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	589,924.260	Local		94.506212	557,515.07	87.632891	516,967.68	-40,547.39	0.04
Original Face:	600,000.000	Base		94.506212	557,515.07	87.632891	516,967.68	-40,547.39	0.04
3622ABYM8	GNMA II POOL 786216 G2 06/52 FIXED 3.5					3.500000	20 Jun 2052		
	199,049.370	Local		94.384564	187,871.88	90.995951	181,126.87	-6,745.01	0.01
Original Face:	200,000.000	Base		94.384564	187,871.88	90.995951	181,126.87	-6,745.01	0.01
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
	23,159.790	Local		104.368261	24,171.47	99.942545	23,146.48	-1,024.99	0.00
Original Face:	500,000.000	Base		104.368261	24,171.47	99.942545	23,146.48	-1,024.99	0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
	24,387.000	Local		106.120064	25,879.50	98.804432	24,095.44	-1,784.06	0.00
Original Face:	400,000.000	Base		106.120064	25,879.50	98.804432	24,095.44	-1,784.06	0.00

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36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B				5.161000	10 Nov 2046			
		90,000.000	Local	102.282933	92,054.64	97.903990	88,113.59	-3,941.05	0.01
Original Face:		90,000.000	Base	102.282933	92,054.64	97.903990	88,113.59	-3,941.05	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA				1.116495	10 Feb 2048			
		2,802,974.120	Local	3.417391	95,788.58	1.740160	48,776.23	-47,012.35	0.00
Original Face:		4,130,000.000	Base	3.417391	95,788.58	1.740160	48,776.23	-47,012.35	0.00
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA				1.179668	10 Apr 2047			
		1,289,174.040	Local	7.281805	93,875.14	1.087130	14,015.00	-79,860.14	0.00
Original Face:		2,770,000.000	Base	7.281805	93,875.14	1.087130	14,015.00	-79,860.14	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A				4.618000	15 Sep 2031			
		790,315.410	Local	100.000000	790,315.41	84.581430	668,460.08	-121,855.33	0.05
Original Face:		860,000.000	Base	100.000000	790,315.41	84.581430	668,460.08	-121,855.33	0.05
36264FAB7	GSK CONSUMER HEALTHCARE COMPANY GUAR 144A 03/27 3.375				3.375000	24 Mar 2027			
		340,000.000	Local	99.802065	339,327.02	90.730219	308,482.74	-30,844.28	0.02
			Base	99.802065	339,327.02	90.730219	308,482.74	-30,844.28	0.02
36264FAC5	GSK CONSUMER HEALTHCARE COMPANY GUAR 144A 03/29 3.375				3.375000	24 Mar 2029			
		470,000.000	Local	99.321109	466,809.21	87.208482	409,879.87	-56,929.34	0.03
			Base	99.321109	466,809.21	87.208482	409,879.87	-56,929.34	0.03
36264FAD3	GSK CONSUMER HEALTHCARE COMPANY GUAR 144A 03/32 3.625				3.625000	24 Mar 2032			
		290,000.000	Local	99.856531	289,583.94	84.481553	244,996.50	-44,587.44	0.02
			Base	99.856531	289,583.94	84.481553	244,996.50	-44,587.44	0.02
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A				3.968000	15 May 2026			
		510,000.000	Local	100.000000	510,000.00	93.497490	476,837.20	-33,162.80	0.04
Original Face:		510,000.000	Base	100.000000	510,000.00	93.497490	476,837.20	-33,162.80	0.04
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025			
		50,000.000	Local	106.456620	53,228.31	97.169364	48,584.68	-4,643.63	0.00
			Base	106.456620	53,228.31	97.169364	48,584.68	-4,643.63	0.00
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040			
		20,000.000	Local	116.709400	23,341.88	87.525933	17,505.19	-5,836.69	0.00
			Base	116.709400	23,341.88	87.525933	17,505.19	-5,836.69	0.00

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369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	380,000.000	Local		128.269676	487,424.77	86.738475	329,606.21	-157,818.56	0.03
		Base		128.269676	487,424.77	86.738475	329,606.21	-157,818.56	0.02
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25					3.250000	01 Apr 2025		
	110,000.000	Local		105.757345	116,333.08	96.590558	106,249.61	-10,083.47	0.01
		Base		105.757345	116,333.08	96.590558	106,249.61	-10,083.47	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	200,000.000	Local		110.827945	221,655.89	108.001383	216,002.77	-5,653.12	0.02
		Base		110.827945	221,655.89	108.001383	216,002.77	-5,653.12	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	50,000.000	Local		112.470940	56,235.47	86.874517	43,437.26	-12,798.21	0.00
		Base		112.470940	56,235.47	86.874517	43,437.26	-12,798.21	0.00
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	30,000.000	Local		116.732600	35,019.78	93.443681	28,033.10	-6,986.68	0.00
		Base		116.732600	35,019.78	93.443681	28,033.10	-6,986.68	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
	30,000.000	Local		105.012167	31,503.65	80.470256	24,141.08	-7,362.57	0.00
		Base		105.012167	31,503.65	80.470256	24,141.08	-7,362.57	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local		94.386914	132,141.68	83.422971	116,792.16	-15,349.52	0.01
		Base		94.386914	132,141.68	83.422971	116,792.16	-15,349.52	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
	210,000.000	Local		99.939752	209,873.48	100.058446	210,122.74	249.26	0.02
		Base		99.939752	209,873.48	100.058446	210,122.74	249.26	0.02
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		
	120,000.000	Local		99.967250	119,960.70	100.037877	120,045.45	84.75	0.01
		Base		99.967250	119,960.70	100.037877	120,045.45	84.75	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	0.000	Local		0.000000	-591.50	0.000000	0.00	591.50	0.00
		Base		0.000000	-591.50	0.000000	0.00	591.50	0.00

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37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
	40,000.000	Local	100.599400	40,239.76	92.746973	37,098.79	-3,140.97	0.00	
		Base	100.599400	40,239.76	92.746973	37,098.79	-3,140.97	0.00	
37045XDS2	GENERAL MOTORS FINL CO SR UNSECURED 01/32 3.1					3.100000	12 Jan 2032		
	120,000.000	Local	90.703117	108,843.74	75.388252	90,465.90	-18,377.84	0.01	
		Base	90.703117	108,843.74	75.388252	90,465.90	-18,377.84	0.01	
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	330,000.000	Local	100.494491	331,631.82	98.452017	324,891.66	-6,740.16	0.03	
		Base	100.494491	331,631.82	98.452017	324,891.66	-6,740.16	0.02	
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local	102.360650	163,777.04	87.042877	139,268.60	-24,508.44	0.01	
		Base	102.360650	163,777.04	87.042877	139,268.60	-24,508.44	0.01	
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
	20,000.000	Local	100.331650	20,066.33	99.366000	19,873.20	-193.13	0.00	
		Base	100.331650	20,066.33	99.366000	19,873.20	-193.13	0.00	
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	1,140,000.000	Local	99.991461	1,139,902.65	93.189099	1,062,355.73	-77,546.92	0.08	
		Base	99.991461	1,139,902.65	93.189099	1,062,355.73	-77,546.92	0.08	
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	440,000.000	Local	99.960239	439,825.05	98.268225	432,380.19	-7,444.86	0.03	
		Base	99.960239	439,825.05	98.268225	432,380.19	-7,444.86	0.03	
38017BAN6	GO DADDY OPER CO LLC TERM LOAN B 1						15 Feb 2024		
	0.000	Local	0.000000	1.79	0.000000	0.00	-1.79	0.00	
		Base	0.000000	1.79	0.000000	0.00	-1.79	0.00	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local	118.946115	642,309.02	99.624062	537,969.93	-104,339.09	0.04	
		Base	118.946115	642,309.02	99.624062	537,969.93	-104,339.09	0.04	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local	100.370659	321,186.11	99.266339	317,652.28	-3,533.83	0.03	
		Base	100.370659	321,186.11	99.266339	317,652.28	-3,533.83	0.02	

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38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
	1,040,000.000	Local	100.522248	1,045,431.38	98.549152	1,024,911.18	-20,520.20	0.08	
		Base	100.522248	1,045,431.38	98.549152	1,024,911.18	-20,520.20	0.08	
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	180,000.000	Local	99.626094	179,326.97	99.465000	179,037.00	-289.97	0.01	
		Base	99.626094	179,326.97	99.465000	179,037.00	-289.97	0.01	
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	2,500,000.000	Local	104.907203	2,622,680.07	88.707021	2,217,675.53	-405,004.54	0.18	
		Base	104.907203	2,622,680.07	88.707021	2,217,675.53	-405,004.54	0.17	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	890,000.000	Local	106.462940	947,520.17	90.935535	809,326.26	-138,193.91	0.06	
		Base	106.462940	947,520.17	90.935535	809,326.26	-138,193.91	0.06	
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	350,000.000	Local	103.251506	361,380.27	95.533172	334,366.10	-27,014.17	0.03	
		Base	103.251506	361,380.27	95.533172	334,366.10	-27,014.17	0.03	
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR					3.615000	15 Mar 2028		
	140,000.000	Local	100.392693	140,549.77	91.044771	127,462.68	-13,087.09	0.01	
		Base	100.392693	140,549.77	91.044771	127,462.68	-13,087.09	0.01	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	8,000.000	Local	80.560250	6,444.82	72.303622	5,784.29	-660.53	0.00	
		Base	80.560250	6,444.82	72.303622	5,784.29	-660.53	0.00	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	570,000.000	Local	99.642049	567,959.68	92.298135	526,099.37	-41,860.31	0.04	
		Base	99.642049	567,959.68	92.298135	526,099.37	-41,860.31	0.04	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	1,140,000.000	Local	116.606797	1,329,317.49	83.081119	947,124.76	-382,192.73	0.07	
		Base	116.606797	1,329,317.49	83.081119	947,124.76	-382,192.73	0.07	
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					3.636140	20 Jan 2040		
	3,142.280	Local	101.008185	3,173.96	1.677000	52.70	-3,121.26	0.00	
	Original Face: 258,000.000	Base	101.008185	3,173.96	1.677000	52.70	-3,121.26	0.00	

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38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					3.493430	20 May 2060		
	139,412.350	Local	101.974531	142,165.09	100.022110	139,443.17	-2,721.92	0.01	
Original Face:	670,000.000	Base	101.974531	142,165.09	100.022110	139,443.17	-2,721.92	0.01	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					2.687290	20 Oct 2060		
	365,747.560	Local	100.000000	365,747.56	99.045480	362,256.43	-3,491.13	0.03	
Original Face:	1,150,000.000	Base	100.000000	365,747.56	99.045480	362,256.43	-3,491.13	0.03	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					2.857290	20 Mar 2061		
	45,681.360	Local	99.990521	45,677.03	99.336960	45,378.47	-298.56	0.00	
Original Face:	200,000.000	Base	99.990521	45,677.03	99.336960	45,378.47	-298.56	0.00	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					3.660860	16 Apr 2042		
	710,720.480	Local	32.423596	230,441.14	12.325220	87,597.86	-142,843.28	0.01	
Original Face:	4,700,000.000	Base	32.423596	230,441.14	12.325220	87,597.86	-142,843.28	0.01	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.787290	20 Oct 2064		
	1,047,424.920	Local	100.028671	1,047,725.23	98.934750	1,036,267.23	-11,458.00	0.08	
Original Face:	3,000,000.000	Base	100.028671	1,047,725.23	98.934750	1,036,267.23	-11,458.00	0.08	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					3.466140	20 Apr 2040		
	13,446.550	Local	79.590527	10,702.18	10.688400	1,437.22	-9,264.96	0.00	
Original Face:	300,000.000	Base	79.590527	10,702.18	10.688400	1,437.22	-9,264.96	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					3.036140	20 Mar 2042		
	895,598.200	Local	27.223106	243,809.65	10.497160	94,012.38	-149,797.27	0.01	
Original Face:	4,800,000.000	Base	27.223106	243,809.65	10.497160	94,012.38	-149,797.27	0.01	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.522970	16 Mar 2047		
	435,134.970	Local	43.694022	190,127.97	1.129210	4,913.59	-185,214.38	0.00	
Original Face:	5,680,000.000	Base	43.694022	190,127.97	1.129210	4,913.59	-185,214.38	0.00	
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.849310	16 Nov 2047		
	117,963.780	Local	102.552453	120,974.75	91.602040	108,057.23	-12,917.52	0.01	
Original Face:	600,000.000	Base	102.552453	120,974.75	91.602040	108,057.23	-12,917.52	0.01	
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					3.537340	16 Jun 2048		
	4,157.040	Local	102.434906	4,258.26	96.290630	4,002.84	-255.42	0.00	
Original Face:	100,000.000	Base	102.434906	4,258.26	96.290630	4,002.84	-255.42	0.00	

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38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.249320	16 Aug 2054		
	1,988,644.300	Local		17.213708	342,319.43	1.077590	21,429.43	-320,890.00	0.00
Original Face:	9,230,000.000	Base		17.213708	342,319.43	1.077590	21,429.43	-320,890.00	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	285,607.520	Local		152.297359	434,972.71	17.670480	50,468.22	-384,504.49	0.00
Original Face:	3,000,000.000	Base		152.297359	434,972.71	17.670480	50,468.22	-384,504.49	0.00
38380PXV1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD					1.450000	16 Jan 2063		
	1,020,517.550	Local		84.106821	858,324.87	80.881630	825,411.23	-32,913.64	0.07
Original Face:	1,700,000.000	Base		84.106821	858,324.87	80.881630	825,411.23	-32,913.64	0.06
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					2.883200	20 May 2070		
	389,777.860	Local		103.161762	402,101.71	99.498290	387,822.31	-14,279.40	0.03
Original Face:	600,000.000	Base		103.161762	402,101.71	99.498290	387,822.31	-14,279.40	0.03
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					3.607290	20 Apr 2070		
	253,171.820	Local		102.665648	259,920.49	100.786440	255,162.86	-4,757.63	0.02
Original Face:	400,000.000	Base		102.665648	259,920.49	100.786440	255,162.86	-4,757.63	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F					2.857290	20 Jul 2070		
	153,370.420	Local		100.134544	153,576.77	97.532570	149,586.11	-3,990.66	0.01
Original Face:	300,000.000	Base		100.134544	153,576.77	97.532570	149,586.11	-3,990.66	0.01
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					2.807290	20 Jul 2070		
	1,007,181.410	Local		99.773743	1,004,902.59	97.006880	977,035.26	-27,867.33	0.08
Original Face:	1,500,000.000	Base		99.773743	1,004,902.59	97.006880	977,035.26	-27,867.33	0.07
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC					2.807290	20 Jul 2070		
	1,921,461.260	Local		99.850301	1,918,584.85	97.198050	1,867,622.88	-50,961.97	0.15
Original Face:	3,500,000.000	Base		99.850301	1,918,584.85	97.198050	1,867,622.88	-50,961.97	0.14
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO					1.007420	16 Sep 2062		
	9,217,658.660	Local		8.736017	805,256.20	7.243230	667,656.22	-137,599.98	0.05
Original Face:	10,350,000.000	Base		8.736017	805,256.20	7.243230	667,656.22	-137,599.98	0.05
38380RRS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB					1.340000	16 Jun 2063		
	523,743.630	Local		82.485488	432,012.49	77.029260	403,435.84	-28,576.65	0.03
Original Face:	700,000.000	Base		82.485488	432,012.49	77.029260	403,435.84	-28,576.65	0.03

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38380RTP5	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 21 AH					1.400000	16 Jun 2063		
	1,017,497.990	Local		83.419595	848,792.70	77.847980	792,101.63	-56,691.07	0.06
Original Face:	1,100,000.000	Base		83.419595	848,792.70	77.847980	792,101.63	-56,691.07	0.06
38381EQD3	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 4 Z					1.900000	16 Mar 2064		
	202,547.410	Local		63.743037	129,109.87	53.601300	108,568.04	-20,541.83	0.01
Original Face:	200,000.000	Base		63.743037	129,109.87	53.601300	108,568.04	-20,541.83	0.01
38381ETU2	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B					1.850000	16 Feb 2061		
	100,000.000	Local		70.794020	70,794.02	62.942410	62,942.41	-7,851.61	0.00
Original Face:	100,000.000	Base		70.794020	70,794.02	62.942410	62,942.41	-7,851.61	0.00
38381HCN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 82 Z					2.000000	16 Feb 2064		
	402,673.340	Local		72.627669	292,452.26	65.864050	265,216.97	-27,235.29	0.02
Original Face:	400,000.000	Base		72.627669	292,452.26	65.864050	265,216.97	-27,235.29	0.02
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI					3.500000	20 Apr 2050		
	282,614.270	Local		14.594666	41,246.61	16.066910	45,407.38	4,160.77	0.00
Original Face:	400,000.000	Base		14.594666	41,246.61	16.066910	45,407.38	4,160.77	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI					3.500000	20 Apr 2050		
	76,042.800	Local		13.645789	10,376.64	15.491460	11,780.14	1,403.50	0.00
Original Face:	100,000.000	Base		13.645789	10,376.64	15.491460	11,780.14	1,403.50	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	574,110.410	Local		11.224235	64,439.50	13.841760	79,466.99	15,027.49	0.01
Original Face:	700,000.000	Base		11.224235	64,439.50	13.841760	79,466.99	15,027.49	0.01
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL					2.500000	20 Aug 2050		
	163,947.760	Local		10.987158	18,013.20	14.529770	23,821.23	5,808.03	0.00
Original Face:	200,000.000	Base		10.987158	18,013.20	14.529770	23,821.23	5,808.03	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	245,325.770	Local		11.334125	27,805.53	14.652450	35,946.24	8,140.71	0.00
Original Face:	300,000.000	Base		11.334125	27,805.53	14.652450	35,946.24	8,140.71	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	254,715.240	Local		11.140001	28,375.28	14.821060	37,751.50	9,376.22	0.00
Original Face:	300,000.000	Base		11.140001	28,375.28	14.821060	37,751.50	9,376.22	0.00

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH				2.500000	20 Oct 2050		
		172,503.540	Local 11.052840	19,066.54	14.812820	25,552.64	6,486.10	0.00
Original Face:		200,000.000	Base 11.052840	19,066.54	14.812820	25,552.64	6,486.10	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI				2.500000	20 Oct 2050		
		775,900.320	Local 11.512019	89,321.79	13.627260	105,733.95	16,412.16	0.01
Original Face:		900,000.000	Base 11.512019	89,321.79	13.627260	105,733.95	16,412.16	0.01
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI				2.500000	20 Oct 2050		
		251,145.530	Local 11.592315	29,113.58	14.799940	37,169.39	8,055.81	0.00
Original Face:		300,000.000	Base 11.592315	29,113.58	14.799940	37,169.39	8,055.81	0.00
38382LNV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI				2.500000	20 Nov 2050		
		2,384,338.020	Local 13.002730	310,029.03	13.115980	312,729.30	2,700.27	0.02
Original Face:		3,000,000.000	Base 13.002730	310,029.03	13.115980	312,729.30	2,700.27	0.02
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI				2.000000	20 Dec 2050		
		1,801,978.000	Local 9.866104	177,785.02	11.135450	200,658.36	22,873.34	0.02
Original Face:		2,200,000.000	Base 9.866104	177,785.02	11.135450	200,658.36	22,873.34	0.02
38382NT31	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI				2.500000	20 Feb 2051		
		476,488.880	Local 17.107304	81,514.40	17.231740	82,107.32	592.92	0.01
Original Face:		500,000.000	Base 17.107304	81,514.40	17.231740	82,107.32	592.92	0.01
38382T4P6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI				2.500000	20 May 2051		
		179,752.640	Local 11.371126	20,439.90	11.380890	20,457.45	17.55	0.00
Original Face:		200,000.000	Base 11.371126	20,439.90	11.380890	20,457.45	17.55	0.00
38382UG39	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI				2.500000	20 Jun 2051		
		748,289.620	Local 14.899849	111,494.02	14.969690	112,016.64	522.62	0.01
Original Face:		800,000.000	Base 14.899849	111,494.02	14.969690	112,016.64	522.62	0.01
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027		
		1,060,142.680	Local 99.905294	1,059,138.66	94.712500	1,004,087.64	-55,051.02	0.08
			Base 99.905294	1,059,138.66	94.712500	1,004,087.64	-55,051.02	0.08
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1				1.100000	23 Jun 2025		
		110,000.000	Local 99.949200	109,944.12	89.833908	98,817.30	-11,126.82	0.01
			Base 99.949200	109,944.12	89.833908	98,817.30	-11,126.82	0.01

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404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875				3.875000	15 Dec 2028			
		60,000.000	Local	94.392500	56,635.50	78.500000	47,100.00	-9,535.50	0.00
			Base	94.392500	56,635.50	78.500000	47,100.00	-9,535.50	0.00
404119BQ1	HCA INC COMPANY GUAR 04/25 5.25				5.250000	15 Apr 2025			
		180,000.000	Local	100.717150	181,290.87	97.964569	176,336.22	-4,954.65	0.01
			Base	100.717150	181,290.87	97.964569	176,336.22	-4,954.65	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375000	01 Feb 2025			
		100,000.000	Local	103.834890	103,834.89	98.778893	98,778.89	-5,056.00	0.01
			Base	103.834890	103,834.89	98.778893	98,778.89	-5,056.00	0.01
404119BT5	HCA INC COMPANY GUAR 06/26 5.25				5.250000	15 Jun 2026			
		30,000.000	Local	100.317000	30,095.10	96.668334	29,000.50	-1,094.60	0.00
			Base	100.317000	30,095.10	96.668334	29,000.50	-1,094.60	0.00
404119BU2	HCA INC COMPANY GUAR 02/27 4.5				4.500000	15 Feb 2027			
		20,000.000	Local	97.618950	19,523.79	93.346906	18,669.38	-854.41	0.00
			Base	97.618950	19,523.79	93.346906	18,669.38	-854.41	0.00
404119BV0	HCA INC COMPANY GUAR 06/47 5.5				5.500000	15 Jun 2047			
		40,000.000	Local	102.467400	40,986.96	84.489880	33,795.95	-7,191.01	0.00
			Base	102.467400	40,986.96	84.489880	33,795.95	-7,191.01	0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875				5.875000	01 Feb 2029			
		220,000.000	Local	111.202991	244,646.58	97.555366	214,621.81	-30,024.77	0.02
			Base	111.202991	244,646.58	97.555366	214,621.81	-30,024.77	0.02
404119CA5	HCA INC COMPANY GUAR 09/30 3.5				3.500000	01 Sep 2030			
		460,000.000	Local	97.682587	449,339.90	82.572000	379,831.20	-69,508.70	0.03
			Base	97.682587	449,339.90	82.572000	379,831.20	-69,508.70	0.03
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026			
		60,000.000	Local	100.000000	60,000.00	96.916792	58,150.08	-1,849.92	0.00
			Base	100.000000	60,000.00	96.916792	58,150.08	-1,849.92	0.00
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028			
		60,000.000	Local	101.272417	60,763.45	95.342834	57,205.70	-3,557.75	0.00
			Base	101.272417	60,763.45	95.342834	57,205.70	-3,557.75	0.00

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404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.250000	18 Aug 2025		
	340,000.000	Local		99.726715	339,070.83	94.944058	322,809.80	-16,261.03	0.03
		Base		99.726715	339,070.83	94.944058	322,809.80	-16,261.03	0.02
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
	760,000.000	Local		100.000000	760,000.00	89.559928	680,655.45	-79,344.55	0.05
		Base		100.000000	760,000.00	89.559928	680,655.45	-79,344.55	0.05
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 2031		
	1,080,000.000	Local		102.141406	1,103,127.18	76.513140	826,341.91	-276,785.27	0.07
		Base		102.141406	1,103,127.18	76.513140	826,341.91	-276,785.27	0.06
404280DC0	HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR					4.762000	29 Mar 2033		
	560,000.000	Local		100.333171	561,865.76	82.041665	459,433.32	-102,432.44	0.04
		Base		100.333171	561,865.76	82.041665	459,433.32	-102,432.44	0.03
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	12,000.000	Local		100.231083	12,027.73	96.325142	11,559.02	-468.71	0.00
		Base		100.231083	12,027.73	96.325142	11,559.02	-468.71	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625000	15 May 2024		
	20,000.000	Local		99.259900	19,851.98	95.350000	19,070.00	-781.98	0.00
		Base		99.259900	19,851.98	95.350000	19,070.00	-781.98	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
	90,000.000	Local		98.158267	88,342.44	89.895000	80,905.50	-7,436.94	0.01
		Base		98.158267	88,342.44	89.895000	80,905.50	-7,436.94	0.01
41151PAP0	HARBOR FREIGHT TOOLS USA INC 2021 TERM LOAN B						19 Oct 2027		
	589,795.500	Local		99.595716	587,411.05	90.333300	532,781.74	-54,629.31	0.04
		Base		99.595716	587,411.05	90.333300	532,781.74	-54,629.31	0.04
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	50,000.000	Local		102.156600	51,078.30	88.542382	44,271.19	-6,807.11	0.00
		Base		102.156600	51,078.30	88.542382	44,271.19	-6,807.11	0.00
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A					4.467710	15 May 2038		
	2,090,000.000	Local		100.000000	2,090,000.00	94.986620	1,985,220.36	-104,779.64	0.16
	Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	94.986620	1,985,220.36	-104,779.64	0.15

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41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75					5.750000	20 Jan 2026		
	40,000.000	Local		100.000000	40,000.00	88.199000	35,279.60	-4,720.40	0.00
		Base		100.000000	40,000.00	88.199000	35,279.60	-4,720.40	0.00
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75					6.750000	15 Mar 2032		
	10,000.000	Local		122.800500	12,280.05	105.131841	10,513.18	-1,766.87	0.00
		Base		122.800500	12,280.05	105.131841	10,513.18	-1,766.87	0.00
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125000	01 Aug 2039		
	10,000.000	Local		121.953600	12,195.36	104.786425	10,478.64	-1,716.72	0.00
		Base		121.953600	12,195.36	104.786425	10,478.64	-1,716.72	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	80,000.000	Local		99.900275	79,920.22	90.776927	72,621.54	-7,298.68	0.01
		Base		99.900275	79,920.22	90.776927	72,621.54	-7,298.68	0.01
43133KAC9	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A					2.600000	01 Nov 2035		
	1,010,000.000	Local		100.000000	1,010,000.00	87.250000	881,225.00	-128,775.00	0.07
	Original Face: 1,010,000.000	Base		100.000000	1,010,000.00	87.250000	881,225.00	-128,775.00	0.07
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	230,000.000	Local		100.226139	230,520.12	97.792499	224,922.75	-5,597.37	0.02
		Base		100.226139	230,520.12	97.792499	224,922.75	-5,597.37	0.02
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
	90,000.000	Local		100.151611	90,136.45	93.500000	84,150.00	-5,986.45	0.01
		Base		100.151611	90,136.45	93.500000	84,150.00	-5,986.45	0.01
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625					3.625000	15 Feb 2032		
	50,000.000	Local		100.000000	50,000.00	76.535433	38,267.72	-11,732.28	0.00
		Base		100.000000	50,000.00	76.535433	38,267.72	-11,732.28	0.00
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875000	01 Apr 2027		
	130,000.000	Local		100.000000	130,000.00	91.750000	119,275.00	-10,725.00	0.01
		Base		100.000000	130,000.00	91.750000	119,275.00	-10,725.00	0.01
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	472,666.750	Local		100.404469	474,578.54	96.541700	456,320.52	-18,258.02	0.04
		Base		100.404469	474,578.54	96.541700	456,320.52	-18,258.02	0.03

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437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	40,000.000	Local		108.872225	43,548.89	79.587302	31,834.92	-11,713.97	0.00
		Base		108.872225	43,548.89	79.587302	31,834.92	-11,713.97	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	30,000.000	Local		114.071800	34,221.54	95.041382	28,512.41	-5,709.13	0.00
		Base		114.071800	34,221.54	95.041382	28,512.41	-5,709.13	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	180,000.000	Local		104.037950	187,268.31	90.842173	163,515.91	-23,752.40	0.01
		Base		104.037950	187,268.31	90.842173	163,515.91	-23,752.40	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	200,000.000	Local		99.566390	199,132.78	85.380200	170,760.40	-28,372.38	0.01
		Base		99.566390	199,132.78	85.380200	170,760.40	-28,372.38	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	230,000.000	Local		101.903587	234,378.25	76.474560	175,891.49	-58,486.76	0.01
		Base		101.903587	234,378.25	76.474560	175,891.49	-58,486.76	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	760,000.000	Local		107.278755	815,318.54	71.651413	544,550.74	-270,767.80	0.04
		Base		107.278755	815,318.54	71.651413	544,550.74	-270,767.80	0.04
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	200,000.000	Local		99.994480	199,988.96	92.051345	184,102.69	-15,886.27	0.01
		Base		99.994480	199,988.96	92.051345	184,102.69	-15,886.27	0.01
443628AH5	HUBBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125					6.125000	01 Apr 2029		
	20,000.000	Local		103.672250	20,734.45	80.573000	16,114.60	-4,619.85	0.00
		Base		103.672250	20,734.45	80.573000	16,114.60	-4,619.85	0.00
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN						20 Mar 2028		
	95,614.640	Local		98.176639	93,871.24	90.000000	86,053.18	-7,818.06	0.01
		Base		98.176639	93,871.24	90.000000	86,053.18	-7,818.06	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	50,000.000	Local		101.314240	50,657.12	85.392478	42,696.24	-7,960.88	0.00
		Base		101.314240	50,657.12	85.392478	42,696.24	-7,960.88	0.00

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444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
		40,000.000	Local 104.361800	41,744.72	88.583920	35,433.57	-6,311.15	0.00
			Base 104.361800	41,744.72	88.583920	35,433.57	-6,311.15	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.950000	15 Mar 2027		
		220,000.000	Local 100.859623	221,891.17	93.793554	206,345.82	-15,545.35	0.02
			Base 100.859623	221,891.17	93.793554	206,345.82	-15,545.35	0.02
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
		10,000.000	Local 103.061400	10,306.14	86.966239	8,696.62	-1,609.52	0.00
			Base 103.061400	10,306.14	86.966239	8,696.62	-1,609.52	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5				4.500000	01 Apr 2025		
		50,000.000	Local 106.300680	53,150.34	98.583134	49,291.57	-3,858.77	0.00
			Base 106.300680	53,150.34	98.583134	49,291.57	-3,858.77	0.00
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15				2.150000	03 Feb 2032		
		110,000.000	Local 89.111882	98,023.07	75.950973	83,546.07	-14,477.00	0.01
			Base 89.111882	98,023.07	75.950973	83,546.07	-14,477.00	0.01
45173JAQ7	II VI INCORPORATED 2022 TERM LOAN B					02 Jul 2029		
		600,000.000	Local 99.400047	596,400.28	96.666700	580,000.20	-16,400.08	0.05
			Base 99.400047	596,400.28	96.666700	580,000.20	-16,400.08	0.04
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN					01 May 2026		
		143,078.410	Local 100.000000	143,078.41	93.700000	134,064.47	-9,013.94	0.01
			Base 100.000000	143,078.41	93.700000	134,064.47	-9,013.94	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25				5.250000	08 Jan 2047		
		200,000.000	Local 100.925765	201,851.53	89.300000	178,600.00	-23,251.53	0.01
			Base 100.925765	201,851.53	89.300000	178,600.00	-23,251.53	0.01
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
		590,000.000	Local 95.392653	562,816.65	78.218731	461,490.51	-101,326.14	0.04
			Base 95.392653	562,816.65	78.218731	461,490.51	-101,326.14	0.03
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7				3.700000	29 Jul 2025		
		100,000.000	Local 100.581250	100,581.25	97.451136	97,451.14	-3,130.11	0.01
			Base 100.581250	100,581.25	97.451136	97,451.14	-3,130.11	0.01

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



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	250,000.000	Local		109.624316	274,060.79	86.419582	216,048.96	-58,011.83	0.02
		Base		109.624316	274,060.79	86.419582	216,048.96	-58,011.83	0.02
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	290,000.000	Local		99.827555	289,499.91	82.577366	239,474.36	-50,025.55	0.02
		Base		99.827555	289,499.91	82.577366	239,474.36	-50,025.55	0.02
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	140,000.000	Local		99.675836	139,546.17	64.165087	89,831.12	-49,715.05	0.01
		Base		99.675836	139,546.17	64.165087	89,831.12	-49,715.05	0.01
45866FAW4	INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6					4.600000	15 Mar 2033		
	400,000.000	Local		101.837265	407,349.06	93.052320	372,209.28	-35,139.78	0.03
		Base		101.837265	407,349.06	93.052320	372,209.28	-35,139.78	0.03
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
	20,000.000	Local		102.958950	20,591.79	88.015750	17,603.15	-2,988.64	0.00
		Base		102.958950	20,591.79	88.015750	17,603.15	-2,988.64	0.00
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	640,000.000	Local		99.869652	639,165.77	97.290994	622,662.36	-16,503.41	0.05
		Base		99.869652	639,165.77	97.290994	622,662.36	-16,503.41	0.05
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	900,000.000	Local		99.925523	899,329.71	93.205576	838,850.18	-60,479.53	0.07
		Base		99.925523	899,329.71	93.205576	838,850.18	-60,479.53	0.06
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	350,000.000	Local		96.855274	338,993.46	90.980332	318,431.16	-20,562.30	0.03
		Base		96.855274	338,993.46	90.980332	318,431.16	-20,562.30	0.02
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023		
	200,000.000	Local		99.984295	199,968.59	99.442000	198,884.00	-1,084.59	0.02
		Base		99.984295	199,968.59	99.442000	198,884.00	-1,084.59	0.02
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL						17 Aug 2028		
	231,600.000	Local		99.811269	231,162.90	96.750000	224,073.00	-7,089.90	0.02
		Base		99.811269	231,162.90	96.750000	224,073.00	-7,089.90	0.02

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46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030		
		590,000.000	Local 102.067081	602,195.78	88.500000	522,150.00	-80,045.78	0.04
			Base 102.067081	602,195.78	88.500000	522,150.00	-80,045.78	0.04
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375				3.375000	15 Jan 2050		
		210,000.000	Local 108.897038	228,683.78	74.026400	155,455.44	-73,228.34	0.01
			Base 108.897038	228,683.78	74.026400	155,455.44	-73,228.34	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C				3.571641	15 Aug 2049		
		1,030,000.000	Local 90.758664	934,814.24	84.751750	872,943.03	-61,871.21	0.07
Original Face:		1,030,000.000	Base 90.758664	934,814.24	84.751750	872,943.03	-61,871.21	0.07
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045		
		450,000.000	Local 100.765429	453,444.43	83.428344	375,427.55	-78,016.88	0.03
			Base 100.765429	453,444.43	83.428344	375,427.55	-78,016.88	0.03
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027		
		200,000.000	Local 102.827690	205,655.38	93.774888	187,549.78	-18,105.60	0.01
			Base 102.827690	205,655.38	93.774888	187,549.78	-18,105.60	0.01
46626LEP1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2005 OPT2 M4				4.014000	25 Dec 2035		
		1,330,000.000	Local 100.070549	1,330,938.30	95.304720	1,267,552.78	-63,385.52	0.10
Original Face:		1,330,000.000	Base 100.070549	1,330,938.30	95.304720	1,267,552.78	-63,385.52	0.10
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047		
		250,000.000	Local 102.256300	255,640.75	96.336910	240,842.28	-14,798.47	0.02
Original Face:		250,000.000	Base 102.256300	255,640.75	96.336910	240,842.28	-14,798.47	0.02
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				6.567710	15 May 2028		
		229,840.930	Local 99.126940	227,834.28	91.993620	211,438.99	-16,395.29	0.02
Original Face:		400,000.000	Base 99.126940	227,834.28	91.993620	211,438.99	-16,395.29	0.02
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029		
		960,000.000	Local 100.000000	960,000.00	88.499509	849,595.29	-110,404.71	0.07
			Base 100.000000	960,000.00	88.499509	849,595.29	-110,404.71	0.06
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029		
		260,000.000	Local 100.000000	260,000.00	91.042838	236,711.38	-23,288.62	0.02
			Base 100.000000	260,000.00	91.042838	236,711.38	-23,288.62	0.02

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46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		620,000.000	Local	108.390935	672,023.80	91.577777	567,782.22	-104,241.58	0.04
			Base	108.390935	672,023.80	91.577777	567,782.22	-104,241.58	0.04
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
		580,000.000	Local	100.000000	580,000.00	98.365667	570,520.87	-9,479.13	0.05
			Base	100.000000	580,000.00	98.365667	570,520.87	-9,479.13	0.04
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026			
		520,000.000	Local	100.000000	520,000.00	91.121578	473,832.21	-46,167.79	0.04
			Base	100.000000	520,000.00	91.121578	473,832.21	-46,167.79	0.04
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031			
		1,040,000.000	Local	104.149862	1,083,158.56	79.014471	821,750.50	-261,408.06	0.06
			Base	104.149862	1,083,158.56	79.014471	821,750.50	-261,408.06	0.06
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051			
		880,000.000	Local	108.000182	950,401.60	63.367276	557,632.03	-392,769.57	0.04
			Base	108.000182	950,401.60	63.367276	557,632.03	-392,769.57	0.04
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR				1.514000	01 Jun 2024			
		860,000.000	Local	100.000000	860,000.00	97.637007	839,678.26	-20,321.74	0.07
			Base	100.000000	860,000.00	97.637007	839,678.26	-20,321.74	0.06
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR				2.545000	08 Nov 2032			
		480,000.000	Local	91.932977	441,278.29	75.845888	364,060.26	-77,218.03	0.03
			Base	91.932977	441,278.29	75.845888	364,060.26	-77,218.03	0.03
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048			
		60,379.980	Local	98.325455	59,368.89	89.140110	53,822.78	-5,546.11	0.00
		Original Face: 532,000.000	Base	98.325455	59,368.89	89.140110	53,822.78	-5,546.11	0.00
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048			
		196,463.330	Local	98.775064	194,056.78	88.940600	174,735.66	-19,321.12	0.01
		Original Face: 1,700,000.000	Base	98.775064	194,056.78	88.940600	174,735.66	-19,321.12	0.01
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028			
		222,004.660	Local	99.902398	221,787.98	95.725000	212,513.96	-9,274.02	0.02
			Base	99.902398	221,787.98	95.725000	212,513.96	-9,274.02	0.02

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478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	610,000.000	Local	114.920200	701,013.22	86.399461	527,036.71	-173,976.51	0.04	
		Base	114.920200	701,013.22	86.399461	527,036.71	-173,976.51	0.04	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	240,000.000	Local	99.936142	239,846.74	89.303218	214,327.72	-25,519.02	0.02	
		Base	99.936142	239,846.74	89.303218	214,327.72	-25,519.02	0.02	
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	480,000.000	Local	99.951798	479,768.63	84.675320	406,441.54	-73,327.09	0.03	
		Base	99.951798	479,768.63	84.675320	406,441.54	-73,327.09	0.03	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	50,000.000	Local	101.558160	50,779.08	90.470344	45,235.17	-5,543.91	0.00	
		Base	101.558160	50,779.08	90.470344	45,235.17	-5,543.91	0.00	
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	600,000.000	Local	111.079572	666,477.43	79.174898	475,049.39	-191,428.04	0.04	
		Base	111.079572	666,477.43	79.174898	475,049.39	-191,428.04	0.04	
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
	400,000.000	Local	103.836740	415,346.96	72.627000	290,508.00	-124,838.96	0.02	
		Base	103.836740	415,346.96	72.627000	290,508.00	-124,838.96	0.02	
491798AL8	REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3					6.300000	23 Jan 2034		
	680,000.000	Local	99.991566	679,942.65	61.000000	414,800.00	-265,142.65	0.03	
	Original Face: 680,000.000	Base	99.991566	679,942.65	61.000000	414,800.00	-265,142.65	0.03	
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
	20,000.000	Local	112.840700	22,568.14	83.137016	16,627.40	-5,940.74	0.00	
		Base	112.840700	22,568.14	83.137016	16,627.40	-5,940.74	0.00	
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4					5.400000	01 Sep 2044		
	10,000.000	Local	117.004600	11,700.46	84.731571	8,473.16	-3,227.30	0.00	
		Base	117.004600	11,700.46	84.731571	8,473.16	-3,227.30	0.00	
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	160,000.000	Local	103.979325	166,366.92	97.628596	156,205.75	-10,161.17	0.01	
		Base	103.979325	166,366.92	97.628596	156,205.75	-10,161.17	0.01	

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49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	130,000.000	Local	116.341523	151,243.98	87.170186	113,321.24	-37,922.74	0.01	
		Base	116.341523	151,243.98	87.170186	113,321.24	-37,922.74	0.01	
49456BAJ0	KINDER MORGAN INC COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
	80,000.000	Local	109.124588	87,299.67	81.637603	65,310.08	-21,989.59	0.01	
		Base	109.124588	87,299.67	81.637603	65,310.08	-21,989.59	0.00	
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	210,000.000	Local	113.671262	238,709.65	83.600477	175,561.00	-63,148.65	0.01	
		Base	113.671262	238,709.65	83.600477	175,561.00	-63,148.65	0.01	
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		
	90,000.000	Local	106.466678	95,820.01	86.876340	78,188.71	-17,631.30	0.01	
		Base	106.466678	95,820.01	86.876340	78,188.71	-17,631.30	0.01	
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875					6.875000	26 Jan 2039		
	20,000.000	Local	121.950800	24,390.16	103.028036	20,605.61	-3,784.55	0.00	
		Base	121.950800	24,390.16	103.028036	20,605.61	-3,784.55	0.00	
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
	90,000.000	Local	97.155422	87,439.88	77.750054	69,975.05	-17,464.83	0.01	
		Base	97.155422	87,439.88	77.750054	69,975.05	-17,464.83	0.01	
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	176,000.000	Local	97.727426	172,000.27	92.238967	162,340.58	-9,659.69	0.01	
		Base	97.727426	172,000.27	92.238967	162,340.58	-9,659.69	0.01	
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	260,000.000	Local	109.535812	284,793.11	86.734133	225,508.75	-59,284.36	0.02	
		Base	109.535812	284,793.11	86.734133	225,508.75	-59,284.36	0.02	
50077LAX4	KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625					4.625000	01 Oct 2039		
	10,000.000	Local	102.280100	10,228.01	82.679444	8,267.94	-1,960.07	0.00	
		Base	102.280100	10,228.01	82.679444	8,267.94	-1,960.07	0.00	
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875					4.875000	01 Oct 2049		
	160,000.000	Local	103.709431	165,935.09	82.429672	131,887.48	-34,047.61	0.01	
		Base	103.709431	165,935.09	82.429672	131,887.48	-34,047.61	0.01	

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50077LBF2	KRAFT HEINZ FOODS CO COMPANY GUAR 03/31 4.25					4.250000	01 Mar 2031		
	70,000.000	Local		100.000000	70,000.00	89.966273	62,976.39	-7,023.61	0.00
		Base		100.000000	70,000.00	89.966273	62,976.39	-7,023.61	0.00
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5					5.500000	01 Jun 2050		
	130,000.000	Local		100.000000	130,000.00	89.969849	116,960.80	-13,039.20	0.01
		Base		100.000000	130,000.00	89.969849	116,960.80	-13,039.20	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	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
50203JAA6	LFT CRE 2021 FL1, LLC LMNT 2021 FL1 A 144A					3.987710	15 Jun 2039		
	1,900,000.000	Local		100.000000	1,900,000.00	96.292700	1,829,561.30	-70,438.70	0.14
	Original Face: 1,900,000.000	Base		100.000000	1,900,000.00	96.292700	1,829,561.30	-70,438.70	0.14
51508PAG9	GOLDEN NUGGET, LLC 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	0.000	Local		0.000000	-12.41	0.000000	0.00	12.41	0.00
		Base		0.000000	-12.41	0.000000	0.00	12.41	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	1,360,000.000	Local		98.370351	1,337,836.77	94.291022	1,282,357.90	-55,478.87	0.10
		Base		98.370351	1,337,836.77	94.291022	1,282,357.90	-55,478.87	0.10
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	1,060,000.000	Local		102.019288	1,081,404.45	89.698014	950,798.95	-130,605.50	0.08
		Base		102.019288	1,081,404.45	89.698014	950,798.95	-130,605.50	0.07
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	311,556.720	Local		26.000001	81,004.75	0.500000	1,557.78	-79,446.97	0.00
		Base		26.000001	81,004.75	0.500000	1,557.78	-79,446.97	0.00
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A					3.250000	25 Nov 2059		
	1,544,790.990	Local		98.544313	1,522,303.67	99.903680	1,543,303.05	20,999.38	0.12
	Original Face: 2,150,000.000	Base		98.544313	1,522,303.67	99.903680	1,543,303.05	20,999.38	0.12
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	664,188.510	Local		100.603570	668,197.35	97.523410	647,739.28	-20,458.07	0.05
	Original Face: 880,000.000	Base		100.603570	668,197.35	97.523410	647,739.28	-20,458.07	0.05

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524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5				6.500000	19 Jul 2017			
		790,000.000	Local	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
			Base	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024			
		60,000.000	Local	100.000000	60,000.00	98.163910	58,898.35	-1,101.65	0.00
			Base	100.000000	60,000.00	98.163910	58,898.35	-1,101.65	0.00
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027			
		110,000.000	Local	96.504582	106,155.04	92.445126	101,689.64	-4,465.40	0.01
			Base	96.504582	106,155.04	92.445126	101,689.64	-4,465.40	0.01
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027			
		340,024.130	Local	96.284355	327,390.04	94.875000	322,597.89	-4,792.15	0.03
			Base	96.284355	327,390.04	94.875000	322,597.89	-4,792.15	0.02
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028			
		200,000.000	Local	100.000000	200,000.00	87.742616	175,485.23	-24,514.77	0.01
			Base	100.000000	200,000.00	87.742616	175,485.23	-24,514.77	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028			
		200,000.000	Local	99.787815	199,575.63	90.953687	181,907.37	-17,668.26	0.01
			Base	99.787815	199,575.63	90.953687	181,907.37	-17,668.26	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.500000	04 Nov 2024			
		250,000.000	Local	99.859864	249,649.66	97.318275	243,295.69	-6,353.97	0.02
			Base	99.859864	249,649.66	97.318275	243,295.69	-6,353.97	0.02
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9				3.900000	12 Mar 2024			
		200,000.000	Local	99.954165	199,908.33	97.878007	195,756.01	-4,152.32	0.02
			Base	99.954165	199,908.33	97.878007	195,756.01	-4,152.32	0.01
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A				2.220000	20 Mar 2048			
		708,782.760	Local	99.991539	708,722.79	79.570110	563,979.22	-144,743.57	0.04
		Original Face: 910,000.000	Base	99.991539	708,722.79	79.570110	563,979.22	-144,743.57	0.04
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026			
		135,000.000	Local	106.877511	144,284.64	96.692153	130,534.41	-13,750.23	0.01
			Base	106.877511	144,284.64	96.692153	130,534.41	-13,750.23	0.01

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539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036			
	100,000.000	Local	105.327900	105,327.90	91.516501	91,516.50	-13,811.40		0.01
		Base	105.327900	105,327.90	91.516501	91,516.50	-13,811.40		0.01
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9				3.900000	15 Jun 2032			
	180,000.000	Local	99.914933	179,846.88	92.482693	166,468.85	-13,378.03		0.01
		Base	99.914933	179,846.88	92.482693	166,468.85	-13,378.03		0.01
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15				4.150000	15 Jun 2053			
	1,000,000.000	Local	99.316479	993,164.79	83.501442	835,014.42	-158,150.37		0.07
		Base	99.316479	993,164.79	83.501442	835,014.42	-158,150.37		0.06
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030			
	120,000.000	Local	99.618992	119,542.79	93.362117	112,034.54	-7,508.25		0.01
		Base	99.618992	119,542.79	93.362117	112,034.54	-7,508.25		0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043			
	30,000.000	Local	115.559333	34,667.80	75.198830	22,559.65	-12,108.15		0.00
		Base	115.559333	34,667.80	75.198830	22,559.65	-12,108.15		0.00
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875				5.875000	01 Feb 2029			
	70,000.000	Local	100.211629	70,148.14	89.750000	62,825.00	-7,323.14		0.00
		Base	100.211629	70,148.14	89.750000	62,825.00	-7,323.14		0.00
55285BAA3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A				5.659380	17 Sep 2037			
	1,670,000.000	Local	99.505430	1,661,740.68	100.335520	1,675,603.18	13,862.50		0.13
Original Face:	1,670,000.000	Base	99.505430	1,661,740.68	100.335520	1,675,603.18	13,862.50		0.13
55293AAL1	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A				4.318000	15 May 2038			
	470,000.000	Local	100.000000	470,000.00	94.486410	444,086.13	-25,913.87		0.04
Original Face:	470,000.000	Base	100.000000	470,000.00	94.486410	444,086.13	-25,913.87		0.03
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN					30 Dec 2026			
	613,914.900	Local	100.431943	616,566.66	97.175000	596,571.80	-19,994.86		0.05
		Base	100.431943	616,566.66	97.175000	596,571.80	-19,994.86		0.05
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025			
	50,000.000	Local	101.105620	50,552.81	98.027569	49,013.78	-1,539.03		0.00
		Base	101.105620	50,552.81	98.027569	49,013.78	-1,539.03		0.00

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55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	180,000.000	Local		98.997089	178,194.76	80.471078	144,847.94	-33,346.82	0.01
		Base		98.997089	178,194.76	80.471078	144,847.94	-33,346.82	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	250,000.000	Local		99.398916	248,497.29	76.200316	190,500.79	-57,996.50	0.02
		Base		99.398916	248,497.29	76.200316	190,500.79	-57,996.50	0.01
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	640,000.000	Local		106.912073	684,237.27	93.023002	595,347.21	-88,890.06	0.05
		Base		106.912073	684,237.27	93.023002	595,347.21	-88,890.06	0.05
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	150,000.000	Local		98.794960	148,192.44	84.883719	127,325.58	-20,866.86	0.01
		Base		98.794960	148,192.44	84.883719	127,325.58	-20,866.86	0.01
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	80,000.000	Local		101.081925	80,865.54	86.425000	69,140.00	-11,725.54	0.01
		Base		101.081925	80,865.54	86.425000	69,140.00	-11,725.54	0.01
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	50,000.000	Local		100.000000	50,000.00	80.457000	40,228.50	-9,771.50	0.00
		Base		100.000000	50,000.00	80.457000	40,228.50	-9,771.50	0.00
55342UAM6	MPT OPER PARTNERSP/FINL COMPANY GUAR 03/31 3.5					3.500000	15 Mar 2031		
	330,000.000	Local		92.455930	305,104.57	69.625000	229,762.50	-75,342.07	0.02
		Base		92.455930	305,104.57	69.625000	229,762.50	-75,342.07	0.02
55903VAG8	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/27 3.755					3.755000	15 Mar 2027		
	170,000.000	Local		100.000000	170,000.00	89.509260	152,165.74	-17,834.26	0.01
		Base		100.000000	170,000.00	89.509260	152,165.74	-17,834.26	0.01
55903VAJ2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/29 4.054					4.054000	15 Mar 2029		
	210,000.000	Local		100.000000	210,000.00	86.588442	181,835.73	-28,164.27	0.01
		Base		100.000000	210,000.00	86.588442	181,835.73	-28,164.27	0.01
55903VAL7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/32 4.279					4.279000	15 Mar 2032		
	1,260,000.000	Local		99.876177	1,258,439.83	82.252540	1,036,382.00	-222,057.83	0.08
		Base		99.876177	1,258,439.83	82.252540	1,036,382.00	-222,057.83	0.08

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55903VAN3	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/42 5.05					5.050000	15 Mar 2042		
	80,000.000	Local	100.687400	80,549.92	74.834521	59,867.62	-20,682.30	0.00	
		Base	100.687400	80,549.92	74.834521	59,867.62	-20,682.30	0.00	
55903VAQ6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/52 5.141					5.141000	15 Mar 2052		
	910,000.000	Local	100.382879	913,484.20	72.554975	660,250.27	-253,233.93	0.05	
		Base	100.382879	913,484.20	72.554975	660,250.27	-253,233.93	0.05	
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B						27 Jul 2028		
	1,230,700.000	Local	99.138987	1,220,103.51	89.875000	1,106,091.63	-114,011.88	0.09	
		Base	99.138987	1,220,103.51	89.875000	1,106,091.63	-114,011.88	0.08	
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
	150,000.000	Local	99.971227	149,956.84	95.114898	142,672.35	-7,284.49	0.01	
		Base	99.971227	149,956.84	95.114898	142,672.35	-7,284.49	0.01	
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	90,000.000	Local	99.787978	89,809.18	88.265932	79,439.34	-10,369.84	0.01	
		Base	99.787978	89,809.18	88.265932	79,439.34	-10,369.84	0.01	
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	500,000.000	Local	98.618922	493,094.61	65.891394	329,456.97	-163,637.64	0.03	
		Base	98.618922	493,094.61	65.891394	329,456.97	-163,637.64	0.02	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	40,000.000	Local	120.303275	48,121.31	80.450125	32,180.05	-15,941.26	0.00	
		Base	120.303275	48,121.31	80.450125	32,180.05	-15,941.26	0.00	
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					3.384000	25 May 2037		
	990,864.120	Local	94.071714	932,122.86	89.311490	884,955.51	-47,167.35	0.07	
Original Face:	10,140,000.000	Base	94.071714	932,122.86	89.311490	884,955.51	-47,167.35	0.07	
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	310,000.000	Local	102.046119	316,342.97	96.437024	298,954.77	-17,388.20	0.02	
		Base	102.046119	316,342.97	96.437024	298,954.77	-17,388.20	0.02	
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	60,000.000	Local	106.583800	63,950.28	94.743971	56,846.38	-7,103.90	0.00	
		Base	106.583800	63,950.28	94.743971	56,846.38	-7,103.90	0.00	

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58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	30,000.000	Local		111.065867	33,319.76	72.835950	21,850.79	-11,468.97	0.00
		Base		111.065867	33,319.76	72.835950	21,850.79	-11,468.97	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	50,000.000	Local		99.755740	49,877.87	91.192447	45,596.22	-4,281.65	0.00
		Base		99.755740	49,877.87	91.192447	45,596.22	-4,281.65	0.00
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	350,000.000	Local		101.036474	353,627.66	81.443513	285,052.30	-68,575.36	0.02
		Base		101.036474	353,627.66	81.443513	285,052.30	-68,575.36	0.02
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	190,000.000	Local		104.852253	199,219.28	96.226000	182,829.40	-16,389.88	0.01
		Base		104.852253	199,219.28	96.226000	182,829.40	-16,389.88	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	190,000.000	Local		109.573368	208,189.40	93.432415	177,521.59	-30,667.81	0.01
		Base		109.573368	208,189.40	93.432415	177,521.59	-30,667.81	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	180,000.000	Local		99.421306	178,958.35	89.865194	161,757.35	-17,201.00	0.01
		Base		99.421306	178,958.35	89.865194	161,757.35	-17,201.00	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	710,000.000	Local		116.317403	825,853.56	80.143132	569,016.24	-256,837.32	0.04
		Base		116.317403	825,853.56	80.143132	569,016.24	-256,837.32	0.04
58503UAC7	MEDLINE BORROWER, LP USD TERM LOAN B						23 Oct 2028		
	807,975.000	Local		99.639557	805,062.71	91.805600	741,766.30	-63,296.41	0.06
		Base		99.639557	805,062.71	91.805600	741,766.30	-63,296.41	0.06
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
	200,000.000	Local		117.215035	234,430.07	99.000000	198,000.00	-36,430.07	0.02
		Base		117.215035	234,430.07	99.000000	198,000.00	-36,430.07	0.02
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	340,000.000	Local		99.695697	338,965.37	87.696078	298,166.67	-40,798.70	0.02
		Base		99.695697	338,965.37	87.696078	298,166.67	-40,798.70	0.02

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58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45				1.450000	24 Jun 2030			
		190,000.000	Local	99.324658	188,716.85	78.165539	148,514.52	-40,202.33	0.01
			Base	99.324658	188,716.85	78.165539	148,514.52	-40,202.33	0.01
58933YBF1	MERCK + CO INC SR UNSECURED 12/51 2.75				2.750000	10 Dec 2051			
		520,000.000	Local	84.305948	438,390.93	65.139832	338,727.13	-99,663.80	0.03
			Base	84.305948	438,390.93	65.139832	338,727.13	-99,663.80	0.03
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1				4.014000	25 Jul 2035			
		915,767.550	Local	99.845047	914,348.54	95.939390	878,581.80	-35,766.74	0.07
		Original Face: 2,200,000.000	Base	99.845047	914,348.54	95.939390	878,581.80	-35,766.74	0.07
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066			
		760,000.000	Local	102.012268	775,293.24	96.478263	733,234.80	-42,058.44	0.06
			Base	102.012268	775,293.24	96.478263	733,234.80	-42,058.44	0.06
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.700000	12 Feb 2025			
		70,000.000	Local	99.157857	69,410.50	95.865805	67,106.06	-2,304.44	0.01
			Base	99.157857	69,410.50	95.865805	67,106.06	-2,304.44	0.01
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.400000	08 Aug 2026			
		960,000.000	Local	98.106488	941,822.28	92.604752	889,005.62	-52,816.66	0.07
			Base	98.106488	941,822.28	92.604752	889,005.62	-52,816.66	0.07
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036			
		10,000.000	Local	99.683600	9,968.36	87.513665	8,751.37	-1,216.99	0.00
			Base	99.683600	9,968.36	87.513665	8,751.37	-1,216.99	0.00
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024			
		370,000.000	Local	99.933746	369,754.86	97.990349	362,564.29	-7,190.57	0.03
			Base	99.933746	369,754.86	97.990349	362,564.29	-7,190.57	0.03
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027			
		1,660,000.000	Local	104.728401	1,738,491.46	95.171588	1,579,848.36	-158,643.10	0.12
			Base	104.728401	1,738,491.46	95.171588	1,579,848.36	-158,643.10	0.12
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050			
		3,000.000	Local	100.564333	3,016.93	65.345671	1,960.37	-1,056.56	0.00
			Base	100.564333	3,016.93	65.345671	1,960.37	-1,056.56	0.00

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594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
	10,000.000	Local		95.604800	9,560.48	62.892733	6,289.27	-3,271.21	0.00
		Base		95.604800	9,560.48	62.892733	6,289.27	-3,271.21	0.00
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	17,000.000	Local		97.302647	16,541.45	70.629632	12,007.04	-4,534.41	0.00
		Base		97.302647	16,541.45	70.629632	12,007.04	-4,534.41	0.00
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041					3.041000	17 Mar 2062		
	50,000.000	Local		95.584480	47,792.24	68.244102	34,122.05	-13,670.19	0.00
		Base		95.584480	47,792.24	68.244102	34,122.05	-13,670.19	0.00
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
	914,488.360	Local		99.149494	906,710.58	95.083300	869,525.71	-37,184.87	0.07
		Base		99.149494	906,710.58	95.083300	869,525.71	-37,184.87	0.07
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	304,000.000	Local		99.092783	301,242.06	97.541484	296,526.11	-4,715.95	0.02
	Original Face: 320,000.000	Base		99.092783	301,242.06	97.541484	296,526.11	-4,715.95	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.642702	25 Jun 2056		
	1,580,000.000	Local		99.730275	1,575,738.35	97.320460	1,537,663.27	-38,075.08	0.12
	Original Face: 1,580,000.000	Base		99.730275	1,575,738.35	97.320460	1,537,663.27	-38,075.08	0.12
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A					3.250000	25 Jul 2059		
	1,090,000.000	Local		104.973684	1,144,213.16	86.722630	945,276.67	-198,936.49	0.07
	Original Face: 1,090,000.000	Base		104.973684	1,144,213.16	86.722630	945,276.67	-198,936.49	0.07
606822CE2	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/28 VAR					4.080000	19 Apr 2028		
	320,000.000	Local		100.000000	320,000.00	93.109910	297,951.71	-22,048.29	0.02
		Base		100.000000	320,000.00	93.109910	297,951.71	-22,048.29	0.02
606822CF9	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/26 VAR					3.837000	17 Apr 2026		
	320,000.000	Local		100.000000	320,000.00	95.737171	306,358.95	-13,641.05	0.02
		Base		100.000000	320,000.00	95.737171	306,358.95	-13,641.05	0.02
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	630,000.000	Local		100.392560	632,473.13	91.412564	575,899.15	-56,573.98	0.05
		Base		100.392560	632,473.13	91.412564	575,899.15	-56,573.98	0.04

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6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030			
		10,000.000	Local	100.000000	10,000.00	91.896248	9,189.62	-810.38	0.00
			Base	100.000000	10,000.00	91.896248	9,189.62	-810.38	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031			
		20,000.000	Local	103.513300	20,702.66	81.045691	16,209.14	-4,493.52	0.00
			Base	103.513300	20,702.66	81.045691	16,209.14	-4,493.52	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR				3.622000	01 Apr 2031			
		1,780,000.000	Local	103.312749	1,838,966.93	86.001739	1,530,830.95	-308,135.98	0.12
			Base	103.312749	1,838,966.93	86.001739	1,530,830.95	-308,135.98	0.12
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR				2.188000	28 Apr 2026			
		1,010,000.000	Local	99.553503	1,005,490.38	91.740549	926,579.54	-78,910.84	0.07
			Base	99.553503	1,005,490.38	91.740549	926,579.54	-78,910.84	0.07
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				3.894000	25 Apr 2034			
		374,289.630	Local	99.447933	372,223.30	94.922500	355,285.07	-16,938.23	0.03
		Original Face: 1,290,000.000	Base	99.447933	372,223.30	94.922500	355,285.07	-16,938.23	0.03
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1				3.984000	25 Aug 2034			
		897,908.810	Local	99.337093	891,956.51	94.496520	848,492.58	-43,463.93	0.07
		Original Face: 1,800,000.000	Base	99.337093	891,956.51	94.496520	848,492.58	-43,463.93	0.06
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772000	24 Jan 2029			
		570,000.000	Local	100.019649	570,112.00	89.822490	511,988.19	-58,123.81	0.04
			Base	100.019649	570,112.00	89.822490	511,988.19	-58,123.81	0.04
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B				4.494000	15 Mar 2052			
		1,550,000.000	Local	112.082788	1,737,283.21	89.217250	1,382,867.38	-354,415.83	0.11
		Original Face: 1,550,000.000	Base	112.082788	1,737,283.21	89.217250	1,382,867.38	-354,415.83	0.10
61916TAF8	MORTGAGE REPURCHASE AGREEMENT MRAFT 2022 S1 A2 144A				1.000000	30 Mar 2025			
		1,440,000.000	Local	100.000000	1,440,000.00	100.000000	1,440,000.00	0.00	0.11
		Original Face: 1,440,000.000	Base	100.000000	1,440,000.00	100.000000	1,440,000.00	0.00	0.11
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7				2.700000	01 May 2025			
		170,000.000	Local	100.258994	170,440.29	92.744745	157,666.07	-12,774.22	0.01
			Base	100.258994	170,440.29	92.744745	157,666.07	-12,774.22	0.01

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637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
		450,000.000	Local 99.897249	449,537.62	92.115052	414,517.73	-35,019.89	0.03
			Base 99.897249	449,537.62	92.115052	414,517.73	-35,019.89	0.03
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A				3.046900	15 Aug 2036		
		990,000.000	Local 102.455408	1,014,308.54	93.186520	922,546.55	-91,761.99	0.07
Original Face:		990,000.000	Base 102.455408	1,014,308.54	93.186520	922,546.55	-91,761.99	0.07
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A				1.497183	15 Aug 2036		
		7,710,000.000	Local 1.914447	147,603.88	1.797450	138,583.40	-9,020.48	0.01
Original Face:		7,710,000.000	Base 1.914447	147,603.88	1.797450	138,583.40	-9,020.48	0.01
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A				3.655300	15 Aug 2036		
		1,140,000.000	Local 102.455654	1,167,994.45	91.664510	1,044,975.41	-123,019.04	0.08
Original Face:		1,140,000.000	Base 102.455654	1,167,994.45	91.664510	1,044,975.41	-123,019.04	0.08
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A				4.417710	15 Oct 2031		
		1,970,000.000	Local 100.941878	1,988,554.99	99.672570	1,963,549.63	-25,005.36	0.16
Original Face:		1,970,000.000	Base 100.941878	1,988,554.99	99.672570	1,963,549.63	-25,005.36	0.15
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A				4.434000	25 Jun 2065		
		1,338,654.010	Local 101.689597	1,361,271.87	99.999850	1,338,652.00	-22,619.87	0.11
Original Face:		1,690,000.000	Base 101.689597	1,361,271.87	99.999850	1,338,652.00	-22,619.87	0.10
63943BAB9	NAVIGATOR AIRCRAFT ABS LLC NAVTR 2021 1 B 144A				3.571000	15 Nov 2046		
		597,656.240	Local 99.999470	597,653.07	73.731490	440,660.85	-156,992.22	0.03
Original Face:		630,000.000	Base 99.999470	597,653.07	73.731490	440,660.85	-156,992.22	0.03
64035DAB2	NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A				1.360000	20 Apr 2062		
		412,975.980	Local 93.237892	385,050.10	88.096440	363,817.14	-21,232.96	0.03
Original Face:		600,000.000	Base 93.237892	385,050.10	88.096440	363,817.14	-21,232.96	0.03
64072UAH5	CSC HOLDINGS LLC 2018 INCREMENTAL TERM B 3					15 Jan 2026		
		157,953.950	Local 98.788134	156,039.76	93.250000	147,292.06	-8,747.70	0.01
			Base 98.788134	156,039.76	93.250000	147,292.06	-8,747.70	0.01
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5					15 Apr 2027		
		87,750.000	Local 100.245311	87,965.26	93.333300	81,899.97	-6,065.29	0.01
			Base 100.245311	87,965.26	93.333300	81,899.97	-6,065.29	0.01

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64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
	513,740.840	Local	100.000000	513,740.84	91.125500	468,148.91	-45,591.93	0.04	
Original Face:	1,140,000.000	Base	100.000000	513,740.84	91.125500	468,148.91	-45,591.93	0.04	
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
	762,901.320	Local	110.419806	842,394.16	89.925240	686,040.84	-156,353.32	0.05	
Original Face:	890,000.000	Base	110.419806	842,394.16	89.925240	686,040.84	-156,353.32	0.05	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	535,786.250	Local	103.318040	553,563.85	94.928790	508,615.40	-44,948.45	0.04	
Original Face:	2,040,000.000	Base	103.318040	553,563.85	94.928790	508,615.40	-44,948.45	0.04	
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A					1.516260	27 Nov 2056		
	304,421.210	Local	100.000000	304,421.21	83.348810	253,731.46	-50,689.75	0.02	
Original Face:	480,000.000	Base	100.000000	304,421.21	83.348810	253,731.46	-50,689.75	0.02	
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A					5.000000	25 Jun 2062		
	1,475,942.120	Local	99.663210	1,470,971.29	97.125830	1,433,521.03	-37,450.26	0.11	
Original Face:	1,530,000.000	Base	99.663210	1,470,971.29	97.125830	1,433,521.03	-37,450.26	0.11	
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
	220,000.000	Local	99.943709	219,876.16	89.606273	197,133.80	-22,742.36	0.02	
		Base	99.943709	219,876.16	89.606273	197,133.80	-22,742.36	0.01	
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.1					4.100000	01 Apr 2023		
	185,000.000	Local	100.169135	185,312.90	99.949101	184,905.84	-407.06	0.01	
		Base	100.169135	185,312.90	99.949101	184,905.84	-407.06	0.01	
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
	755,121.810	Local	99.469784	751,118.03	98.500000	743,794.98	-7,323.05	0.06	
		Base	99.469784	751,118.03	98.500000	743,794.98	-7,323.05	0.06	
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
	160,000.000	Local	103.036731	164,858.77	94.836452	151,738.32	-13,120.45	0.01	
		Base	103.036731	164,858.77	94.836452	151,738.32	-13,120.45	0.01	
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	260,000.000	Local	105.835919	275,173.39	91.931420	239,021.69	-36,151.70	0.02	
		Base	105.835919	275,173.39	91.931420	239,021.69	-36,151.70	0.02	

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654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	130,000.000	Local		99.432054	129,261.67	77.002537	100,103.30	-29,158.37	0.01
		Base		99.432054	129,261.67	77.002537	100,103.30	-29,158.37	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	670,000.000	Local		108.499294	726,945.27	74.429179	498,675.50	-228,269.77	0.04
		Base		108.499294	726,945.27	74.429179	498,675.50	-228,269.77	0.04
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5					6.500000	28 Nov 2027		
	200,000.000	Local		100.000000	200,000.00	72.236000	144,472.00	-55,528.00	0.01
		Base		100.000000	200,000.00	72.236000	144,472.00	-55,528.00	0.01
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143000	23 Feb 2030		
	200,000.000	Local		100.000000	200,000.00	65.190000	130,380.00	-69,620.00	0.01
		Base		100.000000	200,000.00	65.190000	130,380.00	-69,620.00	0.01
654744AA9	NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043					3.043000	15 Sep 2023		
	460,000.000	Local		100.000000	460,000.00	97.216000	447,193.60	-12,806.40	0.04
		Base		100.000000	460,000.00	97.216000	447,193.60	-12,806.40	0.03
654744AB7	NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522					3.522000	17 Sep 2025		
	950,000.000	Local		100.000000	950,000.00	91.984913	873,856.67	-76,143.33	0.07
		Base		100.000000	950,000.00	91.984913	873,856.67	-76,143.33	0.07
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
	1,030,000.000	Local		100.000000	1,030,000.00	85.888850	884,655.16	-145,344.84	0.07
		Base		100.000000	1,030,000.00	85.888850	884,655.16	-145,344.84	0.07
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	190,000.000	Local		98.187000	186,555.30	95.353089	181,170.87	-5,384.43	0.01
		Base		98.187000	186,555.30	95.353089	181,170.87	-5,384.43	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	800,000.000	Local		102.697745	821,581.96	91.143477	729,147.82	-92,434.14	0.06
		Base		102.697745	821,581.96	91.143477	729,147.82	-92,434.14	0.06
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	510,000.000	Local		122.665890	625,596.04	95.435367	486,720.37	-138,875.67	0.04
		Base		122.665890	625,596.04	95.435367	486,720.37	-138,875.67	0.04

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67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85				2.850000	01 Apr 2030			
		140,000.000	Local	99.712086	139,596.92	85.672104	119,940.95	-19,655.97	0.01
			Base	99.712086	139,596.92	85.672104	119,940.95	-19,655.97	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040			
		260,000.000	Local	101.527392	263,971.22	77.684748	201,980.34	-61,990.88	0.02
			Base	101.527392	263,971.22	77.684748	201,980.34	-61,990.88	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5				3.500000	01 Apr 2050			
		1,130,000.000	Local	108.902173	1,230,594.56	73.219979	827,385.76	-403,208.80	0.07
			Base	108.902173	1,230,594.56	73.219979	827,385.76	-403,208.80	0.06
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060			
		180,000.000	Local	108.771650	195,788.97	71.582429	128,848.37	-66,940.60	0.01
			Base	108.771650	195,788.97	71.582429	128,848.37	-66,940.60	0.01
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A				1.101000	25 May 2061			
		748,794.080	Local	99.999814	748,792.69	82.138060	615,044.93	-133,747.76	0.05
		Original Face: 1,130,000.000	Base	99.999814	748,792.69	82.138060	615,044.93	-133,747.76	0.05
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025			
		280,000.000	Local	98.944311	277,044.07	95.456000	267,276.80	-9,767.27	0.02
			Base	98.944311	277,044.07	95.456000	267,276.80	-9,767.27	0.02
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75				3.750000	23 Jun 2031			
		330,000.000	Local	99.433188	328,129.52	75.741600	249,947.28	-78,182.24	0.02
			Base	99.433188	328,129.52	75.741600	249,947.28	-78,182.24	0.02
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125				5.125000	23 Jun 2051			
		290,000.000	Local	98.273224	284,992.35	63.500000	184,150.00	-100,842.35	0.01
			Base	98.273224	284,992.35	63.500000	184,150.00	-100,842.35	0.01
67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A				1.054000	25 Jul 2061			
		367,737.750	Local	99.998654	367,732.80	79.826060	293,550.56	-74,182.24	0.02
		Original Face: 480,000.000	Base	99.998654	367,732.80	79.826060	293,550.56	-74,182.24	0.02
67115DAA0	ONSLow BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A				1.957000	25 Oct 2061			
		409,961.210	Local	99.998575	409,955.37	82.044110	336,349.03	-73,606.34	0.03
		Original Face: 480,000.000	Base	99.998575	409,955.37	82.044110	336,349.03	-73,606.34	0.03

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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	
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A				1.850000	20 Nov 2050			
		977,708.740	Local	99.996296	977,672.53	87.997060	860,354.95	-117,317.58	0.07
Original Face:		1,010,000.000	Base	99.996296	977,672.53	87.997060	860,354.95	-117,317.58	0.07
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045			
		190,000.000	Local	84.242816	160,061.35	82.786621	157,294.58	-2,766.77	0.01
			Base	84.242816	160,061.35	82.786621	157,294.58	-2,766.77	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.400000	15 Apr 2026			
		480,000.000	Local	101.396181	486,701.67	94.750000	454,800.00	-31,901.67	0.04
			Base	101.396181	486,701.67	94.750000	454,800.00	-31,901.67	0.03
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046			
		190,000.000	Local	88.943747	168,993.12	82.293877	156,358.37	-12,634.75	0.01
			Base	88.943747	168,993.12	82.293877	156,358.37	-12,634.75	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047			
		620,000.000	Local	89.793568	556,720.12	80.075652	496,469.04	-60,251.08	0.04
			Base	89.793568	556,720.12	80.075652	496,469.04	-60,251.08	0.04
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027			
		230,000.000	Local	99.583822	229,042.79	90.000000	207,000.00	-22,042.79	0.02
			Base	99.583822	229,042.79	90.000000	207,000.00	-22,042.79	0.02
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048			
		260,000.000	Local	83.367792	216,756.26	80.396569	209,031.08	-7,725.18	0.02
			Base	83.367792	216,756.26	80.396569	209,031.08	-7,725.18	0.02
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2				3.200000	15 Aug 2026			
		230,000.000	Local	100.630257	231,449.59	92.720000	213,256.00	-18,193.59	0.02
			Base	100.630257	231,449.59	92.720000	213,256.00	-18,193.59	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024			
		660,000.000	Local	106.561517	703,306.01	102.750000	678,150.00	-25,156.01	0.05
			Base	106.561517	703,306.01	102.750000	678,150.00	-25,156.01	0.05
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55				5.550000	15 Mar 2026			
		230,000.000	Local	105.917843	243,611.04	100.114000	230,262.20	-13,348.84	0.02
			Base	105.917843	243,611.04	100.114000	230,262.20	-13,348.84	0.02

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674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031		
	140,000.000	Local		106.382757	148,935.86	104.500000	146,300.00	-2,635.86	0.01
		Base		106.382757	148,935.86	104.500000	146,300.00	-2,635.86	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	40,000.000	Local		126.962250	50,784.90	106.750000	42,700.00	-8,084.90	0.00
		Base		126.962250	50,784.90	106.750000	42,700.00	-8,084.90	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		119.956163	383,859.72	99.625000	318,800.00	-65,059.72	0.03
		Base		119.956163	383,859.72	99.625000	318,800.00	-65,059.72	0.02
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	80,000.000	Local		85.198300	68,158.64	83.506179	66,804.94	-1,353.70	0.01
		Base		85.198300	68,158.64	83.506179	66,804.94	-1,353.70	0.01
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	350,000.000	Local		109.343291	382,701.52	103.000000	360,500.00	-22,201.52	0.03
		Base		109.343291	382,701.52	103.000000	360,500.00	-22,201.52	0.03
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625					6.625000	01 Sep 2030		
	380,000.000	Local		100.000000	380,000.00	101.510000	385,738.00	5,738.00	0.03
		Base		100.000000	380,000.00	101.510000	385,738.00	5,738.00	0.03
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875					3.875000	15 Jan 2028		
	40,000.000	Local		100.156625	40,062.65	87.021000	34,808.40	-5,254.25	0.00
		Base		100.156625	40,062.65	87.021000	34,808.40	-5,254.25	0.00
68245XAP4	1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5					3.500000	15 Feb 2029		
	50,000.000	Local		100.000000	50,000.00	82.250000	41,125.00	-8,875.00	0.00
		Base		100.000000	50,000.00	82.250000	41,125.00	-8,875.00	0.00
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125					4.125000	15 Feb 2030		
	20,000.000	Local		95.564100	19,112.82	79.861000	15,972.20	-3,140.62	0.00
		Base		95.564100	19,112.82	79.861000	15,972.20	-3,140.62	0.00
683720AC0	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 12/31 4.125					4.125000	01 Dec 2031		
	20,000.000	Local		92.550100	18,510.02	75.934000	15,186.80	-3,323.22	0.00
		Base		92.550100	18,510.02	75.934000	15,186.80	-3,323.22	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95					2.950000	01 Apr 2030		
	60,000.000	Local		91.521933	54,913.16	80.575086	48,345.05	-6,568.11	0.00
		Base		91.521933	54,913.16	80.575086	48,345.05	-6,568.11	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	870,000.000	Local		99.966159	869,705.58	87.651570	762,568.66	-107,136.92	0.06
		Base		99.966159	869,705.58	87.651570	762,568.66	-107,136.92	0.06
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	1,030,000.000	Local		100.253770	1,032,613.83	78.832187	811,971.53	-220,642.30	0.06
		Base		100.253770	1,032,613.83	78.832187	811,971.53	-220,642.30	0.06
68560EAA6	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875					1.875000	11 May 2026		
	660,000.000	Local		99.920253	659,473.67	84.500000	557,700.00	-101,773.67	0.04
		Base		99.920253	659,473.67	84.500000	557,700.00	-101,773.67	0.04
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
	630,000.000	Local		98.960086	623,448.54	72.820263	458,767.66	-164,680.88	0.04
		Base		98.960086	623,448.54	72.820263	458,767.66	-164,680.88	0.03
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	120,000.000	Local		99.999050	119,998.86	92.511594	111,013.91	-8,984.95	0.01
		Base		99.999050	119,998.86	92.511594	111,013.91	-8,984.95	0.01
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	438,088.610	Local		99.999685	438,087.23	82.577530	361,762.75	-76,324.48	0.03
Original Face:	480,000.000	Base		99.999685	438,087.23	82.577530	361,762.75	-76,324.48	0.03
69377CAA1	PRKCM TRUST PRKCM 2022 AFC1 A1A 144A					4.100000	25 Apr 2057		
	1,389,179.940	Local		98.370753	1,366,546.77	93.284660	1,295,891.78	-70,654.99	0.10
Original Face:	1,420,000.000	Base		98.370753	1,366,546.77	93.284660	1,295,891.78	-70,654.99	0.10
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	140,000.000	Local		100.074664	140,104.53	80.875870	113,226.22	-26,878.31	0.01
		Base		100.074664	140,104.53	80.875870	113,226.22	-26,878.31	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	170,000.000	Local		99.916118	169,857.40	72.733720	123,647.32	-46,210.08	0.01
		Base		99.916118	169,857.40	72.733720	123,647.32	-46,210.08	0.01

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694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	40,000.000	Local		99.542400	39,816.96	64.014175	25,605.67	-14,211.29	0.00
		Base		99.542400	39,816.96	64.014175	25,605.67	-14,211.29	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	80,000.000	Local		99.397088	79,517.67	60.864861	48,691.89	-30,825.78	0.00
		Base		99.397088	79,517.67	60.864861	48,691.89	-30,825.78	0.00
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		
	330,000.000	Local		100.000000	330,000.00	67.528863	222,845.25	-107,154.75	0.02
	Original Face:	Base		100.000000	330,000.00	67.528863	222,845.25	-107,154.75	0.02
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
	460,000.000	Local		99.829770	459,216.94	70.606074	324,787.94	-134,429.00	0.03
		Base		99.829770	459,216.94	70.606074	324,787.94	-134,429.00	0.02
699149AL4	REPUBLIC OF PARAGUAY SR UNSECURED 144A 06/33 3.849					3.849000	28 Jun 2033		
	280,000.000	Local		99.994157	279,983.64	78.297835	219,233.94	-60,749.70	0.02
	Original Face:	Base		99.994157	279,983.64	78.297835	219,233.94	-60,749.70	0.02
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024		
	40,000.000	Local		100.083775	40,033.51	97.626114	39,050.45	-983.06	0.00
		Base		100.083775	40,033.51	97.626114	39,050.45	-983.06	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5					4.500000	15 Mar 2023		
	20,000.000	Local		99.892600	19,978.52	99.409000	19,881.80	-96.72	0.00
		Base		99.892600	19,978.52	99.409000	19,881.80	-96.72	0.00
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
	50,000.000	Local		94.066200	47,033.10	90.949125	45,474.56	-1,558.54	0.00
		Base		94.066200	47,033.10	90.949125	45,474.56	-1,558.54	0.00
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	260,000.000	Local		99.988835	259,970.97	92.076644	239,399.27	-20,571.70	0.02
		Base		99.988835	259,970.97	92.076644	239,399.27	-20,571.70	0.02
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
	500,000.000	Local		105.723924	528,619.62	81.302799	406,514.00	-122,105.62	0.03
		Base		105.723924	528,619.62	81.302799	406,514.00	-122,105.62	0.03

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70455DAG9	PCI GAMING AUTHORITY TERM LOAN					29 May 2026			
		121,355.770	Local 100.056981	121,424.92	96.800000	117,472.39	-3,952.53		0.01
			Base 100.056981	121,424.92	96.800000	117,472.39	-3,952.53		0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625000	15 Jun 2035			
		510,000.000	Local 100.290151	511,479.77	63.900000	325,890.00	-185,589.77		0.03
			Base 100.290151	511,479.77	63.900000	325,890.00	-185,589.77		0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049			
		100,000.000	Local 104.288040	104,288.04	70.068834	70,068.83	-34,219.21		0.01
			Base 104.288040	104,288.04	70.068834	70,068.83	-34,219.21		0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025			
		30,000.000	Local 102.852900	30,855.87	94.609180	28,382.75	-2,473.12		0.00
			Base 102.852900	30,855.87	94.609180	28,382.75	-2,473.12		0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027			
		40,000.000	Local 105.512875	42,205.15	91.801652	36,720.66	-5,484.49		0.00
			Base 105.512875	42,205.15	91.801652	36,720.66	-5,484.49		0.00
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023			
		340,000.000	Local 99.961059	339,867.60	98.104279	333,554.55	-6,313.05		0.03
			Base 99.961059	339,867.60	98.104279	333,554.55	-6,313.05		0.03
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625				1.625000	01 May 2030			
		270,000.000	Local 99.666656	269,099.97	80.119101	216,321.57	-52,778.40		0.02
			Base 99.666656	269,099.97	80.119101	216,321.57	-52,778.40		0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625000	18 Nov 2050			
		390,000.000	Local 130.509451	508,986.86	94.272924	367,664.40	-141,322.46		0.03
			Base 130.509451	508,986.86	94.272924	367,664.40	-141,322.46		0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031			
		360,000.000	Local 100.528933	361,904.16	79.422945	285,922.60	-75,981.56		0.02
			Base 100.528933	361,904.16	79.422945	285,922.60	-75,981.56		0.02
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.250000	17 Mar 2044			
		350,000.000	Local 91.189474	319,163.16	90.950000	318,325.00	-838.16		0.03
			Base 91.189474	319,163.16	90.950000	318,325.00	-838.16		0.02

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.250000	17 Mar 2024			
		482,000.000	Local	100.804944	485,879.83	100.700395	485,375.90	-503.93	0.04
			Base	100.804944	485,879.83	100.700395	485,375.90	-503.93	0.04
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099			
		280,000.000	Local	101.899404	285,318.33	78.059479	218,566.54	-66,751.79	0.02
			Base	101.899404	285,318.33	78.059479	218,566.54	-66,751.79	0.02
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027			
		240,000.000	Local	100.520342	241,248.82	102.891500	246,939.60	5,690.78	0.02
			Base	100.520342	241,248.82	102.891500	246,939.60	5,690.78	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025			
		3,353,000.000	Local	102.711302	3,443,909.94	99.250000	3,327,852.50	-116,057.44	0.26
			Base	102.711302	3,443,909.94	99.250000	3,327,852.50	-116,057.44	0.25
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029			
		220,000.000	Local	98.725300	217,195.66	93.525000	205,755.00	-11,440.66	0.02
			Base	98.725300	217,195.66	93.525000	205,755.00	-11,440.66	0.02
71647NBJ7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5				5.500000	10 Jun 2051			
		330,000.000	Local	96.507203	318,473.77	71.081075	234,567.55	-83,906.22	0.02
			Base	96.507203	318,473.77	71.081075	234,567.55	-83,906.22	0.02
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.500000	27 Jun 2044			
		40,000.000	Local	101.634775	40,653.91	52.238000	20,895.20	-19,758.71	0.00
			Base	101.634775	40,653.91	52.238000	20,895.20	-19,758.71	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045			
		300,000.000	Local	99.341760	298,025.28	55.250000	165,750.00	-132,275.28	0.01
			Base	99.341760	298,025.28	55.250000	165,750.00	-132,275.28	0.01
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026			
		20,000.000	Local	99.916800	19,983.36	90.053000	18,010.60	-1,972.76	0.00
			Base	99.916800	19,983.36	90.053000	18,010.60	-1,972.76	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625				2.625000	01 Apr 2030			
		280,000.000	Local	101.983839	285,554.75	85.873118	240,444.73	-45,110.02	0.02
			Base	101.983839	285,554.75	85.873118	240,444.73	-45,110.02	0.02

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717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	430,000.000	Local		99.664765	428,558.49	90.817242	390,514.14	-38,044.35	0.03
		Base		99.664765	428,558.49	90.817242	390,514.14	-38,044.35	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	260,000.000	Local		99.913088	259,774.03	79.827075	207,550.40	-52,223.63	0.02
		Base		99.913088	259,774.03	79.827075	207,550.40	-52,223.63	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	90,000.000	Local		98.743889	88,869.50	73.259952	65,933.96	-22,935.54	0.01
		Base		98.743889	88,869.50	73.259952	65,933.96	-22,935.54	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	260,000.000	Local		99.962542	259,902.61	99.780369	259,428.96	-473.65	0.02
		Base		99.962542	259,902.61	99.780369	259,428.96	-473.65	0.02
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	190,000.000	Local		99.520121	189,088.23	75.934116	144,274.82	-44,813.41	0.01
		Base		99.520121	189,088.23	75.934116	144,274.82	-44,813.41	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	180,000.000	Local		99.933794	179,880.83	97.974000	176,353.20	-3,527.63	0.01
		Base		99.933794	179,880.83	97.974000	176,353.20	-3,527.63	0.01
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN						15 Nov 2028		
	269,325.000	Local		99.552853	268,120.72	95.250000	256,532.06	-11,588.66	0.02
		Base		99.552853	268,120.72	95.250000	256,532.06	-11,588.66	0.02
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1						05 Mar 2026		
	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
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
	660,424.750	Local		100.178886	661,606.16	94.500000	624,101.39	-37,504.77	0.05
		Base		100.178886	661,606.16	94.500000	624,101.39	-37,504.77	0.05
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B						05 Mar 2026		
	491,268.730	Local		98.942172	486,071.95	94.500000	464,248.95	-21,823.00	0.04
		Base		98.942172	486,071.95	94.500000	464,248.95	-21,823.00	0.04

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72165NBH1	PILOT TRAVEL CENTERS LLC 2021 TERM LOAN B						04 Aug 2028		
	959,059.390	Local	99.536304	954,612.27	95.500000	915,901.72	-38,710.55	0.07	
		Base	99.536304	954,612.27	95.500000	915,901.72	-38,710.55	0.07	
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
	370,000.000	Local	99.986597	369,950.41	77.013800	284,951.06	-84,999.35	0.02	
		Base	99.986597	369,950.41	77.013800	284,951.06	-84,999.35	0.02	
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
	90,000.000	Local	99.987300	89,988.57	87.456945	78,711.25	-11,277.32	0.01	
		Base	99.987300	89,988.57	87.456945	78,711.25	-11,277.32	0.01	
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	130,000.000	Local	101.164462	131,513.80	94.094000	122,322.20	-9,191.60	0.01	
		Base	101.164462	131,513.80	94.094000	122,322.20	-9,191.60	0.01	
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	100,000.000	Local	99.954650	99,954.65	89.845451	89,845.45	-10,109.20	0.01	
		Base	99.954650	99,954.65	89.845451	89,845.45	-10,109.20	0.01	
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	50,000.000	Local	106.753080	53,376.54	93.047295	46,523.65	-6,852.89	0.00	
		Base	106.753080	53,376.54	93.047295	46,523.65	-6,852.89	0.00	
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	150,000.000	Local	99.813787	149,720.68	89.527134	134,290.70	-15,429.98	0.01	
		Base	99.813787	149,720.68	89.527134	134,290.70	-15,429.98	0.01	
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN						08 Oct 2028		
	278,600.000	Local	99.119185	276,146.05	88.250000	245,864.50	-30,281.55	0.02	
		Base	99.119185	276,146.05	88.250000	245,864.50	-30,281.55	0.02	
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027					4.027000	03 Aug 2050		
	630,000.000	Local	106.617729	671,691.69	55.720325	351,038.05	-320,653.64	0.03	
		Base	106.617729	671,691.69	55.720325	351,038.05	-320,653.64	0.03	
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832					3.832000	08 Feb 2051		
	250,000.000	Local	99.992572	249,981.43	55.499427	138,748.57	-111,232.86	0.01	
		Base	99.992572	249,981.43	55.499427	138,748.57	-111,232.86	0.01	

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74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
	1,520,000.000	Local	100.000000	1,520,000.00	68.642490	1,043,365.85	-476,634.15	0.08	
		Base	100.000000	1,520,000.00	68.642490	1,043,365.85	-476,634.15	0.08	
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	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	
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
	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	
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						01 Feb 2027		
	0.000	Local	0.000000	29.70	0.000000	0.00	-29.70	0.00	
		Base	0.000000	29.70	0.000000	0.00	-29.70	0.00	
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1						11 Jun 2028		
	369,075.000	Local	99.304906	366,509.58	96.050000	354,496.54	-12,013.04	0.03	
		Base	99.304906	366,509.58	96.050000	354,496.54	-12,013.04	0.03	
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A					3.961387	15 Jan 2032		
	2,110,000.000	Local	103.662010	2,187,268.42	96.586710	2,037,979.58	-149,288.84	0.16	
Original Face:	2,110,000.000	Base	103.662010	2,187,268.42	96.586710	2,037,979.58	-149,288.84	0.15	
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
	250,000.000	Local	100.000000	250,000.00	88.604670	221,511.68	-28,488.32	0.02	
		Base	100.000000	250,000.00	88.604670	221,511.68	-28,488.32	0.02	
74977RDN1	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 04/28 3.649					3.649000	06 Apr 2028		
	340,000.000	Local	100.000000	340,000.00	90.716395	308,435.74	-31,564.26	0.02	
		Base	100.000000	340,000.00	90.716395	308,435.74	-31,564.26	0.02	
75009XAB6	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN B						15 Feb 2028		
	512,001.010	Local	100.180371	512,924.51	70.750000	362,240.71	-150,683.80	0.03	
		Base	100.180371	512,924.51	70.750000	362,240.71	-150,683.80	0.03	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	170,000.000	Local	98.766035	167,902.26	94.258000	160,238.60	-7,663.66	0.01	
		Base	98.766035	167,902.26	94.258000	160,238.60	-7,663.66	0.01	

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75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	23,000.000	Local		98.832000	22,731.36	99.659000	22,921.57	190.21	0.00
		Base		98.832000	22,731.36	99.659000	22,921.57	190.21	0.00
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	1,210,000.000	Local		101.794869	1,231,717.91	80.799421	977,672.99	-254,044.92	0.08
		Base		101.794869	1,231,717.91	80.799421	977,672.99	-254,044.92	0.07
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
	130,000.000	Local		104.004431	135,205.76	97.365710	126,575.42	-8,630.34	0.01
		Base		104.004431	135,205.76	97.365710	126,575.42	-8,630.34	0.01
75605VAD4	REALPAGE, INC. 1ST LIEN TERM LOAN						24 Apr 2028		
	853,550.000	Local		100.018809	853,710.54	93.406200	797,268.62	-56,441.92	0.06
		Base		100.018809	853,710.54	93.406200	797,268.62	-56,441.92	0.06
75886AAJ7	ENRGY TRANS LP/REG FIN SR UNSECURED 11/23 4.5					4.500000	01 Nov 2023		
	50,000.000	Local		100.000000	50,000.00	99.138763	49,569.38	-430.62	0.00
		Base		100.000000	50,000.00	99.138763	49,569.38	-430.62	0.00
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						16 Nov 2025		
	440,655.610	Local		100.096447	441,080.61	92.767900	408,786.96	-32,293.65	0.03
		Base		100.096447	441,080.61	92.767900	408,786.96	-32,293.65	0.03
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	940,000.000	Local		96.589131	907,937.83	62.692000	589,304.80	-318,633.03	0.05
		Base		96.589131	907,937.83	62.692000	589,304.80	-318,633.03	0.04
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	140,000.000	Local		99.937979	139,913.17	95.501610	133,702.25	-6,210.92	0.01
		Base		99.937979	139,913.17	95.501610	133,702.25	-6,210.92	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.000000	25 Jul 2037		
	162,556.870	Local		82.743079	134,504.56	40.784480	66,297.97	-68,206.59	0.01
Original Face:	420,000.000	Base		82.743079	134,504.56	40.784480	66,297.97	-68,206.59	0.01
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	140,000.000	Local		106.903486	149,664.88	78.458384	109,841.74	-39,823.14	0.01
		Base		106.903486	149,664.88	78.458384	109,841.74	-39,823.14	0.01

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76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN					04 Feb 2027			
		816,841.590	Local	99.794714	815,164.73	96.046900	784,551.03	-30,613.70	0.06
			Base	99.794714	815,164.73	96.046900	784,551.03	-30,613.70	0.06
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024			
		200,000.000	Local	100.000000	200,000.00	98.820982	197,641.96	-2,358.04	0.02
			Base	100.000000	200,000.00	98.820982	197,641.96	-2,358.04	0.01
780097BK6	NATWEST GROUP PLC SR UNSECURED 03/25 VAR				4.269000	22 Mar 2025			
		270,000.000	Local	100.000000	270,000.00	97.245881	262,563.88	-7,436.12	0.02
			Base	100.000000	270,000.00	97.245881	262,563.88	-7,436.12	0.02
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023			
		480,000.000	Local	99.988173	479,943.23	98.594457	473,253.39	-6,689.84	0.04
			Base	99.988173	479,943.23	98.594457	473,253.39	-6,689.84	0.04
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025			
		300,000.000	Local	99.810080	299,430.24	90.251472	270,754.42	-28,675.82	0.02
			Base	99.810080	299,430.24	90.251472	270,754.42	-28,675.82	0.02
78016FZQ0	ROYAL BANK OF CANADA SR UNSECURED 05/32 3.875				3.875000	04 May 2032			
		270,000.000	Local	99.823015	269,522.14	88.215034	238,180.59	-31,341.55	0.02
			Base	99.823015	269,522.14	88.215034	238,180.59	-31,341.55	0.02
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053			
		1,317,844.470	Local	99.949391	1,317,177.52	87.151030	1,148,515.03	-168,662.49	0.09
		Original Face:	1,420,000.000	Base	99.949391	1,317,177.52	87.151030	1,148,515.03	-168,662.49
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A				2.310000	15 Jan 2053			
		610,000.000	Local	99.969349	609,813.03	87.601800	534,370.98	-75,442.05	0.04
		Original Face:	610,000.000	Base	99.969349	609,813.03	87.601800	534,370.98	-75,442.05
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A				2.230000	15 Sep 2037			
		826,513.280	Local	99.997066	826,489.03	93.321110	771,311.37	-55,177.66	0.06
		Original Face:	1,130,000.000	Base	99.997066	826,489.03	93.321110	771,311.37	-55,177.66
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023			
		170,000.000	Local	99.993200	169,988.44	99.530420	169,201.71	-786.73	0.01
			Base	99.993200	169,988.44	99.530420	169,201.71	-786.73	0.01

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Holdings

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



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79466LAF1	SALESFORCE INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	150,000.000	Local	99.753673	149,630.51	94.830742	142,246.11	-7,384.40	0.01	
		Base	99.753673	149,630.51	94.830742	142,246.11	-7,384.40	0.01	
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.9					5.900000	08 Aug 2028		
	200,000.000	Local	102.018800	204,037.60	84.051000	168,102.00	-35,935.60	0.01	
		Base	102.018800	204,037.60	84.051000	168,102.00	-35,935.60	0.01	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625					5.625000	08 Aug 2025		
	1,170,000.000	Local	89.221761	1,043,894.60	90.593000	1,059,938.10	16,043.50	0.08	
		Base	89.221761	1,043,894.60	90.593000	1,059,938.10	16,043.50	0.08	
80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 4.3					4.300000	08 Jan 2026		
	270,000.000	Local	99.939415	269,836.42	85.107795	229,791.05	-40,045.37	0.02	
		Base	99.939415	269,836.42	85.107795	229,791.05	-40,045.37	0.02	
80007RAN5	SANDS CHINA LTD SR UNSECURED 03/27 2.8					2.800000	08 Mar 2027		
	460,000.000	Local	99.819722	459,170.72	79.457000	365,502.20	-93,668.52	0.03	
		Base	99.819722	459,170.72	79.457000	365,502.20	-93,668.52	0.03	
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 3.35					3.350000	08 Mar 2029		
	500,000.000	Local	99.820376	499,101.88	74.280874	371,404.37	-127,697.51	0.03	
		Base	99.820376	499,101.88	74.280874	371,404.37	-127,697.51	0.03	
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		
	40,000.000	Local	100.383175	40,153.27	95.672375	38,268.95	-1,884.32	0.00	
		Base	100.383175	40,153.27	95.672375	38,268.95	-1,884.32	0.00	
80875AAT8	SCIENTIFIC GAMES INTL INC 2022 USD TERM LOAN						14 Apr 2029		
	728,175.000	Local	99.378653	723,650.51	97.000000	706,329.75	-17,320.76	0.06	
		Base	99.378653	723,650.51	97.000000	706,329.75	-17,320.76	0.05	
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
	160,000.000	Local	119.387875	191,020.60	105.879645	169,407.43	-21,613.17	0.01	
		Base	119.387875	191,020.60	105.879645	169,407.43	-21,613.17	0.01	
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
	90,000.000	Local	104.524156	94,071.74	86.666351	77,999.72	-16,072.02	0.01	
		Base	104.524156	94,071.74	86.666351	77,999.72	-16,072.02	0.01	

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822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	410,000.000	Local		100.683402	412,801.95	83.869615	343,865.42	-68,936.53	0.03
		Base		100.683402	412,801.95	83.869615	343,865.42	-68,936.53	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	260,000.000	Local		104.276438	271,118.74	93.205112	242,333.29	-28,785.45	0.02
		Base		104.276438	271,118.74	93.205112	242,333.29	-28,785.45	0.02
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
	20,000.000	Local		93.058450	18,611.69	76.098144	15,219.63	-3,392.06	0.00
		Base		93.058450	18,611.69	76.098144	15,219.63	-3,392.06	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
	270,000.000	Local		99.952644	269,872.14	85.342729	230,425.37	-39,446.77	0.02
		Base		99.952644	269,872.14	85.342729	230,425.37	-39,446.77	0.02
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	820,000.000	Local		101.782837	834,619.26	70.260087	576,132.71	-258,486.55	0.05
		Base		101.782837	834,619.26	70.260087	576,132.71	-258,486.55	0.04
82652RAA7	SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A					1.350000	20 Sep 2038		
	370,323.120	Local		96.446279	357,162.87	92.918940	344,100.32	-13,062.55	0.03
	Original Face: 680,000.000	Base		96.446279	357,162.87	92.918940	344,100.32	-13,062.55	0.03
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local		100.669590	201,339.18	99.700847	199,401.69	-1,937.49	0.02
		Base		100.669590	201,339.18	99.700847	199,401.69	-1,937.49	0.02
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	460,000.000	Local		100.569802	462,621.09	97.074407	446,542.27	-16,078.82	0.04
		Base		100.569802	462,621.09	97.074407	446,542.27	-16,078.82	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	420,000.000	Local		100.295395	421,240.66	93.177165	391,344.09	-29,896.57	0.03
	Original Face: 420,000.000	Base		100.295395	421,240.66	93.177165	391,344.09	-29,896.57	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	52,867.440	Local		100.000000	52,867.44	92.455760	48,878.99	-3,988.45	0.00
	Original Face: 70,000.000	Base		100.000000	52,867.44	92.455760	48,878.99	-3,988.45	0.00

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83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	120,306.830	Local	100.000000	120,306.83	86.788820	104,412.88	-15,893.95	0.01	
Original Face:	160,000.000	Base	100.000000	120,306.83	86.788820	104,412.88	-15,893.95	0.01	
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.548000	10 Sep 2028		
	51,234.550	Local	100.000000	51,234.55	94.026510	48,174.06	-3,060.49	0.00	
Original Face:	130,000.000	Base	100.000000	51,234.55	94.026510	48,174.06	-3,060.49	0.00	
83208AAE3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A					2.300000	15 Jan 2053		
	470,000.000	Local	99.984826	469,928.68	85.906740	403,761.68	-66,167.00	0.03	
Original Face:	470,000.000	Base	99.984826	469,928.68	85.906740	403,761.68	-66,167.00	0.03	
83410JAE8	SOHO TRUST 2021 SOHO SOHO 2021 SOHO B 144A					2.786475	10 Aug 2038		
	980,000.000	Local	96.550035	946,190.34	75.704620	741,905.28	-204,285.06	0.06	
Original Face:	980,000.000	Base	96.550035	946,190.34	75.704620	741,905.28	-204,285.06	0.06	
83438LAB7	SOLRR AIRCRAFT 2021 1 LIMITED SOLRR 2021 1 B 144A					3.432000	15 Oct 2046		
	545,188.920	Local	99.998500	545,180.74	80.274080	437,645.39	-107,535.35	0.03	
Original Face:	610,000.000	Base	99.998500	545,180.74	80.274080	437,645.39	-107,535.35	0.03	
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN						11 Dec 2026		
	510,000.000	Local	100.177625	510,905.89	87.500000	446,250.00	-64,655.89	0.04	
		Base	100.177625	510,905.89	87.500000	446,250.00	-64,655.89	0.03	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	900,000.000	Local	108.066482	972,598.34	87.613000	788,517.00	-184,081.34	0.06	
		Base	108.066482	972,598.34	87.613000	788,517.00	-184,081.34	0.06	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	140,000.000	Local	110.668071	154,935.30	109.069377	152,697.13	-2,238.17	0.01	
		Base	110.668071	154,935.30	109.069377	152,697.13	-2,238.17	0.01	
845467AR0	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375					5.375000	01 Feb 2029		
	10,000.000	Local	104.949400	10,494.94	90.680000	9,068.00	-1,426.94	0.00	
		Base	104.949400	10,494.94	90.680000	9,068.00	-1,426.94	0.00	
845467AS8	SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375					5.375000	15 Mar 2030		
	100,000.000	Local	102.947270	102,947.27	90.105000	90,105.00	-12,842.27	0.01	
		Base	102.947270	102,947.27	90.105000	90,105.00	-12,842.27	0.01	

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845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
	140,000.000	Local		100.593871	140,831.42	83.810000	117,334.00	-23,497.42	0.01
		Base		100.593871	140,831.42	83.810000	117,334.00	-23,497.42	0.01
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
	4,000.000	Local		100.530250	4,021.21	94.502164	3,780.09	-241.12	0.00
		Base		100.530250	4,021.21	94.502164	3,780.09	-241.12	0.00
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
	10,000.000	Local		100.834400	10,083.44	79.548963	7,954.90	-2,128.54	0.00
		Base		100.834400	10,083.44	79.548963	7,954.90	-2,128.54	0.00
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
	294,000.000	Local		100.867779	296,551.27	100.583000	295,714.02	-837.25	0.02
		Base		100.867779	296,551.27	100.583000	295,714.02	-837.25	0.02
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		
	10,000.000	Local		101.039300	10,103.93	102.750000	10,275.00	171.07	0.00
		Base		101.039300	10,103.93	102.750000	10,275.00	171.07	0.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	300,000.000	Local		120.823197	362,469.59	115.875000	347,625.00	-14,844.59	0.03
		Base		120.823197	362,469.59	115.875000	347,625.00	-14,844.59	0.03
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
	90,000.000	Local		97.057811	87,352.03	102.520552	92,268.50	4,916.47	0.01
		Base		97.057811	87,352.03	102.520552	92,268.50	4,916.47	0.01
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/25 4.738					4.738000	20 Mar 2025		
	168,750.420	Local		100.000000	168,750.42	98.566106	166,330.72	-2,419.70	0.01
	Original Face: 270,000.000	Base		100.000000	168,750.42	98.566106	166,330.72	-2,419.70	0.01
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 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
85769EAZ4	STATION CASINOS LLC 2020 TERM LOAN B						08 Feb 2027		
	551,293.010	Local		99.109269	546,382.47	95.666700	527,403.83	-18,978.64	0.04
		Base		99.109269	546,382.47	95.666700	527,403.83	-18,978.64	0.04

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86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2					3.804000	25 Jul 2035		
	646,558.020	Local		98.700479	638,155.86	95.754150	619,106.14	-19,049.72	0.05
Original Face:	930,000.000	Base		98.700479	638,155.86	95.754150	619,106.14	-19,049.72	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					3.804000	25 Sep 2035		
	255,844.380	Local		95.144181	243,421.04	98.748850	252,643.38	9,222.34	0.02
Original Face:	1,370,000.000	Base		95.144181	243,421.04	98.748850	252,643.38	9,222.34	0.02
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
	20,000.000	Local		106.853100	21,370.62	80.117172	16,023.43	-5,347.19	0.00
		Base		106.853100	21,370.62	80.117172	16,023.43	-5,347.19	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
	510,000.000	Local		101.108412	515,652.90	80.959929	412,895.64	-102,757.26	0.03
		Base		101.108412	515,652.90	80.959929	412,895.64	-102,757.26	0.03
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A					2.460000	30 Jan 2052		
	561,684.250	Local		99.979353	561,568.28	82.848200	465,345.29	-96,222.99	0.04
Original Face:	600,000.000	Base		99.979353	561,568.28	82.848200	465,345.29	-96,222.99	0.04
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75					3.750000	15 Jan 2031		
	900,000.000	Local		103.049510	927,445.59	78.345000	705,105.00	-222,340.59	0.06
		Base		103.049510	927,445.59	78.345000	705,105.00	-222,340.59	0.05
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
	690,000.000	Local		91.136991	628,845.24	71.970000	496,593.00	-132,252.24	0.04
		Base		91.136991	628,845.24	71.970000	496,593.00	-132,252.24	0.04
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	370,000.000	Local		99.973495	369,901.93	97.622400	361,202.88	-8,699.05	0.03
		Base		99.973495	369,901.93	97.622400	361,202.88	-8,699.05	0.03
87264ABB0	T MOBILE USA INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
	1,210,000.000	Local		102.685049	1,242,489.09	95.589583	1,156,633.95	-85,855.14	0.09
		Base		102.685049	1,242,489.09	95.589583	1,156,633.95	-85,855.14	0.09
87264ABD6	T MOBILE USA INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
	50,000.000	Local		104.057580	52,028.79	92.330192	46,165.10	-5,863.69	0.00
		Base		104.057580	52,028.79	92.330192	46,165.10	-5,863.69	0.00

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87264ABF1	T MOBILE USA INC SR UNSECURED 04/30 3.875				3.875000	15 Apr 2030			
		1,630,000.000	Local	103.255228	1,683,060.21	88.667520	1,445,280.58	-237,779.63	0.11
			Base	103.255228	1,683,060.21	88.667520	1,445,280.58	-237,779.63	0.11
87264ABL8	T MOBILE USA INC SR UNSECURED 02/41 3				3.000000	15 Feb 2041			
		40,000.000	Local	97.757075	39,102.83	66.827621	26,731.05	-12,371.78	0.00
			Base	97.757075	39,102.83	66.827621	26,731.05	-12,371.78	0.00
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875				2.875000	15 Feb 2031			
		300,000.000	Local	97.453193	292,359.58	80.584000	241,752.00	-50,607.58	0.02
			Base	97.453193	292,359.58	80.584000	241,752.00	-50,607.58	0.02
87264ABV6	T MOBILE USA INC COMPANY GUAR 04/29 3.375				3.375000	15 Apr 2029			
		100,000.000	Local	94.629790	94,629.79	86.326500	86,326.50	-8,303.29	0.01
			Base	94.629790	94,629.79	86.326500	86,326.50	-8,303.29	0.01
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5				3.500000	15 Apr 2031			
		1,270,000.000	Local	96.913628	1,230,803.07	84.391000	1,071,765.70	-159,037.37	0.08
			Base	96.913628	1,230,803.07	84.391000	1,071,765.70	-159,037.37	0.08
87264ACB9	T MOBILE USA INC SR UNSECURED 02/31 2.55				2.550000	15 Feb 2031			
		230,000.000	Local	103.538643	238,138.88	79.194344	182,146.99	-55,991.89	0.01
			Base	103.538643	238,138.88	79.194344	182,146.99	-55,991.89	0.01
87267HAA5	TPGI TRUST TPGI 2021 DGWD A 144A				3.520000	15 Jun 2026			
		470,000.000	Local	100.000000	470,000.00	95.740580	449,980.73	-20,019.27	0.04
		Original Face: 470,000.000	Base	100.000000	470,000.00	95.740580	449,980.73	-20,019.27	0.03
87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6				6.000000	31 Dec 2030			
		20,000.000	Local	97.424750	19,484.95	85.011000	17,002.20	-2,482.75	0.00
			Base	97.424750	19,484.95	85.011000	17,002.20	-2,482.75	0.00
87612BBG6	TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5				5.000000	15 Jan 2028			
		80,000.000	Local	103.085225	82,468.18	92.503468	74,002.77	-8,465.41	0.01
			Base	103.085225	82,468.18	92.503468	74,002.77	-8,465.41	0.01
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5				6.500000	15 Jul 2027			
		70,000.000	Local	100.000000	70,000.00	98.833806	69,183.66	-816.34	0.01
			Base	100.000000	70,000.00	98.833806	69,183.66	-816.34	0.01

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87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875					6.875000	15 Jan 2029		
	40,000.000	Local		100.000000	40,000.00	98.701000	39,480.40	-519.60	0.00
		Base		100.000000	40,000.00	98.701000	39,480.40	-519.60	0.00
87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875					4.875000	01 Feb 2031		
	240,000.000	Local		100.668246	241,603.79	86.000000	206,400.00	-35,203.79	0.02
		Base		100.668246	241,603.79	86.000000	206,400.00	-35,203.79	0.02
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4					4.000000	15 Jan 2032		
	30,000.000	Local		100.000000	30,000.00	82.470500	24,741.15	-5,258.85	0.00
		Base		100.000000	30,000.00	82.470500	24,741.15	-5,258.85	0.00
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	290,000.000	Local		102.554648	297,408.48	94.348022	273,609.26	-23,799.22	0.02
		Base		102.554648	297,408.48	94.348022	273,609.26	-23,799.22	0.02
87612GAA9	TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2					4.200000	01 Feb 2033		
	90,000.000	Local		95.013944	85,512.55	83.239490	74,915.54	-10,597.01	0.01
		Base		95.013944	85,512.55	83.239490	74,915.54	-10,597.01	0.01
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95					4.950000	15 Apr 2052		
	120,000.000	Local		98.410950	118,093.14	76.950500	92,340.60	-25,752.54	0.01
		Base		98.410950	118,093.14	76.950500	92,340.60	-25,752.54	0.01
87612KAA0	TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2					5.200000	01 Jul 2027		
	430,000.000	Local		100.306184	431,316.59	96.256696	413,903.79	-17,412.80	0.03
		Base		100.306184	431,316.59	96.256696	413,903.79	-17,412.80	0.03
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
	16,000.000	Local		102.478125	16,396.50	108.902384	17,424.38	1,027.88	0.00
		Base		102.478125	16,396.50	108.902384	17,424.38	1,027.88	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	160,000.000	Local		131.888019	211,020.83	87.642471	140,227.95	-70,792.88	0.01
		Base		131.888019	211,020.83	87.642471	140,227.95	-70,792.88	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	10,000.000	Local		102.613700	10,261.37	88.207219	8,820.72	-1,440.65	0.00
		Base		102.613700	10,261.37	88.207219	8,820.72	-1,440.65	0.00

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87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.079027	154,618.54	76.064146	114,096.22	-40,522.32	0.01
		Base		103.079027	154,618.54	76.064146	114,096.22	-40,522.32	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
	340,000.000	Local		123.228476	418,976.82	72.783053	247,462.38	-171,514.44	0.02
		Base		123.228476	418,976.82	72.783053	247,462.38	-171,514.44	0.02
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84					3.840000	22 Apr 2051		
	1,100,000.000	Local		99.965927	1,099,625.20	65.310238	718,412.62	-381,212.58	0.06
		Base		99.965927	1,099,625.20	65.310238	718,412.62	-381,212.58	0.05
88033GDN7	TENET HEALTHCARE CORP SR SECURED 144A 01/30 4.375					4.375000	15 Jan 2030		
	20,000.000	Local		96.745700	19,349.14	83.470000	16,694.00	-2,655.14	0.00
		Base		96.745700	19,349.14	83.470000	16,694.00	-2,655.14	0.00
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	680,000.000	Local		99.072256	673,691.34	81.823719	556,401.29	-117,290.05	0.04
		Base		99.072256	673,691.34	81.823719	556,401.29	-117,290.05	0.04
88145LAE4	CMG MEDIA CORPORATION 2021 TERM LOAN						17 Dec 2026		
	551,799.790	Local		100.439667	554,225.87	93.375000	515,243.05	-38,982.82	0.04
		Base		100.439667	554,225.87	93.375000	515,243.05	-38,982.82	0.04
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036		
	60,000.000	Local		102.903233	61,741.94	82.428676	49,457.21	-12,284.73	0.00
		Base		102.903233	61,741.94	82.428676	49,457.21	-12,284.73	0.00
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	110,000.000	Local		99.566991	109,523.69	99.120582	109,032.64	-491.05	0.01
		Base		99.566991	109,523.69	99.120582	109,032.64	-491.05	0.01
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	370,000.000	Local		98.239670	363,486.78	96.641000	357,571.70	-5,915.08	0.03
		Base		98.239670	363,486.78	96.641000	357,571.70	-5,915.08	0.03
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	1,240,000.000	Local		93.450819	1,158,790.16	82.050000	1,017,420.00	-141,370.16	0.08
		Base		93.450819	1,158,790.16	82.050000	1,017,420.00	-141,370.16	0.08

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88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	1,014,000.000	Local	90.715966	919,859.90	59.875029	607,132.79	-312,727.11	0.05	
		Base	90.715966	919,859.90	59.875029	607,132.79	-312,727.11	0.05	
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		
	200,000.000	Local	101.277715	202,555.43	97.054000	194,108.00	-8,447.43	0.02	
		Base	101.277715	202,555.43	97.054000	194,108.00	-8,447.43	0.01	
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
	260,000.000	Local	100.000000	260,000.00	97.340500	253,085.30	-6,914.70	0.02	
		Base	100.000000	260,000.00	97.340500	253,085.30	-6,914.70	0.02	
88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125					5.125000	09 May 2029		
	1,060,000.000	Local	98.975238	1,049,137.52	82.496000	874,457.60	-174,679.92	0.07	
		Base	98.975238	1,049,137.52	82.496000	874,457.60	-174,679.92	0.07	
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	180,000.000	Local	99.867894	179,762.21	80.105149	144,189.27	-35,572.94	0.01	
		Base	99.867894	179,762.21	80.105149	144,189.27	-35,572.94	0.01	
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					3.693000	11 Nov 2034		
	421,241.740	Local	99.954838	421,051.50	97.227850	409,564.29	-11,487.21	0.03	
	Original Face: 520,000.000	Base	99.954838	421,051.50	97.227850	409,564.29	-11,487.21	0.03	
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	160,000.000	Local	99.503569	159,205.71	81.957838	131,132.54	-28,073.17	0.01	
		Base	99.503569	159,205.71	81.957838	131,132.54	-28,073.17	0.01	
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
	60,000.000	Local	99.751833	59,851.10	84.942081	50,965.25	-8,885.85	0.00	
		Base	99.751833	59,851.10	84.942081	50,965.25	-8,885.85	0.00	
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	700,000.000	Local	116.386547	814,705.83	72.706414	508,944.90	-305,760.93	0.04	
		Base	116.386547	814,705.83	72.706414	508,944.90	-305,760.93	0.04	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	330,000.000	Local	114.951121	379,338.70	106.629611	351,877.72	-27,460.98	0.03	
		Base	114.951121	379,338.70	106.629611	351,877.72	-27,460.98	0.03	

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88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	140,000.000	Local		115.118114	161,165.36	90.229928	126,321.90	-34,843.46	0.01
		Base		115.118114	161,165.36	90.229928	126,321.90	-34,843.46	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	260,000.000	Local		117.440488	305,345.27	95.108287	247,281.55	-58,063.72	0.02
		Base		117.440488	305,345.27	95.108287	247,281.55	-58,063.72	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	70,000.000	Local		122.921443	86,045.01	89.400025	62,580.02	-23,464.99	0.00
		Base		122.921443	86,045.01	89.400025	62,580.02	-23,464.99	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
	70,000.000	Local		99.985371	69,989.76	99.469750	69,628.83	-360.93	0.01
		Base		99.985371	69,989.76	99.469750	69,628.83	-360.93	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
	580,000.000	Local		99.982669	579,899.48	97.267148	564,149.46	-15,750.02	0.04
		Base		99.982669	579,899.48	97.267148	564,149.46	-15,750.02	0.04
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	290,000.000	Local		99.997193	289,991.86	89.885430	260,667.75	-29,324.11	0.02
		Base		99.997193	289,991.86	89.885430	260,667.75	-29,324.11	0.02
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456					4.456000	08 Jun 2032		
	660,000.000	Local		100.332626	662,195.33	91.163394	601,678.40	-60,516.93	0.05
		Base		100.332626	662,195.33	91.163394	601,678.40	-60,516.93	0.05
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	320,000.000	Local		107.035256	342,512.82	106.173185	339,754.19	-2,758.63	0.03
		Base		107.035256	342,512.82	106.173185	339,754.19	-2,758.63	0.03
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F						09 Dec 2025		
	380,000.540	Local		94.336621	358,479.67	95.638900	363,428.34	4,948.67	0.03
		Base		94.336621	358,479.67	95.638900	363,428.34	4,948.67	0.03
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028		
	693,000.570	Local		99.603006	690,249.40	89.125000	617,636.76	-72,612.64	0.05
		Base		99.603006	690,249.40	89.125000	617,636.76	-72,612.64	0.05

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902613AM0	UBS GROUP AG SR UNSECURED 144A 05/26 VAR					4.488000	12 May 2026		
	210,000.000	Local		100.000000	210,000.00	96.392754	202,424.78	-7,575.22	0.02
		Base		100.000000	210,000.00	96.392754	202,424.78	-7,575.22	0.02
902613AP3	UBS GROUP AG SR UNSECURED 144A 05/28 4.751					4.751000	12 May 2028		
	340,000.000	Local		100.000000	340,000.00	93.913032	319,304.31	-20,695.69	0.03
		Base		100.000000	340,000.00	93.913032	319,304.31	-20,695.69	0.02
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B						29 Apr 2026		
	732,544.470	Local		99.981587	732,409.59	95.750000	701,411.33	-30,998.26	0.06
		Base		99.981587	732,409.59	95.750000	701,411.33	-30,998.26	0.05
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.460000	15 Jun 2050		
	100,000.000	Local		102.512820	102,512.82	91.573330	91,573.33	-10,939.49	0.01
	Original Face:	100,000.000	Base	102.512820	102,512.82	91.573330	91,573.33	-10,939.49	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563000	15 Oct 2050		
	820,000.000	Local		102.545700	840,874.74	91.722080	752,121.06	-88,753.68	0.06
	Original Face:	820,000.000	Base	102.545700	840,874.74	91.722080	752,121.06	-88,753.68	0.06
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125					4.125000	24 Sep 2025		
	240,000.000	Local		99.936042	239,846.50	95.502609	229,206.26	-10,640.24	0.02
		Base		99.936042	239,846.50	95.502609	229,206.26	-10,640.24	0.02
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253					4.253000	23 Mar 2028		
	590,000.000	Local		99.688054	588,159.52	92.363633	544,945.43	-43,214.09	0.04
		Base		99.688054	588,159.52	92.363633	544,945.43	-43,214.09	0.04
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	1,030,000.000	Local		101.007896	1,040,381.33	94.620000	974,586.00	-65,795.33	0.08
		Base		101.007896	1,040,381.33	94.620000	974,586.00	-65,795.33	0.07
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	120,000.000	Local		100.007242	120,008.69	97.544228	117,053.07	-2,955.62	0.01
		Base		100.007242	120,008.69	97.544228	117,053.07	-2,955.62	0.01
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	270,000.000	Local		101.778659	274,802.38	74.008970	199,824.22	-74,978.16	0.02
		Base		101.778659	274,802.38	74.008970	199,824.22	-74,978.16	0.02

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907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
	680,000.000	Local	101.086176	68,7386.00	83.672038	568,969.86	-118,416.14	0.04	
		Base	101.086176	68,7386.00	83.672038	568,969.86	-118,416.14	0.04	
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	220,000.000	Local	99.954759	219,900.47	89.283609	196,423.94	-23,476.53	0.02	
		Base	99.954759	219,900.47	89.283609	196,423.94	-23,476.53	0.01	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	250,000.000	Local	102.395076	255,987.69	69.804521	174,511.30	-81,476.39	0.01	
		Base	102.395076	255,987.69	69.804521	174,511.30	-81,476.39	0.01	
907818FQ6	UNION PACIFIC CORP SR UNSECURED 04/36 2.891					2.891000	06 Apr 2036		
	250,000.000	Local	99.948380	249,870.95	76.008315	190,020.79	-59,850.16	0.02	
		Base	99.948380	249,870.95	76.008315	190,020.79	-59,850.16	0.01	
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375					4.375000	15 Apr 2026		
	250,000.000	Local	97.137128	242,842.82	89.250000	223,125.00	-19,717.82	0.02	
		Base	97.137128	242,842.82	89.250000	223,125.00	-19,717.82	0.02	
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
	410,000.000	Local	100.340207	411,394.85	83.000000	340,300.00	-71,094.85	0.03	
		Base	100.340207	411,394.85	83.000000	340,300.00	-71,094.85	0.03	
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028		
	661,625.000	Local	99.588938	658,905.31	95.250000	630,197.81	-28,707.50	0.05	
		Base	99.588938	658,905.31	95.250000	630,197.81	-28,707.50	0.05	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	1,960,000.000	Local	98.760945	1,935,714.52	70.594322	1,383,648.71	-552,065.81	0.11	
		Base	98.760945	1,935,714.52	70.594322	1,383,648.71	-552,065.81	0.10	
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
	340,000.000	Local	90.059356	306,201.81	72.928862	247,958.13	-58,243.68	0.02	
		Base	90.059356	306,201.81	72.928862	247,958.13	-58,243.68	0.02	
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
	640,000.000	Local	99.445859	636,453.50	81.328000	520,499.20	-115,954.30	0.04	
		Base	99.445859	636,453.50	81.328000	520,499.20	-115,954.30	0.04	

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Holdings

WESTERN CORE PLUS BOND PORT
 WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	100,000.000	Local		96.646610	96,646.61	91.684000	91,684.00	-4,962.61	0.01
		Base		96.646610	96,646.61	91.684000	91,684.00	-4,962.61	0.01
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
	130,000.000	Local		100.000000	130,000.00	90.503000	117,653.90	-12,346.10	0.01
		Base		100.000000	130,000.00	90.503000	117,653.90	-12,346.10	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875					3.875000	15 Nov 2027		
	30,000.000	Local		101.196000	30,358.80	89.484500	26,845.35	-3,513.45	0.00
		Base		101.196000	30,358.80	89.484500	26,845.35	-3,513.45	0.00
911365BP8	UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75					3.750000	15 Jan 2032		
	240,000.000	Local		93.788788	225,093.09	78.321000	187,970.40	-37,122.69	0.01
		Base		93.788788	225,093.09	78.321000	187,970.40	-37,122.69	0.01
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	650,000.000	Local		99.938832	649,602.41	91.808748	596,756.86	-52,845.55	0.05
		Base		99.938832	649,602.41	91.808748	596,756.86	-52,845.55	0.05
912810RC4	US TREASURY N/B 08/43 3.625					3.625000	15 Aug 2043		
	210,000.000	Local		104.476052	219,399.71	93.277344	195,882.42	-23,517.29	0.02
		Base		104.476052	219,399.71	93.277344	195,882.42	-23,517.29	0.01
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	460,000.000	Local		144.652061	665,399.48	92.988281	427,746.09	-237,653.39	0.03
		Base		144.652061	665,399.48	92.988281	427,746.09	-237,653.39	0.03
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	6,730,000.000	Local		97.992264	6,594,879.35	81.691406	5,497,831.62	-1,097,047.73	0.43
		Base		97.992264	6,594,879.35	81.691406	5,497,831.62	-1,097,047.73	0.42
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
	3,470,000.000	Local		99.107868	3,439,043.02	84.277344	2,924,423.84	-514,619.18	0.23
		Base		99.107868	3,439,043.02	84.277344	2,924,423.84	-514,619.18	0.22
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
	3,080,000.000	Local		115.082633	3,544,545.11	68.730469	2,116,898.45	-1,427,646.66	0.17
		Base		115.082633	3,544,545.11	68.730469	2,116,898.45	-1,427,646.66	0.16

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912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050			
		15,080,000.000	Local	92.532447	13,953,893.06	55.988281	8,443,032.77	-5,510,860.29	0.67
			Base	92.532447	13,953,893.06	55.988281	8,443,032.77	-5,510,860.29	0.64
912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050			
		15,490,000.000	Local	94.971941	14,711,153.64	57.937500	8,974,518.75	-5,736,634.89	0.71
			Base	94.971941	14,711,153.64	57.937500	8,974,518.75	-5,736,634.89	0.68
912810SQ2	US TREASURY N/B 08/40 1.125				1.125000	15 Aug 2040			
		2,820,000.000	Local	96.127046	2,710,782.70	61.937500	1,746,637.50	-964,145.20	0.14
			Base	96.127046	2,710,782.70	61.937500	1,746,637.50	-964,145.20	0.13
912810SS8	US TREASURY N/B 11/50 1.625				1.625000	15 Nov 2050			
		10,100,000.000	Local	97.103531	9,807,456.60	62.093750	6,271,468.75	-3,535,987.85	0.50
			Base	97.103531	9,807,456.60	62.093750	6,271,468.75	-3,535,987.85	0.48
912810SU3	US TREASURY N/B 02/51 1.875				1.875000	15 Feb 2051			
		14,730,000.000	Local	94.292767	13,889,324.59	66.210938	9,752,871.17	-4,136,453.42	0.77
			Base	94.292767	13,889,324.59	66.210938	9,752,871.17	-4,136,453.42	0.74
912810SX7	US TREASURY N/B 05/51 2.375				2.375000	15 May 2051			
		9,150,000.000	Local	102.575090	9,385,620.73	74.820312	6,846,058.55	-2,539,562.18	0.54
			Base	102.575090	9,385,620.73	74.820312	6,846,058.55	-2,539,562.18	0.52
912810SY5	US TREASURY N/B 05/41 2.25				2.250000	15 May 2041			
		2,650,000.000	Local	105.626560	2,799,103.85	75.601562	2,003,441.39	-795,662.46	0.16
			Base	105.626560	2,799,103.85	75.601562	2,003,441.39	-795,662.46	0.15
912810SZ2	US TREASURY N/B 08/51 2				2.000000	15 Aug 2051			
		2,890,000.000	Local	98.660093	2,851,276.68	68.312500	1,974,231.25	-877,045.43	0.16
			Base	98.660093	2,851,276.68	68.312500	1,974,231.25	-877,045.43	0.15
912810TA6	US TREASURY N/B 08/41 1.75				1.750000	15 Aug 2041			
		5,030,000.000	Local	95.617195	4,809,544.89	68.406250	3,440,834.38	-1,368,710.51	0.27
			Base	95.617195	4,809,544.89	68.406250	3,440,834.38	-1,368,710.51	0.26
912810TB4	US TREASURY N/B 11/51 1.875				1.875000	15 Nov 2051			
		159,000.000	Local	98.309409	156,311.96	66.132812	105,151.17	-51,160.79	0.01
			Base	98.309409	156,311.96	66.132812	105,151.17	-51,160.79	0.01

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912810TC2	US TREASURY N/B 11/41 2					2.000000	15 Nov 2041		
	5,270,000.000	Local		100.373928	5,289,706.00	71.585938	3,772,578.93	-1,517,127.07	0.30
		Base		100.373928	5,289,706.00	71.585938	3,772,578.93	-1,517,127.07	0.29
912810TD0	US TREASURY N/B 02/52 2.25					2.250000	15 Feb 2052		
	12,464,000.000	Local		93.633034	11,670,421.36	72.640625	9,053,927.50	-2,616,493.86	0.72
		Base		93.633034	11,670,421.36	72.640625	9,053,927.50	-2,616,493.86	0.69
912810TG3	US TREASURY N/B 05/52 2.875					2.875000	15 May 2052		
	9,562,000.000	Local		95.085959	9,092,119.43	83.875000	8,020,127.50	-1,071,991.93	0.63
		Base		95.085959	9,092,119.43	83.875000	8,020,127.50	-1,071,991.93	0.61
912810TH1	US TREASURY N/B 05/42 3.25					3.250000	15 May 2042		
	130,000.000	Local		100.293300	130,381.29	88.765625	115,395.31	-14,985.98	0.01
		Base		100.293300	130,381.29	88.765625	115,395.31	-14,985.98	0.01
912810TJ7	US TREASURY N/B 08/52 3					3.000000	15 Aug 2052		
	2,260,000.000	Local		90.587793	2,047,284.13	86.359375	1,951,721.88	-95,562.25	0.15
		Base		90.587793	2,047,284.13	86.359375	1,951,721.88	-95,562.25	0.15
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		
	250,000.000	Local		99.845024	249,612.56	96.144531	240,361.33	-9,251.23	0.02
		Base		99.845024	249,612.56	96.144531	240,361.33	-9,251.23	0.02
91282CCB5	US TREASURY N/B 05/31 1.625					1.625000	15 May 2031		
	4,580,000.000	Local		101.505279	4,648,941.79	83.933594	3,844,158.61	-804,783.18	0.30
		Base		101.505279	4,648,941.79	83.933594	3,844,158.61	-804,783.18	0.29
91282CFJ5	US TREASURY N/B 08/29 3.125					3.125000	31 Aug 2029		
	3,030,000.000	Local		99.969131	3,029,064.68	94.953125	2,877,079.69	-151,984.99	0.23
		Base		99.969131	3,029,064.68	94.953125	2,877,079.69	-151,984.99	0.22
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	170,000.000	Local		101.855647	173,154.60	86.210810	146,558.38	-26,596.22	0.01
		Base		101.855647	173,154.60	86.210810	146,558.38	-26,596.22	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	130,000.000	Local		100.132277	130,171.96	93.484768	121,530.20	-8,641.76	0.01
		Base		100.132277	130,171.96	93.484768	121,530.20	-8,641.76	0.01

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91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
	200,000.000	Local		100.022775	200,045.55	99.428795	198,857.59	-1,187.96	0.02
		Base		100.022775	200,045.55	99.428795	198,857.59	-1,187.96	0.02
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	450,000.000	Local		102.373524	460,680.86	97.304977	437,872.40	-22,808.46	0.03
		Base		102.373524	460,680.86	97.304977	437,872.40	-22,808.46	0.03
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	50,000.000	Local		100.048480	50,024.24	99.927000	49,963.50	-60.74	0.00
		Base		100.048480	50,024.24	99.927000	49,963.50	-60.74	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	70,000.000	Local		126.374600	88,462.22	82.863815	58,004.67	-30,457.55	0.00
		Base		126.374600	88,462.22	82.863815	58,004.67	-30,457.55	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	70,000.000	Local		101.116386	70,781.47	93.425018	65,397.51	-5,383.96	0.01
		Base		101.116386	70,781.47	93.425018	65,397.51	-5,383.96	0.00
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	50,000.000	Local		130.363340	65,181.67	85.252279	42,626.14	-22,555.53	0.00
		Base		130.363340	65,181.67	85.252279	42,626.14	-22,555.53	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	280,000.000	Local		98.169304	274,874.05	75.601142	211,683.20	-63,190.85	0.02
		Base		98.169304	274,874.05	75.601142	211,683.20	-63,190.85	0.02
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	370,000.000	Local		105.687459	391,043.60	74.201503	274,545.56	-116,498.04	0.02
		Base		105.687459	391,043.60	74.201503	274,545.56	-116,498.04	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	100,000.000	Local		99.797310	99,797.31	89.214441	89,214.44	-10,582.87	0.01
		Base		99.797310	99,797.31	89.214441	89,214.44	-10,582.87	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	100,000.000	Local		99.341390	99,341.39	80.409631	80,409.63	-18,931.76	0.01
		Base		99.341390	99,341.39	80.409631	80,409.63	-18,931.76	0.01

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91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	30,000.000	Local		105.463500	31,639.05	64.042887	19,212.87	-12,426.18	0.00
		Base		105.463500	31,639.05	64.042887	19,212.87	-12,426.18	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
	70,000.000	Local		94.008729	65,806.11	80.412147	56,288.50	-9,517.61	0.00
		Base		94.008729	65,806.11	80.412147	56,288.50	-9,517.61	0.00
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
	340,000.000	Local		99.655462	338,828.57	93.216559	316,936.30	-21,892.27	0.03
		Base		99.655462	338,828.57	93.216559	316,936.30	-21,892.27	0.02
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
	230,000.000	Local		99.749657	229,424.21	92.830813	213,510.87	-15,913.34	0.02
		Base		99.749657	229,424.21	92.830813	213,510.87	-15,913.34	0.02
914908BC1	UNIVISION COMMUNICATIONS INC TERM LOAN						15 Mar 2026		
	44,918.660	Local		99.960061	44,900.72	94.850000	42,605.35	-2,295.37	0.00
		Base		99.960061	44,900.72	94.850000	42,605.35	-2,295.37	0.00
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local		97.980153	166,566.26	81.336000	138,271.20	-28,295.06	0.01
		Base		97.980153	166,566.26	81.336000	138,271.20	-28,295.06	0.01
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
	10,000.000	Local		100.117500	10,011.75	79.346355	7,934.64	-2,077.11	0.00
		Base		100.117500	10,011.75	79.346355	7,934.64	-2,077.11	0.00
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	397,000.000	Local		112.985985	448,554.36	94.912450	376,802.43	-71,751.93	0.03
		Base		112.985985	448,554.36	94.912450	376,802.43	-71,751.93	0.03
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	70,000.000	Local		99.058829	69,341.18	58.500000	40,950.00	-28,391.18	0.00
		Base		99.058829	69,341.18	58.500000	40,950.00	-28,391.18	0.00
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875					3.875000	01 Nov 2033		
	240,000.000	Local		95.421254	229,011.01	77.750000	186,600.00	-42,411.01	0.01
		Base		95.421254	229,011.01	77.750000	186,600.00	-42,411.01	0.01

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92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		116.833725	46,733.49	76.632333	30,652.93	-16,080.56	0.00
		Base		116.833725	46,733.49	76.632333	30,652.93	-16,080.56	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	190,000.000	Local		117.082247	222,456.27	86.259716	163,893.46	-58,562.81	0.01
		Base		117.082247	222,456.27	86.259716	163,893.46	-58,562.81	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local		96.894591	106,584.05	87.965331	96,761.86	-9,822.19	0.01
		Base		96.894591	106,584.05	87.965331	96,761.86	-9,822.19	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	160,000.000	Local		116.372381	186,195.81	79.176335	126,682.14	-59,513.67	0.01
		Base		116.372381	186,195.81	79.176335	126,682.14	-59,513.67	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.472155	204,944.31	93.422853	186,845.71	-18,098.60	0.01
		Base		102.472155	204,944.31	93.422853	186,845.71	-18,098.60	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		105.065000	21,013.00	95.391677	19,078.34	-1,934.66	0.00
		Base		105.065000	21,013.00	95.391677	19,078.34	-1,934.66	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		100.927580	100,927.58	95.596702	95,596.70	-5,330.88	0.01
		Base		100.927580	100,927.58	95.596702	95,596.70	-5,330.88	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	1,850,000.000	Local		114.708722	2,122,111.36	90.022252	1,665,411.66	-456,699.70	0.13
		Base		114.708722	2,122,111.36	90.022252	1,665,411.66	-456,699.70	0.13
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
	236,000.000	Local		100.351280	236,829.02	94.177809	222,259.63	-14,569.39	0.02
		Base		100.351280	236,829.02	94.177809	222,259.63	-14,569.39	0.02
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	300,000.000	Local		112.143417	336,430.25	91.257813	273,773.44	-62,656.81	0.02
		Base		112.143417	336,430.25	91.257813	273,773.44	-62,656.81	0.02

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92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	610,000.000	Local		123.632651	754,159.17	76.282064	465,320.59	-288,838.58	0.04
		Base		123.632651	754,159.17	76.282064	465,320.59	-288,838.58	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	220,000.000	Local		99.761732	219,475.81	85.025442	187,055.97	-32,419.84	0.01
		Base		99.761732	219,475.81	85.025442	187,055.97	-32,419.84	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	90,000.000	Local		99.970856	89,973.77	90.933142	81,839.83	-8,133.94	0.01
		Base		99.970856	89,973.77	90.933142	81,839.83	-8,133.94	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	340,000.000	Local		99.622391	338,716.13	74.962694	254,873.16	-83,842.97	0.02
		Base		99.622391	338,716.13	74.962694	254,873.16	-83,842.97	0.02
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	1,220,000.000	Local		94.347919	1,151,044.61	65.186120	795,270.66	-355,773.95	0.06
		Base		94.347919	1,151,044.61	65.186120	795,270.66	-355,773.95	0.06
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	1,160,000.000	Local		99.750473	1,157,105.49	61.159558	709,450.87	-447,654.62	0.06
		Base		99.750473	1,157,105.49	61.159558	709,450.87	-447,654.62	0.05
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
	1,250,000.000	Local		100.032486	1,250,406.07	84.415206	1,055,190.08	-195,215.99	0.08
		Base		100.032486	1,250,406.07	84.415206	1,055,190.08	-195,215.99	0.08
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	960,000.000	Local		99.645054	956,592.52	79.929311	767,321.39	-189,271.13	0.06
		Base		99.645054	956,592.52	79.929311	767,321.39	-189,271.13	0.06
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	100,000.000	Local		94.695320	94,695.32	73.026253	73,026.25	-21,669.07	0.01
		Base		94.695320	94,695.32	73.026253	73,026.25	-21,669.07	0.01
92343VGN8	VERIZON COMMUNICATIONS SR UNSECURED 03/32 2.355					2.355000	15 Mar 2032		
	1,122,000.000	Local		99.425918	1,115,558.80	76.644901	859,955.79	-255,603.01	0.07
		Base		99.425918	1,115,558.80	76.644901	859,955.79	-255,603.01	0.07

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92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B						27 Aug 2025		
	977,386.220	Local	97.608912	954,016.06	97.083300	948,878.80	-5,137.26	0.08	
		Base	97.608912	954,016.06	97.083300	948,878.80	-5,137.26	0.07	
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125					4.125000	15 Nov 2028		
	120,000.000	Local	88.564225	106,277.07	80.500000	96,600.00	-9,677.07	0.01	
		Base	88.564225	106,277.07	80.500000	96,600.00	-9,677.07	0.01	
92769XAP0	VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5					5.500000	15 May 2029		
	210,000.000	Local	99.058162	208,022.14	85.615862	179,793.31	-28,228.83	0.01	
		Base	99.058162	208,022.14	85.615862	179,793.31	-28,228.83	0.01	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	540,000.000	Local	102.706991	554,617.75	95.486482	515,627.00	-38,990.75	0.04	
		Base	102.706991	554,617.75	95.486482	515,627.00	-38,990.75	0.04	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	500,000.000	Local	102.706296	513,531.48	87.120469	435,602.35	-77,929.13	0.03	
		Base	102.706296	513,531.48	87.120469	435,602.35	-77,929.13	0.03	
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	210,000.000	Local	99.888343	209,765.52	82.608537	173,477.93	-36,287.59	0.01	
		Base	99.888343	209,765.52	82.608537	173,477.93	-36,287.59	0.01	
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	220,000.000	Local	99.386314	218,649.89	94.116721	207,056.79	-11,593.10	0.02	
		Base	99.386314	218,649.89	94.116721	207,056.79	-11,593.10	0.02	
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75					4.750000	15 Jul 2031		
	630,000.000	Local	94.736511	596,840.02	77.151065	486,051.71	-110,788.31	0.04	
		Base	94.736511	596,840.02	77.151065	486,051.71	-110,788.31	0.04	
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A					2.130000	10 Oct 2042		
	2,170,000.000	Local	102.739159	2,229,439.75	76.575620	1,661,690.95	-567,748.80	0.13	
Original Face:	2,170,000.000	Base	102.739159	2,229,439.75	76.575620	1,661,690.95	-567,748.80	0.13	
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A					2.453000	10 Oct 2042		
	2,170,000.000	Local	102.735019	2,229,349.92	75.687470	1,642,418.10	-586,931.82	0.13	
Original Face:	2,170,000.000	Base	102.735019	2,229,349.92	75.687470	1,642,418.10	-586,931.82	0.12	

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92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.750000	17 Sep 2024		
	300,000.000	Local	99.915627	299,746.88	94.491505	283,474.52	-16,272.36	0.02	
		Base	99.915627	299,746.88	94.491505	283,474.52	-16,272.36	0.02	
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1					3.664000	25 Oct 2045		
	509,058.500	Local	98.034399	499,052.44	93.840660	477,703.86	-21,348.58	0.04	
	Original Face: 15,680,000.000	Base	98.034399	499,052.44	93.840660	477,703.86	-21,348.58	0.04	
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
	180,000.000	Local	99.908828	179,835.89	83.668477	150,603.26	-29,232.63	0.01	
		Base	99.908828	179,835.89	83.668477	150,603.26	-29,232.63	0.01	
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
	90,000.000	Local	99.678467	89,710.62	79.408344	71,467.51	-18,243.11	0.01	
		Base	99.678467	89,710.62	79.408344	71,467.51	-18,243.11	0.01	
938YAFI1	ENERGIZER HOLDINGS INC 2020 TERM LOAN						22 Dec 2027		
	177,300.000	Local	99.614715	176,616.89	95.375000	169,099.88	-7,517.01	0.01	
		Base	99.614715	176,616.89	95.375000	169,099.88	-7,517.01	0.01	
942ZMVI4	GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4						29 Mar 2027		
	207,375.000	Local	99.793408	206,946.58	97.250000	201,672.19	-5,274.39	0.02	
		Base	99.793408	206,946.58	97.250000	201,672.19	-5,274.39	0.02	
944YMTI0	VFH PARENT LLC 2022 TERM LOAN B						13 Jan 2029		
	330,000.000	Local	99.840733	329,474.42	95.375000	314,737.50	-14,736.92	0.02	
		Base	99.840733	329,474.42	95.375000	314,737.50	-14,736.92	0.02	
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
	480,000.000	Local	99.945096	479,736.46	90.622444	434,987.73	-44,748.73	0.03	
		Base	99.945096	479,736.46	90.622444	434,987.73	-44,748.73	0.03	
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	130,000.000	Local	99.749662	129,674.56	86.594223	112,572.49	-17,102.07	0.01	
		Base	99.749662	129,674.56	86.594223	112,572.49	-17,102.07	0.01	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	1,160,000.000	Local	100.592996	1,166,878.75	93.656465	1,086,414.99	-80,463.76	0.09	
		Base	100.592996	1,166,878.75	93.656465	1,086,414.99	-80,463.76	0.08	

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94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	70,000.000	Local		99.646971	69,752.88	76.247450	53,373.22	-16,379.66	0.00
		Base		99.646971	69,752.88	76.247450	53,373.22	-16,379.66	0.00
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	660,000.000	Local		101.699371	671,215.85	79.750316	526,352.09	-144,863.76	0.04
		Base		101.699371	671,215.85	79.750316	526,352.09	-144,863.76	0.04
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					3.514000	25 Jun 2037		
	58,438.890	Local		78.905024	46,111.22	80.433400	47,004.39	893.17	0.00
	Original Face: 1,110,000.000	Base		78.905024	46,111.22	80.433400	47,004.39	893.17	0.00
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.431599	15 Jul 2046		
	70,000.000	Local		102.862100	72,003.47	93.859980	65,701.99	-6,301.48	0.01
	Original Face: 70,000.000	Base		102.862100	72,003.47	93.859980	65,701.99	-6,301.48	0.00
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
	20,000.000	Local		103.537200	20,707.44	97.600760	19,520.15	-1,187.29	0.00
	Original Face: 20,000.000	Base		103.537200	20,707.44	97.600760	19,520.15	-1,187.29	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
	250,000.000	Local		102.290112	255,725.28	94.627420	236,568.55	-19,156.73	0.02
	Original Face: 250,000.000	Base		102.290112	255,725.28	94.627420	236,568.55	-19,156.73	0.02
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
	220,000.000	Local		102.353368	225,177.41	93.302450	205,265.39	-19,912.02	0.02
	Original Face: 220,000.000	Base		102.353368	225,177.41	93.302450	205,265.39	-19,912.02	0.02
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
	750,000.000	Local		102.321747	767,413.10	93.719370	702,895.28	-64,517.82	0.06
	Original Face: 750,000.000	Base		102.321747	767,413.10	93.719370	702,895.28	-64,517.82	0.05
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.212964	15 May 2048		
	3,515,494.080	Local		3.252887	114,355.06	2.011740	70,722.60	-43,632.46	0.01
	Original Face: 5,169,000.000	Base		3.252887	114,355.06	2.011740	70,722.60	-43,632.46	0.01
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	1,420,000.000	Local		100.652218	1,429,261.50	98.458882	1,398,116.12	-31,145.38	0.11
		Base		100.652218	1,429,261.50	98.458882	1,398,116.12	-31,145.38	0.11

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95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	400,000.000	Local	99.879293	399,517.17	91.733447	366,933.79	-32,583.38	0.03	
		Base	99.879293	399,517.17	91.733447	366,933.79	-32,583.38	0.03	
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	100,000.000	Local	99.637530	99,637.53	82.133035	82,133.04	-17,504.49	0.01	
		Base	99.637530	99,637.53	82.133035	82,133.04	-17,504.49	0.01	
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	700,000.000	Local	112.498210	787,487.47	91.435661	640,049.63	-147,437.84	0.05	
		Base	112.498210	787,487.47	91.435661	640,049.63	-147,437.84	0.05	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	4,080,000.000	Local	116.675844	4,760,374.44	86.084974	3,512,266.94	-1,248,107.50	0.28	
		Base	116.675844	4,760,374.44	86.084974	3,512,266.94	-1,248,107.50	0.27	
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	540,000.000	Local	100.027531	540,148.67	91.340039	493,236.21	-46,912.46	0.04	
		Base	100.027531	540,148.67	91.340039	493,236.21	-46,912.46	0.04	
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
	690,000.000	Local	100.000000	690,000.00	97.634936	673,681.06	-16,318.94	0.05	
		Base	100.000000	690,000.00	97.634936	673,681.06	-16,318.94	0.05	
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	1,400,000.000	Local	100.000000	1,400,000.00	85.799813	1,201,197.38	-198,802.62	0.09	
		Base	100.000000	1,400,000.00	85.799813	1,201,197.38	-198,802.62	0.09	
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
	190,000.000	Local	98.275863	186,724.14	81.058853	154,011.82	-32,712.32	0.01	
		Base	98.275863	186,724.14	81.058853	154,011.82	-32,712.32	0.01	
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5					4.500000	01 Mar 2028		
	40,000.000	Local	102.169275	40,867.71	90.500000	36,200.00	-4,667.71	0.00	
		Base	102.169275	40,867.71	90.500000	36,200.00	-4,667.71	0.00	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	20,000.000	Local	113.932400	22,786.48	82.250000	16,450.00	-6,336.48	0.00	
		Base	113.932400	22,786.48	82.250000	16,450.00	-6,336.48	0.00	

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	190,000.000	Local		113.631495	215,899.84	80.875000	153,662.50	-62,237.34	0.01
		Base		113.631495	215,899.84	80.875000	153,662.50	-62,237.34	0.01
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.5					5.750000	01 Feb 2050		
	100,000.000	Local		98.634970	98,634.97	80.750000	80,750.00	-17,884.97	0.01
		Base		98.634970	98,634.97	80.750000	80,750.00	-17,884.97	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.35					3.350000	01 Feb 2025		
	160,000.000	Local		100.040931	160,065.49	92.968000	148,748.80	-11,316.69	0.01
		Base		100.040931	160,065.49	92.968000	148,748.80	-11,316.69	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.3					4.300000	01 Feb 2030		
	960,000.000	Local		100.088926	960,853.69	85.526000	821,049.60	-139,804.09	0.06
		Base		100.088926	960,853.69	85.526000	821,049.60	-139,804.09	0.06
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					3.555140	13 Jan 2023		
	60,000.000	Local		100.000000	60,000.00	99.265000	59,559.00	-441.00	0.00
		Base		100.000000	60,000.00	99.265000	59,559.00	-441.00	0.00
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN						05 Mar 2026		
	0.000	Local		0.000000	-0.42	0.000000	0.00	0.42	0.00
		Base		0.000000	-0.42	0.000000	0.00	0.42	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	60,000.000	Local		114.533267	68,719.96	107.226234	64,335.74	-4,384.22	0.01
		Base		114.533267	68,719.96	107.226234	64,335.74	-4,384.22	0.00
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	720,000.000	Local		125.113242	900,815.34	108.505886	781,242.38	-119,572.96	0.06
		Base		125.113242	900,815.34	108.505886	781,242.38	-119,572.96	0.06
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	200,000.000	Local		137.601250	275,202.50	116.325065	232,650.13	-42,552.37	0.02
		Base		137.601250	275,202.50	116.325065	232,650.13	-42,552.37	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023		
	70,000.000	Local		99.812243	69,868.57	99.927548	69,949.28	80.71	0.01
		Base		99.812243	69,868.57	99.927548	69,949.28	80.71	0.01

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96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	370,000.000	Local	101.966578	377,276.34	92.030556	340,513.06	-36,763.28	0.03	
		Base	101.966578	377,276.34	92.030556	340,513.06	-36,763.28	0.03	
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048		
	30,000.000	Local	102.678800	30,803.64	82.245882	24,673.76	-6,129.88	0.00	
		Base	102.678800	30,803.64	82.245882	24,673.76	-6,129.88	0.00	
98138HAG6	WORKDAY INC SR UNSECURED 04/27 3.5					3.500000	01 Apr 2027		
	140,000.000	Local	99.946450	139,925.03	92.424575	129,394.41	-10,530.62	0.01	
		Base	99.946450	139,925.03	92.424575	129,394.41	-10,530.62	0.01	
98138HAH4	WORKDAY INC SR UNSECURED 04/29 3.7					3.700000	01 Apr 2029		
	230,000.000	Local	100.089448	230,205.73	90.004665	207,010.73	-23,195.00	0.02	
		Base	100.089448	230,205.73	90.004665	207,010.73	-23,195.00	0.02	
98138HAJ0	WORKDAY INC SR UNSECURED 04/32 3.8					3.800000	01 Apr 2032		
	1,140,000.000	Local	95.723132	1,091,243.71	86.896769	990,623.17	-100,620.54	0.08	
		Base	95.723132	1,091,243.71	86.896769	990,623.17	-100,620.54	0.08	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	210,000.000	Local	113.532862	238,419.01	104.590304	219,639.64	-18,779.37	0.02	
		Base	113.532862	238,419.01	104.590304	219,639.64	-18,779.37	0.02	
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	200,000.000	Local	98.879430	197,758.86	65.500000	131,000.00	-66,758.86	0.01	
		Base	98.879430	197,758.86	65.500000	131,000.00	-66,758.86	0.01	
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	340,000.000	Local	101.938750	346,591.75	66.743500	226,927.90	-119,663.85	0.02	
		Base	101.938750	346,591.75	66.743500	226,927.90	-119,663.85	0.02	
983793AH3	XPO LOGISTICS INC COMPANY GUAR 144A 05/25 6.25					6.250000	01 May 2025		
	27,000.000	Local	102.425222	27,654.81	100.280000	27,075.60	-579.21	0.00	
		Base	102.425222	27,654.81	100.280000	27,075.60	-579.21	0.00	
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	160,000.000	Local	100.092756	160,148.41	91.073546	145,717.67	-14,430.74	0.01	
		Base	100.092756	160,148.41	91.073546	145,717.67	-14,430.74	0.01	

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98919XAB7	ZAYO GROUP HOLDINGS INC USD TERM LOAN						09 Mar 2027		
	310,000.000	Local	100.090671	310,281.08	83.250000	258,075.00	-52,206.08	0.02	
		Base	100.090671	310,281.08	83.250000	258,075.00	-52,206.08	0.02	
98922AAC0	ALLSPRING BUYER LLC TERM LOAN B						01 Nov 2028		
	363,090.000	Local	99.500355	361,275.84	96.875000	351,743.44	-9,532.40	0.03	
		Base	99.500355	361,275.84	96.875000	351,743.44	-9,532.40	0.03	
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					6.625000	01 Sep 2037		
	289,432.000	Local	54.211044	156,904.11	30.331250	87,788.34	-69,115.77	0.01	
Original Face:	289,432.000	Base	54.211044	156,904.11	30.331250	87,788.34	-69,115.77	0.01	
C0102MAP0	AIR CANADA 2021 TERM LOAN B						11 Aug 2028		
	339,150.000	Local	99.471331	337,357.02	94.750000	321,344.63	-16,012.39	0.03	
		Base	99.471331	337,357.02	94.750000	321,344.63	-16,012.39	0.02	
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B						30 Oct 2026		
	436,801.110	Local	97.011601	423,747.75	94.000000	410,593.04	-13,154.71	0.03	
		Base	97.011601	423,747.75	94.000000	410,593.04	-13,154.71	0.03	
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4						19 Nov 2026		
	939,007.840	Local	99.391155	933,290.74	95.484400	896,606.00	-36,684.74	0.07	
		Base	99.391155	933,290.74	95.484400	896,606.00	-36,684.74	0.07	
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025		
	0.000	Local	0.000000	-255.86	0.000000	0.00	255.86	0.00	
		Base	0.000000	-255.86	0.000000	0.00	255.86	0.00	
C7052BAH7	GFL ENVIRONMENTAL INC 2020 TERM LOAN						30 May 2025		
	47,816.340	Local	100.028254	47,829.85	98.777800	47,231.93	-597.92	0.00	
		Base	100.028254	47,829.85	98.777800	47,231.93	-597.92	0.00	
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B						30 Apr 2026		
	236,658.210	Local	99.298752	234,998.65	94.375000	223,346.19	-11,652.46	0.02	
		Base	99.298752	234,998.65	94.375000	223,346.19	-11,652.46	0.02	
F6628DAL8	ALTICE FRANCE SA TERMB12						31 Jan 2026		
	135,179.760	Local	99.958958	135,124.28	90.500000	122,337.68	-12,786.60	0.01	
		Base	99.958958	135,124.28	90.500000	122,337.68	-12,786.60	0.01	

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G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						29 Jan 2027		
	156,400.000	Local	100.164527	156,657.32	94.140600	147,235.90	-9,421.42	0.01	
		Base	100.164527	156,657.32	94.140600	147,235.90	-9,421.42	0.01	
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN						05 May 2028		
	846,189.520	Local	99.586765	842,692.77	96.458300	816,220.03	-26,472.74	0.06	
		Base	99.586765	842,692.77	96.458300	816,220.03	-26,472.74	0.06	
G8057JAB2	SETANTA AIRCRAFT LEASING DAC TERM LOAN B						05 Nov 2028		
	850,000.000	Local	99.779678	848,127.26	97.696400	830,419.40	-17,707.86	0.07	
		Base	99.779678	848,127.26	97.696400	830,419.40	-17,707.86	0.06	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	1,194,130.640	Local	99.499929	1,188,159.14	95.263900	1,137,575.42	-50,583.72	0.09	
		Base	99.499929	1,188,159.14	95.263900	1,137,575.42	-50,583.72	0.09	
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
	120,000.000	Local	98.756350	118,507.62	96.642900	115,971.48	-2,536.14	0.01	
		Base	98.756350	118,507.62	96.642900	115,971.48	-2,536.14	0.01	
L2324EAE1	DELOS FIN S A R L TERM LOAN						06 Oct 2023		
	500,000.000	Local	98.895760	494,478.80	99.725000	498,625.00	4,146.20	0.04	
		Base	98.895760	494,478.80	99.725000	498,625.00	4,146.20	0.04	
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN						03 Jul 2028		
	549,427.600	Local	99.579573	547,117.66	97.500000	535,691.91	-11,425.75	0.04	
		Base	99.579573	547,117.66	97.500000	535,691.91	-11,425.75	0.04	
L5000DAD9	PRA HEALTH SCIENCES, INC. US TERM LOAN						03 Jul 2028		
	143,110.800	Local	99.579564	142,509.11	97.500000	139,533.03	-2,976.08	0.01	
		Base	99.579564	142,509.11	97.500000	139,533.03	-2,976.08	0.01	
N8137FAB6	SOLIS IV BV USD TERM LOAN B1						26 Feb 2029		
	1,090,000.000	Local	99.536505	1,084,947.90	81.850000	892,165.00	-192,782.90	0.07	
		Base	99.536505	1,084,947.90	81.850000	892,165.00	-192,782.90	0.07	
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I						30 Apr 2028		
	71,000.000	Local	100.000000	71,000.00	95.107100	67,526.04	-3,473.96	0.01	
		Base	100.000000	71,000.00	95.107100	67,526.04	-3,473.96	0.01	

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US DOLLAR Total								
		867,096,498.530	Local	801,554,263.86		678,381,141.55	-123,173,122.31	53.63
Original Face:		771,106,996.470	Base	801,557,818.47		678,381,141.55	-123,176,676.92	51.42
FIXED INCOME Total								
		141,184,299,798.530	Base	852,201,066.96		713,102,400.54	-139,098,666.42	54.05
Original Face:		771,106,996.470						

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI22TTT9	US BOND FUTR OPTN FEB22C 156 JAN22 156 CALL					21 Jan 2022			
		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
ADI27T347	US 5YR FUTR OPTN DEC22C 111.7 NOV22 111.75 CALL					25 Nov 2022			
13,000.000		13.000	Local	1.040793	13,530.31	0.093750	1,218.75	-12,311.56	0.00
			Base	1.040793	13,530.31	0.093750	1,218.75	-12,311.56	0.00
ADI282XZ3	JPN YEN 9AM OCT22C 71 OCT22 71 CALL					07 Oct 2022			
5,000.000		4.000	Local	1.077000	5,385.00	0.070000	350.00	-5,035.00	0.00
			Base	1.077000	5,385.00	0.070000	350.00	-5,035.00	0.00
ADI2840S1	US 5YR FUTR OPTN NOV22C 111.5 OCT22 111.5 CALL					21 Oct 2022			
43,000.000		43.000	Local	0.451222	19,402.54	0.031250	1,343.75	-18,058.79	0.00
			Base	0.451222	19,402.54	0.031250	1,343.75	-18,058.79	0.00
ADI28TKT2	US BOND FUTR OPTN NOV22C 130 OCT22 130 CALL					21 Oct 2022			
31,000.000		31.000	Local	1.939230	60,116.14	0.703125	21,796.88	-38,319.26	0.00
			Base	1.939230	60,116.14	0.703125	21,796.88	-38,319.26	0.00
ADI28VF55	US BOND FUTR OPTN NOV22C 131 OCT22 131 CALL					21 Oct 2022			
5,000.000		5.000	Local	1.845480	9,227.40	0.515625	2,578.13	-6,649.27	0.00
			Base	1.845480	9,227.40	0.515625	2,578.13	-6,649.27	0.00
ADI28X8D2	US 10YR FUT OPTN NOV22C 112.5 OCT22 112.5 CALL					21 Oct 2022			
10,000.000		10.000	Local	1.087668	10,876.68	0.890625	8,906.25	-1,970.43	0.00
			Base	1.087668	10,876.68	0.890625	8,906.25	-1,970.43	0.00
ADI28X9D1	US 10Y NOTE W5 OP SEP22C 112.7 SEP22 112.75 CALL					30 Sep 2022			
3,000.000		3.000	Local	0.626730	1,880.19	0.187500	562.50	-1,317.69	0.00
			Base	0.626730	1,880.19	0.187500	562.50	-1,317.69	0.00
ADI28Z2S0	US BOND FUTR OPTN NOV22C 126 OCT22 126 CALL					21 Oct 2022			
10,000.000		10.000	Local	1.756418	17,564.18	2.250000	22,500.00	4,935.82	0.00
			Base	1.756418	17,564.18	2.250000	22,500.00	4,935.82	0.00

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US DOLLAR Total								
120,000.000		119.000		137,982.45		59,256.26	-78,726.19	0.00
				137,982.45		59,256.26	-78,726.19	0.00
OPTIONS PURCHASED - CALLS Total								
120,000.000		119.000		137,982.45		59,256.26	-78,726.19	0.00

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

								Exchange Rate:	1.000000
US DOLLAR									
AEIF49210	USJPP0154 USD P JPY C 131.55 OCT22 131.55 PUT					05 Oct 2022			
4,817,741.000	4,817,741.000	Local	0.015588	75,098.95	0.000005	24.09	-75,074.86		0.00
		Base	0.015588	75,098.95	0.000005	24.09	-75,074.86		0.00
AEIF49806	USJPP0155 USD P JPY C 131.5 OCT22 131.5 PUT					06 Oct 2022			
1,554,827.000	1,554,827.000	Local	0.015267	23,737.54	0.000017	26.43	-23,711.11		0.00
		Base	0.015267	23,737.54	0.000017	26.43	-23,711.11		0.00
AEIF49814	USJPP0156 USD P JPY C 131.39 OCT22 131.39 PUT					06 Oct 2022			
1,391,447.000	1,391,447.000	Local	0.014995	20,864.75	0.000016	22.26	-20,842.49		0.00
		Base	0.014995	20,864.75	0.000016	22.26	-20,842.49		0.00
AEIF66016	USCAP0062 USD P CAD C OCT22 1.267 PUT					07 Oct 2022			
1,761,000.000	1,761,000.000	Local	0.007338	12,922.22	0.000001	1.76	-12,920.46		0.00
		Base	0.007338	12,922.22	0.000001	1.76	-12,920.46		0.00
AEIF66545	USCAP0063 USD P CAD C OCT22 1.2681 PUT					11 Oct 2022			
2,568,000.000	2,568,000.000	Local	0.007600	19,516.80	0.000001	2.57	-19,514.23		0.00
		Base	0.007600	19,516.80	0.000001	2.57	-19,514.23		0.00
AEIF66552	USCAP0064 USD P CAD C OCT22 1.2653 PUT					11 Oct 2022			
856,000.000	856,000.000	Local	0.007560	6,471.36	0.000001	0.86	-6,470.50		0.00
		Base	0.007560	6,471.36	0.000001	0.86	-6,470.50		0.00
AEIF66560	USCAP0065 USD P CAD C OCT22 1.267 PUT					11 Oct 2022			
856,000.000	856,000.000	Local	0.007596	6,502.18	0.000001	0.86	-6,501.32		0.00
		Base	0.007596	6,502.18	0.000001	0.86	-6,501.32		0.00
AEIF67162	USCAP0066 USD P CAD C OCT22 1.27 PUT					14 Oct 2022			
2,554,000.000	2,554,000.000	Local	0.007557	19,300.58	0.000004	10.22	-19,290.36		0.00
		Base	0.007557	19,300.58	0.000004	10.22	-19,290.36		0.00
US DOLLAR Total									
16,359,015.000	16,359,015.000	Local		184,414.38		89.05	-184,325.33		0.00
		Base		184,414.38		89.05	-184,325.33		0.00

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Holdings

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



STATE STREET

As of: September 30, 2022

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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 - PUTS Total

16,359,015.000	16,359,015.000	Base		184,414.38		89.05	-184,325.33	0.00
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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1YQ9Z0	IMM EUR FUT OPT DEC22C 99 DEC22 99 CALL					19 Dec 2022			
-12,500.000		-5.000	Local	0.129160	-1,614.50	0.002500	-31.25	1,583.25	0.00
			Base	0.129160	-1,614.50	0.002500	-31.25	1,583.25	0.00
ADI25F5T2	IMM EUR FUT OPT DEC22C 97 DEC22 97 CALL					19 Dec 2022			
-1,575,000.000		-630.000	Local	0.313509	-493,777.00	0.017500	-27,562.50	466,214.50	0.00
			Base	0.313509	-493,777.00	0.017500	-27,562.50	466,214.50	0.00
ADI26FXG8	US 5YR FUTR OPTN SEP22C 113 AUG22 113 CALL					26 Aug 2022			
		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
ADI26GYG5	IMM EUR FUT OPT DEC22C 96.5 DEC22 96.5 CALL					19 Dec 2022			
-395,000.000		-158.000	Local	0.264160	-104,343.20	0.025000	-9,875.00	94,468.20	0.00
			Base	0.264160	-104,343.20	0.025000	-9,875.00	94,468.20	0.00
ADI27SH44	US 10YR FUT OPTN NOV22C 122 OCT22 122 CALL					21 Oct 2022			
-24,000.000		-24.000	Local	0.295145	-7,083.48	0.015625	-375.00	6,708.48	0.00
			Base	0.295145	-7,083.48	0.015625	-375.00	6,708.48	0.00
ADI27TYP6	US 10YR FUT OPTN NOV22C 121 OCT22 121 CALL					21 Oct 2022			
-43,000.000		-43.000	Local	0.365639	-15,722.49	0.031250	-1,343.75	14,378.74	0.00
			Base	0.365639	-15,722.49	0.031250	-1,343.75	14,378.74	0.00
ADI27XD62	US BOND FUTR OPTN NOV22C 144 OCT22 144 CALL					21 Oct 2022			
-16,000.000		-16.000	Local	0.529520	-8,472.32	0.031250	-500.00	7,972.32	0.00
			Base	0.529520	-8,472.32	0.031250	-500.00	7,972.32	0.00
ADI27XML9	US 10YR FUT OPTN NOV22C 120 OCT22 120 CALL					21 Oct 2022			
-48,000.000		-48.000	Local	0.292541	-14,041.97	0.031250	-1,500.00	12,541.97	0.00
			Base	0.292541	-14,041.97	0.031250	-1,500.00	12,541.97	0.00
ADI27YCX2	US 10YR FUT OPTN NOV22C 118 OCT22 118 CALL					21 Oct 2022			
-29,000.000		-29.000	Local	0.597947	-17,340.46	0.046875	-1,359.38	15,981.08	0.00
			Base	0.597947	-17,340.46	0.046875	-1,359.38	15,981.08	0.00

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ADI280DK2	US 5YR FUTR OPTN NOV22C 112 OCT22 112 CALL					21 Oct 2022		
-40,000.000		-40.000	Local 0.334403	-13,376.12	0.023438	-937.52	12,438.60	0.00
			Base 0.334403	-13,376.12	0.023438	-937.52	12,438.60	0.00
ADI281TF4	US 10YR FUT OPTN NOV22C 119 OCT22 119 CALL					21 Oct 2022		
-47,000.000		-47.000	Local 0.389560	-18,309.32	0.046875	-2,203.13	16,106.19	0.00
			Base 0.389560	-18,309.32	0.046875	-2,203.13	16,106.19	0.00
ADI282SV8	US 10YR FUT OPTN NOV22C 117.5 OCT22 117.5 CALL					21 Oct 2022		
-27,000.000		-27.000	Local 0.545145	-14,718.92	0.062500	-1,687.50	13,031.42	0.00
			Base 0.545145	-14,718.92	0.062500	-1,687.50	13,031.42	0.00
ADI286GK6	US 5YR FUTR OPTN NOV22C 111 OCT22 111 CALL					21 Oct 2022		
-54,000.000		-54.000	Local 0.427813	-23,101.90	0.039063	-2,109.40	20,992.50	0.00
			Base 0.427813	-23,101.90	0.039063	-2,109.40	20,992.50	0.00
ADI2874Z4	US 10YR FUT OPTN NOV22C 116.5 OCT22 116.5 CALL					21 Oct 2022		
-96,000.000		-96.000	Local 0.491760	-47,208.93	0.109375	-10,500.00	36,708.93	0.00
			Base 0.491760	-47,208.93	0.109375	-10,500.00	36,708.93	0.00
ADI2876S8	US BOND FUTR OPTN NOV22C 133 OCT22 133 CALL					21 Oct 2022		
-5,000.000		-5.000	Local 1.760770	-8,803.85	0.265625	-1,328.13	7,475.72	0.00
			Base 1.760770	-8,803.85	0.265625	-1,328.13	7,475.72	0.00
ADI287K03	US 10YR FUT OPTN NOV22C 116 OCT22 116 CALL					21 Oct 2022		
-187,000.000		-187.000	Local 0.615165	-115,035.87	0.140625	-26,296.88	88,738.99	0.00
			Base 0.615165	-115,035.87	0.140625	-26,296.88	88,738.99	0.00
ADI287KX1	US 5YR FUTR OPTN NOV22C 110.5 OCT22 110.5 CALL					21 Oct 2022		
-55,000.000		-55.000	Local 0.367162	-20,193.93	0.054688	-3,007.84	17,186.09	0.00
			Base 0.367162	-20,193.93	0.054688	-3,007.84	17,186.09	0.00
ADI287MZ4	US 5YR FUTR OPTN NOV22C 110 OCT22 110 CALL					21 Oct 2022		
-48,000.000		-48.000	Local 0.352763	-16,932.60	0.078125	-3,750.00	13,182.60	0.00
			Base 0.352763	-16,932.60	0.078125	-3,750.00	13,182.60	0.00
ADI288BR2	US BOND FUTR OPTN NOV22C 134 OCT22 134 CALL					21 Oct 2022		
-8,000.000		-8.000	Local 1.373270	-10,986.16	0.203125	-1,625.00	9,361.16	0.00
			Base 1.373270	-10,986.16	0.203125	-1,625.00	9,361.16	0.00

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ADI288C91	US 5YR FUTR OPTN NOV22C 110.2 OCT22 110.25 CALL					21 Oct 2022			
		-112,000.000							
			Local	0.391128	-43,806.28	0.062500	-7,000.00	36,806.28	0.00
			Base	0.391128	-43,806.28	0.062500	-7,000.00	36,806.28	0.00
ADI288D66	US BOND FUTR OPTN NOV22C 135 OCT22 135 CALL					21 Oct 2022			
		-11,000.000							
			Local	1.175827	-12,934.10	0.140625	-1,546.88	11,387.22	0.00
			Base	1.175827	-12,934.10	0.140625	-1,546.88	11,387.22	0.00
ADI28PNG5	JPN YEN 9AM NOV22C 71 NOV22 71 CALL					04 Nov 2022			
		-8,750.000							
			Local	0.798000	-6,982.50	0.000058	-0.51	6,981.99	0.00
			Base	0.798000	-6,982.50	0.000058	-0.51	6,981.99	0.00
ADI28QBD3	US 10YR FUT OPTN NOV22C 115.5 OCT22 115.5 CALL					21 Oct 2022			
		-16,000.000							
			Local	0.740458	-11,847.32	0.171875	-2,750.00	9,097.32	0.00
			Base	0.740458	-11,847.32	0.171875	-2,750.00	9,097.32	0.00
ADI28SFG8	US 5YR FUTR OPTN NOV22C 109 OCT22 109 CALL					21 Oct 2022			
		-66,000.000							
			Local	0.303076	-20,003.03	0.203125	-13,406.25	6,596.78	0.00
			Base	0.303076	-20,003.03	0.203125	-13,406.25	6,596.78	0.00
ADI28SHM3	US 10YR FUT OPTN NOV22C 114.5 OCT22 114.5 CALL					21 Oct 2022			
		-16,000.000							
			Local	0.748270	-11,972.32	0.296875	-4,750.00	7,222.32	0.00
			Base	0.748270	-11,972.32	0.296875	-4,750.00	7,222.32	0.00
ADI28TJD9	US 10YR FUT OPTN NOV22C 115 OCT22 115 CALL					21 Oct 2022			
		-46,000.000							
			Local	0.657917	-30,264.18	0.234375	-10,781.25	19,482.93	0.00
			Base	0.657917	-30,264.18	0.234375	-10,781.25	19,482.93	0.00
ADI28TKR6	US BOND FUTR OPTN NOV22C 132 OCT22 132 CALL					21 Oct 2022			
		-72,000.000							
			Local	1.164503	-83,844.21	0.375000	-27,000.00	56,844.21	0.00
			Base	1.164503	-83,844.21	0.375000	-27,000.00	56,844.21	0.00
ADI28TRJ7	US 5YR FUTR OPTN NOV22C 109.5 OCT22 109.5 CALL					21 Oct 2022			
		-16,000.000							
			Local	0.342020	-5,472.32	0.125000	-2,000.00	3,472.32	0.00
			Base	0.342020	-5,472.32	0.125000	-2,000.00	3,472.32	0.00
ADI28TYB6	US 5YR FUTR OPTN DEC22C 110 NOV22 110 CALL					25 Nov 2022			
		-107,000.000							
			Local	0.281710	-30,143.02	0.257813	-27,585.99	2,557.03	0.00
			Base	0.281710	-30,143.02	0.257813	-27,585.99	2,557.03	0.00

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ADI28VDB4	US 5YR FUTR OPTN NOV22C 109.2 OCT22 109.25 CALL					21 Oct 2022			
		-174,000.000							
			Local	0.427958	-74,464.70	0.156250	-27,187.50	47,277.20	0.00
			Base	0.427958	-74,464.70	0.156250	-27,187.50	47,277.20	0.00
ADI28VF71	US 10YR FUT OPTN NOV22C 114 OCT22 114 CALL					21 Oct 2022			
		-53,000.000							
			Local	0.569025	-30,158.31	0.406250	-21,531.25	8,627.06	0.00
			Base	0.569025	-30,158.31	0.406250	-21,531.25	8,627.06	0.00
ADI28VL90	US 10YR FUT OPTN DEC22C 117 NOV22 117 CALL					25 Nov 2022			
		-5,000.000							
			Local	0.185770	-928.85	0.281250	-1,406.25	-477.40	0.00
			Base	0.185770	-928.85	0.281250	-1,406.25	-477.40	0.00
ADI28W802	US 10Y NOTE W5 OP SEP22C 114.5 SEP22 114.5 CALL					30 Sep 2022			
		-11,000.000							
			Local	0.083497	-918.47	0.015625	-171.88	746.59	0.00
			Base	0.083497	-918.47	0.015625	-171.88	746.59	0.00
ADI28W828	US 10Y NOTE W5 OP SEP22C 114 SEP22 114 CALL					30 Sep 2022			
		-5,000.000							
			Local	0.248270	-1,241.35	0.015625	-78.13	1,163.22	0.00
			Base	0.248270	-1,241.35	0.015625	-78.13	1,163.22	0.00
ADI28W8F9	US 10Y NOTE W5 OP SEP22C 113 SEP22 113 CALL					30 Sep 2022			
		-16,000.000							
			Local	0.289286	-4,628.57	0.109375	-1,750.00	2,878.57	0.00
			Base	0.289286	-4,628.57	0.109375	-1,750.00	2,878.57	0.00
ADI28W8V4	US 5YR NOTE W5 OP SEP22C 108.5 SEP22 108.5 CALL					30 Sep 2022			
		-13,000.000							
			Local	0.138895	-1,805.64	0.015625	-203.13	1,602.51	0.00
			Base	0.138895	-1,805.64	0.015625	-203.13	1,602.51	0.00
ADI28W976	US 5YR NOTE W5 OP SEP22C 108 SEP22 108 CALL					30 Sep 2022			
		-64,000.000							
			Local	0.267802	-17,139.30	0.109375	-7,000.00	10,139.30	0.00
			Base	0.267802	-17,139.30	0.109375	-7,000.00	10,139.30	0.00
ADI28W9Q4	US 10Y NOTE W5 OP SEP22C 113.7 SEP22 113.75 CALL					30 Sep 2022			
		-16,000.000							
			Local	0.262919	-4,206.70	0.031250	-500.00	3,706.70	0.00
			Base	0.262919	-4,206.70	0.031250	-500.00	3,706.70	0.00
ADI28WBZ1	US 10Y NOTE W5 OP SEP22C 113.5 SEP22 113.5 CALL					30 Sep 2022			
		-11,000.000							
			Local	0.286623	-3,152.85	0.046875	-515.63	2,637.22	0.00
			Base	0.286623	-3,152.85	0.046875	-515.63	2,637.22	0.00

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ADI28WC72	US LONG BND W5 OP SEP22C 129 SEP22 129 CALL					30 Sep 2022			
-19,000.000	-19.000	Local	0.533632	-10,139.01	0.062500	-1,187.50	8,951.51		0.00
		Base	0.533632	-10,139.01	0.062500	-1,187.50	8,951.51		0.00
ADI28WC98	US LONG BND W5 OP SEP22C 130.5 SEP22 130.5 CALL					30 Sep 2022			
-4,000.000	-4.000	Local	0.435770	-1,743.08	0.001000	-4.00	1,739.08		0.00
		Base	0.435770	-1,743.08	0.001000	-4.00	1,739.08		0.00
ADI28WCC1	US LONG BND W5 OP SEP22C 132 SEP22 132 CALL					30 Sep 2022			
-11,000.000	-11.000	Local	0.192873	-2,121.60	0.001000	-11.00	2,110.60		0.00
		Base	0.192873	-2,121.60	0.001000	-11.00	2,110.60		0.00
ADI28WCK3	US 5YR FUTR OPTN NOV22C 108.5 OCT22 108.5 CALL					21 Oct 2022			
-16,000.000	-16.000	Local	0.599833	-9,597.33	0.320313	-5,125.01	4,472.32		0.00
		Base	0.599833	-9,597.33	0.320313	-5,125.01	4,472.32		0.00
ADI28X7Y7	US 10YR FUT OPTN DEC22C 115 NOV22 115 CALL					25 Nov 2022			
-27,000.000	-27.000	Local	0.748849	-20,218.92	0.593750	-16,031.25	4,187.67		0.00
		Base	0.748849	-20,218.92	0.593750	-16,031.25	4,187.67		0.00
ADI28X8R1	US 10YR FUT OPTN NOV22C 113 OCT22 113 CALL					21 Oct 2022			
-99,000.000	-99.000	Local	0.857961	-84,938.11	0.687500	-68,062.50	16,875.61		0.01
		Base	0.857961	-84,938.11	0.687500	-68,062.50	16,875.61		0.01
ADI28X9M1	US LONG BND W5 OP SEP22C 131 SEP22 131 CALL					30 Sep 2022			
-5,000.000	-5.000	Local	0.373270	-1,866.35	0.001000	-5.00	1,861.35		0.00
		Base	0.373270	-1,866.35	0.001000	-5.00	1,861.35		0.00
ADI28XKN6	US 5YR FUTR OPTN DEC22C 109.2 NOV22 109.25 CALL					25 Nov 2022			
-173,000.000	-173.000	Local	0.295190	-51,067.90	0.406250	-70,281.25	-19,213.35		0.01
		Base	0.295190	-51,067.90	0.406250	-70,281.25	-19,213.35		0.01
ADI28XRD1	US 5YR FUTR OPTN DEC22C 109 NOV22 109 CALL					25 Nov 2022			
-66,000.000	-66.000	Local	0.381201	-25,159.29	0.476563	-31,453.16	-6,293.87		0.00
		Base	0.381201	-25,159.29	0.476563	-31,453.16	-6,293.87		0.00
ADI28XZJ9	US BOND FUTR OPTN DEC22C 130 NOV22 130 CALL					25 Nov 2022			
-14,000.000	-14.000	Local	1.342020	-18,788.28	1.640625	-22,968.75	-4,180.47		0.00
		Base	1.342020	-18,788.28	1.640625	-22,968.75	-4,180.47		0.00

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ADI28XZX8	US 5YR NOTE W5 OP SEP22C 107.7 SEP22 107.75 CALL					30 Sep 2022			
-21,000.000	-21.000	Local	0.223345	-4,690.24	0.218750	-4,593.75	96.49		0.00
		Base	0.223345	-4,690.24	0.218750	-4,593.75	96.49		0.00
ADI28Y3H6	US 10YR FUT OPTN DEC22C 113 NOV22 113 CALL					25 Nov 2022			
-27,000.000	-27.000	Local	1.060191	-28,625.17	1.234375	-33,328.13	-4,702.96		0.00
		Base	1.060191	-28,625.17	1.234375	-33,328.13	-4,702.96		0.00
ADI28Y3J2	US 10YR FUT OPTN NOV22C 111.5 OCT22 111.5 CALL					21 Oct 2022			
-22,000.000	-22.000	Local	1.131083	-24,883.82	1.421875	-31,281.25	-6,397.43		0.00
		Base	1.131083	-24,883.82	1.421875	-31,281.25	-6,397.43		0.00
ADI28Y444	US 10YR FUT OPTN NOV22C 112.7 OCT22 112.75 CALL					21 Oct 2022			
-28,000.000	-28.000	Local	0.938002	-26,264.06	0.781250	-21,875.00	4,389.06		0.00
		Base	0.938002	-26,264.06	0.781250	-21,875.00	4,389.06		0.00
ADI28Y4C6	US 10YR FUT OPTN DEC22C 114 NOV22 114 CALL					25 Nov 2022			
-26,000.000	-26.000	Local	0.740458	-19,251.90	0.859375	-22,343.75	-3,091.85		0.00
		Base	0.740458	-19,251.90	0.859375	-22,343.75	-3,091.85		0.00
ADI28Y4F9	US 10Y NOTE W5 OP SEP22C 112.5 SEP22 112.5 CALL					30 Sep 2022			
-20,000.000	-20.000	Local	0.248271	-4,965.41	0.296875	-5,937.50	-972.09		0.00
		Base	0.248271	-4,965.41	0.296875	-5,937.50	-972.09		0.00
ADI28YTN5	US 10YR FUT OPTN NOV22C 111 OCT22 111 CALL					21 Oct 2022			
-17,000.000	-17.000	Local	1.149005	-19,533.09	1.734375	-29,484.38	-9,951.29		0.00
		Base	1.149005	-19,533.09	1.734375	-29,484.38	-9,951.29		0.00
ADI28Z334	US BOND FUTR OPTN NOV22C 128 OCT22 128 CALL					21 Oct 2022			
-20,000.000	-20.000	Local	0.981083	-19,621.65	1.312500	-26,250.00	-6,628.35		0.00
		Base	0.981083	-19,621.65	1.312500	-26,250.00	-6,628.35		0.00
ADI28Z4J8	US 10YR FUT OPTN DEC22C 118 NOV22 118 CALL					25 Nov 2022			
-5,000.000	-5.000	Local	0.123270	-616.35	0.203125	-1,015.63	-399.28		0.00
		Base	0.123270	-616.35	0.203125	-1,015.63	-399.28		0.00
ADI28ZWZ1	US 10Y NOTE W1 OP OCT22C 112 OCT22 112 CALL					07 Oct 2022			
-54,000.000	-54.000	Local	0.388895	-21,000.33	0.750000	-40,500.00	-19,499.67		0.00
		Base	0.388895	-21,000.33	0.750000	-40,500.00	-19,499.67		0.00

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Books Closed

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Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI28ZXL1	US LONG BND W1 OP OCT22C 128 OCT22 128 CALL					07 Oct 2022		
-5,000.000		-5.000	Local 0.498270	-2,491.35	0.640625	-3,203.13	-711.78	0.00
			Base 0.498270	-2,491.35	0.640625	-3,203.13	-711.78	0.00
ADI290J90	US 5YR NOTE W1 OP OCT22C 107.7 OCT22 107.75 CALL					07 Oct 2022		
-16,000.000		-16.000	Local 0.463114	-7,409.82	0.359375	-5,750.00	1,659.82	0.00
			Base 0.463114	-7,409.82	0.359375	-5,750.00	1,659.82	0.00
ADI290JD1	US 5YR NOTE W1 OP OCT22C 108 OCT22 108 CALL					07 Oct 2022		
-36,000.000		-36.000	Local 0.314676	-11,328.35	0.265625	-9,562.50	1,765.85	0.00
			Base 0.314676	-11,328.35	0.265625	-9,562.50	1,765.85	0.00
ADI2919K4	AUDUSD EURO 9AM OCT22C 64.5 OCT22 64.5 CALL					07 Oct 2022		
-8,000.000		-8.000	Local 0.401250	-3,210.00	0.460000	-3,680.00	-470.00	0.00
			Base 0.401250	-3,210.00	0.460000	-3,680.00	-470.00	0.00
ADI2919X6	US 10Y NOTE W1 OP OCT22C 112.5 OCT22 112.5 CALL					07 Oct 2022		
-11,000.000		-11.000	Local 0.489747	-5,387.22	0.515600	-5,671.60	-284.38	0.00
			Base 0.489747	-5,387.22	0.515600	-5,671.60	-284.38	0.00
ADI291CL8	US LONG BND W1 OP OCT22C 127.5 OCT22 127.5 CALL					07 Oct 2022		
-11,000.000		-11.000	Local 0.692873	-7,621.60	0.796800	-8,764.80	-1,143.20	0.00
			Base 0.692873	-7,621.60	0.796800	-8,764.80	-1,143.20	0.00
US DOLLAR Total								
-4,309,250.000		-3,118.000	Local	-1,779,517.28		-721,527.77	1,057,989.51	0.06
			Base	-1,779,517.28		-721,527.77	1,057,989.51	0.05
OPTIONS WRITTEN - CALLS Total								
-4,309,250.000		-3,118.000	Base	-1,779,517.28		-721,527.77	1,057,989.51	0.05

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WESTERN ASSET MANAGEMENT COMPANY

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI27T8Y6	US 10YR FUT OPTN NOV22P 114 OCT22 114 PUT					21 Oct 2022				
-22,000.000		-22.000	Local	1.115458	-24,540.07	2.343750	-51,562.50	-27,022.43	0.00	
			Base	1.115458	-24,540.07	2.343750	-51,562.50	-27,022.43	0.00	
ADI27TB89	US 10YR FUT OPTN NOV22P 112 OCT22 112 PUT					21 Oct 2022				
-11,000.000		-11.000	Local	0.826395	-9,090.35	1.078125	-11,859.38	-2,769.03	0.00	
			Base	0.826395	-9,090.35	1.078125	-11,859.38	-2,769.03	0.00	
ADI286D52	US BOND FUTR OPTN NOV22P 129 OCT22 129 PUT					21 Oct 2022				
-10,000.000		-10.000	Local	1.448270	-14,482.70	3.562500	-35,625.00	-21,142.30	0.00	
			Base	1.448270	-14,482.70	3.562500	-35,625.00	-21,142.30	0.00	
ADI28RN48	US 10YR FUT OPTN NOV22P 111 OCT22 111 PUT					21 Oct 2022				
-17,000.000		-17.000	Local	0.825336	-14,030.71	0.671875	-11,421.88	2,608.83	0.00	
			Base	0.825336	-14,030.71	0.671875	-11,421.88	2,608.83	0.00	
ADI28TRM0	US 5YR FUTR OPTN NOV22P 108 OCT22 108 PUT					21 Oct 2022				
-26,000.000		-26.000	Local	0.482645	-12,548.77	0.984375	-25,593.75	-13,044.98	0.00	
			Base	0.482645	-12,548.77	0.984375	-25,593.75	-13,044.98	0.00	
ADI28XHF7	US 5YR FUTR OPTN NOV22P 107 OCT22 107 PUT					21 Oct 2022				
-27,000.000		-27.000	Local	0.627032	-16,929.86	0.500000	-13,500.00	3,429.86	0.00	
			Base	0.627032	-16,929.86	0.500000	-13,500.00	3,429.86	0.00	
ADI28Y493	US 10YR FUT OPTN NOV22P 111.5 OCT22 111.5 PUT					21 Oct 2022				
-43,000.000		-43.000	Local	0.940857	-40,456.87	0.859375	-36,953.13	3,503.74	0.00	
			Base	0.940857	-40,456.87	0.859375	-36,953.13	3,503.74	0.00	
ADI28Z5P3	US 5YR NOTE W5 OP SEP22P 107 SEP22 107 PUT					30 Sep 2022				
-16,000.000		-16.000	Local	0.248270	-3,972.32	0.023438	-375.01	3,597.31	0.00	
			Base	0.248270	-3,972.32	0.023438	-375.01	3,597.31	0.00	
ADI28ZXV9	US LONG BND W1 OP OCT22P 125 OCT22 125 PUT					07 Oct 2022				
-3,000.000		-3.000	Local	1.060770	-3,182.31	0.750000	-2,250.00	932.31	0.00	
			Base	1.060770	-3,182.31	0.750000	-2,250.00	932.31	0.00	

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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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		
ADI2919N8	US 5YR NOTE W1 OP OCT22P 107 OCT22 107 PUT					07 Oct 2022			
-16,000.000	-16.000	Local 0.185770	-2,972.32	0.273400	-4,374.40	-1,402.08	0.00		
		Base 0.185770	-2,972.32	0.273400	-4,374.40	-1,402.08	0.00		
AEIF72907	USGBP0036 USD P GBP C 1.2015 OCT22 1.2015 PUT					24 Oct 2022			
-3,746,746.000	-3,746,746.000	Local 0.009745	-36,512.04	0.001352	-5,065.60	31,446.44	0.00		
		Base 0.009745	-36,512.04	0.001352	-5,065.60	31,446.44	0.00		
AEIF73541	USGBP0037 USD P GBP C OCT22 1.2056 PUT					27 Oct 2022			
-3,580,276.000	-3,580,276.000	Local 0.009875	-35,355.23	0.001313	-4,700.90	30,654.33	0.00		
		Base 0.009875	-35,355.23	0.001313	-4,700.90	30,654.33	0.00		
AEIF88986	USGBP0038 USD P GBP C 1.12 DEC22 1.12 PUT					22 Dec 2022			
-3,080,000.000	-3,080,000.000	Local 0.021564	-66,417.12	0.032947	-101,476.76	-35,059.64	0.01		
		Base 0.021564	-66,417.12	0.032947	-101,476.76	-35,059.64	0.01		
AEIF92020	USGBP0041 USD P GBP C DEC22 1.0825 PUT					22 Dec 2022			
-1,512,000.000	-1,512,000.000	Local 0.035635	-53,880.12	0.055397	-83,760.26	-29,880.14	0.01		
		Base 0.035635	-53,880.12	0.055397	-83,760.26	-29,880.14	0.01		
AEIF92087	USGBP0040 USD P GBP C DEC22 1.0752 PUT					22 Dec 2022			
-1,538,000.000	-1,538,000.000	Local 0.036250	-55,752.50	0.060533	-93,099.75	-37,347.25	0.01		
		Base 0.036250	-55,752.50	0.060533	-93,099.75	-37,347.25	0.01		
US DOLLAR Total									
-13,648,022.000	-13,457,213.000	Local	-390,123.29		-481,618.32	-91,495.03	0.04		
		Base	-390,123.29		-481,618.32	-91,495.03	0.04		
OPTIONS WRITTEN - PUTS Total									
-13,648,022.000	-13,457,213.000	Base	-390,123.29		-481,618.32	-91,495.03	0.04		
SWAPS FIXED INCOME									
JAPANESE YEN									
						Exchange Rate:	144.730000		
99S1PDYC2	BWS065540 IRS JPY R V 00MTONA 1 CCPOIS				0.000000	09 May 2046			
	222,220,000.000	Local 100.014664	222,252,587.00	100.000000	222,220,000.00	-32,587.00	49.76		
		Base 0.881342	1,958,518.78	0.690942	1,535,410.76	-423,108.02	0.12		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1PDYD0	BWS065540 IRS JPY P F	.64079 2 CCPOIS			0.640790	09 May 2046			
		-222,220,000.000	Local 100.000000	-222,220,000.00	89.628989	-199,173,539.36	23,046,460.64		44.60
			Base 0.881213	-1,958,230.54	0.619284	-1,376,173.15	582,057.39		0.10
99S1PF4F3	BWS06554S IRS JPY R F	.00000 SPREAD OF GOWS06554				09 May 2046			
		222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00		0.00
			Base 0.000001	1.14	0.000000	0.00	-1.14		0.00
99S1PF4G1	BWS06554S IRS JPY P V	00MTONA SPREAD OF GOWS06554			0.069000	09 May 2046			
		-222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00		0.00
			Base 0.000000	0.00	0.000000	0.00	0.00		0.00
JAPANESE YEN Total									
		Local		32,587.00		23,046,460.64	23,013,873.64		94.36
		Base		289.38		159,237.61	158,948.23		0.22
MEXICAN PESO							Exchange Rate:	20.139500	
99S19WBX7	SWS031724 IRS MXN R F	7.45000 2 CCPVANILLA			7.450000	18 Jul 2029			
		55,300,000.000	Local 100.563081	55,611,383.75	91.155129	50,408,786.34	-5,202,597.41		7.54
			Base 5.192769	2,871,601.31	4.526186	2,502,981.02	-368,620.29		0.19
99S19WB5	SWS031724 IRS MXN P V	01MTIIE 1 CCPVANILLA			8.915000	18 Jul 2029			
		-55,300,000.000	Local 100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00		8.27
			Base 5.163377	-2,855,347.32	4.965367	-2,745,847.71	109,499.61		0.21
99S19YBC9	SWS031849 IRS MXN R F	7.44000 2 CCPVANILLA			7.440000	20 Jul 2029			
		57,600,000.000	Local 100.680498	57,991,966.72	91.102288	52,474,917.89	-5,517,048.83		7.85
			Base 5.167064	2,976,229.10	4.523563	2,605,572.03	-370,657.07		0.20
99S19YBD7	SWS031849 IRS MXN P V	01MTIIE 1 CCPVANILLA			8.939500	20 Jul 2029			
		-57,600,000.000	Local 100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00		8.61
			Base 5.131429	-2,955,703.02	4.965367	-2,860,051.14	95,651.88		0.22
MEXICAN PESO Total									
		Local		703,350.47		-10,016,295.77	-10,719,646.24		32.26
		Base		36,780.07		-497,345.80	-534,125.87		0.81

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US DOLLAR							Exchange Rate:	1.000000
99S1GSWF4	BWS036004 IRS USD R V 00MSOFR 20450720 IRS P F L				2.980000	20 Jul 2045		
	5,990,000.000	Local	100.823824	6,039,347.06	100.000000	5,990,000.00	-49,347.06	0.47
		Base	100.823824	6,039,347.06	100.000000	5,990,000.00	-49,347.06	0.45
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S				0.560000	20 Jul 2045		
	-5,990,000.000	Local	100.000000	-5,990,000.00	57.238111	-3,428,562.85	2,561,437.15	0.27
		Base	100.000000	-5,990,000.00	57.238111	-3,428,562.85	2,561,437.15	0.26
99S1H41L7	SWS036020 IRS USD R F .19000 2 CCPVANILLA				0.190000	15 Jun 2022		
	0.000	Local	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base	0.000000	-0.06	0.000000	0.00	0.06	0.00
99S1MDO93	SWS052688 IRS USD R F .82000 2 CCPVANILLA				0.820000	04 Jun 2024		
	2,506,000.000	Local	100.000000	2,506,000.00	96.441964	2,416,835.62	-89,164.38	0.19
		Base	100.000000	2,506,000.00	96.441964	2,416,835.62	-89,164.38	0.18
99S1MDOA0	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.000000	04 Jun 2024		
	-2,506,000.000	Local	100.000000	-2,506,000.00	100.000000	-2,506,000.00	0.00	0.20
		Base	100.000000	-2,506,000.00	100.000000	-2,506,000.00	0.00	0.19
99S1MQZO9	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2047		
	4,476,000.000	Local	101.513344	4,543,737.27	100.000000	4,476,000.00	-67,737.27	0.35
		Base	101.513344	4,543,737.27	100.000000	4,476,000.00	-67,737.27	0.34
99S1MQZP6	BWS053009 IRS USD P F 1.72875 2 CCPOIS				1.728750	15 Feb 2047		
	-4,476,000.000	Local	100.000000	-4,476,000.00	75.322657	-3,371,442.13	1,104,557.87	0.27
		Base	100.000000	-4,476,000.00	75.322657	-3,371,442.13	1,104,557.87	0.26
99S1N3U97	SWS052720 CDS USD R F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
	665,000.000	Local	96.265995	640,168.87	95.764300	636,832.60	-3,336.27	0.05
		Base	96.265995	640,168.87	95.764300	636,832.60	-3,336.27	0.05
99S1N3UA4	SWS052720 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	-665,000.000	Local	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.05
		Base	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.05
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2047		
	7,107,000.000	Local	99.625418	7,080,378.44	100.000000	7,107,000.00	26,621.56	0.56

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		Base	99.625418	7,080,378.44	100.000000	7,107,000.00	26,621.56	0.54
99S1NKCP3	BWS053223 IRS USD P F	1.52000 2 CCPOIS			1.520000	15 Feb 2047		
	-7,107,000.00	Local	100.000000	-7,107,000.00	71.880299	-5,108,532.85	1,998,467.15	0.40
		Base	100.000000	-7,107,000.00	71.880299	-5,108,532.85	1,998,467.15	0.39
99S1NXPO4	BWS058263 IRS USD R V	00MSOFR 1 CCPOIS			2.980000	15 May 2027		
	15,446,000.00	Local	100.278364	15,488,996.14	100.000000	15,446,000.00	-42,996.14	1.22
		Base	100.278364	15,488,996.14	100.000000	15,446,000.00	-42,996.14	1.17
99S1NXPP1	BWS058263 IRS USD P F	.71000 2 CCPOIS			0.710000	15 May 2027		
	-15,446,000.00	Local	100.000000	-15,446,000.00	86.843219	-13,413,803.61	2,032,196.39	1.06
		Base	100.000000	-15,446,000.00	86.843219	-13,413,803.61	2,032,196.39	1.02
99S1OI511	BWS060863 IRS USD R V	00MSOFR 1 CCPOIS			2.980000	15 Aug 2028		
	17,154,000.00	Local	100.623409	17,260,939.65	100.000000	17,154,000.00	-106,939.65	1.36
		Base	100.623409	17,260,939.65	100.000000	17,154,000.00	-106,939.65	1.30
99S1OI5J9	BWS060863 IRS USD P F	1.13000 2 CCPOIS			1.130000	15 Aug 2028		
	-17,154,000.00	Local	100.000000	-17,154,000.00	86.352233	-14,812,862.05	2,341,137.95	1.17
		Base	100.000000	-17,154,000.00	86.352233	-14,812,862.05	2,341,137.95	1.12
99S1OJTO0	BWS060988 IRS USD R V	00MSOFR 1 CCPOIS			1.000000	20 Oct 2031		
	8,730,000.00	Local	100.356207	8,761,096.83	100.000000	8,730,000.00	-31,096.83	0.69
		Base	100.356207	8,761,096.83	100.000000	8,730,000.00	-31,096.83	0.66
99S1OJTP7	BWS060988 IRS USD P F	1.73340 2 CCPOIS			1.733400	20 Oct 2031		
	-8,730,000.00	Local	100.000000	-8,730,000.00	93.790416	-8,187,903.32	542,096.68	0.65
		Base	100.000000	-8,730,000.00	93.790416	-8,187,903.32	542,096.68	0.62
99S1OK1L3	SWS061069 IRS USD R F	2.77000 1 CCP ZERO			2.770000	20 Oct 2031		
	0.000	Local	0.000000	0.18	0.000000	0.00	-0.18	0.00
		Base	0.000000	0.18	0.000000	0.00	-0.18	0.00
99S1OO6I7	SWS062869 CDS USD R F	1.00000 2 CCPCORPORATE			1.000000	20 Dec 2026		
	1,773,000.00	Local	97.508952	1,728,833.72	94.637000	1,677,914.01	-50,919.71	0.13
		Base	97.508952	1,728,833.72	94.637000	1,677,914.01	-50,919.71	0.13
99S1OO6J5	SWS062869 CDS USD P V	03MEVENT 1 CCPCORPORATE			1.000000	20 Dec 2026		
	-1,773,000.00	Local	100.000000	-1,773,000.00	100.000000	-1,773,000.00	0.00	0.14

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Books Closed

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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	-1,773,000.00	100.000000	-1,773,000.00	0.00	0.13
99S1ORFF6	BWS063123 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Aug 2028		
	10,172,000.00	Local	99.963694	10,168,306.91	100.000000	10,172,000.00	3,693.09	0.80
		Base	99.963694	10,168,306.91	100.000000	10,172,000.00	3,693.09	0.77
99S1ORFG4	BWS063123 IRS USD P F 1.22000 2 CCPOIS				1.220000	15 Aug 2028		
	-10,172,000.00	Local	100.000000	-10,172,000.00	86.822732	-8,831,608.30	1,340,391.70	0.70
		Base	100.000000	-10,172,000.00	86.822732	-8,831,608.30	1,340,391.70	0.67
99S1P15L0	BWS063222 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Nov 2026		
	13,490,000.00	Local	99.857783	13,470,814.92	100.000000	13,490,000.00	19,185.08	1.07
		Base	99.857783	13,470,814.92	100.000000	13,490,000.00	19,185.08	1.02
99S1P15M8	BWS063222 IRS USD P F 1.52000 2 CCPOIS				1.520000	20 Nov 2026		
	-13,490,000.00	Local	100.000000	-13,490,000.00	94.107655	-12,695,122.66	794,877.34	1.00
		Base	100.000000	-13,490,000.00	94.107655	-12,695,122.66	794,877.34	0.96
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118 IRS PAY F CCP L				1.000000	18 Nov 2023		
	11,880,000.00	Local	99.787924	11,854,805.35	100.000000	11,880,000.00	25,194.65	0.94
		Base	99.787924	11,854,805.35	100.000000	11,880,000.00	25,194.65	0.90
99S1P17A2	BWS063248 IRS USD P F 3.97000 20231118 IRS PAY F CCP S				3.970000	18 Nov 2023		
	-11,880,000.00	Local	100.000000	-11,880,000.00	97.236051	-11,551,642.86	328,357.14	0.91
		Base	100.000000	-11,880,000.00	97.236051	-11,551,642.86	328,357.14	0.88
99S1P17C8	SWS063289 IRS USD R F 3.37000 20261118 IRS PAY V CCP L				3.370000	18 Nov 2026		
	11,880,000.00	Local	100.883422	11,984,950.49	98.784212	11,735,564.39	-249,386.10	0.93
		Base	100.883422	11,984,950.49	98.784212	11,735,564.39	-249,386.10	0.89
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S				1.000000	18 Nov 2026		
	-11,880,000.00	Local	100.000000	-11,880,000.00	100.000000	-11,880,000.00	0.00	0.94
		Base	100.000000	-11,880,000.00	100.000000	-11,880,000.00	0.00	0.90
99S1QDTF0	BWS069120 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 May 2047		
	7,070,000.00	Local	104.587609	7,394,343.98	100.000000	7,070,000.00	-324,343.98	0.56
		Base	104.587609	7,394,343.98	100.000000	7,070,000.00	-324,343.98	0.54
99S1QDTG8	BWS069120 IRS USD P F 1.63000 2 CCPOIS				1.630000	15 May 2047		
	-7,070,000.00	Local	100.000000	-7,070,000.00	73.637714	-5,206,186.38	1,863,813.62	0.41

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Books Closed

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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	-7,070,000.00	73.637714	-5,206,186.38	1,863,813.62	0.39
99S1QQHR8	SWS072843 IRS USD R F 1.55000 2 CCPOIS				1.550000	04 Mar 2027		
	9,123,000.000	Local	99.862733	9,110,477.09	90.692793	8,273,903.51	-836,573.58	0.65
		Base	99.862733	9,110,477.09	90.692793	8,273,903.51	-836,573.58	0.63
99S1QQHS6	SWS072843 IRS USD P V 00MSOFR 1 CCPOIS				2.980000	04 Mar 2027		
	-9,123,000.000	Local	100.000000	-9,123,000.00	100.000000	-9,123,000.00	0.00	0.72
		Base	100.000000	-9,123,000.00	100.000000	-9,123,000.00	0.00	0.69
99S1QRV09	BWS073262 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Aug 2047		
	1,386,000.000	Local	109.844465	1,522,444.28	100.000000	1,386,000.00	-136,444.28	0.11
		Base	109.844465	1,522,444.28	100.000000	1,386,000.00	-136,444.28	0.11
99S1QRV17	BWS073262 IRS USD P F 1.65000 2 CCPOIS				1.650000	15 Aug 2047		
	-1,386,000.000	Local	100.000000	-1,386,000.00	73.919051	-1,024,518.05	361,481.95	0.08
		Base	100.000000	-1,386,000.00	73.919051	-1,024,518.05	361,481.95	0.08
99S1R0QL7	BWS074104 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	18 Mar 2032		
	4,758,000.000	Local	100.766649	4,794,477.18	100.000000	4,758,000.00	-36,477.18	0.38
		Base	100.766649	4,794,477.18	100.000000	4,758,000.00	-36,477.18	0.36
99S1R0QM5	BWS074104 IRS USD P F 2.00000 2 CCPOIS				2.000000	18 Mar 2032		
	-4,758,000.000	Local	100.000000	-4,758,000.00	87.485426	-4,162,556.57	595,443.43	0.33
		Base	100.000000	-4,758,000.00	87.485426	-4,162,556.57	595,443.43	0.32
99S1R3ZO5	SWS074161 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2027		
	86,347,000.000	Local	101.157773	87,346,701.88	100.015500	86,360,383.79	-986,318.09	6.83
		Base	101.157773	87,346,701.88	100.015500	86,360,383.79	-986,318.09	6.55
99S1R3ZP2	SWS074161 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2027		
	-86,347,000.000	Local	100.000000	-86,347,000.00	100.000000	-86,347,000.00	0.00	6.83
		Base	100.000000	-86,347,000.00	100.000000	-86,347,000.00	0.00	6.54
99S1R9OU0	BWS074344 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2027		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
99S1RNQC7	BWS074468 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	21 Apr 2052		
	4,270,000.000	Local	100.167325	4,277,144.76	100.000000	4,270,000.00	-7,144.76	0.34

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Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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	100.167325	4,277,144.76	100.000000	4,270,000.00	-7,144.76	0.32
99S1RNQD5	BWS074468 IRS USD P F 2.50000 2 CCPOIS				2.500000	21 Apr 2052		
	-4,270,000.00	Local	100.000000	-4,270,000.00	89.155466	-3,806,938.40	463,061.60	0.30
		Base	100.000000	-4,270,000.00	89.155466	-3,806,938.40	463,061.60	0.29
99S1S31R4	BWS074823 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2029		
	8,225,000.00	Local	99.810705	8,209,430.49	100.000000	8,225,000.00	15,569.51	0.65
		Base	99.810705	8,209,430.49	100.000000	8,225,000.00	15,569.51	0.62
99S1S31S2	BWS074823 IRS USD P F 2.85000 2 CCPOIS				2.850000	15 Feb 2029		
	-8,225,000.00	Local	100.000000	-8,225,000.00	95.169522	-7,827,693.18	397,306.82	0.62
		Base	100.000000	-8,225,000.00	95.169522	-7,827,693.18	397,306.82	0.59
99S1S82X9	BWS074849 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2048		
	1,584,000.00	Local	100.111672	1,585,768.88	100.000000	1,584,000.00	-1,768.88	0.13
		Base	100.111672	1,585,768.88	100.000000	1,584,000.00	-1,768.88	0.12
99S1S82Y7	BWS074849 IRS USD P F 2.62000 2 CCPOIS				2.620000	15 Feb 2048		
	-1,584,000.00	Local	100.000000	-1,584,000.00	90.280304	-1,430,040.02	153,959.98	0.11
		Base	100.000000	-1,584,000.00	90.280304	-1,430,040.02	153,959.98	0.11
99S1TJC62	BWS075267 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2048		
	2,103,000.00	Local	100.652544	2,116,723.01	100.000000	2,103,000.00	-13,723.01	0.17
		Base	100.652544	2,116,723.01	100.000000	2,103,000.00	-13,723.01	0.16
99S1TJC70	BWS075267 IRS USD P F 2.51000 2 CCPOIS				2.510000	15 Feb 2048		
	-2,103,000.00	Local	100.000000	-2,103,000.00	88.413848	-1,859,343.22	243,656.78	0.15
		Base	100.000000	-2,103,000.00	88.413848	-1,859,343.22	243,656.78	0.14
99S1TNF60	BWS075341 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	15 Feb 2048		
	3,416,000.00	Local	106.862687	3,650,429.38	100.000000	3,416,000.00	-234,429.38	0.27
		Base	106.862687	3,650,429.38	100.000000	3,416,000.00	-234,429.38	0.26
99S1TNF78	BWS075341 IRS USD P F 2.60000 2 CCPOIS				2.600000	15 Feb 2048		
	-3,416,000.00	Local	100.000000	-3,416,000.00	90.178433	-3,080,495.27	335,504.73	0.24
		Base	100.000000	-3,416,000.00	90.178433	-3,080,495.27	335,504.73	0.23
99S1TUH96	BWS074948 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	30 Apr 2029		
	17,904,000.00	Local	98.797918	17,688,779.26	100.000000	17,904,000.00	215,220.74	1.42

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	98.797918	17,688,779.26	100.000000	17,904,000.00	215,220.74	1.36
99S1TUHA3	BWS074948 IRS USD P F 3.27000 2 CCPOIS				3.270000	30 Apr 2029		
	-17,904,000.00	Local	100.000000	-17,904,000.00	97.545133	-17,464,480.61	439,519.39	1.38
		Base	100.000000	-17,904,000.00	97.545133	-17,464,480.61	439,519.39	1.32
99S1U8N05	SWS075507 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2027		
	33,843,000.00	Local	99.852701	33,793,149.55	99.645200	33,722,925.04	-70,224.51	2.67
		Base	99.852701	33,793,149.55	99.645200	33,722,925.04	-70,224.51	2.56
99S1U8N13	SWS075507 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2027		
	-33,843,000.00	Local	100.000000	-33,843,000.00	100.000000	-33,843,000.00	0.00	2.68
		Base	100.000000	-33,843,000.00	100.000000	-33,843,000.00	0.00	2.57
99S1UDC63	BWS075580 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	15 Feb 2048		
	3,753,000.00	Local	103.081643	3,868,654.05	100.000000	3,753,000.00	-115,654.05	0.30
		Base	103.081643	3,868,654.05	100.000000	3,753,000.00	-115,654.05	0.28
99S1UDC71	BWS075580 IRS USD P F 3.05000 2 CCPOIS				3.050000	15 Feb 2048		
	-3,753,000.00	Local	100.000000	-3,753,000.00	97.701810	-3,666,748.93	86,251.07	0.29
		Base	100.000000	-3,753,000.00	97.701810	-3,666,748.93	86,251.07	0.28
99S1UDWO2	BWS075747 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2027		
	18,500.00	Local	104.049622	19,249.18	100.000000	18,500.00	-749.18	0.00
		Base	104.049622	19,249.18	100.000000	18,500.00	-749.18	0.00
99S1UDWP9	BWS075747 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Dec 2027		
	-18,500.00	Local	100.000000	-18,500.00	95.808500	-17,724.57	775.43	0.00
		Base	100.000000	-18,500.00	95.808500	-17,724.57	775.43	0.00
US DOLLAR Total								
		Local		1,836,648.61		16,671,653.13	14,835,004.52	45.13
		Base		1,836,648.61		16,671,653.13	14,835,004.52	43.27
SWAPS FIXED INCOME Total								
	0.000	Base		1,873,718.06		16,333,544.94	14,459,826.88	44.30

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FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR

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

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-1,478,257.000	156,964,629,124.090	Base		870,492,622.72		746,490,207.67	-124,002,415.05	99.82
Original Face:	771,106,996.470							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.563355

ADI26HX74	AUST 10Y BOND FUT DEC22 XSFE 20221215	15 Dec 2022	84.000	8,400,000.000	Local	9,837,785.16	10,108,870.03	96.085000	-271,084.87	-312,726.19	41,641.32	
					Base	6,292,739.12		61.460769	-173,399.43	-200,035.30	26,635.87	0.00

AUSTRALIAN DOLLAR Total

84.000	8,400,000.000	Local	9,837,785.16	10,108,870.03					-271,084.87	-312,726.19	41,641.32	
		Base							-173,399.43	-200,035.30	26,635.87	0.00

EURO CURRENCY

Exchange Rate: 1.020356

GERMANY

ADI2470D1	EURO-BOBL FUTURE DEC22 XEUR 20221208	08 Dec 2022	35.000	3,500,000.000	Local	4,191,250.00	4,290,352.00	119.750000	-99,102.00	-119,752.00	20,650.00	
					Base	4,107,634.98		117.360999	-97,124.93	-117,362.96	20,238.03	0.00

ADI24SBW1	EURO-OAT FUTURE DEC22 XEUR 20221208	08 Dec 2022	40.000	4,000,000.000	Local	5,284,800.00	5,529,848.00	132.120000	-245,048.00	-281,448.00	36,400.00	
					Base	5,179,368.77		129.484219	-240,159.32	-275,833.14	35,673.82	0.00

GERMANY Total

75.000	7,500,000.000	Local	9,476,050.00	9,820,200.00					-344,150.00	-401,200.00	57,050.00	
		Base							-337,284.25	-393,196.10	55,911.85	0.00

UNITED KINGDOM

ADI12Z381	3MO EURO EURIBOR DEC22 IFLL 20221219	19 Dec 2022	184.000	46,000,000.000	Local	44,967,300.00	45,673,670.80	97.755000	-706,370.80	-722,470.80	16,100.00	
					Base	44,070,206.87		95.804798	-692,278.77	-708,057.58	15,778.81	0.00

UNITED KINGDOM Total

184.000	46,000,000.000	Local	44,967,300.00	45,673,670.80					-706,370.80	-722,470.80	16,100.00	
		Base							-692,278.77	-708,057.58	15,778.81	0.00

EURO CURRENCY Total

259.000	53,500,000.000	Local	54,443,350.00	55,493,870.80					-1,050,520.80	-1,123,670.80	73,150.00	
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Books Closed

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
			Base			-1,029,563.02		-1,101,253.68	71,690.66	0.01

POUND STERLING

Exchange Rate: 0.895616

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
ADI2530Y3	LONG GILT FUTURE DEC22 IFLL 20221228						28 Dec 2022			
45.000	4,500,000.000	Local	4,338,000.00	4,786,222.10	96.400000	-448,222.10		-442,372.10	-5,850.00	
		Base	4,843,593.68		107.635415	-500,462.36		-493,930.55	-6,531.81	0.00

POUND STERLING Total

45.000	4,500,000.000	Local	4,338,000.00	4,786,222.10		-448,222.10		-442,372.10	-5,850.00	
		Base				-500,462.36		-493,930.55	-6,531.81	0.00

US DOLLAR

Exchange Rate: 1.000000

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
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218						18 Dec 2023			
10.000	2,500,000.000	Local	2,387,750.00	2,421,646.00	95.510000	-33,896.00		-33,021.00	-875.00	
		Base	2,387,750.00		95.510000	-33,896.00		-33,021.00	-875.00	0.00

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
ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918						18 Sep 2023			
46.000	11,500,000.000	Local	10,973,300.00	11,392,646.60	95.420000	-419,346.60		-416,471.60	-2,875.00	
		Base	10,973,300.00		95.420000	-419,346.60		-416,471.60	-2,875.00	0.00

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
ADI0GMD11	90DAY EUR FUTR DEC22 XCME 20221219						19 Dec 2022			
930.000	232,500,000.000	Local	221,595,750.00	227,271,062.89	95.310000	-5,675,312.89		-5,663,687.89	-11,625.00	
		Base	221,595,750.00		95.310000	-5,675,312.89		-5,663,687.89	-11,625.00	0.00

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
ADI0GMD45	90DAY EUR FUTR JUN23 XCME 20230619						19 Jun 2023			
109.000	27,250,000.000	Local	25,978,787.50	27,044,065.04	95.335000	-1,065,277.54		-1,063,915.04	-1,362.50	
		Base	25,978,787.50		95.335000	-1,065,277.54		-1,063,915.04	-1,362.50	0.00

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
ADI0GMD52	90DAY EUR FUTR MAR23 XCME 20230313						13 Mar 2023			
82.000	20,500,000.000	Local	19,535,475.00	19,489,410.20	95.295000	46,064.80		47,089.80	-1,025.00	
		Base	19,535,475.00		95.295000	46,064.80		47,089.80	-1,025.00	0.00

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
ADI1T8NW7	EURO FX CURR FUT DEC22 XCME 20221219						19 Dec 2022			
52.000	6,500,000.000	Local	6,409,975.00	6,633,146.00	0.986150	-223,171.00		-232,921.00	9,750.00	
		Base	6,409,975.00		0.986150	-223,171.00		-232,921.00	9,750.00	0.00

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
ADI21GLS8	3 MONTH SOFR FUT JUN23 XCME 20230919						19 Sep 2023			

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

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description							Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
9.000	2,250,000.000	Local Base	2,151,337.50 2,151,337.50	2,172,618.90	95.615000 95.615000	-21,281.40 -21,281.40	-20,718.90 -20,718.90	-562.50 -562.50		0.00
ADI22V180	BP CURRENCY FUT DEC22 XCME 20221219						19 Dec 2022			
86.000	5,375,000.000	Local Base	6,009,787.50 6,009,787.50	6,303,608.01	1.118100 1.118100	-293,820.51 -293,820.51	-356,708.01 -356,708.01	62,887.50 62,887.50		0.00
ADI233RG5	JPN YEN CURR FUT DEC22 XCME 20221219						19 Dec 2022			
121.000	151,250.000	Local Base	10,532,293.75 10,532,293.75	10,703,347.50	69.635000 69.635000	-171,053.75 -171,053.75	-143,072.50 -143,072.50	-27,981.25 -27,981.25		0.00
ADI23N1Z7	3 MONTH SOFR FUT DEC24 XCME 20250318						18 Mar 2025			
302.000	75,500,000.000	Local Base	72,717,825.00 72,717,825.00	73,183,677.08	96.315000 96.315000	-465,852.08 -465,852.08	-409,227.08 -409,227.08	-56,625.00 -56,625.00		0.00
ADI23W4B7	US LONG BOND(CBT) DEC22 XCBT 20221220						20 Dec 2022			
76.000	7,600,000.000	Local Base	9,606,875.00 9,606,875.00	10,072,720.23	126.406250 126.406250	-465,845.23 -465,845.23	-413,279.28 -413,279.28	-52,565.95 -52,565.95		0.00
ADI23W4H4	US ULTRA BOND CBT DEC22 XCBT 20221220						20 Dec 2022			
436.000	43,600,000.000	Local Base	59,732,000.00 59,732,000.00	64,635,266.87	137.000000 137.000000	-4,903,266.87 -4,903,266.87	-4,196,449.18 -4,196,449.18	-706,817.69 -706,817.69		0.05
ADI23W4L5	US 5YR NOTE (CBT) DEC22 XCBT 20221230						30 Dec 2022			
2,337.000	233,700,000.000	Local Base	251,245,758.98 251,245,758.98	259,495,765.21	107.507813 107.507813	-8,250,006.23 -8,250,006.23	-7,651,036.03 -7,651,036.03	-598,970.20 -598,970.20		0.05
ADI27KCZ7	AUDUSD CRNCY FUT DEC22 XCME 20221219						19 Dec 2022			
224.000	22,400,000.000	Local Base	14,370,720.00 14,370,720.00	15,144,730.55	0.641550 0.641550	-774,010.55 -774,010.55	-627,333.05 -627,333.05	-146,677.50 -146,677.50		0.01
ADI283SY0	MEXICAN PESO FUT DEC22 XCME 20221219						19 Dec 2022			
237.000	118,500,000.000	Local Base	5,807,685.00 5,807,685.00	5,806,982.50	0.049010 0.049010	702.50 702.50	-16,272.50 -16,272.50	16,975.00 16,975.00		0.00
US DOLLAR Total										
5,057.000	809,826,250.000	Local Base	719,055,320.23 719,055,320.23	741,770,693.58		-22,715,373.35 -22,715,373.35	-21,197,023.26 -21,197,023.26	-1,518,350.09 -1,518,350.09		0.13

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Books Closed

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Margin Variation	% Fund
Contracts	Notional Par	Prior Accum Gn/Ls		
	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls
FUTURES LONG Total				
5,445.000	876,226,250.000 Base	-22,992,242.79	-1,426,555.37	0.14

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 1.020356

GERMANY

ADI248726	EURO-BUND FUTURE DEC22 XEUR 20221208	08 Dec 2022									
-31.000	-3,100,000.000	Local	-4,293,190.00	-4,352,662.80	138.490000	59,472.80	74,230.00	-14,757.20			
		Base	-4,207,541.29		135.727138	58,286.32	72,749.12	-14,462.80			0.00
ADI2488B5	EURO-BUXL 30Y BND DEC22 XEUR 20221208	08 Dec 2022									
-9.000	-900,000.000	Local	-1,319,760.00	-1,443,229.20	146.640000	123,469.20	133,549.20	-10,080.00			
		Base	-1,293,430.92		143.714547	121,006.00	130,884.91	-9,878.91			0.00
AEIF76932	RXX2P140 NOV22 140 PUT FSO	21 Oct 2022									
-22.000	-2,200,000.000	Local	-64,900.00	-29,673.60	2.950000	-35,226.40	-49,086.40	13,860.00			
		Base	-63,605.25		2.891148	-34,523.64	-48,107.13	13,583.49			0.00
AEIF82500	RXX2C145 NOV22 145 CALL FSO	21 Oct 2022									
-22.000	-2,200,000.000	Local	-7,920.00	-32,813.60	0.360000	24,893.60	27,533.60	-2,640.00			
		Base	-7,762.00		0.352818	24,396.98	26,984.31	-2,587.33			0.00
AEIF90073	RXZ2C140.0 DEC22 140 CALL FSO	25 Nov 2022									
-7.000	-700,000.000	Local	-17,710.00	-14,741.60	2.530000	-2,968.40	-98.40	-2,870.00			
		Base	-17,356.69		2.479527	-2,909.18	-96.44	-2,812.74			0.00
AEIF91550	RXX2C137.00 NOV22 137.00 CALL FSO	21 Oct 2022									
-11.000	-1,100,000.000	Local	-32,450.00	-19,786.80	2.950000	-12,663.20	-6,173.20	-6,490.00			
		Base	-31,802.63		2.891148	-12,410.57	-6,050.05	-6,360.52			0.00
AEIF92137	RXX2C138.0 NOV22 138 CALL FSO	21 Oct 2022									
-7.000	-700,000.000	Local	-16,520.00	-9,081.60	2.360000	-7,438.40	-3,868.40	-3,570.00			
		Base	-16,190.43		2.312918	-7,290.00	-3,791.23	-3,498.77			0.00
AEIF92145	RXZ2C138.0 DEC22 138 CALL FSO	25 Nov 2022									
-11.000	-1,100,000.000	Local	-38,390.00	-26,936.80	3.490000	-11,453.20	-5,843.20	-5,610.00			
		Base	-37,624.12		3.420375	-11,224.71	-5,726.63	-5,498.08			0.00
GERMANY Total											
-120.000	-12,000,000.000	Local	-5,790,840.00	-5,928,926.00		138,086.00	170,243.20	-32,157.20			
		Base				135,331.20	166,846.86	-31,515.66			0.00

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Books Closed

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

EURO CURRENCY Total

-120.000	-12,000,000.000	Local	-5,790,840.00	-5,928,926.00		138,086.00		170,243.20	-32,157.20	
		Base				135,331.20		166,846.86	-31,515.66	0.00

JAPANESE YEN

Exchange Rate: 144.730000

ADI24SCH3	JPN 10Y BOND(OSE) DEC22 XOSE 20221213						13 Dec 2022			
-10.000	-1,000,000,000.000	Local	-1,483,000,000.00	-1,483,052,000.00	148.300000	52,000.00		2,052,000.00	-2,000,000.00	
		Base	-10,246,666.21		1.024667	359.29		14,178.12	-13,818.83	0.00

JAPANESE YEN Total

-10.000	-1,000,000,000.000	Local	-1,483,000,000.00	-1,483,052,000.00		52,000.00		2,052,000.00	-2,000,000.00	
		Base				359.29		14,178.12	-13,818.83	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI20TM27	3 MONTH SOFR FUT DEC23 XCME 20240319						19 Mar 2024			
-742.000	-185,500,000.000	Local	-177,653,350.00	-178,398,909.40	95.770000	745,559.40		680,634.40	64,925.00	
		Base	-177,653,350.00		95.770000	745,559.40		680,634.40	64,925.00	0.00

ADI23SGZ0	US 10YR ULTRA FUT DEC22 XCBT 20221220						20 Dec 2022			
-41.000	-4,100,000.000	Local	-4,857,859.38	-5,164,318.92	118.484375	306,459.54		285,959.54	20,500.00	
		Base	-4,857,859.38		118.484375	306,459.54		285,959.54	20,500.00	0.00

ADI24L0Z1	US 10YR NOTE (CBT)DEC22 XCBT 20221220						20 Dec 2022			
-955.000	-95,500,000.000	Local	-107,019,687.50	-111,889,194.92	112.062500	4,869,507.42		4,492,528.69	376,978.73	
		Base	-107,019,687.50		112.062500	4,869,507.42		4,492,528.69	376,978.73	0.03

ADI259CH4	US 2YR NOTE (CBT) DEC22 XCBT 20221230						30 Dec 2022			
-224.000	-44,800,000.000	Local	-46,007,500.22	-46,474,648.34	102.695313	467,148.12		433,898.45	33,249.67	
		Base	-46,007,500.22		102.695313	467,148.12		433,898.45	33,249.67	0.00

US DOLLAR Total

-1,962.000	-329,900,000.000	Local	-335,538,397.10	-341,927,071.58		6,388,674.48		5,893,021.08	495,653.40	
		Base				6,388,674.48		5,893,021.08	495,653.40	0.04

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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 Total										
-2,092.000	-1,341,900,000.000	Base				6,524,364.97		6,074,046.06	450,318.91	0.04

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Margin Variation	% Fund
Contracts	Notional Par	Prior Accum Gn/Ls		
	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls
FUTURES Total				
3,353.000	-465,673,750.000	Base		
				-17,894,433.19
				-16,918,196.73
				-976,236.46
				0.18



As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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

ARGENTINE PESO

Exchange Rate: 147.314800

ARS	ARGENTINE PESO								
		141,877.940	Local	1.000000	141,877.94	1.000000	141,877.94	0.00	100.00
			Base	0.013085	1,856.50	0.006788	963.09	-893.41	0.00

ARGENTINE PESO Total

		141,877.940	Local		141,877.94		141,877.94	0.00	100.00
			Base		1,856.50		963.09	-893.41	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.563355

AUD	AUSTRALIAN DOLLAR								
		384,671.780	Local	1.000000	384,671.78	1.000000	384,671.78	0.00	94.75
			Base	0.685298	263,614.69	0.639650	246,055.30	-17,559.39	0.04

AUSTRALIAN DOLLAR Total

		384,671.780	Local		384,671.78		384,671.78	0.00	94.75
			Base		263,614.69		246,055.30	-17,559.39	0.04

BRAZILIAN REAL

Exchange Rate: 5.394350

BRL	BRAZILIAN REAL								
		1,641,308.320	Local	1.000000	1,641,308.32	1.000000	1,641,308.32	0.00	100.00
			Base	0.195144	320,291.37	0.185379	304,264.34	-16,027.03	0.05

BRAZILIAN REAL Total

		1,641,308.320	Local		1,641,308.32		1,641,308.32	0.00	100.00
			Base		320,291.37		304,264.34	-16,027.03	0.05

CANADIAN DOLLAR

Exchange Rate: 1.381350

CAD	CANADIAN DOLLAR								
		4,321,768.700	Local	1.000000	4,321,768.70	1.000000	4,321,768.70	0.00	100.00
			Base	0.777593	3,360,577.40	0.723929	3,128,655.81	-231,921.59	0.48

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		4,321,768.700	Local	4,321,768.70		4,321,768.70	0.00	100.00
			Base	3,360,577.40		3,128,655.81	-231,921.59	0.48
EURO CURRENCY							Exchange Rate:	1.020356
INTERNATIONAL								
EUR	EURO CURRENCY							
		147,043.290	Local	147,043.29	1.000000	147,043.29	0.00	1.54
			Base	146,396.28	0.980050	144,109.79	-2,286.49	0.02
INTERNATIONAL Total								
		147,043.290	Local	147,043.29		147,043.29	0.00	1.54
			Base	146,396.28		144,109.79	-2,286.49	0.02
EURO CURRENCY Total								
		147,043.290	Local	147,043.29		147,043.29	0.00	1.54
			Base	146,396.28		144,109.79	-2,286.49	0.02
INDONESIAN RUPIAH							Exchange Rate:	15,227.500000
IDR	INDONESIAN RUPIAH							
		22,133,195,729.000	Local	22,133,195,729.00	1.000000	22,133,195,729.00	0.00	12.39
			Base	1,474,952.44	0.000066	1,453,501.61	-21,450.83	0.22
INDONESIAN RUPIAH Total								
		22,133,195,729.000	Local	22,133,195,729.00		22,133,195,729.00	0.00	12.39
			Base	1,474,952.44		1,453,501.61	-21,450.83	0.22
JAPANESE YEN							Exchange Rate:	144.730000
JPY	JAPANESE YEN							
		72,081,337.000	Local	72,081,337.00	1.000000	72,081,337.00	0.00	100.00
			Base	512,117.01	0.006909	498,040.05	-14,076.96	0.08
JAPANESE YEN Total								
		72,081,337.000	Local	72,081,337.00		72,081,337.00	0.00	100.00

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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		512,117.01		498,040.05	-14,076.96	0.08
MEXICAN PESO							Exchange Rate:	20.139500
MXN	MEXICAN PESO (NEW)							
	23,484,549.950	Local	1.000000	23,484,549.95	1.000000	23,484,549.95	0.00	4.26
		Base	0.049632	1,165,589.46	0.049654	1,166,093.99	504.53	0.18
MEXICAN PESO Total								
	23,484,549.950	Local		23,484,549.95		23,484,549.95	0.00	4.26
		Base		1,165,589.46		1,166,093.99	504.53	0.18
POUND STERLING							Exchange Rate:	0.895616
GBP	POUND STERLING							
	2,009,388.620	Local	1.000000	2,009,388.62	1.000000	2,009,388.62	0.00	46.74
		Base	1.121384	2,253,296.90	1.116550	2,243,582.76	-9,714.14	0.34
POUND STERLING Total								
	2,009,388.620	Local		2,009,388.62		2,009,388.62	0.00	46.74
		Base		2,253,296.90		2,243,582.76	-9,714.14	0.34
TURKISH LIRA							Exchange Rate:	18.490500
TRY	TURKISH LIRA							
	79,500.000	Local	1.000000	79,500.00	1.000000	79,500.00	0.00	100.00
		Base	0.138496	11,010.42	0.054082	4,299.51	-6,710.91	0.00
TURKISH LIRA Total								
	79,500.000	Local		79,500.00		79,500.00	0.00	100.00
		Base		11,010.42		4,299.51	-6,710.91	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
	15,688,679.990	Local	1.000000	15,688,679.99	1.000000	15,688,679.99	0.00	2.66
		Base	1.000000	15,688,679.99	1.000000	15,688,679.99	0.00	2.41

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Books Closed

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

	15,688,679.990	Local		15,688,679.99		15,688,679.99	0.00	2.66
		Base		15,688,679.99		15,688,679.99	0.00	2.41

CASH Total

	22,253,175,854.590	Base		25,198,382.46		24,878,246.24	-320,136.22	3.82
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CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000
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7839989D1	SSC GOVERNMENT MM GVMXX				2.943214	31 Dec 2030		
	115,492.210	Local	100.000000	115,492.21	100.000000	115,492.21	0.00	0.02
		Base	100.000000	115,492.21	100.000000	115,492.21	0.00	0.02

US DOLLAR Total

	115,492.210	Local		115,492.21		115,492.21	0.00	0.02
		Base		115,492.21		115,492.21	0.00	0.02

CASH EQUIVALENT Total

	115,492.210	Base		115,492.21		115,492.21	0.00	0.02
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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05580M819	B RILEY FINANCIAL INC PREFERRED STOCK 08/28 5.25							
	12,525.000	Local	25.000000	313,125.00	21.080000	264,027.00	-49,098.00	0.04
		Base	25.000000	313,125.00	21.080000	264,027.00	-49,098.00	0.04

05580M827	B RILEY FINANCIAL INC PREFERRED STOCK							
	11,200.000	Local	25.000000	280,000.00	23.910000	267,792.00	-12,208.00	0.05
		Base	25.000000	280,000.00	23.910000	267,792.00	-12,208.00	0.04

08579X101	BERRY CORP COMMON STOCK USD.001							
	8,521.000	Local	12.252206	104,401.05	7.500000	63,907.50	-40,493.55	0.01
		Base	12.252206	104,401.05	7.500000	63,907.50	-40,493.55	0.01

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26846A118	EG ACQUISITION CORP A EG ACQUISITION CORP A CW28							
		17,896.000	Local 0.847260	15,162.56	0.125000	2,237.00	-12,925.56	0.00
			Base 0.847260	15,162.56	0.125000	2,237.00	-12,925.56	0.00
55336V308	MPLX LP PREFERRED STOCK VAR							
		97,475.000	Local 32.781139	3,195,341.50	36.176174	3,526,272.56	330,931.06	0.60
			Base 32.781139	3,195,341.50	36.176174	3,526,272.56	330,931.06	0.54
942GWCII7	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS							
		1,118.000	Local 0.000000	0.00	0.000001	0.00	0.00	0.00
			Base 0.000000	0.00	0.000001	0.00	0.00	0.00
US DOLLAR Total		148,735.000	Local	3,908,030.11		4,124,236.06	216,205.95	0.70
			Base	3,908,030.11		4,124,236.06	216,205.95	0.63
EQUITY Total		148,735.000	Base	3,908,030.11		4,124,236.06	216,205.95	0.63

FIXED INCOME

EURO CURRENCY

Exchange Rate: 1.020356

BELGIUM

ACI196JR1	KBC GROUP NV JR SUBORDINA REGS 12/99 VAR				4.750000	31 Dec 2099		
		1,000,000.000	Local 103.791252	1,037,912.52	90.000000	900,000.00	-137,912.52	9.40
			Base 123.227955	1,232,279.55	88.204509	882,045.09	-350,234.46	0.14

BELGIUM Total

		1,000,000.000	Local	1,037,912.52		900,000.00	-137,912.52	9.40
			Base	1,232,279.55		882,045.09	-350,234.46	0.14

GERMANY

ACI0NMJ76	BUNDESREPUB. DEUTSCHLAND BONDS REGS 08/26 0.00000				0.010000	15 Aug 2026		
		270,000.000	Local 102.203715	275,950.03	93.314200	251,948.34	-24,001.69	2.63
			Base 121.941785	329,242.82	91.452591	246,922.00	-82,320.82	0.04

BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099		
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		600,000.000	Local 94.135453	564,812.72	91.351800	548,110.80	-16,701.92	5.72
			Base 108.241462	649,448.77	89.529341	537,176.04	-112,272.73	0.08
GERMANY Total								
		870,000.000	Local	840,762.75		800,059.14	-40,703.61	8.35
			Base	978,691.59		784,098.04	-194,593.55	0.12
INTERNATIONAL								
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				4.947000	31 Dec 2049		
		800,000.000	Local	800,000.00	88.375000	707,000.00	-93,000.00	7.38
			Base	924,325.47	86.611928	692,895.42	-231,430.05	0.11
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		
		640,000.000	Local	637,171.49	98.414000	629,849.60	-7,321.89	6.58
			Base	699,061.77	96.450651	617,284.16	-81,777.61	0.09
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR				4.625000	31 Dec 2099		
		1,600,000.000	Local	1,660,480.17	87.277000	1,396,432.00	-264,048.17	14.58
			Base	1,872,816.67	85.535833	1,368,573.32	-504,243.35	0.21
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875				4.875000	30 Jan 2032		
		160,000.000	Local	158,609.41	66.776000	106,841.60	-51,767.81	1.12
Original Face:		160,000.000	Base	188,607.32	65.443825	104,710.12	-83,897.20	0.02
BJBQCWI7	STICHTING AK RABOBANK JR SUBORDINA REGS 12/49 VAR				6.500000	29 Dec 2049		
		510,000.000	Local	735,313.16	91.750000	467,925.00	-267,388.16	4.89
			Base	870,426.44	89.919597	458,589.94	-411,836.50	0.07
INTERNATIONAL Total								
		3,710,000.000	Local	3,991,574.23		3,308,048.20	-683,526.03	34.54
Original Face:		160,000.000	Base	4,555,237.67		3,242,052.96	-1,313,184.71	0.50
UNITED KINGDOM								
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN					29 Jan 2027		
		260,000.000	Local	260,000.00	89.600000	232,960.00	-27,040.00	2.43
			Base	286,857.94	87.812489	228,312.47	-58,545.47	0.04
UNITED KINGDOM Total								
		260,000.000	Local	260,000.00		232,960.00	-27,040.00	2.43
			Base	286,857.94		228,312.47	-58,545.47	0.04

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EURO CURRENCY Total

	5,840,000.000	Local		6,130,249.50		5,241,067.34	-889,182.16	54.72
Original Face:	160,000.000	Base		7,053,066.75		5,136,508.56	-1,916,558.19	0.79

INDONESIAN RUPIAH

Exchange Rate: 15,227.500000

ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
	90,007,000,000.000	Local	98.275609	88,454,927,250.17	99.952000	89,963,796,640.00	1,508,869,389.83	50.36
		Base	0.006913	6,222,535.50	0.006564	5,907,982.05	-314,553.45	0.91

ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375				8.375000	15 Mar 2034		
	342,000,000.000	Local	106.544563	364,382,406.13	106.090000	362,827,800.00	-1,554,606.13	0.20
		Base	0.008199	28,040.14	0.006967	23,827.14	-4,213.00	0.00

ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
	57,862,000,000.000	Local	100.190648	57,972,312,747.62	94.519000	54,690,583,780.00	-3,281,728,967.62	30.62
		Base	0.006928	4,008,438.16	0.006207	3,591,566.82	-416,871.34	0.55

B4NPD2I4	INDONESIA GOVERNMENT BONDS 09/26 8.375				8.375000	15 Sep 2026		
	10,940,000,000.000	Local	105.460504	11,537,379,121.61	104.881000	11,473,981,400.00	-63,397,721.61	6.42
		Base	0.008050	880,632.19	0.006888	753,503.95	-127,128.24	0.12

INDONESIAN RUPIAH Total

	159,151,000,000.000	Local		158,329,001,525.53		156,491,189,620.00	-1,837,811,905.53	87.61
		Base		11,139,645.99		10,276,879.96	-862,766.03	1.58

POUND STERLING

Exchange Rate: 0.895616

ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
	402,000.000	Local	102.536383	412,196.26	73.755000	296,495.10	-115,701.16	6.90
		Base	133.912505	538,328.27	82.351142	331,051.59	-207,276.68	0.05

ACI1WD777	NATWEST GROUP PLC JR SUBORDINA 12/99 VAR				4.500000	31 Dec 2099		
	1,270,000.000	Local	99.948819	1,269,350.00	67.497200	857,214.44	-412,135.56	19.94
		Base	139.055980	1,766,010.95	75.363995	957,122.74	-808,888.21	0.15

ACI1Z4G25	WHEEL BIDCO LTD SR SECURED 144A 07/26 6.75				6.750000	15 Jul 2026		
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,300,000.000	Local		100.177193	1,302,303.51	77.258000	1,004,354.00	-297,949.51	23.36
		Base		136.415863	1,773,406.22	86.262416	1,121,411.41	-651,994.81	0.17
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR					7.500000	08 Jul 2026		
	140,000.000	Local		103.848221	145,387.51	87.005903	121,808.26	-23,579.25	2.83
		Base		160.722686	225,011.76	97.146437	136,005.01	-89,006.75	0.02
POUND STERLING Total									
	3,112,000.000	Local			3,129,237.28		2,279,871.80	-849,365.48	53.04
		Base			4,302,757.20		2,545,590.75	-1,757,166.45	0.39
RUSSIAN RUBLE									
								Exchange Rate:	60.200000
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.050000	19 Jan 2028		
	875,276,000.000	Local		98.956084	866,138,851.28	27.600000	241,576,176.00	-624,562,675.28	100.00
		Base		1.434938	12,559,671.53	0.458472	4,012,893.29	-8,546,778.24	0.62
RUSSIAN RUBLE Total									
	875,276,000.000	Local			866,138,851.28		241,576,176.00	-624,562,675.28	100.00
		Base			12,559,671.53		4,012,893.29	-8,546,778.24	0.62
US DOLLAR									
								Exchange Rate:	1.000000
00076VAZ3	ABG INTERMEDIATE HOLDNGS 2 LLC 2021 TERM LOAN B1						21 Dec 2028		
	869,666.100	Local		99.310964	863,673.79	95.458300	830,168.47	-33,505.32	0.14
		Base		99.310964	863,673.79	95.458300	830,168.47	-33,505.32	0.13
00109KAA3	AFC GAMMA INC SR UNSECURED 144A 05/27 5.75					5.750000	01 May 2027		
	550,000.000	Local		98.518785	541,853.32	80.228957	441,259.26	-100,594.06	0.07
		Base		98.518785	541,853.32	80.228957	441,259.26	-100,594.06	0.07
00164DAQ6	AMC ENTMT INC SYNDICATED LNS TERM LOAN B						22 Apr 2026		
	482,500.000	Local		94.238796	454,702.19	77.958300	376,148.80	-78,553.39	0.06
		Base		94.238796	454,702.19	77.958300	376,148.80	-78,553.39	0.06
00165CAP9	AMC ENTERTAINMENT HLDGS SECURED 144A 06/26 10					10.000000	15 Jun 2026		
	120,000.000	Local		96.124650	115,349.58	68.250000	81,900.00	-33,449.58	0.01
		Base		96.124650	115,349.58	68.250000	81,900.00	-33,449.58	0.01

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00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 7.5					7.500000	15 Feb 2029		
	250,000.000	Local		87.125212	217,813.03	77.479000	193,697.50	-24,115.53	0.03
		Base		87.125212	217,813.03	77.479000	193,697.50	-24,115.53	0.03
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B						02 Oct 2025		
	1,195,520.410	Local		98.848946	1,181,759.32	85.937500	1,027,400.35	-154,358.97	0.17
		Base		98.848946	1,181,759.32	85.937500	1,027,400.35	-154,358.97	0.16
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5					6.500000	30 Jun 2027		
	990,000.000	Local		101.884585	1,008,657.39	68.470000	677,853.00	-330,804.39	0.12
		Base		101.884585	1,008,657.39	68.470000	677,853.00	-330,804.39	0.10
00192RAL2	ARES CLO LTD ARES 2015 35RA D 144A					5.512000	15 Jul 2030		
	250,000.000	Local		93.626892	234,067.23	89.124000	222,810.00	-11,257.23	0.04
Original Face:	250,000.000	Base		93.626892	234,067.23	89.124000	222,810.00	-11,257.23	0.03
00217XAB2	HEXION HOLDINGS CORPORATION 2022 USD TERM LOAN						15 Mar 2029		
	1,316,700.010	Local		97.660466	1,285,895.36	84.900000	1,117,878.31	-168,017.05	0.19
		Base		97.660466	1,285,895.36	84.900000	1,117,878.31	-168,017.05	0.17
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5					5.500000	20 Apr 2026		
	480,000.000	Local		100.518556	482,489.07	93.917000	450,801.60	-31,687.47	0.08
Original Face:	380,000.000	Base		100.518556	482,489.07	93.917000	450,801.60	-31,687.47	0.07
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75					5.750000	20 Apr 2029		
	660,000.000	Local		103.180826	680,993.45	87.250000	575,850.00	-105,143.45	0.10
Original Face:	298,602.420	Base		103.180826	680,993.45	87.250000	575,850.00	-105,143.45	0.09
00435UAB4	WORLDWIDE EXPS OPTN LLC 2021 1ST LIEN TERM LOAN						26 Jul 2028		
	1,329,950.000	Local		99.142802	1,318,549.70	90.700000	1,206,264.65	-112,285.05	0.20
		Base		99.142802	1,318,549.70	90.700000	1,206,264.65	-112,285.05	0.19
00456LAA0	ACCELERATE360 HOLD LLC SECURED 144A 03/28 8					8.000000	01 Mar 2028		
	1,813,300.000	Local		100.052115	1,814,245.01	106.250000	1,926,631.25	112,386.24	0.33
		Base		100.052115	1,814,245.01	106.250000	1,926,631.25	112,386.24	0.30
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B						15 Feb 2027		
	292,500.000	Local		99.833111	292,011.85	91.125000	266,540.63	-25,471.22	0.05
		Base		99.833111	292,011.85	91.125000	266,540.63	-25,471.22	0.04

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00511BAA5	ACURIS FIN US/ACURIS FIN SR SECURED 144A 05/28 5					5.000000	01 May 2028		
	440,000.000	Local		100.000000	440,000.00	83.500000	367,400.00	-72,600.00	0.06
		Base		100.000000	440,000.00	83.500000	367,400.00	-72,600.00	0.06
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125					6.125000	01 Aug 2028		
	520,000.000	Local		101.450862	527,544.48	89.570051	465,764.27	-61,780.21	0.08
		Base		101.450862	527,544.48	89.570051	465,764.27	-61,780.21	0.07
00737RAE0	ADTALEM GLOBAL EDUCATION INC. 2021 TERM LOAN B						12 Aug 2028		
	411,547.180	Local		99.136442	407,993.23	98.406200	404,987.94	-3,005.29	0.07
		Base		99.136442	407,993.23	98.406200	404,987.94	-3,005.29	0.06
00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5					5.500000	01 Mar 2028		
	454,000.000	Local		100.767383	457,483.92	90.000000	408,600.00	-48,883.92	0.07
		Base		100.767383	457,483.92	90.000000	408,600.00	-48,883.92	0.06
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1					3.729000	25 Dec 2035		
	1,010,000.000	Local		98.583580	995,694.16	94.953910	959,034.49	-36,659.67	0.16
Original Face:	1,010,000.000	Base		98.583580	995,694.16	94.953910	959,034.49	-36,659.67	0.15
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
	150,000.000	Local		99.800707	149,701.06	98.594471	147,891.71	-1,809.35	0.03
		Base		99.800707	149,701.06	98.594471	147,891.71	-1,809.35	0.02
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
	400,000.000	Local		99.647468	398,589.87	96.059747	384,238.99	-14,350.88	0.07
		Base		99.647468	398,589.87	96.059747	384,238.99	-14,350.88	0.06
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
	750,000.000	Local		100.447012	753,352.59	75.103372	563,275.29	-190,077.30	0.10
		Base		100.447012	753,352.59	75.103372	563,275.29	-190,077.30	0.09
00790RAB0	ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 06/30 6.375					6.375000	15 Jun 2030		
	700,000.000	Local		101.156107	708,092.75	96.885000	678,195.00	-29,897.75	0.12
		Base		101.156107	708,092.75	96.885000	678,195.00	-29,897.75	0.10
008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875					3.875000	15 Aug 2026		
	510,000.000	Local		100.000000	510,000.00	85.875000	437,962.50	-72,037.50	0.07
		Base		100.000000	510,000.00	85.875000	437,962.50	-72,037.50	0.07

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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01021FAA7	AKUMIN INC SR SECURED 144A 11/25 7					7.000000	01 Nov 2025		
	240,000.000	Local	86.471208	207,530.90	82.099255	197,038.21	-10,492.69	0.03	
		Base	86.471208	207,530.90	82.099255	197,038.21	-10,492.69	0.03	
01021FAB5	AKUMIN ESCROW INC SR SECURED 144A 08/28 7.5					7.500000	01 Aug 2028		
	890,000.000	Local	82.336435	732,794.27	76.337170	679,400.81	-53,393.46	0.12	
		Base	82.336435	732,794.27	76.337170	679,400.81	-53,393.46	0.10	
01771JAG8	ALLEN MEDIA, LLC 2021 TERM LOAN B						10 Feb 2027		
	1,074,093.040	Local	98.597789	1,059,031.99	85.500000	918,349.55	-140,682.44	0.16	
		Base	98.597789	1,059,031.99	85.500000	918,349.55	-140,682.44	0.14	
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028		
	1,030,000.000	Local	99.030645	1,020,015.64	49.384000	508,655.20	-511,360.44	0.09	
		Base	99.030645	1,020,015.64	49.384000	508,655.20	-511,360.44	0.08	
01862LAW8	ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN B						08 Oct 2027		
	1,360,500.010	Local	99.437680	1,352,849.64	95.625000	1,300,978.13	-51,871.51	0.22	
		Base	99.437680	1,352,849.64	95.625000	1,300,978.13	-51,871.51	0.20	
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	600,000.000	Local	100.592832	603,556.99	89.125000	534,750.00	-68,806.99	0.09	
		Base	100.592832	603,556.99	89.125000	534,750.00	-68,806.99	0.08	
019576AC1	ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6					6.000000	01 Jun 2029		
	470,000.000	Local	100.376394	471,769.05	64.534412	303,311.74	-168,457.31	0.05	
		Base	100.376394	471,769.05	64.534412	303,311.74	-168,457.31	0.05	
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN						12 May 2028		
	1,590,570.940	Local	99.982645	1,590,294.89	87.718800	1,395,229.74	-195,065.15	0.24	
		Base	99.982645	1,590,294.89	87.718800	1,395,229.74	-195,065.15	0.21	
019736AE7	ALLISON TRANSMISSION INC SR UNSECURED 144A 10/27 4.75					4.750000	01 Oct 2027		
	370,000.000	Local	95.483795	353,290.04	88.067300	325,849.01	-27,441.03	0.06	
		Base	95.483795	353,290.04	88.067300	325,849.01	-27,441.03	0.05	
02156LAF8	ALTICE FRANCE SA SR SECURED 144A 07/29 5.125					5.125000	15 Jul 2029		
	240,000.000	Local	100.000000	240,000.00	74.711000	179,306.40	-60,693.60	0.03	
		Base	100.000000	240,000.00	74.711000	179,306.40	-60,693.60	0.03	

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02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5				10.500000	15 May 2027			
		2,630,000.000	Local	101.138877	2,659,952.47	78.325549	2,059,961.94	-599,990.53	0.35
			Base	101.138877	2,659,952.47	78.325549	2,059,961.94	-599,990.53	0.32
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		1,170,000.000	Local	130.323120	1,524,780.50	82.807631	968,849.28	-555,931.22	0.16
			Base	130.323120	1,524,780.50	82.807631	968,849.28	-555,931.22	0.15
02351UAB0	AMENTUM GOVT SRVCES HLDNGS LLC 2020 2ND LIEN TERM LOAN					31 Jan 2028			
		580,000.000	Local	100.882598	585,119.07	91.000000	527,800.00	-57,319.07	0.09
			Base	100.882598	585,119.07	91.000000	527,800.00	-57,319.07	0.08
023771S58	AMERICAN AIRLINES INC SR SECURED 144A 07/25 11.75				11.750000	15 Jul 2025			
		1,200,000.000	Local	110.739535	1,328,874.42	104.434000	1,253,208.00	-75,666.42	0.21
			Base	110.739535	1,328,874.42	104.434000	1,253,208.00	-75,666.42	0.19
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95				4.950000	15 Aug 2026			
		510,345.000	Local	100.103234	510,871.85	90.952250	464,170.26	-46,701.59	0.08
		Original Face: 990,000.000	Base	100.103234	510,871.85	90.952250	464,170.26	-46,701.59	0.07
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024			
		163,081.070	Local	99.081469	161,583.12	97.650000	159,248.66	-2,334.46	0.03
			Base	99.081469	161,583.12	97.650000	159,248.66	-2,334.46	0.02
02406PBB5	AMERICAN AXLE + MFG INC COMPANY GUAR 10/29 5				5.000000	01 Oct 2029			
		340,000.000	Local	100.000000	340,000.00	75.750000	257,550.00	-82,450.00	0.04
			Base	100.000000	340,000.00	75.750000	257,550.00	-82,450.00	0.04
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5				8.500000	01 Sep 2026			
		994,529.000	Local	91.252943	907,536.98	110.500000	1,098,954.55	191,417.57	0.19
			Base	91.252943	907,536.98	110.500000	1,098,954.55	191,417.57	0.17
03464TAC3	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A3 144A				4.179600	25 Jan 2067			
		1,123,764.770	Local	97.505907	1,095,737.03	87.261660	980,615.79	-115,121.24	0.17
		Original Face: 1,170,000.000	Base	97.505907	1,095,737.03	87.261660	980,615.79	-115,121.24	0.15
035198AF7	REPUBLIC OF ANGOLA SR UNSECURED 144A 04/32 8.75				8.750000	14 Apr 2032			
		350,000.000	Local	100.000000	350,000.00	73.950000	258,825.00	-91,175.00	0.04
			Base	100.000000	350,000.00	73.950000	258,825.00	-91,175.00	0.04

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03674XAS5	ANTERO RESOURCES CORP COMPANY GUAR 144A 03/30 5.375					5.375000	01 Mar 2030		
	390,000.000	Local		104.717046	408,396.48	90.000000	351,000.00	-57,396.48	0.06
		Base		104.717046	408,396.48	90.000000	351,000.00	-57,396.48	0.05
03754AAJ8	APEX CREDIT CLO LLC APEXC 2019 1A BR 144A					5.140290	18 Apr 2032		
	1,250,000.000	Local		99.170420	1,239,630.25	90.469800	1,130,872.50	-108,757.75	0.19
	Original Face: 1,250,000.000	Base		99.170420	1,239,630.25	90.469800	1,130,872.50	-108,757.75	0.17
03762UAC9	APOLLO CMMRL REAL EST FI SR UNSECURED 10/23 5.375					5.375000	15 Oct 2023		
	730,000.000	Local		97.930522	714,892.81	97.312500	710,381.25	-4,511.56	0.12
		Base		97.930522	714,892.81	97.312500	710,381.25	-4,511.56	0.11
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625					4.625000	15 Jun 2029		
	280,000.000	Local		100.000000	280,000.00	75.300500	210,841.40	-69,158.60	0.04
		Base		100.000000	280,000.00	75.300500	210,841.40	-69,158.60	0.03
03768DAB3	APOLLO COML REAL ESTATE FIN IN TERM LOAN B						15 May 2026		
	1,483,172.570	Local		99.002538	1,468,378.48	93.000000	1,379,350.49	-89,027.99	0.23
		Base		99.002538	1,468,378.48	93.000000	1,379,350.49	-89,027.99	0.21
03768DAC1	POLLO COMCL REAL ESTE FIN INC 2021 INCREMENTAL TL B1						11 Mar 2028		
	414,750.000	Local		99.194778	411,410.34	93.000000	385,717.50	-25,692.84	0.07
		Base		99.194778	411,410.34	93.000000	385,717.50	-25,692.84	0.06
03769LAJ7	APIDOS CLO APID 2021 36A D 144A					5.609860	20 Jul 2034		
	1,000,000.000	Local		100.000000	1,000,000.00	87.609400	876,094.00	-123,906.00	0.15
	Original Face: 1,000,000.000	Base		100.000000	1,000,000.00	87.609400	876,094.00	-123,906.00	0.13
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	05 Jun 2049		
	85,140.000	Local		95.927578	81,672.74	94.811600	80,722.60	-950.14	0.01
	Original Face: 86,000.000	Base		95.927578	81,672.74	94.811600	80,722.60	-950.14	0.01
03835EAF1	APPLOVIN CORPORATION 2021 TERM LOAN B						25 Oct 2028		
	805,950.000	Local		99.776161	804,145.97	96.050000	774,114.98	-30,030.99	0.13
		Base		99.776161	804,145.97	96.050000	774,114.98	-30,030.99	0.12
03881VAS8	ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF2 C 144A					2.808500	15 Jun 2054		
	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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03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4					4.000000	01 Sep 2029		
	980,000.000	Local		99.807710	978,115.56	73.500000	720,300.00	-257,815.56	0.12
		Base		99.807710	978,115.56	73.500000	720,300.00	-257,815.56	0.11
03969YAC2	ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6					6.000000	15 Jun 2027		
	290,000.000	Local		100.000000	290,000.00	94.170352	273,094.02	-16,905.98	0.05
		Base		100.000000	290,000.00	94.170352	273,094.02	-16,905.98	0.04
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					3.944000	25 Jan 2034		
	293,836.280	Local		89.575644	263,205.74	94.090360	276,471.61	13,265.87	0.05
	Original Face: 22,150,000.000	Base		89.575644	263,205.74	94.090360	276,471.61	13,265.87	0.04
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					1.750000	09 Jul 2030		
	591,700.000	Local		59.634218	352,855.67	20.083844	118,836.10	-234,019.57	0.02
	Original Face: 591,700.000	Base		59.634218	352,855.67	20.083844	118,836.10	-234,019.57	0.02
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	25,400.000	Local		62.984488	15,998.06	19.342544	4,913.01	-11,085.05	0.00
	Original Face: 25,400.000	Base		62.984488	15,998.06	19.342544	4,913.01	-11,085.05	0.00
04016NAX1	ARES CLO LTD ARES 2017 44A CR 144A					5.912000	15 Apr 2034		
	920,000.000	Local		100.000000	920,000.00	88.280500	812,180.60	-107,819.40	0.14
	Original Face: 920,000.000	Base		100.000000	920,000.00	88.280500	812,180.60	-107,819.40	0.12
04635WAH7	RESOLUTE INVESTMENT MANGRS INC 2020 TERM LOAN						30 Apr 2024		
	527,432.770	Local		99.552074	525,070.26	88.750000	468,096.58	-56,973.68	0.08
		Base		99.552074	525,070.26	88.750000	468,096.58	-56,973.68	0.07
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	86,603.840	Local		97.269220	84,238.88	84.500000	73,180.24	-11,058.64	0.01
		Base		97.269220	84,238.88	84.500000	73,180.24	-11,058.64	0.01
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
	669,800.000	Local		99.238077	664,696.64	84.000000	562,632.00	-102,064.64	0.10
		Base		99.238077	664,696.64	84.000000	562,632.00	-102,064.64	0.09
04649VBA7	ASURION LLC 2021 SECOND LIEN TERM LOAN B4						20 Jan 2029		
	1,640,000.000	Local		99.128619	1,625,709.35	76.000000	1,246,400.00	-379,309.35	0.21
		Base		99.128619	1,625,709.35	76.000000	1,246,400.00	-379,309.35	0.19

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04649VBB5	ASURION LLC 2022 TERM LOAN B10					19 Aug 2028			
		177,146.710	Local 98.770025	174,967.85	85.562500	151,571.15	-23,396.70	0.03	
			Base 98.770025	174,967.85	85.562500	151,571.15	-23,396.70	0.02	
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B					15 Feb 2029			
		153,528.030	Local 99.337613	152,511.08	89.400000	137,254.06	-15,257.02	0.02	
			Base 99.337613	152,511.08	89.400000	137,254.06	-15,257.02	0.02	
04686RAC7	ATHENAHEALTH INC 2022 DELAYED DRAW TERM LOAN					15 Feb 2029			
		26,087.190	Local 100.000000	26,087.19	89.400000	23,321.95	-2,765.24	0.00	
			Base 100.000000	26,087.19	89.400000	23,321.95	-2,765.24	0.00	
05278HAB2	AUTOKINITON US HOLDINGS, INC. 2021 TERM LOAN B					06 Apr 2028			
		1,188,000.000	Local 99.721093	1,184,686.58	91.875000	1,091,475.00	-93,211.58	0.19	
			Base 99.721093	1,184,686.58	91.875000	1,091,475.00	-93,211.58	0.17	
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5				5.500000	15 Dec 2024			
		680,000.000	Local 102.815315	699,144.14	96.835543	658,481.69	-40,662.45	0.11	
			Base 102.815315	699,144.14	96.835543	658,481.69	-40,662.45	0.10	
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A				3.150000	20 Mar 2026			
		500,000.000	Local 99.996808	499,984.04	91.726740	458,633.70	-41,350.34	0.08	
Original Face:		500,000.000	Base 99.996808	499,984.04	91.726740	458,633.70	-41,350.34	0.07	
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A				4.250000	20 Feb 2027			
		370,000.000	Local 99.999259	369,997.26	90.321790	334,190.62	-35,806.64	0.06	
Original Face:		370,000.000	Base 99.999259	369,997.26	90.321790	334,190.62	-35,806.64	0.05	
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023			
		220,000.000	Local 99.541782	218,991.92	98.316731	216,296.81	-2,695.11	0.04	
			Base 99.541782	218,991.92	98.316731	216,296.81	-2,695.11	0.03	
05401AAL5	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25				4.250000	15 Apr 2026			
		390,000.000	Local 99.982974	389,933.60	89.697939	349,821.96	-40,111.64	0.06	
			Base 99.982974	389,933.60	89.697939	349,821.96	-40,111.64	0.05	
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4				3.063000	15 Nov 2052			
		710,000.000	Local 102.738370	729,442.43	86.952990	617,366.23	-112,076.20	0.10	
Original Face:		710,000.000	Base 102.738370	729,442.43	86.952990	617,366.23	-112,076.20	0.09	

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055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A				3.275000	05 Jun 2036		
		880,000.000	Local 102.980010	906,224.09	87.392270	769,051.98	-137,172.11	0.13
Original Face:		880,000.000	Base 102.980010	906,224.09	87.392270	769,051.98	-137,172.11	0.12
05565AM34	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR				7.750000	31 Dec 2099		
		470,000.000	Local 98.500006	462,950.03	92.280000	433,716.00	-29,234.03	0.07
			Base 98.500006	462,950.03	92.280000	433,716.00	-29,234.03	0.07
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A				4.075457	09 Dec 2041		
		1,250,000.000	Local 97.283434	1,216,042.93	76.074680	950,933.50	-265,109.43	0.16
Original Face:		1,250,000.000	Base 97.283434	1,216,042.93	76.074680	950,933.50	-265,109.43	0.15
05606GAJ0	BX TRUST BX 2021 VIEW C 144A				5.168000	15 Jun 2036		
		860,000.000	Local 100.000000	860,000.00	94.716370	814,560.78	-45,439.22	0.14
Original Face:		860,000.000	Base 100.000000	860,000.00	94.716370	814,560.78	-45,439.22	0.13
05608BAQ3	BX TRUST BX 2019 IMC F 144A				5.718000	15 Apr 2034		
		1,370,000.000	Local 100.000000	1,370,000.00	93.170010	1,276,429.14	-93,570.86	0.22
Original Face:		1,370,000.000	Base 100.000000	1,370,000.00	93.170010	1,276,429.14	-93,570.86	0.20
05608RAJ4	BX TRUST BX 2021 ARIA D 144A				4.713400	15 Oct 2036		
		1,440,000.000	Local 99.530918	1,433,245.22	92.734680	1,335,379.39	-97,865.83	0.23
Original Face:		1,440,000.000	Base 99.530918	1,433,245.22	92.734680	1,335,379.39	-97,865.83	0.21
05609BAK5	BX TRUST BX 2021 LBA DJV 144A				4.418000	15 Feb 2036		
		910,000.000	Local 100.084952	910,773.06	91.244400	830,324.04	-80,449.02	0.14
Original Face:		910,000.000	Base 100.084952	910,773.06	91.244400	830,324.04	-80,449.02	0.13
05609KAG4	BX TRUST BX 2021 XL2 D 144A				4.214700	15 Oct 2038		
		1,344,185.350	Local 99.527400	1,337,832.73	93.736510	1,259,992.44	-77,840.29	0.21
Original Face:		1,440,000.000	Base 99.527400	1,337,832.73	93.736510	1,259,992.44	-77,840.29	0.19
056732AH3	COMMONWEALTH OF BAHAMAS SR UNSECURED 144A 01/24 5.75				5.750000	16 Jan 2024		
		200,000.000	Local 97.323560	194,647.12	81.992085	163,984.17	-30,662.95	0.03
			Base 97.323560	194,647.12	81.992085	163,984.17	-30,662.95	0.03
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125				3.125000	15 Sep 2031		
		560,000.000	Local 100.000000	560,000.00	75.375000	422,100.00	-137,900.00	0.07
			Base 100.000000	560,000.00	75.375000	422,100.00	-137,900.00	0.06

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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05875HAG8	BALLYROCK LTD BALLY 2018 1A C 144A				5.859860	20 Apr 2031		
		375,000.000	Local 99.785448	374,195.43	87.896300	329,611.13	-44,584.30	0.06
Original Face:		375,000.000	Base 99.785448	374,195.43	87.896300	329,611.13	-44,584.30	0.05
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099		
		270,000.000	Local 94.903015	256,238.14	88.700000	239,490.00	-16,748.14	0.04
			Base 94.903015	256,238.14	88.700000	239,490.00	-16,748.14	0.04
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR				7.500000	31 Dec 2099		
		1,790,000.000	Local 109.333573	1,957,070.96	85.300000	1,526,870.00	-430,200.96	0.26
			Base 109.333573	1,957,070.96	85.300000	1,526,870.00	-430,200.96	0.23
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099		
		200,000.000	Local 100.000000	200,000.00	92.375000	184,750.00	-15,250.00	0.03
			Base 100.000000	200,000.00	92.375000	184,750.00	-15,250.00	0.03
07014QAN1	GREAT OUTDOORS GROUP LLC 2021 TERM LOAN B1					06 Mar 2028		
		1,474,208.120	Local 99.811687	1,471,432.00	91.937500	1,355,350.09	-116,081.91	0.23
			Base 99.811687	1,471,432.00	91.937500	1,355,350.09	-116,081.91	0.21
071734AH0	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/28 5				5.000000	30 Jan 2028		
		110,000.000	Local 46.539364	51,193.30	37.306645	41,037.31	-10,155.99	0.01
			Base 46.539364	51,193.30	37.306645	41,037.31	-10,155.99	0.01
071734AP2	BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.125				6.125000	01 Feb 2027		
		530,000.000	Local 100.000000	530,000.00	69.215500	366,842.15	-163,157.85	0.06
			Base 100.000000	530,000.00	69.215500	366,842.15	-163,157.85	0.06
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625				10.625000	15 Jul 2027		
		1,180,000.000	Local 102.061642	1,204,327.37	45.855695	541,097.20	-663,230.17	0.09
			Base 102.061642	1,204,327.37	45.855695	541,097.20	-663,230.17	0.08
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				3.724000	25 Dec 2034		
		106,830.840	Local 96.456379	103,045.16	98.470300	105,196.65	2,151.49	0.02
Original Face:		10,280,000.000	Base 96.456379	103,045.16	98.470300	105,196.65	2,151.49	0.02
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165				5.165000	01 Aug 2044		
		1,580,000.000	Local 92.376784	1,459,553.19	14.979243	236,672.04	-1,222,881.15	0.04
			Base 92.376784	1,459,553.19	14.979243	236,672.04	-1,222,881.15	0.04

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WESTERN ASSET MANAGEMENT COMPANY

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08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA				1.176416	15 May 2052			
		8,432,652.420	Local	5.049561	425,811.92	4.697990	396,165.17	-29,646.75	0.07
Original Face:		8,620,000.000	Base	5.049561	425,811.92	4.697990	396,165.17	-29,646.75	0.06
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026			
		2,370,000.000	Local	95.125454	2,254,473.25	88.132000	2,088,728.40	-165,744.85	0.35
			Base	95.125454	2,254,473.25	88.132000	2,088,728.40	-165,744.85	0.32
09257WAE0	BLACKSTONE MORTGAGE TR SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027			
		30,000.000	Local	97.657967	29,297.39	85.062500	25,518.75	-3,778.64	0.00
			Base	97.657967	29,297.39	85.062500	25,518.75	-3,778.64	0.00
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625				7.625000	15 Dec 2025			
		1,510,000.000	Local	103.013108	1,555,497.93	96.000000	1,449,600.00	-105,897.93	0.25
			Base	103.013108	1,555,497.93	96.000000	1,449,600.00	-105,897.93	0.22
09630GAU7	BLUEMOUNTAIN CLO LTD BLUEM 2019 26A D1R 144A				6.209860	20 Oct 2034			
		580,000.000	Local	100.000000	580,000.00	84.374500	489,372.10	-90,627.90	0.08
Original Face:		580,000.000	Base	100.000000	580,000.00	84.374500	489,372.10	-90,627.90	0.08
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		320,000.000	Local	134.217709	429,496.67	87.102544	278,728.14	-150,768.53	0.05
			Base	134.217709	429,496.67	87.102544	278,728.14	-150,768.53	0.04
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		1,510,000.000	Local	115.888166	1,749,911.31	85.552213	1,291,838.42	-458,072.89	0.22
			Base	115.888166	1,749,911.31	85.552213	1,291,838.42	-458,072.89	0.20
103557AC8	BOYNE USA INC SR UNSECURED 144A 05/29 4.75				4.750000	15 May 2029			
		1,200,000.000	Local	101.050351	1,212,604.21	83.767714	1,005,212.57	-207,391.64	0.17
			Base	101.050351	1,212,604.21	83.767714	1,005,212.57	-207,391.64	0.15
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5				4.500000	10 Jan 2028			
		770,000.000	Local	98.910513	761,610.95	84.699000	652,182.30	-109,428.65	0.11
			Base	98.910513	761,610.95	84.699000	652,182.30	-109,428.65	0.10
10568KAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A1 144A				4.272000	25 Nov 2061			
		973,200.440	Local	99.998481	973,185.66	96.347360	937,652.93	-35,532.73	0.16
Original Face:		1,110,000.000	Base	99.998481	973,185.66	96.347360	937,652.93	-35,532.73	0.14

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10568KAC2	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A3 144A					5.239000	25 Nov 2061		
	973,200.440	Local	99.998581	973,186.63	97,363,510	947,542.11	-25,644.52	0.16	
Original Face:	1,110,000.000	Base	99.998581	973,186.63	97,363,510	947,542.11	-25,644.52	0.15	
10568PAA5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 R1 A 144A					3.125000	29 Jan 2070		
	1,263,216.930	Local	100.000000	1,263,216.93	88,381,530	1,116,450.45	-146,766.48	0.19	
Original Face:	1,300,000.000	Base	100.000000	1,263,216.93	88,381,530	1,116,450.45	-146,766.48	0.17	
10569JAC4	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A3 144A					5.500000	25 Jul 2062		
	552,592.260	Local	98.791742	545,915.52	96,304,610	532,171.82	-13,743.70	0.09	
Original Face:	560,000.000	Base	98.791742	545,915.52	96,304,610	532,171.82	-13,743.70	0.08	
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	2,060,000.000	Local	92.246276	1,900,273.28	72,621,590	1,496,004.75	-404,268.53	0.25	
		Base	92.246276	1,900,273.28	72,621,590	1,496,004.75	-404,268.53	0.23	
11565HAB2	BROWN GROUP HOLDING, LLC TERM LOAN B						07 Jun 2028		
	1,442,035.580	Local	99.377271	1,433,055.61	94,775,000	1,366,689.22	-66,366.39	0.23	
		Base	99.377271	1,433,055.61	94,775,000	1,366,689.22	-66,366.39	0.21	
11778EAA4	B3 SA BRASIL BOLSA BALCA SR UNSECURED 144A 09/31 4.125					4.125000	20 Sep 2031		
	1,200,000.000	Local	100.000000	1,200,000.00	78,263,680	939,164.16	-260,835.84	0.16	
		Base	100.000000	1,200,000.00	78,263,680	939,164.16	-260,835.84	0.14	
12008RAP2	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25					4.250000	01 Feb 2032		
	580,000.000	Local	93.655819	543,203.75	76,713,500	444,938.30	-98,265.45	0.08	
		Base	93.655819	543,203.75	76,713,500	444,938.30	-98,265.45	0.07	
12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/30 6.875					6.875000	15 Apr 2030		
	250,000.000	Local	99.276136	248,190.34	87,250,000	218,125.00	-30,065.34	0.04	
		Base	99.276136	248,190.34	87,250,000	218,125.00	-30,065.34	0.03	
12433EAL5	BX TRUST BX 2022 LBA6 D 144A					4.845380	15 Jan 2039		
	1,300,000.000	Local	100.000000	1,300,000.00	94,291,870	1,225,794.31	-74,205.69	0.21	
Original Face:	1,300,000.000	Base	100.000000	1,300,000.00	94,291,870	1,225,794.31	-74,205.69	0.19	
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.667042	11 Mar 2044		
	430,000.000	Local	99.919844	429,655.33	74,445,990	320,117.76	-109,537.57	0.05	
Original Face:	430,000.000	Base	99.919844	429,655.33	74,445,990	320,117.76	-109,537.57	0.05	

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12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A				3.936440	15 Feb 2038		
		1,070,000.000	Local 100.000000	1,070,000.00	98.499390	1,053,943.47	-16,056.53	0.18
Original Face:		1,070,000.000	Base 100.000000	1,070,000.00	98.499390	1,053,943.47	-16,056.53	0.16
1248EPC7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25				4.250000	01 Feb 2031		
		940,000.000	Local 101.283543	952,065.30	76.534618	719,425.41	-232,639.89	0.12
			Base 101.283543	952,065.30	76.534618	719,425.41	-232,639.89	0.11
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032		
		2,110,000.000	Local 101.585922	2,143,462.95	76.267000	1,609,233.70	-534,229.25	0.27
			Base 101.585922	2,143,462.95	76.267000	1,609,233.70	-534,229.25	0.25
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
		0.000	Local 0.000000	-76.16	0.000000	0.00	76.16	0.00
			Base 0.000000	-76.16	0.000000	0.00	76.16	0.00
12511PAB7	POLYCONCEPT HOLDING B V TERM LOAN B					18 May 2029		
		1,230,000.000	Local 98.078528	1,206,365.89	94.250000	1,159,275.00	-47,090.89	0.20
			Base 98.078528	1,206,365.89	94.250000	1,159,275.00	-47,090.89	0.18
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875				6.875000	15 Apr 2029		
		340,000.000	Local 100.136453	340,463.94	48.263829	164,097.02	-176,366.92	0.03
			Base 100.136453	340,463.94	48.263829	164,097.02	-176,366.92	0.03
12543DBL3	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125				6.125000	01 Apr 2030		
		1,960,000.000	Local 99.313681	1,946,548.14	47.160000	924,336.00	-1,022,212.14	0.16
			Base 99.313681	1,946,548.14	47.160000	924,336.00	-1,022,212.14	0.14
12547DAG1	CIFC FUNDING LTD CIFC 2021 4A D 144A				5.412000	15 Jul 2033		
		690,000.000	Local 100.000000	690,000.00	89.561100	617,971.59	-72,028.41	0.10
Original Face:		690,000.000	Base 100.000000	690,000.00	89.561100	617,971.59	-72,028.41	0.09
12565KAF4	CLI FUNDING LLC CLIF 2022 1A B 144A				3.120000	18 Jan 2047		
		806,794.670	Local 99.976614	806,605.99	83.153990	670,881.96	-135,724.03	0.11
Original Face:		860,000.000	Base 99.976614	806,605.99	83.153990	670,881.96	-135,724.03	0.10
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.587650	10 Dec 2047		
		280,000.000	Local 98.225357	275,031.00	92.419600	258,774.88	-16,256.12	0.04
Original Face:		280,000.000	Base 98.225357	275,031.00	92.419600	258,774.88	-16,256.12	0.04

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12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.700000	01 May 2034			
		2,050,000.000	Local 104.057620	2,133,181.20	92.875000	1,903,937.50	-229,243.70		0.32
			Base 104.057620	2,133,181.20	92.875000	1,903,937.50	-229,243.70		0.29
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5				6.500000	01 Feb 2029			
		1,360,000.000	Local 100.362035	1,364,923.67	88.657500	1,205,742.00	-159,181.67		0.20
			Base 100.362035	1,364,923.67	88.657500	1,205,742.00	-159,181.67		0.19
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5				4.500000	15 Nov 2031			
		830,000.000	Local 93.512001	776,149.61	75.118000	623,479.40	-152,670.21		0.11
			Base 93.512001	776,149.61	75.118000	623,479.40	-152,670.21		0.10
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.710607	15 Nov 2048			
		1,000,000.000	Local 99.976516	999,765.16	92.398080	923,980.80	-75,784.36		0.16
Original Face:		1,000,000.000	Base 99.976516	999,765.16	92.398080	923,980.80	-75,784.36		0.14
126390AA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC A 144A				5.818000	15 Dec 2035			
		1,160,000.000	Local 100.000000	1,160,000.00	99.534340	1,154,598.34	-5,401.66		0.20
Original Face:		1,160,000.000	Base 100.000000	1,160,000.00	99.534340	1,154,598.34	-5,401.66		0.18
126390AG8	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A				7.818000	15 Dec 2035			
		1,380,000.000	Local 100.000000	1,380,000.00	99.435630	1,372,211.69	-7,788.31		0.23
Original Face:		1,380,000.000	Base 100.000000	1,380,000.00	99.435630	1,372,211.69	-7,788.31		0.21
12656AAC3	CNT HOLDINGS I CORP 2020 TERM LOAN					08 Nov 2027			
		876,650.000	Local 99.619642	873,315.59	95.000000	832,817.50	-40,498.09		0.14
			Base 99.619642	873,315.59	95.000000	832,817.50	-40,498.09		0.13
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A				2.000000	25 Oct 2060			
		236,951.740	Local 102.115405	241,964.23	87.714530	207,841.11	-34,123.12		0.04
Original Face:		310,000.000	Base 102.115405	241,964.23	87.714530	207,841.11	-34,123.12		0.03
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A				4.877860	25 Jul 2047			
		3.690	Local 100.000000	3.69	98.554500	3.64	-0.05		0.00
Original Face:		13.740	Base 100.000000	3.69	98.554500	3.64	-0.05		0.00
12658HAG7	CP ATLAS BUYER INC 2021 TERM LOAN B					23 Nov 2027			
		213,848.190	Local 99.258726	212,262.99	86.722200	185,453.86	-26,809.13		0.03
			Base 99.258726	212,262.99	86.722200	185,453.86	-26,809.13		0.03

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12658UAB9	CTC HOLDINGS LP TERM LOAN B					20 Feb 2029			
		1,054,700.000	Local 98.605641	1,039,993.70	95.500000	1,007,238.50	-32,755.20		0.17
			Base 98.605641	1,039,993.70	95.500000	1,007,238.50	-32,755.20		0.15
12662GAD0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A2 144A				3.559300	27 Dec 2060			
		910,000.000	Local 99.999981	909,999.83	91.884740	836,151.13	-73,848.70		0.14
Original Face:		910,000.000	Base 99.999981	909,999.83	91.884740	836,151.13	-73,848.70		0.13
12662QAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A				1.756000	25 Oct 2066			
		215,468.180	Local 99.998937	215,465.89	82.919400	178,664.92	-36,800.97		0.03
Original Face:		290,000.000	Base 99.998937	215,465.89	82.919400	178,664.92	-36,800.97		0.03
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				2.937710	15 Apr 2037			
		62,710.350	Local 91.393494	57,313.18	92.415460	57,954.06	640.88		0.01
Original Face:		2,630,000.000	Base 91.393494	57,313.18	92.415460	57,954.06	640.88		0.01
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9				3.900000	15 May 2027			
		310,000.000	Local 95.836806	297,094.10	92.704842	287,385.01	-9,709.09		0.05
			Base 95.836806	297,094.10	92.704842	287,385.01	-9,709.09		0.04
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024			
		1,027,486.770	Local 96.607494	992,629.22	97.500000	1,001,799.60	9,170.38		0.17
			Base 96.607494	992,629.22	97.500000	1,001,799.60	9,170.38		0.15
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN					21 Jul 2025			
		1,121,607.380	Local 99.919544	1,120,704.98	98.500000	1,104,783.27	-15,921.71		0.19
			Base 99.919544	1,120,704.98	98.500000	1,104,783.27	-15,921.71		0.17
128195AN4	CALATLANTIC GROUP COMPANY GUAR 06/26 5.25				5.250000	01 Jun 2026			
		100,000.000	Local 97.991980	97,991.98	94.527283	94,527.28	-3,464.70		0.02
			Base 97.991980	97,991.98	94.527283	94,527.28	-3,464.70		0.01
13806CAA0	CANPACK SA/CANPACK US COMPANY GUAR 144A 11/29 3.875				3.875000	15 Nov 2029			
		300,000.000	Local 88.574840	265,724.52	78.119971	234,359.91	-31,364.61		0.04
			Base 88.574840	265,724.52	78.119971	234,359.91	-31,364.61		0.04
13876GAQ1	CANYON CAPITAL CLO LTD CANYC 2017 1A DR 144A				5.512000	15 Jul 2030			
		1,270,000.000	Local 100.000000	1,270,000.00	89.582000	1,137,691.40	-132,308.60		0.19
Original Face:		1,270,000.000	Base 100.000000	1,270,000.00	89.582000	1,137,691.40	-132,308.60		0.17

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14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B						12 Nov 2027		
	739,488.740	Local	98.889544	731,277.04	96.000000	709,909.19	-21,367.85	0.12	
		Base	98.889544	731,277.04	96.000000	709,909.19	-21,367.85	0.11	
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A					3.955140	15 May 2031		
	660,375.830	Local	99.343410	656,039.87	97.216500	641,994.27	-14,045.60	0.11	
Original Face:	670,000.000	Base	99.343410	656,039.87	97.216500	641,994.27	-14,045.60	0.10	
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A					4.112000	15 Oct 2031		
	400,000.000	Local	99.509630	398,038.52	93.944700	375,778.80	-22,259.72	0.06	
Original Face:	400,000.000	Base	99.509630	398,038.52	93.944700	375,778.80	-22,259.72	0.06	
143658BS0	CARNIVAL CORP COMPANY GUAR 144A 06/30 10.5					10.500000	01 Jun 2030		
	750,000.000	Local	99.796201	748,471.51	83.500000	626,250.00	-122,221.51	0.11	
		Base	99.796201	748,471.51	83.500000	626,250.00	-122,221.51	0.10	
143905AP2	CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25					4.250000	15 May 2029		
	1,220,000.000	Local	100.084901	1,221,035.79	79.082432	964,805.67	-256,230.12	0.16	
		Base	100.084901	1,221,035.79	79.082432	964,805.67	-256,230.12	0.15	
14445LAA5	CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875					7.875000	15 Oct 2029		
	420,000.000	Local	100.000000	420,000.00	74.482000	312,824.40	-107,175.60	0.05	
		Base	100.000000	420,000.00	74.482000	312,824.40	-107,175.60	0.05	
14574XAF1	CARROLS RESTAURANT GROUP COMPANY GUAR 144A 07/29 5.875					5.875000	01 Jul 2029		
	440,000.000	Local	99.431436	437,498.32	66.750000	293,700.00	-143,798.32	0.05	
		Base	99.431436	437,498.32	66.750000	293,700.00	-143,798.32	0.05	
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A					3.693000	25 Feb 2046		
	390,000.000	Local	101.872538	397,302.90	76.101920	296,797.49	-100,505.41	0.05	
Original Face:	390,000.000	Base	101.872538	397,302.90	76.101920	296,797.49	-100,505.41	0.05	
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B						29 Jan 2027		
	293,750.000	Local	100.000000	293,750.00	80.000000	235,000.00	-58,750.00	0.04	
		Base	100.000000	293,750.00	80.000000	235,000.00	-58,750.00	0.04	
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A					4.409860	20 Apr 2029		
	950,000.000	Local	99.966974	949,686.25	95.982300	911,831.85	-37,854.40	0.15	
Original Face:	950,000.000	Base	99.966974	949,686.25	95.982300	911,831.85	-37,854.40	0.14	

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15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	40,000.000	Local		102.366650	40,946.66	91.282500	36,513.00	-4,433.66	0.01
		Base		102.366650	40,946.66	91.282500	36,513.00	-4,433.66	0.01
15477CAA3	CNTRL PARENT/CDK GLB INC SR SECURED 144A 06/29 7.25					7.250000	15 Jun 2029		
	1,620,000.000	Local		99.495286	1,611,823.64	95.069500	1,540,125.90	-71,697.74	0.26
		Base		99.495286	1,611,823.64	95.069500	1,540,125.90	-71,697.74	0.24
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	560,000.000	Local		120.220298	673,233.67	80.720520	452,034.91	-221,198.76	0.08
		Base		120.220298	673,233.67	80.720520	452,034.91	-221,198.76	0.07
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	700,000.000	Local		123.939364	867,575.55	74.253997	519,777.98	-347,797.57	0.09
		Base		123.939364	867,575.55	74.253997	519,777.98	-347,797.57	0.08
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	50,000.000	Local		98.011460	49,005.73	63.115941	31,557.97	-17,447.76	0.01
		Base		98.011460	49,005.73	63.115941	31,557.97	-17,447.76	0.00
16411QAN1	CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25					3.250000	31 Jan 2032		
	130,000.000	Local		88.213123	114,677.06	77.678000	100,981.40	-13,695.66	0.02
		Base		88.213123	114,677.06	77.678000	100,981.40	-13,695.66	0.02
172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN						31 Mar 2025		
	0.000	Local		0.000000	-2,938.27	0.000000	0.00	2,938.27	0.00
		Base		0.000000	-2,938.27	0.000000	0.00	2,938.27	0.00
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B						02 Feb 2028		
	1,494,706.430	Local		99.732866	1,490,713.56	97.062500	1,450,799.43	-39,914.13	0.25
		Base		99.732866	1,490,713.56	97.062500	1,450,799.43	-39,914.13	0.22
17330VAA4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2022 A A1 144A					6.170000	25 Sep 2062		
	1,045,966.190	Local		99.999871	1,045,964.84	97.988060	1,024,921.98	-21,042.86	0.17
Original Face:	1,050,000.000	Base		99.999871	1,045,964.84	97.988060	1,024,921.98	-21,042.86	0.16
17776EAB1	CITY BREWING COMPANY, LLC CLOSING DATE TERM LOAN						05 Apr 2028		
	516,100.000	Local		99.592831	513,998.60	77.000000	397,397.00	-116,601.60	0.07
		Base		99.592831	513,998.60	77.000000	397,397.00	-116,601.60	0.06

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18064PAD1	CLARIV SCI HLD CORP COMPANY GUAR 144A 07/29 4.875				4.875000	01 Jul 2029			
		500,000.000	Local 100.494380	502,471.90	78.300000	391,500.00	-110,971.90		0.07
			Base 100.494380	502,471.90	78.300000	391,500.00	-110,971.90		0.06
18453HAD8	CLEAR CHANNEL OUTDOOR HO COMPANY GUAR 144A 06/29 7.5				7.500000	01 Jun 2029			
		290,000.000	Local 100.000000	290,000.00	72.500000	210,250.00	-79,750.00		0.04
			Base 100.000000	290,000.00	72.500000	210,250.00	-79,750.00		0.03
18948TAB9	CLUBCORP HLDGS INC TERM LOAN B					18 Sep 2024			
		1,129,198.940	Local 96.432405	1,088,913.70	91.650000	1,034,910.83	-54,002.87		0.18
			Base 96.432405	1,088,913.70	91.650000	1,034,910.83	-54,002.87		0.16
19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.625				3.625000	01 Oct 2031			
		810,000.000	Local 100.000000	810,000.00	55.449800	449,143.38	-360,856.62		0.08
			Base 100.000000	810,000.00	55.449800	449,143.38	-360,856.62		0.07
19416MAB5	COLGATE ENERGY P COMPANY GUAR 144A 07/29 5.875				5.875000	01 Jul 2029			
		2,050,000.000	Local 101.152056	2,073,617.15	89.263000	1,829,891.50	-243,725.65		0.31
			Base 101.152056	2,073,617.15	89.263000	1,829,891.50	-243,725.65		0.28
19688JAE7	COLT FUNDING LLC COLT 2020 2 B1 144A				5.250000	25 Mar 2065			
		1,150,000.000	Local 97.952412	1,126,452.74	88.167160	1,013,922.34	-112,530.40		0.17
Original Face:		1,150,000.000	Base 97.952412	1,126,452.74	88.167160	1,013,922.34	-112,530.40		0.16
19933MAP8	COLUMBUS MCKINNON CORPORATION 2021 TERM LOAN B					14 May 2028			
		272,965.220	Local 100.113223	273,274.28	97.500000	266,141.09	-7,133.19		0.05
			Base 100.113223	273,274.28	97.500000	266,141.09	-7,133.19		0.04
203372AX5	COMMSCOPE INC SR SECURED 144A 09/29 4.75				4.750000	01 Sep 2029			
		780,000.000	Local 87.489482	682,417.96	81.566000	636,214.80	-46,203.16		0.11
			Base 87.489482	682,417.96	81.566000	636,214.80	-46,203.16		0.10
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026			
		756,600.000	Local 99.465739	752,557.78	91.583300	692,919.25	-59,638.53		0.12
			Base 99.465739	752,557.78	91.583300	692,919.25	-59,638.53		0.11
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25				8.250000	01 Mar 2027			
		220,000.000	Local 101.587886	223,493.35	82.625000	181,775.00	-41,718.35		0.03
			Base 101.587886	223,493.35	82.625000	181,775.00	-41,718.35		0.03

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20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A						5.484000	25 Apr 2031		
		44,840.550	Local	100.000000	44,840.55	99.632990	44,675.98	-164.57	0.01	
Original Face:		570,000.000	Base	100.000000	44,840.55	99.632990	44,675.98	-164.57	0.01	
20753XAB0	FANNIE MAE CAS CAS 2022 R03 1M2 144A						5.780690	25 Mar 2042		
		1,090,000.000	Local	101.196901	1,103,046.22	95.000150	1,035,501.64	-67,544.58	0.18	
Original Face:		1,090,000.000	Base	101.196901	1,103,046.22	95.000150	1,035,501.64	-67,544.58	0.16	
20753YCK6	FANNIE MAE CAS CAS 2022 R04 1M2 144A						5.380690	25 Mar 2042		
		1,560,000.000	Local	100.000000	1,560,000.00	93.624980	1,460,549.69	-99,450.31	0.25	
Original Face:		1,560,000.000	Base	100.000000	1,560,000.00	93.624980	1,460,549.69	-99,450.31	0.22	
20754AAA1	FANNIE MAE CAS CAS 2021 R03 1M1 144A						3.130690	25 Dec 2041		
		887,855.280	Local	99.984965	887,721.79	97.770580	868,061.26	-19,660.53	0.15	
Original Face:		1,300,000.000	Base	99.984965	887,721.79	97.770580	868,061.26	-19,660.53	0.13	
20754AAF0	FANNIE MAE CAS CAS 2021 R03 1B1 144A						5.030690	25 Dec 2041		
		1,170,000.000	Local	100.000000	1,170,000.00	84.627140	990,137.54	-179,862.46	0.17	
Original Face:		1,170,000.000	Base	100.000000	1,170,000.00	84.627140	990,137.54	-179,862.46	0.15	
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A						5.134000	25 Jan 2040		
		318,040.070	Local	100.393108	319,290.31	98.543490	313,407.78	-5,882.53	0.05	
Original Face:		1,010,000.000	Base	100.393108	319,290.31	98.543490	313,407.78	-5,882.53	0.05	
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75						5.750000	15 Jan 2031		
		800,000.000	Local	118.768080	950,144.64	90.385860	723,086.88	-227,057.76	0.12	
			Base	118.768080	950,144.64	90.385860	723,086.88	-227,057.76	0.11	
21871NAB7	CORECIVIC INC COMPANY GUAR 04/26 8.25						8.250000	15 Apr 2026		
		1,810,000.000	Local	100.423964	1,817,673.75	99.416500	1,799,438.65	-18,235.10	0.31	
			Base	100.423964	1,817,673.75	99.416500	1,799,438.65	-18,235.10	0.28	
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR						8.125000	29 Dec 2049		
		1,270,000.000	Local	106.196102	1,348,690.49	96.255000	1,222,438.50	-126,251.99	0.21	
			Base	106.196102	1,348,690.49	96.255000	1,222,438.50	-126,251.99	0.19	
225401AJ7	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR						7.500000	31 Dec 2099		
		210,000.000	Local	100.000000	210,000.00	85.750000	180,075.00	-29,925.00	0.03	
			Base	100.000000	210,000.00	85.750000	180,075.00	-29,925.00	0.03	

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225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	76.491664	152,983.33	-47,016.67	0.03
		Base		100.000000	200,000.00	76.491664	152,983.33	-47,016.67	0.02
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	200,000.000	Local		104.493105	208,986.21	72.750000	145,500.00	-63,486.21	0.02
		Base		104.493105	208,986.21	72.750000	145,500.00	-63,486.21	0.02
225401AX6	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					9.750000	31 Dec 2099		
	1,800,000.000	Local		101.072911	1,819,312.39	98.072093	1,765,297.67	-54,014.72	0.30
		Base		101.072911	1,819,312.39	98.072093	1,765,297.67	-54,014.72	0.27
225401AZ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 08/33 VAR					6.537000	12 Aug 2033		
	970,000.000	Local		100.000000	970,000.00	89.852912	871,573.25	-98,426.75	0.15
		Base		100.000000	970,000.00	89.852912	871,573.25	-98,426.75	0.13
22788CAA3	CROWDSTRIKE HOLDINGS INC COMPANY GUAR 02/29 3					3.000000	15 Feb 2029		
	520,000.000	Local		89.516892	465,487.84	84.000000	436,800.00	-28,687.84	0.07
		Base		89.516892	465,487.84	84.000000	436,800.00	-28,687.84	0.07
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	1,020,000.000	Local		98.054253	1,000,153.38	98.652000	1,006,250.40	6,097.02	0.17
		Base		98.054253	1,000,153.38	98.652000	1,006,250.40	6,097.02	0.15
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	1,280,000.000	Local		105.830055	1,354,624.71	87.294200	1,117,365.76	-237,258.95	0.19
		Base		105.830055	1,354,624.71	87.294200	1,117,365.76	-237,258.95	0.17
237266AJ0	DARLING INGREDIENTS INC COMPANY GUAR 144A 06/30 6					6.000000	15 Jun 2030		
	1,210,000.000	Local		101.902452	1,233,019.67	95.169000	1,151,544.90	-81,474.77	0.20
		Base		101.902452	1,233,019.67	95.169000	1,151,544.90	-81,474.77	0.18
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	1,968,115.840	Local		99.893246	1,966,014.79	95.107100	1,871,817.90	-94,196.89	0.32
		Base		99.893246	1,966,014.79	95.107100	1,871,817.90	-94,196.89	0.29
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
	1,339,298.720	Local		99.677831	1,334,983.92	94.625000	1,267,311.41	-67,672.51	0.22
		Base		99.677831	1,334,983.92	94.625000	1,267,311.41	-67,672.51	0.19

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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24440EAG2	DEERFIELD DAKOTA HOLDING LLC 2021 USD 2ND LIEN TERM LOAN					07 Apr 2028			
		390,000.000	Local 98.899815	385,709.28	96.500000	376,350.00	-9,359.28		0.06
			Base 98.899815	385,709.28	96.500000	376,350.00	-9,359.28		0.06
24521TAJ5	DEL MONTE FOODS INC 2022 TERM LOAN					16 May 2029			
		1,180,000.000	Local 99.050019	1,168,790.22	95.416700	1,125,917.06	-42,873.16		0.19
			Base 99.050019	1,168,790.22	95.416700	1,125,917.06	-42,873.16		0.17
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025			
		1,250,000.000	Local 108.876971	1,360,962.14	100.658679	1,258,233.49	-102,728.65		0.21
			Base 108.876971	1,360,962.14	100.658679	1,258,233.49	-102,728.65		0.19
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027			
		880,000.000	Local 99.239907	873,311.18	100.041700	880,366.96	7,055.78		0.15
			Base 99.239907	873,311.18	100.041700	880,366.96	7,055.78		0.14
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041			
		10,000.000	Local 101.078300	10,107.83	89.558102	8,955.81	-1,152.02		0.00
			Base 101.078300	10,107.83	89.558102	8,955.81	-1,152.02		0.00
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027			
		39,000.000	Local 102.746462	40,071.12	100.220465	39,085.98	-985.14		0.01
			Base 102.746462	40,071.12	100.220465	39,085.98	-985.14		0.01
25211AAL3	DEWOLF PARK CLO, LTD DWOLF 2017 1A DR 144A				5.362000	15 Oct 2030			
		1,270,000.000	Local 100.000000	1,270,000.00	89.157200	1,132,296.44	-137,703.56		0.19
Original Face:		1,270,000.000	Base 100.000000	1,270,000.00	89.157200	1,132,296.44	-137,703.56		0.17
25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875				5.875000	15 Aug 2027			
		1,850,000.000	Local 98.831835	1,828,388.94	86.211000	1,594,903.50	-233,485.44		0.27
			Base 98.831835	1,828,388.94	86.211000	1,594,903.50	-233,485.44		0.25
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375				3.375000	15 Aug 2026			
		1,170,000.000	Local 94.547914	1,106,210.59	68.800000	804,960.00	-301,250.59		0.14
			Base 94.547914	1,106,210.59	68.800000	804,960.00	-301,250.59		0.12
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024			
		1,130,000.000	Local 89.622153	1,012,730.33	89.250000	1,008,525.00	-4,205.33		0.17
			Base 89.622153	1,012,730.33	89.250000	1,008,525.00	-4,205.33		0.16

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25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029		
	710,000.000	Local		98.061666	696,237.83	58.750000	417,125.00	-279,112.83	0.07
		Base		98.061666	696,237.83	58.750000	417,125.00	-279,112.83	0.06
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
	820,000.000	Local		99.923068	819,369.16	75.356000	617,919.20	-201,449.96	0.10
		Base		99.923068	819,369.16	75.356000	617,919.20	-201,449.96	0.09
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75					9.750000	15 Jun 2025		
	395,000.000	Local		101.952238	402,711.34	90.461000	357,320.95	-45,390.39	0.06
		Base		101.952238	402,711.34	90.461000	357,320.95	-45,390.39	0.05
25714PEN4	DOMINICAN REPUBLIC SR UNSECURED 144A 02/33 6					6.000000	22 Feb 2033		
	840,000.000	Local		100.000000	840,000.00	81.258694	682,573.03	-157,426.97	0.12
		Base		100.000000	840,000.00	81.258694	682,573.03	-157,426.97	0.10
25714PEP9	DOMINICAN REPUBLIC SR UNSECURED 144A 02/29 5.5					5.500000	22 Feb 2029		
	800,000.000	Local		100.000000	800,000.00	86.110820	688,886.56	-111,113.44	0.12
		Base		100.000000	800,000.00	86.110820	688,886.56	-111,113.44	0.11
26142RAB0	DRAFTKINGS HOLDINGS INC COMPANY GUAR 03/28 0.00000						15 Mar 2028		
	1,660,000.000	Local		83.053716	1,378,691.68	64.543743	1,071,426.13	-307,265.55	0.18
		Base		83.053716	1,378,691.68	64.543743	1,071,426.13	-307,265.55	0.16
26252JBA5	DRYDEN SENIOR LOAN FUND DRSLF 2019 75A DR2 144A					5.612000	15 Apr 2034		
	1,100,000.000	Local		100.000000	1,100,000.00	87.715100	964,866.10	-135,133.90	0.16
	Original Face: 1,100,000.000	Base		100.000000	1,100,000.00	87.715100	964,866.10	-135,133.90	0.15
26863LAJ3	ELP 2021 ELP ELP 2021 ELP D 144A					4.337400	15 Nov 2038		
	1,160,000.000	Local		99.629022	1,155,696.66	93.987390	1,090,253.72	-65,442.94	0.19
	Original Face: 1,160,000.000	Base		99.629022	1,155,696.66	93.987390	1,090,253.72	-65,442.94	0.17
26884LAG4	EQT CORP SR UNSECURED 02/30 7					7.500000	01 Feb 2030		
	700,000.000	Local		124.621493	872,350.45	103.190000	722,330.00	-150,020.45	0.12
		Base		124.621493	872,350.45	103.190000	722,330.00	-150,020.45	0.11
26884LAH2	EQT CORP SR UNSECURED 02/25 6.125					6.625000	01 Feb 2025		
	570,000.000	Local		103.621500	590,642.55	100.128000	570,729.60	-19,912.95	0.10
		Base		103.621500	590,642.55	100.128000	570,729.60	-19,912.95	0.09

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26885BAF7	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6				6.000000	01 Jul 2025		
		190,000.000	Local 100.000000	190,000.00	92.495771	175,741.96	-14,258.04	0.03
			Base 100.000000	190,000.00	92.495771	175,741.96	-14,258.04	0.03
26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5				6.500000	01 Jul 2027		
		320,000.000	Local 105.096631	336,309.22	92.407991	295,705.57	-40,603.65	0.05
			Base 105.096631	336,309.22	92.407991	295,705.57	-40,603.65	0.05
26885BAN0	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5				7.500000	01 Jun 2030		
		600,000.000	Local 100.779945	604,679.67	94.118197	564,709.18	-39,970.49	0.10
			Base 100.779945	604,679.67	94.118197	564,709.18	-39,970.49	0.09
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN					01 Oct 2026		
		150,000.000	Local 99.014373	148,521.56	82.333300	123,499.95	-25,021.61	0.02
			Base 99.014373	148,521.56	82.333300	123,499.95	-25,021.61	0.02
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A				4.184000	25 May 2037		
		83,952.060	Local 100.415404	84,300.80	99.290900	83,356.76	-944.04	0.01
Original Face:		410,000.000	Base 100.415404	84,300.80	99.290900	83,356.76	-944.04	0.01
29210RAB1	EMPIRE TODAY LLC 2021 TERM LOAN B					03 Apr 2028		
		610,700.000	Local 99.203843	605,837.87	78.850000	481,536.95	-124,300.92	0.08
			Base 99.203843	605,837.87	78.850000	481,536.95	-124,300.92	0.07
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75				5.750000	30 Jan 2028		
		840,000.000	Local 102.285199	859,195.67	95.375000	801,150.00	-58,045.67	0.14
			Base 102.285199	859,195.67	95.375000	801,150.00	-58,045.67	0.12
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				7.125000	31 Dec 2099		
		380,000.000	Local 100.000000	380,000.00	82.147145	312,159.15	-67,840.85	0.05
			Base 100.000000	380,000.00	82.147145	312,159.15	-67,840.85	0.05
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2					08 Mar 2024		
		215,050.000	Local 98.698052	212,250.16	80.000000	172,040.00	-40,210.16	0.03
			Base 98.698052	212,250.16	80.000000	172,040.00	-40,210.16	0.03
30227FAA8	EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A				3.898000	15 Jul 2038		
		974,005.480	Local 100.059567	974,585.67	96.857860	943,400.86	-31,184.81	0.16
Original Face:		980,000.000	Base 100.059567	974,585.67	96.857860	943,400.86	-31,184.81	0.14

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30227FAG5	EXTENDED STAY AMERICA TRUST ESA 2021 ESH C 144A				4.518000	15 Jul 2038			
		1,272,170.410	Local	97.854911	1,244,881.22	96.115870	1,222,757.66	-22,123.56	0.21
Original Face:		1,280,000.000	Base	97.854911	1,244,881.22	96.115870	1,222,757.66	-22,123.56	0.19
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					18 Feb 2027			
		595,680.420	Local	99.915379	595,176.35	90.333300	538,097.78	-57,078.57	0.09
			Base	99.915379	595,176.35	90.333300	538,097.78	-57,078.57	0.08
30233PAH3	EYECARE PARTNERS, LLC 2021 INCREMENTAL TERM LOAN					15 Nov 2028			
		805,950.000	Local	99.821009	804,507.42	90.000000	725,355.00	-79,152.42	0.12
			Base	99.821009	804,507.42	90.000000	725,355.00	-79,152.42	0.11
30257WAA4	FAGE INTL / FAGE USA COMPANY GUAR 144A 08/26 5.625				5.625000	15 Aug 2026			
		1,263,000.000	Local	91.465907	1,155,214.40	88.788000	1,121,392.44	-33,821.96	0.19
			Base	91.465907	1,155,214.40	88.788000	1,121,392.44	-33,821.96	0.17
30709UAB0	FANATICS HOLDINGS INC FANATICS HOLDINGS INC TERM LOA					24 Nov 2028			
		1,230,700.000	Local	99.552767	1,225,195.90	96.250000	1,184,548.75	-40,647.15	0.20
			Base	99.552767	1,225,195.90	96.250000	1,184,548.75	-40,647.15	0.18
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				5.084000	25 Mar 2031			
		572,820.450	Local	100.000000	572,820.45	98.895540	566,493.88	-6,326.57	0.10
Original Face:		1,310,000.000	Base	100.000000	572,820.45	98.895540	566,493.88	-6,326.57	0.09
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				7.484000	25 Jan 2024			
		116,887.400	Local	103.344621	120,796.84	101.368410	118,486.90	-2,309.94	0.02
Original Face:		360,000.000	Base	103.344621	120,796.84	101.368410	118,486.90	-2,309.94	0.02
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				6.084000	25 Jul 2024			
		206,328.350	Local	102.160168	210,785.39	100.418060	207,190.93	-3,594.46	0.04
Original Face:		710,000.000	Base	102.160168	210,785.39	100.418060	207,190.93	-3,594.46	0.03
30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2				7.384000	25 Feb 2025			
		195,923.670	Local	97.055333	190,154.37	102.047610	199,935.42	9,781.05	0.03
Original Face:		1,780,000.000	Base	97.055333	190,154.37	102.047610	199,935.42	9,781.05	0.03
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2				9.084000	25 Sep 2028			
		184,493.430	Local	107.049319	197,498.96	103.549960	191,042.87	-6,456.09	0.03
Original Face:		820,000.000	Base	107.049319	197,498.96	103.549960	191,042.87	-6,456.09	0.03

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30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1					6.834000	25 Oct 2030		
	1,250,000.000	Local	100.000000		1,250,000.00	98.817270	1,235,215.88	-14,784.12	0.21
Original Face:	1,250,000.000	Base	100.000000		1,250,000.00	98.817270	1,235,215.88	-14,784.12	0.19
3137BF4Y4	FREDDIE MAC FHR 4415 IO					0.179639	15 Apr 2041		
	20,842.260	Local	21.149194		4,407.97	3.743920	780.32	-3,627.65	0.00
Original Face:	200,000.000	Base	21.149194		4,407.97	3.743920	780.32	-3,627.65	0.00
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					10.634000	25 Dec 2027		
	318,574.550	Local	99.960078		318,447.37	100.990770	321,730.89	3,283.52	0.05
Original Face:	330,000.000	Base	99.960078		318,447.37	100.990770	321,730.89	3,283.52	0.05
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					6.234000	25 Jul 2030		
	600,000.000	Local	100.000000		600,000.00	97.293870	583,763.22	-16,236.78	0.10
Original Face:	600,000.000	Base	100.000000		600,000.00	97.293870	583,763.22	-16,236.78	0.09
31394UEC2	FANNIE MAE FNR 2005 88 IP					0.022805	25 Oct 2035		
	33,317.170	Local	1.773740		590.96	3.718170	1,238.79	647.83	0.00
Original Face:	1,400,000.000	Base	1.773740		590.96	3.718170	1,238.79	647.83	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					0.152991	25 Mar 2036		
	21,285.370	Local	22.236917		4,733.21	3.834630	816.22	-3,916.99	0.00
Original Face:	2,700,000.000	Base	22.233205		4,732.42	3.834630	816.22	-3,916.20	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					0.774915	25 Jul 2036		
	36,064.520	Local	0.000166		0.06	6.339220	2,286.21	2,286.15	0.00
Original Face:	1,400,000.000	Base	0.000166		0.06	6.339220	2,286.21	2,286.15	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.587167	25 Dec 2036		
	27,499.290	Local	0.000109		0.03	5.823850	1,601.52	1,601.49	0.00
Original Face:	1,700,000.000	Base	0.000109		0.03	5.823850	1,601.52	1,601.49	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					2.587167	25 Dec 2036		
	31,066.860	Local	0.000161		0.05	4.052290	1,258.92	1,258.87	0.00
Original Face:	1,600,000.000	Base	0.000161		0.05	4.052290	1,258.92	1,258.87	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
	10,336.860	Local	1.793678		185.41	0.889410	91.94	-93.47	0.00
Original Face:	425,601.240	Base	1.793678		185.41	0.889410	91.94	-93.47	0.00

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3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68				2.680000	01 Jan 2035			
		100,000.000	Local	101.328120	101,328.12	82.132402	82,132.40	-19,195.72	0.01
Original Face:		100,000.000	Base	101.328120	101,328.12	82.132402	82,132.40	-19,195.72	0.01
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE				2.790000	01 Jan 2035			
		236,961.640	Local	102.412420	242,678.15	85.351102	202,249.37	-40,428.78	0.03
Original Face:		240,000.000	Base	102.412420	242,678.15	85.351102	202,249.37	-40,428.78	0.03
31556TAA7	FERTITTA ENTERTAINMENT SR SECURED 144A 01/29 4.625				4.625000	15 Jan 2029			
		530,000.000	Local	93.195225	493,934.69	82.750000	438,575.00	-55,359.69	0.07
			Base	93.195225	493,934.69	82.750000	438,575.00	-55,359.69	0.07
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A				3.001000	25 Jan 2067			
		1,300,000.000	Local	99.997213	1,299,963.77	72.776290	946,091.77	-353,872.00	0.16
Original Face:		1,300,000.000	Base	99.997213	1,299,963.77	72.776290	946,091.77	-353,872.00	0.15
31935HAD9	FIRST BRANDS 2021 TERM LOAN					30 Mar 2027			
		493,750.000	Local	99.227797	489,937.25	95.750000	472,765.63	-17,171.62	0.08
			Base	99.227797	489,937.25	95.750000	472,765.63	-17,171.62	0.07
31935HAF4	FIRST BRANDS GROUP, LLC 2021 2ND LIEN TERM LOAN					30 Mar 2028			
		290,000.000	Local	98.263634	284,964.54	95.000000	275,500.00	-9,464.54	0.05
			Base	98.263634	284,964.54	95.000000	275,500.00	-9,464.54	0.04
31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625				5.625000	01 Jan 2030			
		590,000.000	Local	100.000000	590,000.00	85.437000	504,078.30	-85,921.70	0.09
			Base	100.000000	590,000.00	85.437000	504,078.30	-85,921.70	0.08
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1				3.954000	25 Sep 2034			
		31,585.760	Local	98.961462	31,257.73	99.654720	31,476.70	218.97	0.01
Original Face:		1,029,400.000	Base	98.961462	31,257.73	99.654720	31,476.70	218.97	0.00
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027			
		2,330,000.000	Local	104.220094	2,428,328.20	89.804000	2,092,433.20	-335,895.00	0.36
			Base	104.220094	2,428,328.20	89.804000	2,092,433.20	-335,895.00	0.32
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875				7.875000	15 Nov 2025			
		1,580,000.000	Local	99.465811	1,571,559.82	79.767000	1,260,318.60	-311,241.22	0.21
			Base	99.465811	1,571,559.82	79.767000	1,260,318.60	-311,241.22	0.19

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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	
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024			
		1,076,110.600	Local	99.736288	1,073,272.77	97.375000	1,047,862.70	-25,410.07	0.18
			Base	99.736288	1,073,272.77	97.375000	1,047,862.70	-25,410.07	0.16
34416DAU2	FOCUS FINANCIAL PARTNERS, LLC 2021 TERM LOAN B4					30 Jun 2028			
		701,454.450	Local	99.487863	697,862.04	96.550000	677,254.27	-20,607.77	0.11
			Base	99.487863	697,862.04	96.550000	677,254.27	-20,607.77	0.10
344849AA2	FOOT LOCKER INC SR UNSECURED 144A 10/29 4				4.000000	01 Oct 2029			
		170,000.000	Local	82.336312	139,971.73	77.454661	131,672.92	-8,298.81	0.02
			Base	82.336312	139,971.73	77.454661	131,672.92	-8,298.81	0.02
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25				3.250000	12 Feb 2032			
		2,050,000.000	Local	101.266525	2,075,963.77	71.800000	1,471,900.00	-604,063.77	0.25
			Base	101.266525	2,075,963.77	71.800000	1,471,900.00	-604,063.77	0.23
345370DB3	FORD MOTOR COMPANY SR UNSECURED 08/32 6.1				6.100000	19 Aug 2032			
		750,000.000	Local	99.833865	748,753.99	88.160000	661,200.00	-87,553.99	0.11
			Base	99.833865	748,753.99	88.160000	661,200.00	-87,553.99	0.10
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4				4.000000	13 Nov 2030			
		400,000.000	Local	104.531573	418,126.29	78.000000	312,000.00	-106,126.29	0.05
			Base	104.531573	418,126.29	78.000000	312,000.00	-106,126.29	0.05
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625				3.625000	17 Jun 2031			
		2,140,000.000	Local	99.700105	2,133,582.24	74.295000	1,589,913.00	-543,669.24	0.27
			Base	99.700105	2,133,582.24	74.295000	1,589,913.00	-543,669.24	0.24
345397C27	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95				4.950000	28 May 2027			
		570,000.000	Local	100.130609	570,744.47	88.861000	506,507.70	-64,236.77	0.09
			Base	100.130609	570,744.47	88.861000	506,507.70	-64,236.77	0.08
345397YT4	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815				3.815000	02 Nov 2027			
		400,000.000	Local	96.834453	387,337.81	84.000000	336,000.00	-51,337.81	0.06
			Base	96.834453	387,337.81	84.000000	336,000.00	-51,337.81	0.05
35040UAC5	FOUNDATION FINANCE TRUST FFIN 2017 1A C 144A				5.400000	15 Jul 2033			
		1,400,000.000	Local	107.928933	1,511,005.06	96.486260	1,350,807.64	-160,197.42	0.23
Original Face:		1,400,000.000	Base	107.928933	1,511,005.06	96.486260	1,350,807.64	-160,197.42	0.21

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	Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A			4.500000	25 Feb 2059			
	1,220,000.000	Local	100.345383	1,224,213.67	84.556520	1,031,589.54	-192,624.13	0.18
Original Face:	1,220,000.000	Base	100.345383	1,224,213.67	84.556520	1,031,589.54	-192,624.13	0.16
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A			4.580690	25 Aug 2033			
	670,000.000	Local	101.936500	682,974.55	96.878180	649,083.81	-33,890.74	0.11
Original Face:	670,000.000	Base	101.936500	682,974.55	96.878180	649,083.81	-33,890.74	0.10
35564KDX4	FREDDIE MAC STACR STACR 2021 DNA2 B1 144A			5.680690	25 Aug 2033			
	1,520,000.000	Local	99.112747	1,506,513.75	90.004040	1,368,061.41	-138,452.34	0.23
Original Face:	1,520,000.000	Base	99.112747	1,506,513.75	90.004040	1,368,061.41	-138,452.34	0.21
35564KJA8	FREDDIE MAC STACR STACR 2021 DNA5 B1 144A			5.330690	25 Jan 2034			
	1,290,000.000	Local	99.427075	1,282,609.27	88.719430	1,144,480.65	-138,128.62	0.19
Original Face:	1,290,000.000	Base	99.427075	1,282,609.27	88.719430	1,144,480.65	-138,128.62	0.18
35564KUX5	FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A			5.180690	25 Apr 2042			
	1,550,000.000	Local	100.000000	1,550,000.00	94.374860	1,462,810.33	-87,189.67	0.25
Original Face:	1,550,000.000	Base	100.000000	1,550,000.00	94.374860	1,462,810.33	-87,189.67	0.22
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A			4.934000	25 Feb 2050			
	519,760.710	Local	100.822796	524,037.28	98.452880	511,719.39	-12,317.89	0.09
Original Face:	1,130,000.000	Base	100.822796	524,037.28	98.452880	511,719.39	-12,317.89	0.08
35565XAH3	FREDDIE MAC STACR STACR 2020 DNA4 M2 144A			6.834000	25 Aug 2050			
	3,454.310	Local	101.135393	3,493.53	99.976990	3,453.52	-40.01	0.00
Original Face:	270,000.000	Base	101.135393	3,493.53	99.976990	3,453.52	-40.01	0.00
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45			5.450000	15 Mar 2043			
	870,000.000	Local	100.535864	874,662.02	83.430000	725,841.00	-148,821.02	0.12
		Base	100.535864	874,662.02	83.430000	725,841.00	-148,821.02	0.11
359678AC3	FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25			8.250000	15 Feb 2028			
	510,000.000	Local	96.075798	489,986.57	90.013000	459,066.30	-30,920.27	0.08
		Base	96.075798	489,986.57	90.013000	459,066.30	-30,920.27	0.07
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6			6.000000	15 Apr 2026			
	270,000.000	Local	96.073115	259,397.41	81.732052	220,676.54	-38,720.87	0.04
		Base	96.073115	259,397.41	81.732052	220,676.54	-38,720.87	0.03

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36162JAC0	GEO GROUP INC/THE SECURED 06/28 10.5				10.500000	30 Jun 2028			
		1,310,000.000	Local 96.124995	1,259,237.44	98.890945	1,295,471.38	36,233.94		0.22
			Base 96.124995	1,259,237.44	98.890945	1,295,471.38	36,233.94		0.20
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125				5.125000	15 Dec 2026			
		330,000.000	Local 98.981097	326,637.62	93.124500	307,310.85	-19,326.77		0.05
			Base 98.981097	326,637.62	93.124500	307,310.85	-19,326.77		0.05
3623415P0	GSA A HOME EQUITY TRUST GSA A 2006 2 1A2				3.624000	25 Dec 2035			
		525,708.120	Local 95.871814	504,005.91	88.083870	463,064.06	-40,941.85		0.08
Original Face:		2,210,000.000	Base 95.871814	504,005.91	88.083870	463,064.06	-40,941.85		0.07
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				4.115343	10 Oct 2049			
		430,000.000	Local 99.276198	426,887.65	87.682740	377,035.78	-49,851.87		0.06
Original Face:		430,000.000	Base 99.276198	426,887.65	87.682740	377,035.78	-49,851.87		0.06
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A				2.714000	26 Sep 2037			
		198,996.630	Local 98.252925	195,520.01	99.195250	197,395.20	1,875.19		0.03
Original Face:		2,660,000.000	Base 98.252925	195,520.01	99.195250	197,395.20	1,875.19		0.03
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A				3.918000	15 Dec 2036			
		1,470,000.000	Local 100.000000	1,470,000.00	97.990270	1,440,456.97	-29,543.03		0.24
Original Face:		1,470,000.000	Base 100.000000	1,470,000.00	97.990270	1,440,456.97	-29,543.03		0.22
36472TAA7	GANNETT CO INC SR SECURED 12/27 6				6.000000	01 Dec 2027			
		198,000.000	Local 96.091480	190,261.13	89.526327	177,262.13	-12,999.00		0.03
			Base 96.091480	190,261.13	89.526327	177,262.13	-12,999.00		0.03
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125				8.125000	26 Mar 2032			
		1,230,000.000	Local 94.550160	1,162,966.97	37.222000	457,830.60	-705,136.37		0.08
Original Face:		1,230,000.000	Base 94.550160	1,162,966.97	37.222000	457,830.60	-705,136.37		0.07
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN					29 Nov 2025			
		464,849.550	Local 98.875150	459,620.69	89.250000	414,878.22	-44,742.47		0.07
			Base 98.875150	459,620.69	89.250000	414,878.22	-44,742.47		0.06
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024			
		2,628,795.000	Local 95.779420	2,517,844.60	75.250000	1,978,168.24	-539,676.36		0.34
			Base 95.779420	2,517,844.60	75.250000	1,978,168.24	-539,676.36		0.30

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38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				0.475070	20 Nov 2042			
		29,787.860	Local	0.000302	0.09	2.077090	618.72	618.63	0.00
Original Face:		300,000.000	Base	0.000302	0.09	2.077090	618.72	618.63	0.00
38469EAD5	GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN					04 Aug 2027			
		358,993.500	Local	99.419193	356,908.44	94.729200	340,071.67	-16,836.77	0.06
			Base	99.419193	356,908.44	94.729200	340,071.67	-16,836.77	0.05
38748YAA0	GRANITE US HOLDINGS CORP COMPANY GUAR 144A 10/27 11				11.000000	01 Oct 2027			
		640,000.000	Local	104.329167	667,706.67	94.270786	603,333.03	-64,373.64	0.10
			Base	104.329167	667,706.67	94.270786	603,333.03	-64,373.64	0.09
39355YAJ3	VT TOPCO, INC. 2021 INCREMENTAL TERM LOAN					01 Aug 2025			
		631,597.700	Local	99.634508	629,289.26	95.750000	604,754.80	-24,534.46	0.10
			Base	99.634508	629,289.26	95.750000	604,754.80	-24,534.46	0.09
39355YAK0	VT TOPCO, INC. 2021 DELAYED DRAW TERM LOAN					01 Aug 2025			
		41,428.580	Local	100.000000	41,428.58	95.750000	39,667.87	-1,760.71	0.01
			Base	100.000000	41,428.58	95.750000	39,667.87	-1,760.71	0.01
39808KAB3	GREYSTON SELECT FINANCIAL LLC TERM LOAN B					16 Jun 2028			
		804,861.520	Local	97.880284	787,800.74	93.000000	748,521.21	-39,279.53	0.13
			Base	97.880284	787,800.74	93.000000	748,521.21	-39,279.53	0.12
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027			
		351,711.200	Local	100.317300	352,827.18	94.712500	333,114.47	-19,712.71	0.06
			Base	100.317300	352,827.18	94.712500	333,114.47	-19,712.71	0.05
40204BAA3	GUITAR CENTER INC SR SECURED 144A 01/26 8.5				8.500000	15 Jan 2026			
		1,930,000.000	Local	104.113784	2,009,396.04	88.588000	1,709,748.40	-299,647.64	0.29
			Base	104.113784	2,009,396.04	88.588000	1,709,748.40	-299,647.64	0.26
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875				3.875000	15 Dec 2028			
		1,000,000.000	Local	99.228867	992,288.67	78.500000	785,000.00	-207,288.67	0.13
			Base	99.228867	992,288.67	78.500000	785,000.00	-207,288.67	0.12
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028			
		1,300,000.000	Local	104.928407	1,364,069.29	95.342834	1,239,456.84	-124,612.45	0.21
			Base	104.928407	1,364,069.29	95.342834	1,239,456.84	-124,612.45	0.19

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40441LAG1	HGI CRE CLO LTD HGI 2021 FL1 C 144A				4.639140	16 Jun 2036		
		450,000.000	Local 100.000000	450,000.00	94.949900	427,274.55	-22,725.45	0.07
Original Face:		450,000.000	Base 100.000000	450,000.00	94.949900	427,274.55	-22,725.45	0.07
40637HAD1	HALOZYME THERAPEUTICS IN SR UNSECURED 03/27 0.25				0.250000	01 Mar 2027		
		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
41809JAA3	KINGDOM OF JORDAN SR UNSECURED 144A 01/28 7.75				7.750000	15 Jan 2028		
		1,230,000.000	Local 99.136937	1,219,384.33	94.395000	1,161,058.50	-58,325.83	0.20
			Base 99.136937	1,219,384.33	94.395000	1,161,058.50	-58,325.83	0.18
41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75				5.750000	20 Jan 2026		
		2,410,000.000	Local 94.945325	2,288,182.34	88.199000	2,125,595.90	-162,586.44	0.36
			Base 94.945325	2,288,182.34	88.199000	2,125,595.90	-162,586.44	0.33
421300AL8	HAYWARD INDUSTRIES INC 2021 TERM LOAN					30 May 2028		
		1,007,250.000	Local 99.583698	1,003,056.80	93.916700	945,975.96	-57,080.84	0.16
			Base 99.583698	1,003,056.80	93.916700	945,975.96	-57,080.84	0.15
431318AZ7	HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/32 6.25				6.250000	15 Apr 2032		
		770,000.000	Local 100.000000	770,000.00	88.581000	682,073.70	-87,926.30	0.12
			Base 100.000000	770,000.00	88.581000	682,073.70	-87,926.30	0.10
43300LAL4	HILTON USA TRUST HILT 2016 HHV D 144A				4.333283	05 Nov 2038		
		640,000.000	Local 106.180352	679,554.25	85.384010	546,457.66	-133,096.59	0.09
Original Face:		640,000.000	Base 106.180352	679,554.25	85.384010	546,457.66	-133,096.59	0.08
44055EAG6	HORNBLOWER SUB LLC 2020 REPRICED TERM LOAN B					27 Apr 2025		
		1,382,499.480	Local 95.898344	1,325,794.11	68.500000	947,012.14	-378,781.97	0.16
			Base 95.898344	1,325,794.11	68.500000	947,012.14	-378,781.97	0.15
442722AA2	HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 01/27 6.75				6.750000	15 Jan 2027		
		810,000.000	Local 100.618458	815,009.51	89.195915	722,486.91	-92,522.60	0.12
			Base 100.618458	815,009.51	89.195915	722,486.91	-92,522.60	0.11
443628AH5	HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125				6.125000	01 Apr 2029		
		950,000.000	Local 105.252241	999,896.29	80.573000	765,443.50	-234,452.79	0.13
			Base 105.252241	999,896.29	80.573000	765,443.50	-234,452.79	0.12

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44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN					20 Mar 2028		
		1,774,711.950	Local 99.155539	1,759,725.20	90.000000	1,597,240.76	-162,484.44	0.27
			Base 99.155539	1,759,725.20	90.000000	1,597,240.76	-162,484.44	0.25
44928XBJ2	ICG US CLO LTD ICG 2014 1A CR2 144A				6.339860	20 Oct 2034		
		980,000.000	Local 99.493917	975,040.39	84.040200	823,593.96	-151,446.43	0.14
Original Face:		980,000.000	Base 99.493917	975,040.39	84.040200	823,593.96	-151,446.43	0.13
44988FAD2	IIP OPERATING PARTNER COMPANY GUAR 05/26 5.5				5.500000	25 May 2026		
		770,000.000	Local 95.535205	735,621.08	89.343244	687,942.98	-47,678.10	0.12
			Base 95.535205	735,621.08	89.343244	687,942.98	-47,678.10	0.11
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5				3.500000	11 Jan 2028		
		730,000.000	Local 102.758719	750,138.65	90.754173	662,505.46	-87,633.19	0.11
			Base 102.758719	750,138.65	90.754173	662,505.46	-87,633.19	0.10
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026		
		370,000.000	Local 96.255743	356,146.25	90.980332	336,627.23	-19,519.02	0.06
			Base 96.255743	356,146.25	90.980332	336,627.23	-19,519.02	0.05
46116VAE5	STONEX GROUP INC SR SECURED 144A 06/25 8.625				8.625000	15 Jun 2025		
		690,000.000	Local 101.023778	697,064.07	101.008000	696,955.20	-108.87	0.12
			Base 101.023778	697,064.07	101.008000	696,955.20	-108.87	0.11
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL					17 Aug 2028		
		1,188,749.520	Local 99.604184	1,184,044.26	96.750000	1,150,115.16	-33,929.10	0.20
			Base 99.604184	1,184,044.26	96.750000	1,150,115.16	-33,929.10	0.18
46630CAF1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2007 CH4 M1				3.314000	25 May 2037		
		1,170,000.000	Local 98.379630	1,151,041.67	94.752320	1,108,602.14	-42,439.53	0.19
Original Face:		1,170,000.000	Base 98.379630	1,151,041.67	94.752320	1,108,602.14	-42,439.53	0.17
466317AL8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 NLP D 144A				5.011780	15 Apr 2037		
		1,330,000.000	Local 96.296256	1,280,740.20	92.990740	1,236,776.84	-43,963.36	0.21
Original Face:		1,330,000.000	Base 96.296256	1,280,740.20	92.990740	1,236,776.84	-43,963.36	0.19
46654EAG6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 NYAH D 144A				4.358000	15 Jun 2038		
		1,440,000.000	Local 99.763717	1,436,597.53	94.736300	1,364,202.72	-72,394.81	0.23
Original Face:		1,440,000.000	Base 99.763717	1,436,597.53	94.736300	1,364,202.72	-72,394.81	0.21

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47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028		
		2,552,391.790	Local 99.709152	2,544,968.22	95.725000	2,443,277.04	-101,691.18	0.41
			Base 99.709152	2,544,968.22	95.725000	2,443,277.04	-101,691.18	0.38
47077WAA6	JANE STREET GRP/JSG FIN SR SECURED 144A 11/29 4.5				4.500000	15 Nov 2029		
		970,000.000	Local 100.795985	977,721.05	86.000000	834,200.00	-143,521.05	0.14
			Base 100.795985	977,721.05	86.000000	834,200.00	-143,521.05	0.13
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				5.359860	20 Oct 2027		
		250,000.000	Local 99.489664	248,724.16	91.117100	227,792.75	-20,931.41	0.04
Original Face:		250,000.000	Base 99.489664	248,724.16	91.117100	227,792.75	-20,931.41	0.04
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A				5.612000	15 Oct 2030		
		750,000.000	Local 100.000000	750,000.00	88.196700	661,475.25	-88,524.75	0.11
Original Face:		750,000.000	Base 100.000000	750,000.00	88.196700	661,475.25	-88,524.75	0.10
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A				4.312000	15 Jul 2031		
		500,000.000	Local 97.708426	488,542.13	94.697000	473,485.00	-15,057.13	0.08
Original Face:		500,000.000	Base 97.708426	488,542.13	94.697000	473,485.00	-15,057.13	0.07
48254EAB7	KKR APPLE BIDCO LLC 2021 TERM LOAN					23 Sep 2028		
		1,071,900.000	Local 99.769189	1,069,425.94	95.325000	1,021,788.68	-47,637.26	0.17
			Base 99.769189	1,069,425.94	95.325000	1,021,788.68	-47,637.26	0.16
482606AN0	KNDR TRUST 2021 KIND KNDR 2021 KIND D 144A				5.118000	15 Aug 2038		
		1,131,819.950	Local 100.000000	1,131,819.95	92.511490	1,047,063.50	-84,756.45	0.18
Original Face:		1,140,000.000	Base 100.000000	1,131,819.95	92.511490	1,047,063.50	-84,756.45	0.16
48275RAJ6	KREF 2021 FL2 LTD KREF 2021 FL2 D 144A				5.139140	15 Feb 2039		
		1,140,000.000	Local 100.000000	1,140,000.00	92.540600	1,054,962.84	-85,037.16	0.18
Original Face:		1,140,000.000	Base 100.000000	1,140,000.00	92.540600	1,054,962.84	-85,037.16	0.16
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027		
		1,650,000.000	Local 104.453871	1,723,488.87	83.605000	1,379,482.50	-344,006.37	0.23
			Base 104.453871	1,723,488.87	83.605000	1,379,482.50	-344,006.37	0.21
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027		
		1,240,000.000	Local 101.064790	1,253,203.40	84.500000	1,047,800.00	-205,403.40	0.18
			Base 101.064790	1,253,203.40	84.500000	1,047,800.00	-205,403.40	0.16

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501797AN4	BATH + BODY WORKS INC COMPANY GUAR 02/28 5.25					5.250000	01 Feb 2028		
	710,000.000	Local		92.762168	658,611.39	86.686247	615,472.35	-43,139.04	0.10
		Base		92.762168	658,611.39	86.686247	615,472.35	-43,139.04	0.09
501797AW4	BATH + BODY WORKS INC COMPANY GUAR 144A 10/30 6.625					6.625000	01 Oct 2030		
	120,000.000	Local		103.880658	124,656.79	87.000000	104,400.00	-20,256.79	0.02
		Base		103.880658	124,656.79	87.000000	104,400.00	-20,256.79	0.02
50205HAC4	LRS HOLDINGS, LLC TERM LOAN B						31 Aug 2028		
	1,131,450.000	Local		99.648677	1,127,474.96	94.500000	1,069,220.25	-58,254.71	0.18
		Base		99.648677	1,127,474.96	94.500000	1,069,220.25	-58,254.71	0.16
50219UAB1	LIBERTY TIRE RECYCLE HOLD LLC 2021 TERM LOAN						05 May 2028		
	1,076,375.000	Local		99.191638	1,067,673.99	90.500000	974,119.38	-93,554.61	0.17
		Base		99.191638	1,067,673.99	90.500000	974,119.38	-93,554.61	0.15
50220KAB0	LES SCHWAB TIRE CENTERS TERM LOAN B						02 Nov 2027		
	413,700.000	Local		99.621255	412,133.13	95.250000	394,049.25	-18,083.88	0.07
		Base		99.621255	412,133.13	95.250000	394,049.25	-18,083.88	0.06
505742AM8	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 02/27 4.25					4.250000	01 Feb 2027		
	430,000.000	Local		84.155593	361,869.05	80.520775	346,239.33	-15,629.72	0.06
		Base		84.155593	361,869.05	80.520775	346,239.33	-15,629.72	0.05
505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75					4.750000	15 Jun 2029		
	480,000.000	Local		80.821640	387,943.87	74.865000	359,352.00	-28,591.87	0.06
		Base		80.821640	387,943.87	74.865000	359,352.00	-28,591.87	0.06
51207KAB5	LAKESHORE LEARNING MATERIALS TERM LOAN						29 Sep 2028		
	1,121,525.000	Local		99.864953	1,120,010.41	95.750000	1,073,860.19	-46,150.22	0.18
		Base		99.864953	1,120,010.41	95.750000	1,073,860.19	-46,150.22	0.17
51508PAG9	GOLDEN NUGGET, LLC 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	0.000	Local		0.000000	-6.01	0.000000	0.00	6.01	0.00
		Base		0.000000	-6.01	0.000000	0.00	6.01	0.00
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
	340,000.000	Local		91.899712	312,459.02	87.456283	297,351.36	-15,107.66	0.05
		Base		91.899712	312,459.02	87.456283	297,351.36	-15,107.66	0.05

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517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	30,000.000	Local	98.855767	29,656.73	89.698014	26,909.40	-2,747.33	0.00	
		Base	98.855767	29,656.73	89.698014	26,909.40	-2,747.33	0.00	
521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6.125					6.125000	01 Apr 2028		
	1,000,000.000	Local	100.736047	1,007,360.47	52.016588	520,165.88	-487,194.59	0.09	
		Base	100.736047	1,007,360.47	52.016588	520,165.88	-487,194.59	0.08	
52473NAA6	LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5					5.000000	01 Feb 2026		
	800,000.000	Local	100.406083	803,248.66	85.633000	685,064.00	-118,184.66	0.12	
		Base	100.406083	803,248.66	85.633000	685,064.00	-118,184.66	0.11	
52474XAB1	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A					3.250000	25 Jul 2061		
	860,000.000	Local	100.059759	860,513.93	89.829630	772,534.82	-87,979.11	0.13	
	Original Face:	860,000.000	Base	100.059759	860,513.93	89.829630	772,534.82	-87,979.11	0.12
52475XAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS5 A1 144A					2.250000	25 Jul 2067		
	248,861.810	Local	100.024230	248,922.11	91.638330	228,052.81	-20,869.30	0.04	
	Original Face:	290,000.000	Base	100.024230	248,922.11	91.638330	228,052.81	-20,869.30	0.04
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A					1.750000	25 Apr 2061		
	288,221.950	Local	98.141179	282,864.42	92.803270	267,479.39	-15,385.03	0.05	
	Original Face:	360,000.000	Base	98.141179	282,864.42	92.803270	267,479.39	-15,385.03	0.04
52476DAB3	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A					3.500000	25 Apr 2061		
	900,000.000	Local	100.069090	900,621.81	91.308480	821,776.32	-78,845.49	0.14	
	Original Face:	900,000.000	Base	100.069090	900,621.81	91.308480	821,776.32	-78,845.49	0.13
52706YAJ2	LESLIES POOLMART INC 2021 TERM LOAN B						09 Mar 2028		
	465,918.000	Local	98.920834	460,889.97	95.100000	443,088.02	-17,801.95	0.08	
		Base	98.920834	460,889.97	95.100000	443,088.02	-17,801.95	0.07	
53069QAB5	LIBERTY LATIN AMERICA SR UNSECURED 07/24 2					2.000000	15 Jul 2024		
	240,000.000	Local	97.743667	234,584.80	87.441364	209,859.27	-24,725.53	0.04	
		Base	97.743667	234,584.80	87.441364	209,859.27	-24,725.53	0.03	
530715AD3	LIBERTY INTERACTIVE LLC SR UNSECURED 07/29 8.5					8.500000	15 Jul 2029		
	920,000.000	Local	110.255927	1,014,354.53	65.500000	602,600.00	-411,754.53	0.10	
		Base	110.255927	1,014,354.53	65.500000	602,600.00	-411,754.53	0.09	

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531465AA0	LIBERTY TRIPADVISOR HOLD SR UNSECURED 144A 06/51 0.5				0.500000	30 Jun 2051			
		130,000.000	Local	83.577431	108,650.66	71.150000	92,495.00	-16,155.66	0.02
			Base	83.577431	108,650.66	71.150000	92,495.00	-16,155.66	0.01
53219LAR0	LIFEPT/LEGACY LIFEPT COMPANY GUAR 144A 12/26 9.75				9.750000	01 Dec 2026			
		940,000.000	Local	103.088276	969,029.79	90.250000	848,350.00	-120,679.79	0.14
			Base	103.088276	969,029.79	90.250000	848,350.00	-120,679.79	0.13
53948LAB3	LOANPAL SOLAR LOAN 2020 1 LTD. LPSLT 2020 1GS B 144A				5.350000	20 Jun 2047			
		419,339.580	Local	110.551332	463,585.49	91.324170	382,958.39	-80,627.10	0.07
		Original Face: 610,000.000	Base	110.551332	463,585.49	91.324170	382,958.39	-80,627.10	0.06
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1				3.984000	25 Oct 2034			
		340,091.920	Local	99.848403	339,576.35	96.375200	327,764.27	-11,812.08	0.06
		Original Face: 1,270,000.000	Base	99.848403	339,576.35	96.375200	327,764.27	-11,812.08	0.05
542514KC7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4				4.359000	25 Feb 2035			
		678,625.480	Local	100.336654	680,910.10	97.891030	664,313.47	-16,596.63	0.11
		Original Face: 890,000.000	Base	100.336654	680,910.10	97.891030	664,313.47	-16,596.63	0.10
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043			
		410,000.000	Local	117.079949	480,027.79	75.198830	308,315.20	-171,712.59	0.05
			Base	117.079949	480,027.79	75.198830	308,315.20	-171,712.59	0.05
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875				5.875000	01 Feb 2029			
		900,000.000	Local	100.956693	908,610.24	89.750000	807,750.00	-100,860.24	0.14
			Base	100.956693	908,610.24	89.750000	807,750.00	-100,860.24	0.12
55284JAL3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL8 E 144A				5.434360	19 Feb 2037			
		1,310,000.000	Local	100.000000	1,310,000.00	91.753800	1,201,974.78	-108,025.22	0.20
		Original Face: 1,310,000.000	Base	100.000000	1,310,000.00	91.753800	1,201,974.78	-108,025.22	0.18
55293AAN7	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A				4.768000	15 May 2038			
		910,000.000	Local	100.000000	910,000.00	93.985330	855,266.50	-54,733.50	0.15
		Original Face: 910,000.000	Base	100.000000	910,000.00	93.985330	855,266.50	-54,733.50	0.13
55348UAS7	MRCD MORTGAGE TRUST MRCD 2019 PARK E 144A				2.717520	15 Dec 2036			
		890,000.000	Local	99.553425	886,025.48	87.724450	780,747.61	-105,277.87	0.13
		Original Face: 890,000.000	Base	99.553425	886,025.48	87.724450	780,747.61	-105,277.87	0.12

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55354GAQ3	MSCI INC COMPANY GUAR 144A 08/33 3.25					3.250000	15 Aug 2033		
	210,000.000	Local		100.000000	210,000.00	77.223000	162,168.30	-47,831.70	0.03
		Base		100.000000	210,000.00	77.223000	162,168.30	-47,831.70	0.02
55759VAB4	MADISON IAQ LLC TERM LOAN						21 Jun 2028		
	366,300.000	Local		99.580502	364,763.38	92.175000	337,637.03	-27,126.35	0.06
		Base		99.580502	364,763.38	92.175000	337,637.03	-27,126.35	0.05
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A					4.212000	15 Apr 2029		
	400,000.000	Local		98.777923	395,111.69	94.103600	376,414.40	-18,697.29	0.06
Original Face:	400,000.000	Base		98.777923	395,111.69	94.103600	376,414.40	-18,697.29	0.06
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B						27 Jul 2028		
	1,975,075.000	Local		99.562941	1,966,442.76	89.875000	1,775,098.66	-191,344.10	0.30
		Base		99.562941	1,966,442.76	89.875000	1,775,098.66	-191,344.10	0.27
55910RAE3	MCAFEE LLC 2021 USD 2ND LIEN TL						27 Jul 2029		
	1,560,000.000	Local		98.657160	1,539,051.69	90.937500	1,418,625.00	-120,426.69	0.24
		Base		98.657160	1,539,051.69	90.937500	1,418,625.00	-120,426.69	0.22
55916AAB0	MICHAELS COS INC/THE SR UNSECURED 144A 05/29 7.875					7.875000	01 May 2029		
	820,000.000	Local		99.631002	816,974.22	57.738000	473,451.60	-343,522.62	0.08
		Base		99.631002	816,974.22	57.738000	473,451.60	-343,522.62	0.07
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A					6.009860	20 Jan 2033		
	270,000.000	Local		98.819074	266,811.50	92.516600	249,794.82	-17,016.68	0.04
Original Face:	270,000.000	Base		98.819074	266,811.50	92.516600	249,794.82	-17,016.68	0.04
56579AAQ3	MARATHON CLO LTD MCLO 2019 1A C 144A					6.582000	15 Apr 2032		
	600,000.000	Local		98.031413	588,188.48	87.505900	525,035.40	-63,153.08	0.09
Original Face:	600,000.000	Base		98.031413	588,188.48	87.505900	525,035.40	-63,153.08	0.08
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A					6.239860	20 Jan 2032		
	900,000.000	Local		93.408341	840,675.07	83.360100	750,240.90	-90,434.17	0.13
Original Face:	900,000.000	Base		93.408341	840,675.07	83.360100	750,240.90	-90,434.17	0.12
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
	260,000.000	Local		100.435215	261,131.56	98.758807	256,772.90	-4,358.66	0.04
		Base		100.435215	261,131.56	98.758807	256,772.90	-4,358.66	0.04

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57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B					29 Jan 2027			
		925,036.680	Local 99.263811	918,226.66	95.250000	881,097.44	-37,129.22		0.15
			Base 99.263811	918,226.66	95.250000	881,097.44	-37,129.22		0.14
57776DAE3	AMENTUM GOVT SERVICES HLDGS 2022 TERM LOAN					15 Feb 2029			
		2,703,225.000	Local 99.536714	2,690,701.33	95.166700	2,572,570.03	-118,131.30		0.44
			Base 99.536714	2,690,701.33	95.166700	2,572,570.03	-118,131.30		0.40
57777YAB2	MAVIS TIRE EXPRESS SERVICES 2021 TERM LOAN B					04 May 2028			
		1,501,000.000	Local 99.586833	1,494,798.37	93.583300	1,404,685.33	-90,113.04		0.24
			Base 99.586833	1,494,798.37	93.583300	1,404,685.33	-90,113.04		0.22
58403YAR7	MED TRUST MED 2021 MDLN D 144A				4.818000	15 Nov 2038			
		1,150,000.000	Local 100.000000	1,150,000.00	94.613930	1,088,060.20	-61,939.80		0.18
Original Face:		1,150,000.000	Base 100.000000	1,150,000.00	94.613930	1,088,060.20	-61,939.80		0.17
58503UAC7	MEDLINE BORROWER, LP USD TERM LOAN B					23 Oct 2028			
		1,645,875.000	Local 99.557746	1,638,596.05	91.805600	1,511,005.42	-127,590.63		0.26
			Base 99.557746	1,638,596.05	91.805600	1,511,005.42	-127,590.63		0.23
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875				5.875000	18 May 2030			
		1,190,000.000	Local 118.946482	1,415,463.13	99.000000	1,178,100.00	-237,363.13		0.20
			Base 118.946482	1,415,463.13	99.000000	1,178,100.00	-237,363.13		0.18
58547DAA7	MELCO RESORTS FINANCE SR UNSECURED 144A 06/25 4.875				4.875000	06 Jun 2025			
		200,000.000	Local 80.027330	160,054.66	74.019199	148,038.40	-12,016.26		0.03
			Base 80.027330	160,054.66	74.019199	148,038.40	-12,016.26		0.02
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029			
		980,000.000	Local 101.083361	990,616.94	60.500000	592,900.00	-397,716.94		0.10
			Base 101.083361	990,616.94	60.500000	592,900.00	-397,716.94		0.09
58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125				3.125000	14 Jan 2031			
		1,740,000.000	Local 96.658795	1,681,863.04	72.500000	1,261,500.00	-420,363.04		0.21
			Base 96.658795	1,681,863.04	72.500000	1,261,500.00	-420,363.04		0.19
58940BAB2	MERCURY FINANCIAL CREDIT CARD 03/26 2.33				2.330000	20 Mar 2026			
		500,000.000	Local 100.118970	500,594.85	93.453060	467,265.30	-33,329.55		0.08
Original Face:		500,000.000	Base 100.118970	500,594.85	93.453060	467,265.30	-33,329.55		0.07

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59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					3.604000	25 Jun 2035		
	24,976.540	Local		99.769704	24,919.02	99.509120	24,853.94	-65.08	0.00
Original Face:	8,410,000.000	Base		99.769704	24,919.02	99.509120	24,853.94	-65.08	0.00
59567LAA2	MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5					6.500000	01 May 2028		
	720,000.000	Local		100.000000	720,000.00	85.455000	615,276.00	-104,724.00	0.10
		Base		100.000000	720,000.00	85.455000	615,276.00	-104,724.00	0.09
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					6.392000	15 Jul 2029		
	750,000.000	Local		99.916991	749,377.43	87.650600	657,379.50	-91,997.93	0.11
Original Face:	750,000.000	Base		99.916991	749,377.43	87.650600	657,379.50	-91,997.93	0.10
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
	1,960,754.000	Local		99.913186	1,959,051.79	95.083300	1,864,349.61	-94,702.18	0.32
		Base		99.913186	1,959,051.79	95.083300	1,864,349.61	-94,702.18	0.29
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B						21 Jun 2027		
	788,500.000	Local		98.561601	777,158.22	100.089300	789,204.13	12,045.91	0.13
		Base		98.561601	777,158.22	100.089300	789,204.13	12,045.91	0.12
59980MAJ0	MILL CITY MORTGAGE TRUST MCMLT 2018 2 M3 144A					3.750000	25 May 2058		
	1,188,207.490	Local		94.267183	1,120,089.73	88.806200	1,055,201.92	-64,887.81	0.18
Original Face:	1,190,000.000	Base		94.267183	1,120,089.73	88.806200	1,055,201.92	-64,887.81	0.16
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	433,229.630	Local		99.488842	431,015.14	94.544110	409,593.10	-21,422.04	0.07
Original Face:	880,000.000	Base		99.488842	431,015.14	94.544110	409,593.10	-21,422.04	0.06
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	1,350,000.000	Local		102.892183	1,389,044.47	84.826000	1,145,151.00	-243,893.47	0.19
Original Face:	1,500,000.000	Base		102.892183	1,389,044.47	84.826000	1,145,151.00	-243,893.47	0.18
60337JAA4	MINERVA MERGER SUB INC SR UNSECURED 144A 02/30 6.5					6.500000	15 Feb 2030		
	1,920,000.000	Local		98.443948	1,890,123.81	79.057000	1,517,894.40	-372,229.41	0.26
		Base		98.443948	1,890,123.81	79.057000	1,517,894.40	-372,229.41	0.23
60646CAF4	MISTER CAR WASH HLDNGS INC 2019 TERM LOAN B						14 May 2026		
	331,962.320	Local		98.484331	326,930.87	96.265600	319,565.52	-7,365.35	0.05
		Base		98.484331	326,930.87	96.265600	319,565.52	-7,365.35	0.05

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60945HAB0	MONITRONICS INTERNATIONAL INC TAKEBACK TERM LOAN					29 Mar 2024			
		915,611.080	Local 98.840410	904,993.75	66.125000	605,447.83	-299,545.92		0.10
			Base 98.840410	904,993.75	66.125000	605,447.83	-299,545.92		0.09
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				3.894000	25 Apr 2034			
		176,989.670	Local 99.447923	176,012.55	94.922500	168,003.02	-8,009.53		0.03
Original Face:		610,000.000	Base 99.447923	176,012.55	94.922500	168,003.02	-8,009.53		0.03
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1				3.984000	25 Aug 2034			
		473,896.320	Local 99.337093	470,754.83	94.496520	447,815.53	-22,939.30		0.08
Original Face:		950,000.000	Base 99.337093	470,754.83	94.496520	447,815.53	-22,939.30		0.07
61916TAF8	MORTGAGE REPURCHASE AGREEMENT MRAFT 2022 S1 A2 144A				1.000000	30 Mar 2025			
		1,040,000.000	Local 100.000000	1,040,000.00	100.000000	1,040,000.00	0.00		0.18
Original Face:		1,040,000.000	Base 100.000000	1,040,000.00	100.000000	1,040,000.00	0.00		0.16
62432MAW9	MOUNTAIN VIEW CLO MVEW 2019 1A DR 144A				6.452000	15 Oct 2034			
		1,400,000.000	Local 99.249178	1,389,488.49	85.658600	1,199,220.40	-190,268.09		0.20
Original Face:		1,400,000.000	Base 99.249178	1,389,488.49	85.658600	1,199,220.40	-190,268.09		0.18
62482BAA0	MEDLINE BORROWER LP SR SECURED 144A 04/29 3.875				3.875000	01 Apr 2029			
		1,470,000.000	Local 96.478502	1,418,233.98	80.250000	1,179,675.00	-238,558.98		0.20
			Base 96.478502	1,418,233.98	80.250000	1,179,675.00	-238,558.98		0.18
62547NAB5	MULTIFAMILY CONNECTICUT AVENUE MCAS 2019 01 M10 144A				6.334000	25 Oct 2049			
		721,906.400	Local 100.645207	726,564.19	94.820220	684,513.24	-42,050.95		0.12
Original Face:		740,000.000	Base 100.645207	726,564.19	94.820220	684,513.24	-42,050.95		0.11
62548QAD3	MULTIFAMILY CONNECTICUT AVENUE MCAS 2020 01 M10 144A				6.834000	25 Mar 2050			
		670,000.000	Local 103.606646	694,164.53	93.418370	625,903.08	-68,261.45		0.11
Original Face:		670,000.000	Base 103.606646	694,164.53	93.418370	625,903.08	-68,261.45		0.10
62886EBA5	NCR CORP COMPANY GUAR 144A 04/29 5.125				5.125000	15 Apr 2029			
		1,300,000.000	Local 99.943892	1,299,270.60	75.002000	975,026.00	-324,244.60		0.17
			Base 99.943892	1,299,270.60	75.002000	975,026.00	-324,244.60		0.15
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625				3.625000	15 Dec 2024			
		290,000.000	Local 85.548724	248,091.30	84.292928	244,449.49	-3,641.81		0.04
			Base 85.548724	248,091.30	84.292928	244,449.49	-3,641.81		0.04

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62886HBA8	NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875				5.875000	15 Mar 2026			
		640,000.000	Local	83.056520	531,561.73	76.688000	490,803.20	-40,758.53	0.08
			Base	83.056520	531,561.73	76.688000	490,803.20	-40,758.53	0.08
62886HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875				5.875000	15 Feb 2027			
		1,180,000.000	Local	100.000000	1,180,000.00	83.332000	983,317.60	-196,682.40	0.17
			Base	100.000000	1,180,000.00	83.332000	983,317.60	-196,682.40	0.15
629377CR1	NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625				3.625000	15 Feb 2031			
		90,000.000	Local	100.000000	90,000.00	78.000000	70,200.00	-19,800.00	0.01
			Base	100.000000	90,000.00	78.000000	70,200.00	-19,800.00	0.01
62955HAJ6	NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 D 144A				5.363000	15 Nov 2038			
		1,460,000.000	Local	99.525692	1,453,075.11	90.318400	1,318,648.64	-134,426.47	0.22
		Original Face: 1,460,000.000	Base	99.525692	1,453,075.11	90.318400	1,318,648.64	-134,426.47	0.20
62984CAD5	NAKED JUICE LLC TERM LOAN					24 Jan 2029			
		75,082.720	Local	100.238124	75,261.51	91.375000	68,606.84	-6,654.67	0.01
			Base	100.238124	75,261.51	91.375000	68,606.84	-6,654.67	0.01
631704AF0	NASSAU LTD NCC 2021 IA D 144A				6.262000	26 Aug 2034			
		1,250,000.000	Local	99.084456	1,238,555.70	79.933900	999,173.75	-239,381.95	0.17
		Original Face: 1,250,000.000	Base	99.084456	1,238,555.70	79.933900	999,173.75	-239,381.95	0.15
63942BAB0	NAVIENT STUDENT LOAN TRUST NAVSL 2021 A B 144A				2.240000	15 May 2069			
		360,000.000	Local	101.131347	364,072.85	83.981210	302,332.36	-61,740.49	0.05
		Original Face: 360,000.000	Base	101.131347	364,072.85	83.981210	302,332.36	-61,740.49	0.05
64073KAA1	NEPTUNE ENERGY BONDCO SR UNSECURED 144A 05/25 6.625				6.625000	15 May 2025			
		1,310,000.000	Local	100.670731	1,318,786.57	94.018732	1,231,645.39	-87,141.18	0.21
			Base	100.670731	1,318,786.57	94.018732	1,231,645.39	-87,141.18	0.19
64130TBG9	NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A				5.462000	15 Jul 2034			
		350,000.000	Local	100.000000	350,000.00	86.689800	303,414.30	-46,585.70	0.05
		Original Face: 350,000.000	Base	100.000000	350,000.00	86.689800	303,414.30	-46,585.70	0.05
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				4.029000	25 Sep 2035			
		750,000.000	Local	77.240828	579,306.21	97.172230	728,791.73	149,485.52	0.12
		Original Face: 750,000.000	Base	77.240828	579,306.21	97.172230	728,791.73	149,485.52	0.11

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64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059		
		357,722.080	Local 102.133483	365,354.02	93.525120	334,560.00	-30,794.02	0.06
Original Face:		690,000.000	Base 102.133483	365,354.02	93.525120	334,560.00	-30,794.02	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		254,761.110	Local 102.372191	260,804.53	94.928790	241,841.64	-18,962.89	0.04
Original Face:		970,000.000	Base 102.372191	260,804.53	94.928790	241,841.64	-18,962.89	0.04
64828NBD6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 5A B5 144A				2.845683	25 Jun 2057		
		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
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052		
		116,332.040	Local 100.109351	116,459.25	93.544470	108,822.19	-7,637.06	0.02
Original Face:		1,050,000.000	Base 100.109351	116,459.25	93.544470	108,822.19	-7,637.06	0.02
64831UAC8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A3 144A				5.000000	25 Jun 2062		
		857,589.900	Local 96.730429	829,550.39	94.178020	807,661.19	-21,889.20	0.14
Original Face:		889,000.000	Base 96.730429	829,550.39	94.178020	807,661.19	-21,889.20	0.12
65341BAD8	NEXTERA ENERGY PARTNERS COMPANY GUAR 144A 11/25 0.0000				0.010000	15 Nov 2025		
		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
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047		
		219,362.290	Local 100.646401	220,780.25	91.273220	200,219.03	-20,561.22	0.03
Original Face:		1,280,000.000	Base 100.646401	220,780.25	91.273220	200,219.03	-20,561.22	0.03
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5				5.000000	15 Jan 2044		
		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
665531AG4	NORTHERN OIL AND GAS INC SR UNSECURED 144A 03/28 8.125				8.125000	01 Mar 2028		
		1,060,000.000	Local 103.987729	1,102,269.93	93.750000	993,750.00	-108,519.93	0.17
			Base 103.987729	1,102,269.93	93.750000	993,750.00	-108,519.93	0.15
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125				7.125000	01 Nov 2022		
		780,000.000	Local 78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00
			Base 78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00

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668771AL2	NORTONLIFELOCK INC COMPANY GUAR 144A 09/30 7.125					7.125000	30 Sep 2030		
	1,200,000.000	Local		99.262273	1,191,147.28	96.721000	1,160,652.00	-30,495.28	0.20
		Base		99.262273	1,191,147.28	96.721000	1,160,652.00	-30,495.28	0.18
67111KAG5	OZLM LTD OZLM 2017 16A C 144A					6.471570	16 May 2030		
	350,000.000	Local		99.739780	349,089.23	86.607400	303,125.90	-45,963.33	0.05
Original Face:	350,000.000	Base		99.739780	349,089.23	86.607400	303,125.90	-45,963.33	0.05
67116VAA9	ONSLow BAY FINANCIAL LLC OBX 2022 NQM6 A1 144A					4.700000	25 Jul 2062		
	1,075,574.820	Local		98.932850	1,064,096.82	96.392830	1,036,777.01	-27,319.81	0.18
Original Face:	1,100,000.000	Base		98.932850	1,064,096.82	96.392830	1,036,777.01	-27,319.81	0.16
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A					6.559000	22 Apr 2030		
	600,000.000	Local		100.000000	600,000.00	88.029500	528,177.00	-71,823.00	0.09
Original Face:	600,000.000	Base		100.000000	600,000.00	88.029500	528,177.00	-71,823.00	0.08
674215AL2	CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.375					6.375000	01 Jun 2026		
	1,380,000.000	Local		101.583464	1,401,851.81	95.000000	1,311,000.00	-90,851.81	0.22
		Base		101.583464	1,401,851.81	95.000000	1,311,000.00	-90,851.81	0.20
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	60,000.000	Local		123.794100	74,276.46	99.625000	59,775.00	-14,501.46	0.01
		Base		123.794100	74,276.46	99.625000	59,775.00	-14,501.46	0.01
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000						10 Oct 2036		
	0.000	Local		0.000000	9,639.76	0.000000	0.00	-9,639.76	0.00
		Base		0.000000	19,231.96	0.000000	0.00	-19,231.96	0.00
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	380,000.000	Local		95.561208	363,132.59	83.506179	317,323.48	-45,809.11	0.05
		Base		95.561208	363,132.59	83.506179	317,323.48	-45,809.11	0.05
674599DT9	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/29 7.2					7.200000	15 Mar 2029		
	290,000.000	Local		117.537569	340,858.95	103.000000	298,700.00	-42,158.95	0.05
		Base		117.537569	340,858.95	103.000000	298,700.00	-42,158.95	0.05
67516CAU3	OCEAN TRAILS CLO OCTR 2020 10A DR 144A					6.232000	15 Oct 2034		
	580,000.000	Local		99.070205	574,607.19	83.833800	486,236.04	-88,371.15	0.08
Original Face:	580,000.000	Base		99.070205	574,607.19	83.833800	486,236.04	-88,371.15	0.07

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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
67591TAA8	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A A1A 144A				3.769860	20 Jan 2031		
		1,450,000.000	Local 99.940583	1,449,138.45	98.090900	1,422,318.05	-26,820.40	0.24
Original Face:		1,450,000.000	Base 99.940583	1,449,138.45	98.090900	1,422,318.05	-26,820.40	0.22
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A				5.309860	20 Jan 2031		
		850,000.000	Local 97.293874	826,997.93	85.706300	728,503.55	-98,494.38	0.12
Original Face:		850,000.000	Base 97.293874	826,997.93	85.706300	728,503.55	-98,494.38	0.11
68250XAB7	19TH HOLDINGS GOLF LLC 2022 TERM LOAN B					07 Feb 2029		
		1,760,000.000	Local 99.541030	1,751,922.13	92.500000	1,628,000.00	-123,922.13	0.28
			Base 99.541030	1,751,922.13	92.500000	1,628,000.00	-123,922.13	0.25
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125				4.125000	15 Feb 2030		
		480,000.000	Local 100.134063	480,643.50	79.861000	383,332.80	-97,310.70	0.07
			Base 100.134063	480,643.50	79.861000	383,332.80	-97,310.70	0.06
68404LAA0	OPTION CARE HEALTH INC COMPANY GUAR 144A 10/29 4.375				4.375000	31 Oct 2029		
		1,370,000.000	Local 99.047348	1,356,948.67	84.500000	1,157,650.00	-199,298.67	0.20
			Base 99.047348	1,356,948.67	84.500000	1,157,650.00	-199,298.67	0.18
68404YAB0	OPTION CARE HEALTH INC 2021 TERM LOAN B					27 Oct 2028		
		1,042,125.000	Local 99.778227	1,039,813.85	97.750000	1,018,677.19	-21,136.66	0.17
			Base 99.778227	1,039,813.85	97.750000	1,018,677.19	-21,136.66	0.16
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.250000	19 Jun 2024		
		1,310,000.000	Local 102.022485	1,336,494.55	98.741000	1,293,507.10	-42,987.45	0.22
			Base 102.022485	1,336,494.55	98.741000	1,293,507.10	-42,987.45	0.20
69291LAB2	PECF USS INTERMEDIATE HLDG III TERM LOAN B					15 Dec 2028		
		1,022,275.000	Local 100.186895	1,024,185.58	85.250000	871,489.44	-152,696.14	0.15
			Base 100.186895	1,024,185.58	85.250000	871,489.44	-152,696.14	0.13
693070AD6	CARNIVAL PLC SR SECURED 06/27 7.875				7.875000	01 Jun 2027		
		3,840,000.000	Local 111.221075	4,270,889.29	96.663295	3,711,870.53	-559,018.76	0.63
			Base 111.221075	4,270,889.29	96.663295	3,711,870.53	-559,018.76	0.57
69349MAA4	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 3R A 144A				5.813140	27 Oct 2022		
		393,704.970	Local 100.016782	393,771.04	96.165440	378,608.12	-15,162.92	0.06
Original Face:		2,555,366.000	Base 100.016782	393,771.04	96.165440	378,608.12	-15,162.92	0.06

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69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5					9.500000	01 Oct 2028		
	1,520,000.000	Local	99.415002	1,511,108.03	83.655432	1,271,562.57	-239,545.46	0.22	
		Base	99.415002	1,511,108.03	83.655432	1,271,562.57	-239,545.46	0.20	
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	264,678.540	Local	99.999686	264,677.71	82.577530	218,565.00	-46,112.71	0.04	
	Original Face: 290,000.000	Base	99.999686	264,677.71	82.577530	218,565.00	-46,112.71	0.03	
69403HAL4	PACIFIC BELLS LLC TERM LOAN B						10 Nov 2028		
	615,397.940	Local	99.099529	609,856.46	93.875000	577,704.82	-32,151.64	0.10	
		Base	99.099529	609,856.46	93.875000	577,704.82	-32,151.64	0.09	
69690CAJ2	PALMER SQUARE LOAN FUNDING LTD PSTAT 2022 3A C 144A					1.000000	15 Apr 2031		
	1,210,000.000	Local	95.300000	1,153,130.00	95.300000	1,153,130.00	0.00	0.20	
	Original Face: 1,210,000.000	Base	95.300000	1,153,130.00	95.300000	1,153,130.00	0.00	0.18	
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		
	1,300,000.000	Local	110.694063	1,439,022.82	67.528863	877,875.22	-561,147.60	0.15	
	Original Face: 1,300,000.000	Base	110.694063	1,439,022.82	67.528863	877,875.22	-561,147.60	0.13	
69867DAC2	CLARIOS GLOBAL LP/US FIN COMPANY GUAR 144A 05/27 8.5					8.500000	15 May 2027		
	1,170,000.000	Local	103.200993	1,207,451.62	94.911456	1,110,464.04	-96,987.58	0.19	
		Base	103.200993	1,207,451.62	94.911456	1,110,464.04	-96,987.58	0.17	
69888XAA7	PAR PHARMACEUTICAL INC SR SECURED 144A 04/27 7.5					7.500000	01 Apr 2027		
	940,000.000	Local	79.256509	745,011.18	79.002548	742,623.95	-2,387.23	0.13	
		Base	79.256509	745,011.18	79.002548	742,623.95	-2,387.23	0.11	
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625000	15 Apr 2027		
	1,180,000.000	Local	99.181690	1,170,343.94	75.000000	885,000.00	-285,343.94	0.15	
		Base	99.181690	1,170,343.94	75.000000	885,000.00	-285,343.94	0.14	
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625					5.625000	15 Oct 2027		
	600,000.000	Local	102.463128	614,778.77	102.798783	616,792.70	2,013.93	0.10	
		Base	102.463128	614,778.77	102.798783	616,792.70	2,013.93	0.09	
70452AAA1	PAYSAFE FIN PLC/PAYSAFE SR SECURED 144A 06/29 4					4.000000	15 Jun 2029		
	720,000.000	Local	99.651151	717,488.29	69.855000	502,956.00	-214,532.29	0.09	
		Base	99.651151	717,488.29	69.855000	502,956.00	-214,532.29	0.08	

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70789PAA2	PENN VIRGINIA HOLDING LL COMPANY GUAR 144A 08/26 9.25				9.250000	15 Aug 2026		
		1,350,000.000	Local 100.514813	1,356,949.97	94.000000	1,269,000.00	-87,949.97	0.22
			Base 100.514813	1,356,949.97	94.000000	1,269,000.00	-87,949.97	0.20
71360HAB3	PERATON CORP TERM LOAN B					01 Feb 2028		
		1,247,575.070	Local 99.590723	1,242,469.03	94.600000	1,180,206.02	-62,263.01	0.20
			Base 99.590723	1,242,469.03	94.600000	1,180,206.02	-62,263.01	0.18
71360HAG2	PERATON CORP 2ND LIEN TERM LOAN B1					01 Feb 2029		
		747,522.530	Local 98.694058	737,760.32	94.000000	702,671.18	-35,089.14	0.12
			Base 98.694058	737,760.32	94.000000	702,671.18	-35,089.14	0.11
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031		
		1,280,000.000	Local 101.511784	1,299,350.83	79.422945	1,016,613.70	-282,737.13	0.17
			Base 101.511784	1,299,350.83	79.422945	1,016,613.70	-282,737.13	0.16
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099		
		90,000.000	Local 79.717989	71,746.19	78.059479	70,253.53	-1,492.66	0.01
			Base 79.717989	71,746.19	78.059479	70,253.53	-1,492.66	0.01
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		
		1,740,000.000	Local 107.261079	1,866,342.77	93.525000	1,627,335.00	-239,007.77	0.28
			Base 107.261079	1,866,342.77	93.525000	1,627,335.00	-239,007.77	0.25
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN					15 Nov 2028		
		1,536,150.000	Local 99.552854	1,529,281.16	95.250000	1,463,182.88	-66,098.28	0.25
			Base 99.552854	1,529,281.16	95.250000	1,463,182.88	-66,098.28	0.22
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B					05 Mar 2026		
		691,364.400	Local 99.353422	686,894.19	94.500000	653,339.36	-33,554.83	0.11
			Base 99.353422	686,894.19	94.500000	653,339.36	-33,554.83	0.10
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B					05 Mar 2026		
		786,030.000	Local 99.295316	780,490.97	94.500000	742,798.35	-37,692.62	0.13
			Base 99.295316	780,490.97	94.500000	742,798.35	-37,692.62	0.11
719245AD4	PHOTO HOLDINGS MERGER SU SR SECURED 144A 10/26 8.5				8.500000	01 Oct 2026		
		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

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72165NBH1	PILOT TRAVEL CENTERS LLC 2021 TERM LOAN B						04 Aug 2028		
	578,256.710	Local	99.437760	575,005.52	95.500000	552,235.16	-22,770.36	0.09	
		Base	99.437760	575,005.52	95.500000	552,235.16	-22,770.36	0.08	
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
	640,000.000	Local	85.043881	544,280.84	81.520876	521,733.61	-22,547.23	0.09	
		Base	85.043881	544,280.84	81.520876	521,733.61	-22,547.23	0.08	
72812NAD8	PLAYA HOTELS RESORTS BV TERM LOAN B						29 Apr 2024		
	0.000	Local	0.000000	-3,668.40	0.000000	0.00	3,668.40	0.00	
		Base	0.000000	-3,668.40	0.000000	0.00	3,668.40	0.00	
73052VAJ4	POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A D 144A					5.509860	20 Jul 2034		
	850,000.000	Local	100.000000	850,000.00	85.062200	723,028.70	-126,971.30	0.12	
Original Face:	850,000.000	Base	100.000000	850,000.00	85.062200	723,028.70	-126,971.30	0.11	
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN						18 Nov 2027		
	849,160.230	Local	98.937027	840,133.89	92.250000	783,350.31	-56,783.58	0.13	
		Base	98.937027	840,133.89	92.250000	783,350.31	-56,783.58	0.12	
74028HAF2	PRECISION MEDICINE GROUP LLC 2021 DELAYED DRAW TERM LOAN						20 Nov 2027		
	38,769.230	Local	98.848726	38,322.89	92.250000	35,764.61	-2,558.28	0.01	
		Base	98.848726	38,322.89	92.250000	35,764.61	-2,558.28	0.01	
74339DAE8	PROJECT ALPHA INTERMEDIATE HDG 2021 TERM LOAN B						26 Apr 2024		
	416,826.210	Local	100.089891	417,200.90	96.093800	400,544.14	-16,656.76	0.07	
		Base	100.089891	417,200.90	96.093800	400,544.14	-16,656.76	0.06	
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN						08 Oct 2028		
	1,452,700.000	Local	99.119193	1,439,904.52	88.250000	1,282,007.75	-157,896.77	0.22	
		Base	99.119193	1,439,904.52	88.250000	1,282,007.75	-157,896.77	0.20	
74339VAE8	CLOUDERA, INC. 2021 2ND LIEN TERM LOAN						08 Oct 2029		
	670,000.000	Local	99.546918	666,964.35	85.000000	569,500.00	-97,464.35	0.10	
		Base	99.546918	666,964.35	85.000000	569,500.00	-97,464.35	0.09	
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
	750,000.000	Local	100.000000	750,000.00	68.642490	514,818.68	-235,181.32	0.09	
		Base	100.000000	750,000.00	68.642490	514,818.68	-235,181.32	0.08	

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747262AW3	QVC INC SR SECURED 08/34 5.45				5.450000	15 Aug 2034			
		570,000.000	Local	100.228884	571,304.64	60.022196	342,126.52	-229,178.12	0.06
			Base	100.228884	571,304.64	60.022196	342,126.52	-229,178.12	0.05
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103				5.103000	23 Apr 2048			
		900,000.000	Local	121.375548	1,092,379.93	96.748000	870,732.00	-221,647.93	0.15
			Base	121.375548	1,092,379.93	96.748000	870,732.00	-221,647.93	0.13
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049			
		380,000.000	Local	100.000000	380,000.00	92.500000	351,500.00	-28,500.00	0.06
			Base	100.000000	380,000.00	92.500000	351,500.00	-28,500.00	0.05
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1					11 Jun 2028			
		897,750.000	Local	99.304908	891,509.81	96.050000	862,288.88	-29,220.93	0.15
			Base	99.304908	891,509.81	96.050000	862,288.88	-29,220.93	0.13
750098AB1	RACKSPACE TECHNOLOGY SR SECURED 144A 02/28 3.5				3.500000	15 Feb 2028			
		990,000.000	Local	99.262991	982,703.61	66.125000	654,637.50	-328,066.11	0.11
			Base	99.262991	982,703.61	66.125000	654,637.50	-328,066.11	0.10
75009XAB6	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN B					15 Feb 2028			
		1,319,800.500	Local	99.605353	1,314,591.95	70.750000	933,758.85	-380,833.10	0.16
			Base	99.605353	1,314,591.95	70.750000	933,758.85	-380,833.10	0.14
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B					09 Jul 2025			
		680,000.000	Local	99.145340	674,188.31	83.700000	569,160.00	-105,028.31	0.10
			Base	99.145340	674,188.31	83.700000	569,160.00	-105,028.31	0.09
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25				9.250000	01 Feb 2028			
		1,160,000.000	Local	101.054181	1,172,228.50	65.188533	756,186.98	-416,041.52	0.13
			Base	101.054181	1,172,228.50	65.188533	756,186.98	-416,041.52	0.12
75049EAK0	RADNET MGMT INC TERM LOAN B1					30 Jun 2023			
		0.000	Local	0.000000	-151.02	0.000000	0.00	151.02	0.00
			Base	0.000000	-151.02	0.000000	0.00	151.02	0.00
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023			
		520,000.000	Local	100.481304	522,502.78	99.659000	518,226.80	-4,275.98	0.09
			Base	100.481304	522,502.78	99.659000	518,226.80	-4,275.98	0.08

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75281ABJ7	RANGE RESOURCES CORP COMPANY GUAR 01/29 8.25					8.250000	15 Jan 2029		
	1,330,000.000	Local		106.861487	1,421,257.78	101.750000	1,353,275.00	-67,982.78	0.23
		Base		106.861487	1,421,257.78	101.750000	1,353,275.00	-67,982.78	0.21
75281ABK4	RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75					4.750000	15 Feb 2030		
	660,000.000	Local		100.111889	660,738.47	86.723000	572,371.80	-88,366.67	0.10
		Base		100.111889	660,738.47	86.723000	572,371.80	-88,366.67	0.09
75606DAL5	REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 01/29 5.75					5.750000	15 Jan 2029		
	170,000.000	Local		101.645771	172,797.81	72.125000	122,612.50	-50,185.31	0.02
		Base		101.645771	172,797.81	72.125000	122,612.50	-50,185.31	0.02
75774EAG0	REDSTONE HOLDCO 2 LP 2021 TERM LOAN						27 Apr 2028		
	1,151,300.000	Local		99.403693	1,144,434.72	73.750000	849,083.75	-295,350.97	0.14
		Base		99.403693	1,144,434.72	73.750000	849,083.75	-295,350.97	0.13
75774EAK1	REDSTONE HOLDCO 2 LP 2021 2ND LIEN TERM LOAN						27 Apr 2029		
	1,270,000.000	Local		98.463406	1,250,485.26	71.000000	901,700.00	-348,785.26	0.15
		Base		98.463406	1,250,485.26	71.000000	901,700.00	-348,785.26	0.14
76009NAL4	RENT A CENTER INC COMPANY GUAR 144A 02/29 6.375					6.375000	15 Feb 2029		
	1,000,000.000	Local		99.568976	995,689.76	78.000000	780,000.00	-215,689.76	0.13
		Base		99.568976	995,689.76	78.000000	780,000.00	-215,689.76	0.12
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059		
	60,833.510	Local		100.246295	60,983.34	98.219810	59,750.56	-1,232.78	0.01
	Original Face: 840,000.000	Base		100.246295	60,983.34	98.219810	59,750.56	-1,232.78	0.01
76243NAJ5	RIALTO REAL ESTATE FUND LP RIAL 2022 FL8 D 144A					7.768420	19 Jan 2037		
	1,500,000.000	Local		100.000000	1,500,000.00	97.569800	1,463,547.00	-36,453.00	0.25
	Original Face: 1,500,000.000	Base		100.000000	1,500,000.00	97.569800	1,463,547.00	-36,453.00	0.22
77340RAD9	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 07/38 7.5					7.500000	15 Jul 2038		
	660,000.000	Local		101.844303	672,172.40	85.000000	561,000.00	-111,172.40	0.10
		Base		101.844303	672,172.40	85.000000	561,000.00	-111,172.40	0.09
780153BC5	ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 06/23 9.125					9.125000	15 Jun 2023		
	620,000.000	Local		102.575279	635,966.73	101.750000	630,850.00	-5,116.73	0.11
		Base		102.575279	635,966.73	101.750000	630,850.00	-5,116.73	0.10

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780153BL5	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/27 11.625					11.625000	15 Aug 2027		
	620,000.000	Local		100.000000	620,000.00	91.002000	564,212.40	-55,787.60	0.10
		Base		100.000000	620,000.00	91.002000	564,212.40	-55,787.60	0.09
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN						01 Sep 2027		
	133,334.800	Local		98.650892	131,535.97	96.500000	128,668.08	-2,867.89	0.02
		Base		98.650892	131,535.97	96.500000	128,668.08	-2,867.89	0.02
78432WAG8	SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 D 144A					5.218000	15 May 2038		
	540,000.000	Local		100.000000	540,000.00	92.978510	502,083.95	-37,916.05	0.09
Original Face:	540,000.000	Base		100.000000	540,000.00	92.978510	502,083.95	-37,916.05	0.08
78442FAZ1	NAVIENT CORP SR UNSECURED 08/33 5.625					5.625000	01 Aug 2033		
	310,000.000	Local		96.980052	300,638.16	67.218000	208,375.80	-92,262.36	0.04
		Base		96.980052	300,638.16	67.218000	208,375.80	-92,262.36	0.03
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
	612,519.260	Local		99.949388	612,209.25	87.151030	533,816.84	-78,392.41	0.09
Original Face:	660,000.000	Base		99.949388	612,209.25	87.151030	533,816.84	-78,392.41	0.08
78448YAF8	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A					3.860000	15 Jan 2053		
	920,000.000	Local		99.969472	919,719.14	89.425930	822,718.56	-97,000.58	0.14
Original Face:	920,000.000	Base		99.969472	919,719.14	89.425930	822,718.56	-97,000.58	0.13
78485GAL8	SREIT TRUST SREIT 2021 FLWR D 144A					4.193040	15 Jul 2036		
	1,250,000.000	Local		99.664938	1,245,811.73	93.234210	1,165,427.63	-80,384.10	0.20
Original Face:	1,250,000.000	Base		99.664938	1,245,811.73	93.234210	1,165,427.63	-80,384.10	0.18
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625					5.625000	01 Dec 2025		
	760,000.000	Local		100.234053	761,778.80	94.750000	720,100.00	-41,678.80	0.12
		Base		100.234053	761,778.80	94.750000	720,100.00	-41,678.80	0.11
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.9					5.900000	08 Aug 2028		
	230,000.000	Local		85.110987	195,755.27	84.051000	193,317.30	-2,437.97	0.03
		Base		85.110987	195,755.27	84.051000	193,317.30	-2,437.97	0.03
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625					5.625000	08 Aug 2025		
	550,000.000	Local		103.897685	571,437.27	90.593000	498,261.50	-73,175.77	0.08
		Base		103.897685	571,437.27	90.593000	498,261.50	-73,175.77	0.08

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80007RAN5	SANDS CHINA LTD SR UNSECURED 03/27 2.8					2.800000	08 Mar 2027		
	230,000.000	Local		99.819713	229,585.34	79.457000	182,751.10	-46,834.24	0.03
		Base		99.819713	229,585.34	79.457000	182,751.10	-46,834.24	0.03
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 3.35					3.350000	08 Mar 2029		
	250,000.000	Local		79.940364	199,850.91	74.280874	185,702.19	-14,148.72	0.03
		Base		79.940364	199,850.91	74.280874	185,702.19	-14,148.72	0.03
80007RAS4	SANDS CHINA LTD SR UNSECURED 08/31 3.75					3.750000	08 Aug 2031		
	200,000.000	Local		100.123475	200,246.95	71.692075	143,384.15	-56,862.80	0.02
		Base		100.123475	200,246.95	71.692075	143,384.15	-56,862.80	0.02
80386WAC9	SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375					4.375000	18 Sep 2026		
	690,000.000	Local		101.094430	697,551.57	87.248548	602,014.98	-95,536.59	0.10
		Base		101.094430	697,551.57	87.248548	602,014.98	-95,536.59	0.09
80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5					5.500000	18 Mar 2031		
	590,000.000	Local		100.000000	590,000.00	75.500000	445,450.00	-144,550.00	0.08
		Base		100.000000	590,000.00	75.500000	445,450.00	-144,550.00	0.07
80874YBG4	SCIENTIFIC GAMES INTERNA COMPANY GUAR 144A 07/25 8.625					8.625000	01 Jul 2025		
	1,610,000.000	Local		103.782024	1,670,890.59	102.379000	1,648,301.90	-22,588.69	0.28
		Base		103.782024	1,670,890.59	102.379000	1,648,301.90	-22,588.69	0.25
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
	41,524.540	Local		99.931559	41,496.12	97.500000	40,486.43	-1,009.69	0.01
		Base		99.931559	41,496.12	97.500000	40,486.43	-1,009.69	0.01
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B						31 Dec 2025		
	544,608.100	Local		98.993043	539,124.13	94.500000	514,654.65	-24,469.48	0.09
		Base		98.993043	539,124.13	94.500000	514,654.65	-24,469.48	0.08
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
	240,000.000	Local		86.601625	207,843.90	62.130000	149,112.00	-58,731.90	0.03
	Original Face: 240,000.000	Base		86.601625	207,843.90	62.130000	149,112.00	-58,731.90	0.02
81761LAA0	SERVICE PROPERTIES TRUST COMPANY GUAR 09/25 7.5					7.500000	15 Sep 2025		
	770,000.000	Local		106.556775	820,487.17	93.500000	719,950.00	-100,537.17	0.12
		Base		106.556775	820,487.17	93.500000	719,950.00	-100,537.17	0.11

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81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5					5.500000	15 Dec 2027		
	660,000.000	Local		100.177433	661,171.06	81.231963	536,130.96	-125,040.10	0.09
		Base		100.177433	661,171.06	81.231963	536,130.96	-125,040.10	0.08
82873MAA1	SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625					4.625000	01 Mar 2029		
	900,000.000	Local		100.459852	904,138.67	81.750000	735,750.00	-168,388.67	0.12
		Base		100.459852	904,138.67	81.750000	735,750.00	-168,388.67	0.11
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A2I 144A					3.845000	20 Jan 2050		
	690,312.500	Local		104.606770	722,113.61	90.874100	627,315.27	-94,798.34	0.11
Original Face:	705,000.000	Base		104.606770	722,113.61	90.874100	627,315.27	-94,798.34	0.10
845467AP4	SOUTHWESTERN ENERGY CO COMPANY GUAR 09/28 8.375					8.375000	15 Sep 2028		
	920,000.000	Local		107.137179	985,662.05	103.573803	952,878.99	-32,783.06	0.16
		Base		107.137179	985,662.05	103.573803	952,878.99	-32,783.06	0.15
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
	910,000.000	Local		99.774465	907,947.63	83.810000	762,671.00	-145,276.63	0.13
		Base		99.774465	907,947.63	83.810000	762,671.00	-145,276.63	0.12
846031AT9	SOUTHWICK PARK CLO, LTD. STHWK 2019 4A DR 144A					5.659860	20 Jul 2032		
	1,410,000.000	Local		100.000000	1,410,000.00	88.564000	1,248,752.40	-161,247.60	0.21
Original Face:	1,410,000.000	Base		100.000000	1,410,000.00	88.564000	1,248,752.40	-161,247.60	0.19
84611UAH1	SOVO BRANDS INTERMEDIATE, INC. 2021 TERM LOAN						08 Jun 2028		
	290,137.930	Local		99.790176	289,529.15	95.000000	275,631.03	-13,898.12	0.05
		Base		99.790176	289,529.15	95.000000	275,631.03	-13,898.12	0.04
84823UAB8	SPENCER SPIRIT HOLDNGS INC TERM LOAN B						19 Jun 2026		
	989,590.800	Local		99.790359	987,516.21	97.000000	959,903.08	-27,613.13	0.16
		Base		99.790359	987,516.21	97.000000	959,903.08	-27,613.13	0.15
848577AB8	SPIRIT AIRLINES INC SR UNSECURED 05/26 1					1.000000	15 May 2026		
	20,000.000	Local		95.728450	19,145.69	85.150000	17,030.00	-2,115.69	0.00
		Base		95.728450	19,145.69	85.150000	17,030.00	-2,115.69	0.00
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
	1,020,000.000	Local		103.989911	1,060,697.09	100.583000	1,025,946.60	-34,750.49	0.17
		Base		103.989911	1,060,697.09	100.583000	1,025,946.60	-34,750.49	0.16

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852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	820,000.000	Local		125.419943	1,028,443.53	115.875000	950,175.00	-78,268.53	0.16
		Base		125.419943	1,028,443.53	115.875000	950,175.00	-78,268.53	0.15
85236FAA1	SRM ESCROW ISSUER LLC SR SECURED 144A 11/28 6					6.000000	01 Nov 2028		
	1,000,000.000	Local		100.747050	1,007,470.50	80.740156	807,401.56	-200,068.94	0.14
		Base		100.747050	1,007,470.50	80.740156	807,401.56	-200,068.94	0.12
86184WAAA	STONEMOR INC SR SECURED 144A 05/29 8.5					8.500000	15 May 2029		
	1,680,000.000	Local		99.922401	1,678,696.33	84.250000	1,415,400.00	-263,296.33	0.24
		Base		99.922401	1,678,696.33	84.250000	1,415,400.00	-263,296.33	0.22
86315WAE8	STRATUS CLO STRAS 2021 3A C 144A					4.759860	29 Dec 2029		
	2,000,000.000	Local		100.000000	2,000,000.00	92.833300	1,856,666.00	-143,334.00	0.32
	Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	92.833300	1,856,666.00	-143,334.00	0.29
86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8					4.284000	25 Aug 2034		
	270,301.720	Local		100.234460	270,935.47	96.580700	261,059.29	-9,876.18	0.04
	Original Face:	290,000.000	Base	100.234460	270,935.47	96.580700	261,059.29	-9,876.18	0.04
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					3.804000	25 Sep 2035		
	115,783.590	Local		95.144165	110,161.33	98.748850	114,334.96	4,173.63	0.02
	Original Face:	620,000.000	Base	95.144165	110,161.33	98.748850	114,334.96	4,173.63	0.02
864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5					5.000000	01 Jun 2031		
	360,000.000	Local		100.000000	360,000.00	81.750925	294,303.33	-65,696.67	0.05
		Base		100.000000	360,000.00	81.750925	294,303.33	-65,696.67	0.05
86745GAF0	SUNNOVA ENERGY CORP COMPANY GUAR 144A 09/26 5.875					5.875000	01 Sep 2026		
	690,000.000	Local		99.917836	689,433.07	89.354250	616,544.33	-72,888.74	0.10
		Base		99.917836	689,433.07	89.354250	616,544.33	-72,888.74	0.09
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
	768,713.360	Local		100.575676	773,138.66	91.006780	699,581.28	-73,557.38	0.12
	Original Face:	900,000.000	Base	100.575676	773,138.66	91.006780	699,581.28	-73,557.38	0.11
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	440,000.000	Local		115.587857	508,586.57	80.440712	353,939.13	-154,647.44	0.06
		Base		115.587857	508,586.57	80.440712	353,939.13	-154,647.44	0.05

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86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
	471,324.430	Local		99.955678	471,115.53	88.561990	417,414.29	-53,701.24	0.07
Original Face:	510,000.000	Base		99.955678	471,115.53	88.561990	417,414.29	-53,701.24	0.06
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN						05 Mar 2027		
	372,403.480	Local		100.504332	374,281.63	96.303600	358,637.96	-15,643.67	0.06
		Base		100.504332	374,281.63	96.303600	358,637.96	-15,643.67	0.06
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	510,000.000	Local		102.160055	521,016.28	93.550500	477,107.55	-43,908.73	0.08
		Base		102.160055	521,016.28	93.550500	477,107.55	-43,908.73	0.07
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
	1,900,000.000	Local		98.638802	1,874,137.23	71.970000	1,367,430.00	-506,707.23	0.23
		Base		98.638802	1,874,137.23	71.970000	1,367,430.00	-506,707.23	0.21
87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75					3.750000	15 Sep 2028		
	710,000.000	Local		100.380583	712,702.14	99.375000	705,562.50	-7,139.64	0.12
		Base		100.380583	712,702.14	99.375000	705,562.50	-7,139.64	0.11
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					3.700290	16 Apr 2031		
	500,000.000	Local		99.248860	496,244.30	97.328100	486,640.50	-9,603.80	0.08
Original Face:	500,000.000	Base		99.248860	496,244.30	97.328100	486,640.50	-9,603.80	0.07
87190HAC3	SYMPLR SOFTWARE INC 2020 TERM LOAN						22 Dec 2027		
	571,300.000	Local		98.826021	564,593.06	93.916700	536,546.11	-28,046.95	0.09
		Base		98.826021	564,593.06	93.916700	536,546.11	-28,046.95	0.08
87229WAW1	TCI SYMPHONY CLO TSYP 2016 1A DR2 144A					5.555140	13 Oct 2032		
	840,000.000	Local		100.000000	840,000.00	87.032900	731,076.36	-108,923.64	0.12
Original Face:	840,000.000	Base		100.000000	840,000.00	87.032900	731,076.36	-108,923.64	0.11
87249TAJ3	TICP CLO LTD TICP 2018 IIA C 144A					5.659860	20 Apr 2028		
	900,000.000	Local		100.015943	900,143.49	94.696200	852,265.80	-47,877.69	0.14
Original Face:	900,000.000	Base		100.015943	900,143.49	94.696200	852,265.80	-47,877.69	0.13
87256FAH7	TKC HOLDINGS INC 2021 TERM LOAN						15 May 2028		
	625,814.990	Local		98.319161	615,296.05	84.937500	531,551.61	-83,744.44	0.09
		Base		98.319161	615,296.05	84.937500	531,551.61	-83,744.44	0.08

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87256YAC7	TKC HOLDINGS INC SR SECURED 144A 05/28 6.875					6.875000	15 May 2028		
	360,000.000	Local		85.125267	306,450.96	80.771947	290,779.01	-15,671.95	0.05
		Base		85.125267	306,450.96	80.771947	290,779.01	-15,671.95	0.04
87276VAJ4	TPG REAL ESTATE FINANCE TRTX 2019 FL3 D 144A					5.486440	15 Oct 2034		
	500,000.000	Local		98.441464	492,207.32	96.197400	480,987.00	-11,220.32	0.08
	Original Face: 500,000.000	Base		98.441464	492,207.32	96.197400	480,987.00	-11,220.32	0.07
87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6					6.000000	31 Dec 2030		
	620,000.000	Local		101.514192	629,387.99	85.011000	527,068.20	-102,319.79	0.09
		Base		101.514192	629,387.99	85.011000	527,068.20	-102,319.79	0.08
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	470,000.000	Local		119.976796	563,890.94	88.207219	414,573.93	-149,317.01	0.07
		Base		119.976796	563,890.94	88.207219	414,573.93	-149,317.01	0.06
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		
	290,000.000	Local		96.663714	280,324.77	81.108067	235,213.39	-45,111.38	0.04
		Base		96.663714	280,324.77	81.108067	235,213.39	-45,111.38	0.04
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625					4.625000	15 Jun 2028		
	400,000.000	Local		101.322618	405,290.47	87.374170	349,496.68	-55,793.79	0.06
		Base		101.322618	405,290.47	87.374170	349,496.68	-55,793.79	0.05
880394AB7	PACTIV LLC SR UNSECURED 12/25 7.95					7.950000	15 Dec 2025		
	230,000.000	Local		89.930322	206,839.74	92.855867	213,568.49	6,728.75	0.04
		Base		89.930322	206,839.74	92.855867	213,568.49	6,728.75	0.03
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027		
	430,000.000	Local		111.976102	481,497.24	89.250000	383,775.00	-97,722.24	0.07
		Base		111.976102	481,497.24	89.250000	383,775.00	-97,722.24	0.06
88145LAE4	CMG MEDIA CORPORATION 2021 TERM LOAN						17 Dec 2026		
	739,208.600	Local		99.638405	736,535.66	93.375000	690,236.03	-46,299.63	0.12
		Base		99.638405	736,535.66	93.375000	690,236.03	-46,299.63	0.11
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036		
	2,450,000.000	Local		101.652379	2,490,483.28	82.428676	2,019,502.56	-470,980.72	0.34
		Base		101.652379	2,490,483.28	82.428676	2,019,502.56	-470,980.72	0.31

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88167AAP6	TEVA PHARMACEUTICAL INDU COMPANY GUAR 05/27 4.75				4.750000	09 May 2027		
		980,000.000	Local 94.979939	930,803.40	84.931000	832,323.80	-98,479.60	0.14
			Base 94.979939	930,803.40	84.931000	832,323.80	-98,479.60	0.13
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A				4.943000	11 Nov 2034		
		850,584.270	Local 100.558869	855,337.92	94.011410	799,646.27	-55,691.65	0.14
Original Face:		1,050,000.000	Base 100.558869	855,337.92	94.011410	799,646.27	-55,691.65	0.12
88366MAC8	THERMOSTAT PURCHASER III, INC. TERM LOAN					31 Aug 2028		
		457,128.500	Local 100.207777	458,078.31	93.000000	425,129.51	-32,948.80	0.07
			Base 100.207777	458,078.31	93.000000	425,129.51	-32,948.80	0.07
88366MAD6	THERMOSTAT PURCHASER III INC DELAYED DRAW TERM LOAN					31 Aug 2028		
		70,616.240	Local 100.222017	70,773.02	93.000000	65,673.10	-5,099.92	0.01
			Base 100.222017	70,773.02	93.000000	65,673.10	-5,099.92	0.01
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
		500,000.000	Local 125.374016	626,870.08	82.331765	411,658.83	-215,211.25	0.07
			Base 125.374016	626,870.08	82.331765	411,658.83	-215,211.25	0.06
88830MAM4	TITAN INTERNATIONAL INC SR SECURED 04/28 7				7.000000	30 Apr 2028		
		1,020,000.000	Local 96.876440	988,139.69	91.780000	936,156.00	-51,983.69	0.16
			Base 96.876440	988,139.69	91.780000	936,156.00	-51,983.69	0.14
89055FAB9	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625				3.625000	15 Mar 2029		
		760,000.000	Local 99.826741	758,683.23	78.477921	596,432.20	-162,251.03	0.10
			Base 99.826741	758,683.23	78.477921	596,432.20	-162,251.03	0.09
89177HAA0	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A				4.084000	25 May 2058		
		988,729.170	Local 99.384905	982,647.55	98.082100	969,766.33	-12,881.22	0.16
Original Face:		3,560,000.000	Base 99.384905	982,647.55	98.082100	969,766.33	-12,881.22	0.15
89177HAD4	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A				4.984000	25 May 2058		
		280,000.000	Local 103.223857	289,026.80	96.640420	270,593.18	-18,433.62	0.05
Original Face:		280,000.000	Base 103.223857	289,026.80	96.640420	270,593.18	-18,433.62	0.04
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5				6.500000	15 Mar 2040		
		1,710,000.000	Local 108.405096	1,853,727.14	91.623817	1,566,767.27	-286,959.87	0.27
			Base 108.405096	1,853,727.14	91.623817	1,566,767.27	-286,959.87	0.24

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893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8					8.000000	15 Dec 2025		
	750,000.000	Local		102.294956	767,212.17	101.421000	760,657.50	-6,554.67	0.13
		Base		102.294956	767,212.17	101.421000	760,657.50	-6,554.67	0.12
893647BL0	TRANSDIGM INC COMPANY GUAR 11/27 5.5					5.500000	15 Nov 2027		
	430,000.000	Local		102.385553	440,257.88	86.970000	373,971.00	-66,286.88	0.06
		Base		102.385553	440,257.88	86.970000	373,971.00	-66,286.88	0.06
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
	1,130,000.000	Local		95.326682	1,077,191.51	85.771438	969,217.25	-107,974.26	0.16
		Base		95.326682	1,077,191.51	85.771438	969,217.25	-107,974.26	0.15
89656YAB1	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A					2.560000	19 Nov 2050		
	730,000.000	Local		100.212482	731,551.12	85.788630	626,257.00	-105,294.12	0.11
	Original Face: 730,000.000	Base		100.212482	731,551.12	85.788630	626,257.00	-105,294.12	0.10
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028		
	1,970,101.590	Local		99.775483	1,965,678.38	89.125000	1,755,853.04	-209,825.34	0.30
		Base		99.775483	1,965,678.38	89.125000	1,755,853.04	-209,825.34	0.27
896818AP6	TRIUMPH GROUP INC COMPANY GUAR 08/25 7.75					7.750000	15 Aug 2025		
	1,200,000.000	Local		96.238313	1,154,859.76	76.563654	918,763.85	-236,095.91	0.16
		Base		96.238313	1,154,859.76	76.563654	918,763.85	-236,095.91	0.14
896818AS0	TRIUMPH GROUP INC SR SECURED 144A 06/24 8.875					8.875000	01 Jun 2024		
	190,000.000	Local		101.937521	193,681.29	99.970000	189,943.00	-3,738.29	0.03
		Base		101.937521	193,681.29	99.970000	189,943.00	-3,738.29	0.03
89787RAK8	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN						02 Nov 2028		
	240,000.000	Local		98.347738	236,034.57	88.000000	211,200.00	-24,834.57	0.04
		Base		98.347738	236,034.57	88.000000	211,200.00	-24,834.57	0.03
90011QAC4	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 02/25 6.875					6.875000	28 Feb 2025		
	990,000.000	Local		105.668819	1,046,121.31	87.614000	867,378.60	-178,742.71	0.15
		Base		105.668819	1,046,121.31	87.614000	867,378.60	-178,742.71	0.13
901109AF5	TUTOR PERINI CORP COMPANY GUAR 144A 05/25 6.875					6.875000	01 May 2025		
	790,000.000	Local		90.092067	711,727.33	74.823961	591,109.29	-120,618.04	0.10
		Base		90.092067	711,727.33	74.823961	591,109.29	-120,618.04	0.09

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90110FAM6	TUTOR PERINI CORPORATION TERM LOAN B					18 Aug 2027			
		1,345,634.520	Local 96.915552	1,304,129.12	92.000000	1,237,983.76	-66,145.36	0.21	
			Base 96.915552	1,304,129.12	92.000000	1,237,983.76	-66,145.36	0.19	
90184LAN2	TWITTER INC SR UNSECURED 03/26 0.00000					15 Mar 2026			
		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	
90187LAN9	PARK AVENUE TRUST PRKAV 2017 245P E 144A				3.779313	05 Jun 2037			
		1,130,000.000	Local 102.196752	1,154,823.30	77.360320	874,171.62	-280,651.68	0.15	
Original Face:		1,130,000.000	Base 102.196752	1,154,823.30	77.360320	874,171.62	-280,651.68	0.13	
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B					29 Apr 2026			
		866,413.180	Local 99.237887	859,810.13	95.750000	829,590.62	-30,219.51	0.14	
			Base 99.237887	859,810.13	95.750000	829,590.62	-30,219.51	0.13	
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B					26 Jun 2026			
		1,966,731.110	Local 100.018525	1,967,095.44	71.000000	1,396,379.09	-570,716.35	0.24	
			Base 100.018525	1,967,095.44	71.000000	1,396,379.09	-570,716.35	0.21	
90351HAD0	US FOODS INC 2019 TERM LOAN B					13 Sep 2026			
		0.000	Local 0.000000	-135.33	0.000000	0.00	135.33	0.00	
			Base 0.000000	-135.33	0.000000	0.00	135.33	0.00	
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099			
		1,400,000.000	Local 99.975992	1,399,663.89	94.620000	1,324,680.00	-74,983.89	0.22	
			Base 99.975992	1,399,663.89	94.620000	1,324,680.00	-74,983.89	0.20	
90355HAB0	UST HOLDINGS LTD TERM LOAN					20 Nov 2028			
		833,700.000	Local 99.552179	829,966.52	96.750000	806,604.75	-23,361.77	0.14	
			Base 99.552179	829,966.52	96.750000	806,604.75	-23,361.77	0.12	
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034			
		340,000.000	Local 100.000000	340,000.00	84.245049	286,433.17	-53,566.83	0.05	
			Base 100.000000	340,000.00	84.245049	286,433.17	-53,566.83	0.04	
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR				5.459000	30 Jun 2035			
		830,000.000	Local 100.272098	832,258.41	73.694235	611,662.15	-220,596.26	0.10	
			Base 100.272098	832,258.41	73.694235	611,662.15	-220,596.26	0.09	

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90915UAA6	UNIQUIFY INC SR SECURED 144A 06/24 6				6.000000	15 Jun 2024			
		220,000.000	Local 100.000000	220,000.00	96.750000	212,850.00	-7,150.00		0.04
			Base 100.000000	220,000.00	96.750000	212,850.00	-7,150.00		0.03
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375				4.375000	15 Apr 2026			
		150,000.000	Local 101.112087	151,668.13	89.250000	133,875.00	-17,793.13		0.02
			Base 101.112087	151,668.13	89.250000	133,875.00	-17,793.13		0.02
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029			
		600,000.000	Local 96.359365	578,156.19	83.000000	498,000.00	-80,156.19		0.08
			Base 96.359365	578,156.19	83.000000	498,000.00	-80,156.19		0.08
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B					21 Apr 2028			
		1,031,937.500	Local 99.588939	1,027,695.61	95.250000	982,920.47	-44,775.14		0.17
			Base 99.588939	1,027,695.61	95.250000	982,920.47	-44,775.14		0.15
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875				4.875000	15 Jul 2027			
		87,560.000	Local 100.000000	87,560.00	93.423920	81,801.98	-5,758.02		0.01
Original Face:		110,000.000	Base 100.000000	87,560.00	93.423920	81,801.98	-5,758.02		0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044			
		2,530,000.000	Local 103.402658	2,616,087.25	76.559396	1,936,952.72	-679,134.53		0.33
			Base 103.402658	2,616,087.25	76.559396	1,936,952.72	-679,134.53		0.30
91087BAM2	UNITED MEXICAN STATES SR UNSECURED 05/31 2.659				2.659000	24 May 2031			
		270,000.000	Local 98.228878	265,217.97	76.738923	207,195.09	-58,022.88		0.04
			Base 98.228878	265,217.97	76.738923	207,195.09	-58,022.88		0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028			
		1,000,000.000	Local 96.253365	962,533.65	91.684000	916,840.00	-45,693.65		0.16
			Base 96.253365	962,533.65	91.684000	916,840.00	-45,693.65		0.14
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25				5.250000	15 Jan 2030			
		990,000.000	Local 105.080621	1,040,298.15	90.503000	895,979.70	-144,318.45		0.15
			Base 105.080621	1,040,298.15	90.503000	895,979.70	-144,318.45		0.14
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5				5.000000	15 Feb 2028			
		490,000.000	Local 90.492627	443,413.87	81.336000	398,546.40	-44,867.47		0.07
			Base 90.492627	443,413.87	81.336000	398,546.40	-44,867.47		0.06

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918367AA1	VTR COMUNICACIONES SPA SR SECURED 144A 01/28 5.125					5.125000	15 Jan 2028		
	1,424,000.000	Local		103.025711	1,467,086.12	67.500000	961,200.00	-505,886.12	0.16
		Base		103.025711	1,467,086.12	67.500000	961,200.00	-505,886.12	0.15
91838LAE0	VT TOPCO, INC. 2021 2ND LIEN TERM LOAN						31 Jul 2026		
	580,000.000	Local		99.398488	576,511.23	96.500000	559,700.00	-16,811.23	0.10
		Base		99.398488	576,511.23	96.500000	559,700.00	-16,811.23	0.09
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
	930,000.000	Local		99.343549	923,895.01	79.346355	737,921.10	-185,973.91	0.13
		Base		99.343549	923,895.01	79.346355	737,921.10	-185,973.91	0.11
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	780,000.000	Local		120.321758	938,509.71	93.898322	732,406.91	-206,102.80	0.12
		Base		120.321758	938,509.71	93.898322	732,406.91	-206,102.80	0.11
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	500,000.000	Local		108.779698	543,898.49	100.855779	504,278.90	-39,619.59	0.09
		Base		108.779698	543,898.49	100.855779	504,278.90	-39,619.59	0.08
92328MAB9	VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125					4.125000	15 Aug 2031		
	670,000.000	Local		101.715018	681,490.62	82.947000	555,744.90	-125,745.72	0.09
		Base		101.715018	681,490.62	82.947000	555,744.90	-125,745.72	0.09
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875					3.875000	01 Nov 2033		
	750,000.000	Local		100.000000	750,000.00	77.750000	583,125.00	-166,875.00	0.10
		Base		100.000000	750,000.00	77.750000	583,125.00	-166,875.00	0.09
92331MAD0	VENTURE CDO LTD VENTR 2017 26A D 144A					6.959860	20 Jan 2029		
	1,250,000.000	Local		99.873877	1,248,423.46	89.071200	1,113,390.00	-135,033.46	0.19
	Original Face:	1,250,000.000	Base	99.873877	1,248,423.46	89.071200	1,113,390.00	-135,033.46	0.17
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					3.739860	20 Apr 2031		
	560,000.000	Local		99.086716	554,885.61	96.178600	538,600.16	-16,285.45	0.09
	Original Face:	560,000.000	Base	99.086716	554,885.61	96.178600	538,600.16	-16,285.45	0.08
92342NAH6	VERICAST CORP/HARLAND SECURED 144A 10/27 13					13.000000	15 Oct 2027		
	340,000.000	Local		101.952668	346,639.07	113.000000	384,200.00	37,560.93	0.07
		Base		101.952668	346,639.07	113.000000	384,200.00	37,560.93	0.06

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92348BAA1	VERICAST CORP SR SECURED 144A 09/26 11				11.000000	15 Sep 2026			
		400,000.000	Local 100.000000	400,000.00	98.500000	394,000.00	-6,000.00	0.07	
			Base 100.000000	400,000.00	98.500000	394,000.00	-6,000.00	0.06	
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B					27 Aug 2025			
		1,962,262.820	Local 100.339038	1,968,915.63	97.083300	1,905,029.50	-63,886.13	0.32	
			Base 100.339038	1,968,915.63	97.083300	1,905,029.50	-63,886.13	0.29	
92532MAE5	VERTEX AEROSPACE SERVICES CORP 2021 FIRST LIEN TERM LOAN					06 Dec 2028			
		1,860,650.000	Local 99.545898	1,852,200.75	97.000000	1,804,830.50	-47,370.25	0.31	
			Base 99.545898	1,852,200.75	97.000000	1,804,830.50	-47,370.25	0.28	
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125				4.125000	15 Nov 2028			
		1,510,000.000	Local 97.280123	1,468,929.85	80.500000	1,215,550.00	-253,379.85	0.21	
			Base 97.280123	1,468,929.85	80.500000	1,215,550.00	-253,379.85	0.19	
92539AAC8	VERUS SECURITIZATION TRUST VERUS 2022 6 A3 144A				4.910000	25 Jun 2067			
		1,054,633.120	Local 96.674316	1,019,559.36	94.551820	997,174.81	-22,384.55	0.17	
Original Face:		1,080,000.000	Base 96.674316	1,019,559.36	94.551820	997,174.81	-22,384.55	0.15	
925550AF2	VIAVI SOLUTIONS INC COMPANY GUAR 144A 10/29 3.75				3.750000	01 Oct 2029			
		100,000.000	Local 100.000000	100,000.00	80.008000	80,008.00	-19,992.00	0.01	
			Base 100.000000	100,000.00	80.008000	80,008.00	-19,992.00	0.01	
92558BAG3	VIBRANT CLO LTD VIBR 2017 7A C 144A				6.309860	15 Sep 2030			
		1,000,000.000	Local 99.346281	993,462.81	86.008100	860,081.00	-133,381.81	0.15	
Original Face:		1,000,000.000	Base 99.346281	993,462.81	86.008100	860,081.00	-133,381.81	0.13	
92682RAA0	VIKING OCEAN CRUISES SHI SR SECURED 144A 02/29 5.625				5.625000	15 Feb 2029			
		400,000.000	Local 80.305948	321,223.79	77.750000	311,000.00	-10,223.79	0.05	
			Base 80.305948	321,223.79	77.750000	311,000.00	-10,223.79	0.05	
92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375				5.375000	01 Nov 2027			
		1,620,000.000	Local 102.822469	1,665,723.99	92.052142	1,491,244.70	-174,479.29	0.25	
			Base 102.822469	1,665,723.99	92.052142	1,491,244.70	-174,479.29	0.23	
92770HAD9	VIRGIN PULSE INC 2021 TERM LOAN					06 Apr 2028			
		1,970,100.000	Local 99.601821	1,962,255.47	86.666700	1,707,420.66	-254,834.81	0.29	
			Base 99.601821	1,962,255.47	86.666700	1,707,420.66	-254,834.81	0.26	

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92840JAB5	VISTAJET MALTA/XO MGMT SR UNSECURED 144A 02/30 6.375					6.375000	01 Feb 2030		
	270,000.000	Local		100.000000	270,000.00	81.750000	220,725.00	-49,275.00	0.04
		Base		100.000000	270,000.00	81.750000	220,725.00	-49,275.00	0.03
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75					4.750000	15 Jul 2031		
	1,400,000.000	Local		100.756029	1,410,584.40	77.151065	1,080,114.91	-330,469.49	0.18
		Base		100.756029	1,410,584.40	77.151065	1,080,114.91	-330,469.49	0.17
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		
	400,000.000	Local		99.987350	399,949.40	87.724660	350,898.64	-49,050.76	0.06
	Original Face: 400,000.000	Base		99.987350	399,949.40	87.724660	350,898.64	-49,050.76	0.05
92890KGB9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.913741	15 Sep 2057		
	900,000.000	Local		96.744657	870,701.91	93.202540	838,822.86	-31,879.05	0.14
	Original Face: 900,000.000	Base		96.744657	870,701.91	93.202540	838,822.86	-31,879.05	0.13
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A					6.290290	17 Apr 2030		
	600,000.000	Local		100.000000	600,000.00	88.313600	529,881.60	-70,118.40	0.09
	Original Face: 600,000.000	Base		100.000000	600,000.00	88.313600	529,881.60	-70,118.40	0.08
92915QAW3	VOYA CLO LTD VOYA 2017 3A A2AR 144A					4.259860	20 Apr 2034		
	650,000.000	Local		100.000000	650,000.00	93.833300	609,916.45	-40,083.55	0.10
	Original Face: 650,000.000	Base		100.000000	650,000.00	93.833300	609,916.45	-40,083.55	0.09
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1						30 Apr 2025		
	1,075,478.350	Local		94.401246	1,015,264.96	88.666700	953,591.16	-61,673.80	0.16
		Base		94.401246	1,015,264.96	88.666700	953,591.16	-61,673.80	0.15
92940KAK1	WP CITYMD BIDCO LLC 2021 1ST LIEN TERM LOAN B						22 Dec 2028		
	570,562.490	Local		99.870300	569,822.47	95.392900	544,276.11	-25,546.36	0.09
		Base		99.870300	569,822.47	95.392900	544,276.11	-25,546.36	0.08
93065PAG6	WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A					4.848000	15 Dec 2033		
	450,000.000	Local		98.836964	444,766.34	94.599870	425,699.42	-19,066.92	0.07
	Original Face: 450,000.000	Base		98.836964	444,766.34	94.599870	425,699.42	-19,066.92	0.07
9371ACII4	ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN						31 Dec 2027		
	1,167,993.450	Local		100.000000	1,167,993.45	82.490000	963,477.80	-204,515.65	0.16
		Base		100.000000	1,167,993.45	82.490000	963,477.80	-204,515.65	0.15

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937LWTII6	AQGEN ISLAND HOLDINGS INC TERM LOAN					02 Aug 2028		
		1,054,700.000	Local 99.535419	1,049,800.06	90.750000	957,140.25	-92,659.81	0.16
			Base 99.535419	1,049,800.06	90.750000	957,140.25	-92,659.81	0.15
938QDSII7	WESTERN DENTAL SERVICES INC 2021 DDTL					18 Aug 2028		
		189,268.500	Local 100.000000	189,268.50	88.500000	167,502.62	-21,765.88	0.03
			Base 100.000000	189,268.50	88.500000	167,502.62	-21,765.88	0.03
941DMMII4	KNIGHT HEALTH HOLDINGS LLC TERM LOAN B					23 Dec 2028		
		1,223,850.000	Local 93.376957	1,142,793.89	72.291700	884,741.97	-258,051.92	0.15
			Base 93.376957	1,142,793.89	72.291700	884,741.97	-258,051.92	0.14
941XYKII1	EYECARE PARTNERS LLC 2021 2ND LEIN TERM LOAN					15 Nov 2029		
		730,000.000	Local 99.541493	726,652.90	91.000000	664,300.00	-62,352.90	0.11
			Base 99.541493	726,652.90	91.000000	664,300.00	-62,352.90	0.10
941YZNII2	WP CPP HOLDINGS LLC 2019 2ND LIEN INCREMENTAL TL					30 Apr 2026		
		620,000.000	Local 98.551669	611,020.35	83.150000	515,530.00	-95,490.35	0.09
			Base 98.551669	611,020.35	83.150000	515,530.00	-95,490.35	0.08
942JECII1	DCERT BUYER INC 2021 2ND LIEN TERM LOAN					19 Feb 2029		
		1,130,000.000	Local 99.789265	1,127,618.69	91.250000	1,031,125.00	-96,493.69	0.18
			Base 99.789265	1,127,618.69	91.250000	1,031,125.00	-96,493.69	0.16
942NXXII5	VIRGIN PULSE INC 2021 2ND LIEN TERM LOAN					06 Apr 2029		
		540,000.000	Local 99.660611	538,167.30	83.000000	448,200.00	-89,967.30	0.08
			Base 99.660611	538,167.30	83.000000	448,200.00	-89,967.30	0.07
942PYJII0	ONE CALL CORPORATION 2021 TERM LOAN					22 Apr 2027		
		1,323,250.000	Local 98.460933	1,302,884.29	76.000000	1,005,670.00	-297,214.29	0.17
			Base 98.460933	1,302,884.29	76.000000	1,005,670.00	-297,214.29	0.15
942UDYII9	ACADEMY LTD 2021 TERM LOAN					05 Nov 2027		
		377,074.220	Local 99.043652	373,468.08	97.666700	368,275.95	-5,192.13	0.06
			Base 99.043652	373,468.08	97.666700	368,275.95	-5,192.13	0.06
943BVSII3	JUMP FINANCIAL LLC TERM LOAN B					07 Aug 2028		
		3,278,115.790	Local 98.561045	3,230,945.19	92.750000	3,040,452.40	-190,492.79	0.52
			Base 98.561045	3,230,945.19	92.750000	3,040,452.40	-190,492.79	0.47

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943CUNII3	WESTERN DENTAL SERVICES INC 2021 TERM LOAN B					18 Aug 2028			
		1,885,750.000	Local 99.566268	1,877,570.89	88.500000	1,668,888.75	-208,682.14		0.28
			Base 99.566268	1,877,570.89	88.500000	1,668,888.75	-208,682.14		0.26
943PAHII9	SPX FLOW, INC. 2021 TERM LOAN					05 Apr 2029			
		1,610,000.000	Local 95.751435	1,541,598.11	92.000000	1,481,200.00	-60,398.11		0.25
			Base 95.751435	1,541,598.11	92.000000	1,481,200.00	-60,398.11		0.23
944XVYII1	LIDS TERM LOAN					14 Dec 2026			
		1,762,500.000	Local 98.270196	1,732,012.20	98.010774	1,727,439.89	-4,572.31		0.29
			Base 98.270196	1,732,012.20	98.010774	1,727,439.89	-4,572.31		0.27
944YMTII0	VFH PARENT LLC 2022 TERM LOAN B					13 Jan 2029			
		600,000.000	Local 99.907025	599,442.15	95.375000	572,250.00	-27,192.15		0.10
			Base 99.907025	599,442.15	95.375000	572,250.00	-27,192.15		0.09
94951MAG8	WELLFLEET CLO LTD WELF 2017 2A C 144A				6.109860	20 Oct 2029			
		600,000.000	Local 100.045777	600,274.66	87.587000	525,522.00	-74,752.66		0.09
Original Face:		600,000.000	Base 100.045777	600,274.66	87.587000	525,522.00	-74,752.66		0.08
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C				4.458000	15 Aug 2050			
		1,900,000.000	Local 99.291601	1,886,540.41	61.941390	1,176,886.41	-709,654.00		0.20
Original Face:		1,900,000.000	Base 99.291601	1,886,540.41	61.941390	1,176,886.41	-709,654.00		0.18
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7				7.000000	15 Dec 2025			
		1,140,000.000	Local 101.966246	1,162,415.21	100.000000	1,140,000.00	-22,415.21		0.19
			Base 101.966246	1,162,415.21	100.000000	1,140,000.00	-22,415.21		0.18
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044			
		1,840,000.000	Local 99.440296	1,829,701.44	82.034210	1,509,429.46	-320,271.98		0.26
			Base 99.440296	1,829,701.44	82.034210	1,509,429.46	-320,271.98		0.23
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3				5.300000	01 Mar 2048			
		830,000.000	Local 78.981110	655,543.21	82.250000	682,675.00	27,131.79		0.12
			Base 78.981110	655,543.21	82.250000	682,675.00	27,131.79		0.10
96525YAJ8	WHITEHORSE LTD WITEH 2018 12A D 144A				6.162000	15 Oct 2031			
		1,000,000.000	Local 98.012510	980,125.10	87.295100	872,951.00	-107,174.10		0.15
Original Face:		1,000,000.000	Base 98.012510	980,125.10	87.295100	872,951.00	-107,174.10		0.13

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969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	160,000.000	Local		121.472638	194,356.22	116.325065	186,120.10	-8,236.12	0.03
		Base		121.472638	194,356.22	116.325065	186,120.10	-8,236.12	0.03
98262PAA9	WW INTERNATIONAL INC SR SECURED 144A 04/29 4.5					4.500000	15 Apr 2029		
	250,000.000	Local		101.277468	253,193.67	52.302107	130,755.27	-122,438.40	0.02
		Base		101.277468	253,193.67	52.302107	130,755.27	-122,438.40	0.02
98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875					4.875000	01 Oct 2024		
	220,000.000	Local		97.789768	215,137.49	80.250000	176,550.00	-38,587.49	0.03
		Base		97.789768	215,137.49	80.250000	176,550.00	-38,587.49	0.03
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	340,000.000	Local		100.000000	340,000.00	65.500000	222,700.00	-117,300.00	0.04
		Base		100.000000	340,000.00	65.500000	222,700.00	-117,300.00	0.03
98313RAG1	WYNN MACAU LTD SR UNSECURED 144A 01/26 5.5					5.500000	15 Jan 2026		
	400,000.000	Local		93.388405	373,553.62	75.794000	303,176.00	-70,377.62	0.05
		Base		93.388405	373,553.62	75.794000	303,176.00	-70,377.62	0.05
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	510,000.000	Local		100.642290	513,275.68	66.743500	340,391.85	-172,883.83	0.06
		Base		100.642290	513,275.68	66.743500	340,391.85	-172,883.83	0.05
984245AL4	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/25 8.5					8.500000	28 Jul 2025		
	1,220,000.000	Local		79.785211	973,379.58	70.550000	860,710.00	-112,669.58	0.15
		Base		79.785211	973,379.58	70.550000	860,710.00	-112,669.58	0.13
984245AQ3	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/27 6.95					6.950000	21 Jul 2027		
	650,000.000	Local		68.461535	444,999.98	57.650000	374,725.00	-70,274.98	0.06
		Base		68.461535	444,999.98	57.650000	374,725.00	-70,274.98	0.06
984245AU4	YPF SOCIEDAD ANONIMA SR SECURED 144A 02/26 VAR					9.000000	12 Feb 2026		
	817,830.000	Local		100.000000	817,830.00	83.478036	682,708.42	-135,121.58	0.12
	Original Face:	817,830.000	Base	100.000000	817,830.00	83.478036	682,708.42	-135,121.58	0.10
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.750000	29 Apr 2025		
	880,000.000	Local		93.300590	821,045.19	90.968000	800,518.40	-20,526.79	0.14
		Base		93.300590	821,045.19	90.968000	800,518.40	-20,526.79	0.12

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	Units								
98878FAS8	Z CAPITAL CREDIT PARTNERS CLO ZCCP 2021 1A D 144A					6.712000	15 Jul 2033		
	600,000.000	Local	95.522727	573,136.36	86.628300	519,769.80		-53,366.56	0.09
Original Face:	600,000.000	Base	95.522727	573,136.36	86.628300	519,769.80		-53,366.56	0.08
98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5					5.000000	15 Jan 2030		
	400,000.000	Local	100.000000	400,000.00	80.750000	323,000.00		-77,000.00	0.05
		Base	100.000000	400,000.00	80.750000	323,000.00		-77,000.00	0.05
98981BAA0	ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875					3.875000	01 Feb 2029		
	650,000.000	Local	99.795405	648,670.13	81.594000	530,361.00		-118,309.13	0.09
		Base	99.795405	648,670.13	81.594000	530,361.00		-118,309.13	0.08
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
	250,000.000	Local	100.812168	252,030.42	99.864000	249,660.00		-2,370.42	0.04
		Base	100.812168	252,030.42	99.864000	249,660.00		-2,370.42	0.04
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
	400,000.000	Local	100.338895	401,355.58	98.215000	392,860.00		-8,495.58	0.07
		Base	100.338895	401,355.58	98.215000	392,860.00		-8,495.58	0.06
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	10,000.000	Local	101.274200	10,127.42	50.000000	5,000.00		-5,127.42	0.00
Original Face:	10,000.000	Base	101.274200	10,127.42	50.000000	5,000.00		-5,127.42	0.00
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	430,000.000	Local	99.797528	429,129.37	95.456000	410,460.80		-18,668.57	0.07
		Base	99.797528	429,129.37	95.456000	410,460.80		-18,668.57	0.06
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	410,000.000	Local	99.873605	409,481.78	101.994800	418,178.68		8,696.90	0.07
		Base	99.873605	409,481.78	101.994800	418,178.68		8,696.90	0.06
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					6.625000	01 Sep 2037		
	7,627,532.000	Local	54.211047	4,134,964.92	30.331250	2,313,525.80		-1,821,439.12	0.39
Original Face:	7,627,532.000	Base	54.211047	4,134,964.92	30.331250	2,313,525.80		-1,821,439.12	0.36
C0102MAP0	AIR CANADA 2021 TERM LOAN B						11 Aug 2028		
	1,017,450.000	Local	99.139021	1,008,689.97	94.750000	964,033.88		-44,656.09	0.16
		Base	99.139021	1,008,689.97	94.750000	964,033.88		-44,656.09	0.15

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Books Closed

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
C07885AD5	BAUSCH HEALTH COS INC COMPANY GUAR REGS 01/28 5					5.000000	30 Jan 2028		
	840,000.000	Local		46.539368	390,930.69	37.306645	313,375.82	-77,554.87	0.05
		Base		46.539368	390,930.69	37.306645	313,375.82	-77,554.87	0.05
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B						30 Oct 2026		
	0.000	Local		0.000000	1,444.41	0.000000	0.00	-1,444.41	0.00
		Base		0.000000	1,444.41	0.000000	0.00	-1,444.41	0.00
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B						30 Oct 2026		
	418,762.170	Local		99.511618	416,717.01	94.000000	393,636.44	-23,080.57	0.07
		Base		99.511618	416,717.01	94.000000	393,636.44	-23,080.57	0.06
C4000KAE4	GARDA WORLD SECURITY CORPORATI 2022 TERM LOAN						01 Feb 2029		
	1,060,000.000	Local		99.074016	1,050,184.57	93.000000	985,800.00	-64,384.57	0.17
		Base		99.074016	1,050,184.57	93.000000	985,800.00	-64,384.57	0.15
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B						30 Apr 2026		
	504,213.990	Local		99.434770	501,364.02	94.375000	475,851.95	-25,512.07	0.08
		Base		99.434770	501,364.02	94.375000	475,851.95	-25,512.07	0.07
G24524AV5	COUNTRY GARDEN HLDGS SR SECURED REGS 01/24 8					8.000000	27 Jan 2024		
	600,000.000	Local		98.471515	590,829.09	38.495621	230,973.73	-359,855.36	0.04
		Base		98.471515	590,829.09	38.495621	230,973.73	-359,855.36	0.04
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						29 Jan 2027		
	371,450.760	Local		99.836062	370,841.81	94.140600	349,685.97	-21,155.84	0.06
		Base		99.836062	370,841.81	94.140600	349,685.97	-21,155.84	0.05
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN						05 May 2028		
	1,227,839.850	Local		100.067538	1,228,669.11	96.458300	1,184,353.45	-44,315.66	0.20
		Base		100.067538	1,228,669.11	96.458300	1,184,353.45	-44,315.66	0.18
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.500000	15 Feb 2024		
	210,000.000	Local		101.094495	212,298.44	97.626114	205,014.84	-7,283.60	0.03
		Base		101.094495	212,298.44	97.626114	205,014.84	-7,283.60	0.03
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375000	17 Oct 2023		
	750,000.000	Local		102.024019	765,180.14	99.663578	747,476.84	-17,703.30	0.13
		Base		102.024019	765,180.14	99.663578	747,476.84	-17,703.30	0.11

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N	1,115,495.000	Local	98.962798	1,103,925.06	95.263900	1,062,664.04	-41,261.02	0.18
			Base	98.962798	1,103,925.06	95.263900	1,062,664.04	-41,261.02	0.16
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q	680,000.000	Local	98.756351	671,543.19	96.642900	657,171.72	-14,371.47	0.11
			Base	98.756351	671,543.19	96.642900	657,171.72	-14,371.47	0.10
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN	0.000	Local	0.000000	-75.19	0.000000	0.00	75.19	0.00
			Base	0.000000	-75.19	0.000000	0.00	75.19	0.00
L5000DAD9	PRA HEALTH SCIENCES, INC. US TERM LOAN	0.000	Local	0.000000	-18.64	0.000000	0.00	18.64	0.00
			Base	0.000000	-18.64	0.000000	0.00	18.64	0.00
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN	330,566.660	Local	95.726484	316,439.84	96.500000	318,996.83	2,556.99	0.05
			Base	95.726484	316,439.84	96.500000	318,996.83	2,556.99	0.05
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75	230,000.000	Local	100.110696	230,254.60	75.500000	173,650.00	-56,604.60	0.03
			Base	100.110696	230,254.60	75.500000	173,650.00	-56,604.60	0.03
N8137FAB6	SOLIS IV BV USD TERM LOAN B1	1,650,000.000	Local	99.536505	1,642,352.33	81.850000	1,350,525.00	-291,827.33	0.23
			Base	99.536505	1,642,352.33	81.850000	1,350,525.00	-291,827.33	0.21
P2121YAN8	CARNIVAL CORPORATION USD TERM LOAN B	105,278.430	Local	100.269343	105,561.99	90.500000	95,276.98	-10,285.01	0.02
			Base	100.269343	105,561.99	90.500000	95,276.98	-10,285.01	0.01
P2121YAS7	CARNIVAL CORPORATION 2021 INCREMENTAL TERM LOAN B	1,080,852.760	Local	99.559067	1,076,086.92	86.500000	934,937.64	-141,149.28	0.16
			Base	99.559067	1,076,086.92	86.500000	934,937.64	-141,149.28	0.14
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR	407,514.250	Local	99.827658	406,811.93	85.256000	347,430.35	-59,381.58	0.06
		Original Face:	650,000.000	Base	99.827658	406,811.93	85.256000	347,430.35	-59,381.58

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: September 30, 2022

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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	
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026			
		340,000.000	Local	99.702959	338,990.06	50.000000	170,000.00	-168,990.06	0.03
Original Face:		340,000.000	Base	99.702959	338,990.06	50.000000	170,000.00	-168,990.06	0.03
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025			
		500,000.000	Local	100.223194	501,115.97	95.456000	477,280.00	-23,835.97	0.08
			Base	100.223194	501,115.97	95.456000	477,280.00	-23,835.97	0.07
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125				6.125000	15 Jun 2033			
		940,000.000	Local	102.391716	962,482.13	76.000000	714,400.00	-248,082.13	0.12
Original Face:		940,000.000	Base	102.391716	962,482.13	76.000000	714,400.00	-248,082.13	0.11
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025			
		790,000.000	Local	108.264623	855,290.52	101.994800	805,758.92	-49,531.60	0.14
			Base	108.264623	855,290.52	101.994800	805,758.92	-49,531.60	0.12
US DOLLAR Total									
		546,395,825.910	Local		533,564,366.26		464,808,465.19	-68,755,901.07	78.90
Original Face:		235,066,445.400	Base		533,573,957.67		464,808,465.19	-68,765,492.48	71.44
FIXED INCOME Total									
		160,581,623,825.910	Base		568,629,099.14		486,780,337.75	-81,848,761.39	74.81
Original Face:		235,226,445.400							

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
ADI254HV9	IMM EUR FUT OPT DEC23C 99 DEC23 99 CALL					18 Dec 2023			
27,500.000		11.000	Local	0.095840	2,635.60	0.047500	1,306.25	-1,329.35	0.00
			Base	0.095840	2,635.60	0.047500	1,306.25	-1,329.35	0.00
AEIF64318	USGBC0029 USD C GBP P OCT22 1.19 CALL					07 Oct 2022			
5,600,000.000		5,600,000.000	Local	0.011198	62,708.80	0.061942	346,875.20	284,166.40	0.06
			Base	0.011198	62,708.80	0.061942	346,875.20	284,166.40	0.05
US DOLLAR Total									
5,627,500.000		5,600,011.000	Local		65,344.40		348,181.45	282,837.05	0.06
			Base		65,344.40		348,181.45	282,837.05	0.05
OPTIONS PURCHASED - CALLS Total									
5,627,500.000		5,600,011.000	Base		65,344.40		348,181.45	282,837.05	0.05

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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
ADI25PQ59	S+P500 EMINI OPTN DEC22P 3700 DEC22 3700 PUT					16 Dec 2022			
5,950.000		119.000	Local 101.852924	606,024.90	226.000000		1,344,700.00	738,675.10	0.23
			Base 101.852924	606,024.90	226.000000		1,344,700.00	738,675.10	0.21
ADI26GZP4	S+P500 EMINI OPTN DEC22P 3500 DEC22 3500 PUT					16 Dec 2022			
2,350.000		47.000	Local 101.520723	238,573.70	140.250000		329,587.50	91,013.80	0.06
			Base 101.520723	238,573.70	140.250000		329,587.50	91,013.80	0.05
ADI2775B7	S+P EMINI 3RD WK OCT22P 3600 OCT22 3600 PUT					21 Oct 2022			
1,550.000		31.000	Local 46.874587	72,655.61	101.500000		157,325.00	84,669.39	0.03
			Base 46.874587	72,655.61	101.500000		157,325.00	84,669.39	0.02
ADI28W4Y2	S+P EMINI 3RD WK NOV22P 3500 NOV22 3500 PUT					18 Nov 2022			
1,600.000		32.000	Local 66.542000	106,467.20	109.750000		175,600.00	69,132.80	0.03
			Base 66.542000	106,467.20	109.750000		175,600.00	69,132.80	0.03
ADI290L48	S+P EMINI 3RD WK NOV22P 3400 NOV22 3400 PUT					18 Nov 2022			
2,150.000		43.000	Local 74.292000	159,727.80	80.000000		172,000.00	12,272.20	0.03
			Base 74.292000	159,727.80	80.000000		172,000.00	12,272.20	0.03
AEIF52743	USMXP0332 USD P MXN C OCT22 20.6234 PUT					13 Oct 2022			
4,800,000.000	4,800,000.000		Local 0.015160	72,768.00	0.026664		127,987.20	55,219.20	0.02
			Base 0.015160	72,768.00	0.026664		127,987.20	55,219.20	0.02
AEIF66016	USCAP0062 USD P CAD C OCT22 1.267 PUT					07 Oct 2022			
1,254,000.000	1,254,000.000		Local 0.007338	9,201.85	0.000001		1.25	-9,200.60	0.00
			Base 0.007338	9,201.85	0.000001		1.25	-9,200.60	0.00
AEIF66545	USCAP0063 USD P CAD C OCT22 1.2681 PUT					11 Oct 2022			
1,829,000.000	1,829,000.000		Local 0.007600	13,900.40	0.000001		1.83	-13,898.57	0.00
			Base 0.007600	13,900.40	0.000001		1.83	-13,898.57	0.00
AEIF66552	USCAP0064 USD P CAD C OCT22 1.2653 PUT					11 Oct 2022			
608,000.000	608,000.000		Local 0.007560	4,596.48	0.000001		0.61	-4,595.87	0.00
			Base 0.007560	4,596.48	0.000001		0.61	-4,595.87	0.00

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2022

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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
AEIF66560	USCAP0065 USD P CAD C OCT22 1.267 PUT					11 Oct 2022		
608,000.000	608,000.000	Local	0.007596	4,618.37	0.000001	0.61	-4,617.76	0.00
		Base	0.007596	4,618.37	0.000001	0.61	-4,617.76	0.00
AEIF67162	USCAP0066 USD P CAD C OCT22 1.27 PUT					14 Oct 2022		
1,866,000.000	1,866,000.000	Local	0.007557	14,101.36	0.000004	7.46	-14,093.90	0.00
		Base	0.007557	14,101.36	0.000004	7.46	-14,093.90	0.00
US DOLLAR Total								
10,978,600.000	10,965,272.000	Local		1,302,635.67		2,307,211.46	1,004,575.79	0.39
		Base		1,302,635.67		2,307,211.46	1,004,575.79	0.35
OPTIONS PURCHASED - PUTS Total								
10,978,600.000	10,965,272.000	Base		1,302,635.67		2,307,211.46	1,004,575.79	0.35

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2022

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

OPTIONS WRITTEN - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
ADI26GYG5	IMM EUR FUT OPT DEC22C 96.5 DEC22 96.5 CALL					19 Dec 2022			
-272,500.000	-109.000	Local	0.264160	-71,983.60	0.025000	-6,812.50	65,171.10		0.00
		Base	0.264160	-71,983.60	0.025000	-6,812.50	65,171.10		0.00
AEIF63757	USGBC0030 USD C GBP P OCT22 1.15 CALL					07 Oct 2022			
-11,200,000.000	-11,200,000.000	Local	0.004297	-48,126.40	0.031333	-350,929.60	-302,803.20		0.06
		Base	0.004297	-48,126.40	0.031333	-350,929.60	-302,803.20		0.05
US DOLLAR Total									
-11,472,500.000	-11,200,109.000	Local		-120,110.00		-357,742.10	-237,632.10		0.06
		Base		-120,110.00		-357,742.10	-237,632.10		0.05
OPTIONS WRITTEN - CALLS Total									
-11,472,500.000	-11,200,109.000	Base		-120,110.00		-357,742.10	-237,632.10		0.05

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI278DN0	S+P EMINI 3RD WK OCT22P 3300 OCT22 3300 PUT					21 Oct 2022			
-1,550.000		-31.000	Local 25.708000	-39,847.40	22.500000		-34,875.00	4,972.40	0.01
			Base 25.708000	-39,847.40	22.500000		-34,875.00	4,972.40	0.01

ADI2794Z1	S+P500 EMINI OPTN DEC22P 3300 DEC22 3300 PUT					16 Dec 2022			
-4,400.000		-88.000	Local 44.705159	-196,702.70	83.750000		-368,500.00	-171,797.30	0.06
			Base 44.705159	-196,702.70	83.750000		-368,500.00	-171,797.30	0.06

US DOLLAR Total									
-5,950.000		-119.000	Local	-236,550.10			-403,375.00	-166,824.90	0.07
			Base	-236,550.10			-403,375.00	-166,824.90	0.06

OPTIONS WRITTEN - PUTS Total

-5,950.000		-119.000	Base	-236,550.10			-403,375.00	-166,824.90	0.06
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SWAPS FIXED INCOME

EURO CURRENCY Exchange Rate: 1.020356

UNITED STATES OF AMERICA (THE)

99S1C6H30	0WP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024			
	1,050,000.000		Local 100.506609	1,055,319.39	99.185451		1,041,447.24	-13,872.15	10.87
			Base 110.539572	1,160,665.51	97.206711		1,020,670.47	-139,995.04	0.16

99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
	-1,050,000.000		Local 100.000000	-1,050,000.00	100.000000		-1,050,000.00	0.00	10.96
			Base 110.004951	-1,155,051.99	98.005010		-1,029,052.61	125,999.38	0.16

99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
	1,050,000.000		Local 98.949214	1,038,966.75	99.719635		1,047,056.17	8,089.42	10.93
			Base 108.896063	1,143,408.66	97.730238		1,026,167.50	-117,241.16	0.16

99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024			
	-1,050,000.000		Local 100.000000	-1,050,000.00	100.000000		-1,050,000.00	0.00	10.96

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2022

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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	110.004951	-1,155,051.99	98.005010	-1,029,052.61	125,999.38	0.16
UNITED STATES OF AMERICA (THE) Total								
		Base		-6,029.81		-11,267.25	-5,237.44	0.63
EURO CURRENCY Total								
		Local		-5,713.86		-11,496.59	-5,782.73	43.73
		Base		-6,029.81		-11,267.25	-5,237.44	0.63
MEXICAN PESO							Exchange Rate:	20.139500
99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA				7.200000	17 Jul 2024		
	211,305,600.000	Local	100.000000	211,305,600.00	94.982825	200,704,028.26	-10,601,571.74	36.37
		Base	5.213153	11,015,683.77	4.716245	9,965,690.72	-1,049,993.05	1.53
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.869900	17 Jul 2024		
	-211,305,600.000	Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00	38.29
		Base	5.213153	-11,015,683.77	4.965367	-10,492,097.62	523,586.15	1.61
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	29,840,000.000	Local	100.562659	30,007,897.37	91.155129	27,200,690.49	-2,807,206.88	4.93
		Base	5.192806	1,549,533.40	4.526186	1,350,613.99	-198,919.41	0.21
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.915000	18 Jul 2029		
	-29,840,000.000	Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.41
		Base	5.163436	-1,540,769.34	4.965367	-1,481,665.38	59,103.96	0.23
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	31,050,000.000	Local	100.680885	31,261,414.68	91.102288	28,287,260.42	-2,974,154.26	5.13
		Base	5.167048	1,604,368.49	4.523563	1,404,566.17	-199,802.32	0.22
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.939500	20 Jul 2029		
	-31,050,000.000	Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.63
		Base	5.131392	-1,593,297.36	4.965367	-1,541,746.32	51,551.04	0.24
MEXICAN PESO Total								
		Local		379,312.05		-16,003,620.83	-16,382,932.88	95.74
		Base		19,835.19		-794,638.44	-814,473.63	4.03

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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
99S1LSL60	BWS052324 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	930,000.000	Local	97.797823	909,519.75	100.000000	930,000.00	20,480.25	0.16
		Base	97.797823	909,519.75	100.000000	930,000.00	20,480.25	0.14
99S1LSL78	BWS052324 CDS USD P F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
	-930,000.000	Local	100.000000	-930,000.00	101.529400	-944,223.42	-14,223.42	0.16
		Base	100.000000	-930,000.00	101.529400	-944,223.42	-14,223.42	0.15
99S1LSSL0	BWS052308 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	930,000.000	Local	98.883372	919,615.36	100.000000	930,000.00	10,384.64	0.16
		Base	98.883372	919,615.36	100.000000	930,000.00	10,384.64	0.14
99S1LSSM8	BWS052308 CDS USD P F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
	-930,000.000	Local	100.000000	-930,000.00	98.508117	-916,125.49	13,874.51	0.16
		Base	100.000000	-930,000.00	98.508117	-916,125.49	13,874.51	0.14
99S1LSSO4	OWP299779 CDS USD R F 5.00000 2 CORPORATE				5.000000	20 Jun 2026		
	1,250,000.000	Local	115.912747	1,448,909.34	111.063956	1,388,299.45	-60,609.89	0.24
		Base	115.912747	1,448,909.34	111.063956	1,388,299.45	-60,609.89	0.21
99S1LSSP1	OWP299779 CDS USD P V 03MEVENT 1 CORPORATE				1.000000	20 Jun 2026		
	-1,250,000.000	Local	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	0.21
		Base	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	0.19
99S1LTHF3	OWP299795 CDS USD R F 5.00000 2 CORPORATE				5.000000	20 Jun 2026		
	625,000.000	Local	116.032624	725,203.90	111.063956	694,149.73	-31,054.17	0.12
		Base	116.032624	725,203.90	111.063956	694,149.73	-31,054.17	0.11
99S1LTHG1	OWP299795 CDS USD P V 03MEVENT 1 CORPORATE				1.000000	20 Jun 2026		
	-625,000.000	Local	100.000000	-625,000.00	100.000000	-625,000.00	0.00	0.11
		Base	100.000000	-625,000.00	100.000000	-625,000.00	0.00	0.10
99S1N8CU9	BWS055426 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	2,490,000.000	Local	85.482763	2,128,520.81	100.000000	2,490,000.00	361,479.19	0.42
		Base	85.482763	2,128,520.81	100.000000	2,490,000.00	361,479.19	0.38
99S1N8CV7	BWS055426 CDS USD P F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026		
	-2,490,000.000	Local	100.000000	-2,490,000.00	109.583600	-2,728,631.64	-238,631.64	0.46

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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	-2,490,000.00	109.583600	-2,728,631.64	-238,631.64	0.42
99S1N8CX3	SWS055442 CDS USD R F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026		
	2,490,000.000	Local	110.801102	2,758,947.45	103.705300	2,582,261.97	-176,685.48	0.44
		Base	110.801102	2,758,947.45	103.705300	2,582,261.97	-176,685.48	0.40
99S1N8CY1	SWS055442 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	-2,490,000.000	Local	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00	0.42
		Base	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00	0.38
99S1P15L0	BWS063222 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Nov 2026		
	8,330,000.000	Local	99.857379	8,318,119.70	100.000000	8,330,000.00	11,880.30	1.41
		Base	99.857379	8,318,119.70	100.000000	8,330,000.00	11,880.30	1.28
99S1P15M8	BWS063222 IRS USD P F 1.52000 2 CCPOIS				1.520000	20 Nov 2026		
	-8,330,000.000	Local	100.000000	-8,330,000.00	94.107655	-7,839,167.66	490,832.34	1.33
		Base	100.000000	-8,330,000.00	94.107655	-7,839,167.66	490,832.34	1.20
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118 IRS PAY F CCP L				1.000000	18 Nov 2023		
	7,320,000.000	Local	99.788453	7,304,514.76	100.000000	7,320,000.00	15,485.24	1.24
		Base	99.788453	7,304,514.76	100.000000	7,320,000.00	15,485.24	1.13
99S1P17A2	BWS063248 IRS USD P F 3.97000 20231118 IRS PAY F CCP S				3.970000	18 Nov 2023		
	-7,320,000.000	Local	100.000000	-7,320,000.00	97.236051	-7,117,678.93	202,321.07	1.21
		Base	100.000000	-7,320,000.00	97.236051	-7,117,678.93	202,321.07	1.09
99S1P17C8	SWS063289 IRS USD R F 3.37000 20261118 IRS PAY V CCP L				3.370000	18 Nov 2026		
	7,320,000.000	Local	100.881899	7,384,555.01	98.784212	7,231,004.32	-153,550.69	1.23
		Base	100.881899	7,384,555.01	98.784212	7,231,004.32	-153,550.69	1.11
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S				1.000000	18 Nov 2026		
	-7,320,000.000	Local	100.000000	-7,320,000.00	100.000000	-7,320,000.00	0.00	1.24
		Base	100.000000	-7,320,000.00	100.000000	-7,320,000.00	0.00	1.13
99S1R9OU0	BWS074344 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2027		
	0.000	Local	0.000000	31.22	0.000000	0.00	-31.22	0.00
		Base	0.000000	31.22	0.000000	0.00	-31.22	0.00
99S1RVYL0	BWS074807 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Aug 2047		
	6,645,000.000	Local	101.137706	6,720,600.59	100.000000	6,645,000.00	-75,600.59	1.13

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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	101.137706	6,720,600.59	100.000000	6,645,000.00	-75,600.59	1.02
99S1RVYM8	BWS074807 IRS USD P F 2.65000 2 CCPOIS				2.650000	15 Aug 2047		
		-6,645,000.00	Local 100.000000	-6,645,000.00	90.643075	-6,023,232.33	621,767.67	1.02
			Base 100.000000	-6,645,000.00	90.643075	-6,023,232.33	621,767.67	0.93
99S1S82X9	BWS074849 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2048		
		2,077,000.00	Local 99.980690	2,076,598.94	100.000000	2,077,000.00	401.06	0.35
			Base 99.980690	2,076,598.94	100.000000	2,077,000.00	401.06	0.32
99S1S82Y7	BWS074849 IRS USD P F 2.62000 2 CCPOIS				2.620000	15 Feb 2048		
		-2,077,000.00	Local 100.000000	-2,077,000.00	90.280304	-1,875,121.91	201,878.09	0.32
			Base 100.000000	-2,077,000.00	90.280304	-1,875,121.91	201,878.09	0.29
99S1TJC62	BWS075267 IRS USD R V 00MSOFR 1 CCPOIS				2.980000	15 Feb 2048		
		2,912,000.00	Local 101.807926	2,964,646.81	100.000000	2,912,000.00	-52,646.81	0.49
			Base 101.807926	2,964,646.81	100.000000	2,912,000.00	-52,646.81	0.45
99S1TJC70	BWS075267 IRS USD P F 2.51000 2 CCPOIS				2.510000	15 Feb 2048		
		-2,912,000.00	Local 100.000000	-2,912,000.00	88.413848	-2,574,611.25	337,388.75	0.44
			Base 100.000000	-2,912,000.00	88.413848	-2,574,611.25	337,388.75	0.40
99S1UDC63	BWS075580 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	15 Feb 2048		
		3,058,000.00	Local 103.081643	3,152,236.64	100.000000	3,058,000.00	-94,236.64	0.52
			Base 103.081643	3,152,236.64	100.000000	3,058,000.00	-94,236.64	0.47
99S1UDC71	BWS075580 IRS USD P F 3.05000 2 CCPOIS				3.050000	15 Feb 2048		
		-3,058,000.00	Local 100.000000	-3,058,000.00	97.701810	-2,987,721.35	70,278.65	0.51
			Base 100.000000	-3,058,000.00	97.701810	-2,987,721.35	70,278.65	0.46
99S1UDWO2	BWS075747 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2027		
		4,416,800.00	Local 104.090764	4,597,480.87	100.000000	4,416,800.00	-180,680.87	0.75
			Base 104.090764	4,597,480.87	100.000000	4,416,800.00	-180,680.87	0.68
99S1UDWP9	BWS075747 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Dec 2027		
		-4,416,800.00	Local 100.000000	-4,416,800.00	95.808500	-4,231,669.83	185,130.17	0.72
			Base 100.000000	-4,416,800.00	95.808500	-4,231,669.83	185,130.17	0.65

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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								
		Local		615,701.15		2,081,331.66	1,465,630.51	16.96
		Base		615,701.15		2,081,331.66	1,465,630.51	15.36
SWAPS FIXED INCOME Total								
		0.000 Base		629,506.53		1,275,425.97	645,919.44	20.02

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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								
5,127,650.000	182,840,428,962.710	Base		599,491,830.42		519,068,014.04	-80,423,816.38	99.84
Original Face:	235,226,445.400							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.563355

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
ADI26HX74	AUST 10Y BOND FUT DEC22 XSFE 20221215	15 Dec 2022	43.000	4,300,000.000	5,036,009.07	5,174,774.81	96.085000	-138,765.74	-160,082.13	21,316.39	
					Local						
					Base	3,221,283.12	61.460769	-88,761.50	-102,396.53	13,635.03	0.00

AUSTRALIAN DOLLAR Total

43.000	4,300,000.000	Local	5,036,009.07	5,174,774.81		-138,765.74	-160,082.13	21,316.39		
		Base				-88,761.50	-102,396.53	13,635.03		0.00

POUND STERLING

Exchange Rate: 0.895616

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
ADI2530Y3	LONG GILT FUTURE DEC22 IFLL 20221228	28 Dec 2022	73.000	7,300,000.000	7,037,200.00	8,041,660.74	96.400000	-1,004,460.74	-994,970.74	-9,490.00	
					Local						
					Base	7,857,385.31	107.635415	-1,121,530.59	-1,110,934.53	-10,596.06	0.00

POUND STERLING Total

73.000	7,300,000.000	Local	7,037,200.00	8,041,660.74		-1,004,460.74	-994,970.74	-9,490.00		
		Base				-1,121,530.59	-1,110,934.53	-10,596.06		0.00

US DOLLAR

Exchange Rate: 1.000000

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
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218	18 Dec 2023	691.000	172,750,000.000	164,993,525.00	168,104,913.60	95.510000	-3,111,388.60	-3,050,926.10	-60,462.50	
					Local						
					Base	164,993,525.00	95.510000	-3,111,388.60	-3,050,926.10	-60,462.50	0.01

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
ADI0GMD11	90DAY EUR FUTR DEC22 XCME 20221219	19 Dec 2022	292.000	73,000,000.000	69,576,300.00	71,473,300.70	95.310000	-1,897,000.70	-1,893,350.70	-3,650.00	
					Local						
					Base	69,576,300.00	95.310000	-1,897,000.70	-1,893,350.70	-3,650.00	0.00

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
ADI21GLS8	3 MONTH SOFR FUT JUN23 XCME 20230919	19 Sep 2023	4.000	1,000,000.000	956,150.00	965,608.40	95.615000	-9,458.40	-9,208.40	-250.00	
					Local						
					Base	956,150.00	95.615000	-9,458.40	-9,208.40	-250.00	0.00

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
ADI23SGZ0	US 10YR ULTRA FUT DEC22 XCBT 20221220	20 Dec 2022	115.000	11,500,000.000	13,625,703.13	14,288,800.55	118.484375	-663,097.42	-605,597.42	-57,500.00	

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Books Closed

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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	
		Base	13,625,703.13		118.484375	-663,097.42	-605,597.42	-57,500.00	0.01
ADI23W4B7	US LONG BOND(CBT) DEC22 XCBT 20221220						20 Dec 2022		
33.000	3,300,000.000	Local	4,171,406.25	4,392,797.03	126.406250	-221,390.78	-199,352.61	-22,038.17	
		Base	4,171,406.25		126.406250	-221,390.78	-199,352.61	-22,038.17	0.00
ADI23W4H4	US ULTRA BOND CBT DEC22 XCBT 20221220						20 Dec 2022		
467.000	46,700,000.000	Local	63,979,000.00	68,933,336.64	137.000000	-4,954,336.64	-4,195,461.64	-758,875.00	
		Base	63,979,000.00		137.000000	-4,954,336.64	-4,195,461.64	-758,875.00	0.12
ADI259CH4	US 2YR NOTE (CBT) DEC22 XCBT 20221230						30 Dec 2022		
476.000	95,200,000.000	Local	97,765,937.98	99,315,321.25	102.695313	-1,549,383.27	-1,478,727.74	-70,655.53	
		Base	97,765,937.98		102.695313	-1,549,383.27	-1,478,727.74	-70,655.53	0.01
US DOLLAR Total									
2,078.000	403,450,000.000	Local	415,068,022.36	427,474,078.17		-12,406,055.81	-11,432,624.61	-973,431.20	
		Base				-12,406,055.81	-11,432,624.61	-973,431.20	0.15
FUTURES LONG Total									
2,194.000	415,050,000.000	Base				-13,616,347.90	-12,645,955.67	-970,392.23	0.15

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Books Closed

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 1.020356

GERMANY

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI2488B5	EURO-BUXL 30Y BND DEC22 XEUR 20221208	08 Dec 2022							
-1.000	-100,000.000	Local	-146,640.00	-160,318.80	146.640000	13,678.80	14,798.80	-1,120.00	
		Base	-143,714.55		143.714547	13,405.91	14,503.57	-1,097.66	0.00

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
GERMANY Total									
-1.000	-100,000.000	Local	-146,640.00	-160,318.80		13,678.80	14,798.80	-1,120.00	
		Base				13,405.91	14,503.57	-1,097.66	0.00

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
EURO CURRENCY Total									
-1.000	-100,000.000	Local	-146,640.00	-160,318.80		13,678.80	14,798.80	-1,120.00	
		Base				13,405.91	14,503.57	-1,097.66	0.00

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI23W4L5	US 5YR NOTE (CBT) DEC22 XCBT 20221230	30 Dec 2022							
-90.000	-9,000,000.000	Local	-9,675,703.17	-9,981,875.60	107.507813	306,172.43	282,265.23	23,907.20	
		Base	-9,675,703.17		107.507813	306,172.43	282,265.23	23,907.20	0.00

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI24L0Z1	US 10YR NOTE (CBT) DEC22 XCBT 20221220	20 Dec 2022							
-117.000	-11,700,000.000	Local	-13,111,312.50	-13,751,428.86	112.062500	640,116.36	594,413.23	45,703.13	
		Base	-13,111,312.50		112.062500	640,116.36	594,413.23	45,703.13	0.01

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
US DOLLAR Total									
-207.000	-20,700,000.000	Local	-22,787,015.67	-23,733,304.46		946,288.79	876,678.46	69,610.33	
		Base				946,288.79	876,678.46	69,610.33	0.01

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
FUTURES SHORT Total									
-208.000	-20,800,000.000	Base				959,694.70	891,182.03	68,512.67	0.01

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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									
1,986.000	394,250,000.000	Base			-12,656,653.20		-11,754,773.64	-901,879.56	0.16



As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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

ARGENTINE PESO

Exchange Rate: 147.314800

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000.970	Local	1.000000	50,000.97	1.000000	50,000.97	0.00	100.00
			Base	0.013756	687.79	0.006788	339.42	-348.37	0.00

ARGENTINE PESO Total

		50,000.970	Local		50,000.97		50,000.97	0.00	100.00
			Base		687.79		339.42	-348.37	0.00

EURO CURRENCY

Exchange Rate: 1.020356

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		7,842.450	Local	1.000000	7,842.45	1.000000	7,842.45	0.00	5.44
			Base	0.992102	7,780.51	0.980050	7,685.99	-94.52	0.00

INTERNATIONAL Total

		7,842.450	Local		7,842.45		7,842.45	0.00	5.44
			Base		7,780.51		7,685.99	-94.52	0.00

EURO CURRENCY Total

		7,842.450	Local		7,842.45		7,842.45	0.00	5.44
			Base		7,780.51		7,685.99	-94.52	0.00

MEXICAN PESO

Exchange Rate: 20.139500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		6,466,459.770	Local	1.000000	6,466,459.77	1.000000	6,466,459.77	0.00	13.06
			Base	0.048995	316,822.98	0.049654	321,083.43	4,260.45	0.08

MEXICAN PESO Total

		6,466,459.770	Local		6,466,459.77		6,466,459.77	0.00	13.06
			Base		316,822.98		321,083.43	4,260.45	0.08

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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:	0.895616	
GBP	POUND STERLING								
		4,865.890	Local	1.000000	4,865.89	1.000000	4,865.89	0.00	8.22
			Base	1.140611	5,550.09	1.116550	5,433.01	-117.08	0.00
POUND STERLING Total									
		4,865.890	Local		4,865.89		4,865.89	0.00	8.22
			Base		5,550.09		5,433.01	-117.08	0.00
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		7,808,072.790	Local	1.000000	7,808,072.79	1.000000	7,808,072.79	0.00	2.02
			Base	1.000000	7,808,072.79	1.000000	7,808,072.79	0.00	2.01
US DOLLAR Total									
		7,808,072.790	Local		7,808,072.79		7,808,072.79	0.00	2.02
			Base		7,808,072.79		7,808,072.79	0.00	2.01
CASH Total									
		14,337,241.870	Base		8,138,914.16		8,142,614.64	3,700.48	2.09
CASH EQUIVALENT							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				2.942338	31 Dec 2030			
		577,546.840	Local	100.000000	577,546.84	100.000000	577,546.84	0.00	0.15
			Base	100.000000	577,546.84	100.000000	577,546.84	0.00	0.15
US DOLLAR Total									
		577,546.840	Local		577,546.84		577,546.84	0.00	0.15
			Base		577,546.84		577,546.84	0.00	0.15

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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

577,546.840	Base			577,546.84		577,546.84	0.00	0.15
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	21.750000	69,600.00	-10,368.00	0.02
			Base	24.990000	79,968.00	21.750000	69,600.00	-10,368.00	0.02

493267843	KEYCORP PREFERRED STOCK VAR								
		23,334.000	Local	25.000000	583,350.00	24.250000	565,849.50	-17,500.50	0.15
			Base	25.000000	583,350.00	24.250000	565,849.50	-17,500.50	0.15

744320870	PRUDENTIAL FINANCIAL INC PREFERRED STOCK 09/62 5.95								
		3,075.000	Local	25.000000	76,875.00	24.150000	74,261.25	-2,613.75	0.02
			Base	25.000000	76,875.00	24.150000	74,261.25	-2,613.75	0.02

US DOLLAR Total									
		29,609.000	Local		740,193.00		709,710.75	-30,482.25	0.18
			Base		740,193.00		709,710.75	-30,482.25	0.18

EQUITY Total

29,609.000	Base			740,193.00		709,710.75	-30,482.25	0.18
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FIXED INCOME

EURO CURRENCY							Exchange Rate:	1.020356
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INTERNATIONAL

B2Q3BCI14	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025				6.025000	01 Mar 2038			
		120,000.000	Local	118.623642	142,348.37	112.681800	135,218.16	-7,130.21	93.87
			Base	118.357233	142,028.68	110.433809	132,520.57	-9,508.11	0.03

INTERNATIONAL Total									
		120,000.000	Local		142,348.37		135,218.16	-7,130.21	93.87
			Base		142,028.68		132,520.57	-9,508.11	0.03

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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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EURO CURRENCY Total

120,000.000	Local			142,348.37		135,218.16	-7,130.21	93.87
	Base			142,028.68		132,520.57	-9,508.11	0.03

MEXICAN PESO

Exchange Rate: 20.139500

P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
47,740,000.000	Local	109.466784		52,259,442.57	90.184000	43,053,841.60	-9,205,600.97	86.94
	Base	5.510632		2,630,775.55	4.477966	2,137,781.06	-492,994.49	0.55

MEXICAN PESO Total

47,740,000.000	Local			52,259,442.57		43,053,841.60	-9,205,600.97	86.94
	Base			2,630,775.55		2,137,781.06	-492,994.49	0.55

POUND STERLING

Exchange Rate: 0.895616

B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8				8.000000	14 Jan 2039		
50,000.000	Local	122.762740		61,381.37	108.355400	54,177.70	-7,203.67	91.56
	Base	140.251100		70,125.55	120.984216	60,492.11	-9,633.44	0.02

POUND STERLING Total

50,000.000	Local			61,381.37		54,177.70	-7,203.67	91.56
	Base			70,125.55		60,492.11	-9,633.44	0.02

RUSSIAN RUBLE

Exchange Rate: 60.200000

ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
62,340,000.000	Local	98.719861		61,541,961.51	31.500000	19,637,100.00	-41,904,861.51	100.00
	Base	1.482564		924,230.18	0.523256	326,197.67	-598,032.51	0.08

RUSSIAN RUBLE Total

62,340,000.000	Local			61,541,961.51		19,637,100.00	-41,904,861.51	100.00
	Base			924,230.18		326,197.67	-598,032.51	0.08

US DOLLAR

Exchange Rate: 1.000000

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
	130,000.000	Local		99.965738	129,955.46	73.548393	95,612.91	-34,342.55	0.02
		Base		99.965738	129,955.46	73.548393	95,612.91	-34,342.55	0.02
00115AAP4	AEP TRANSMISSION CO LLC SR UNSECURED 06/52 4.5					4.500000	15 Jun 2052		
	240,000.000	Local		99.366167	238,478.80	84.925848	203,822.04	-34,656.76	0.05
		Base		99.366167	238,478.80	84.925848	203,822.04	-34,656.76	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	8,000.000	Local		92.657250	7,412.58	77.248091	6,179.85	-1,232.73	0.00
		Base		92.657250	7,412.58	77.248091	6,179.85	-1,232.73	0.00
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
	141,000.000	Local		98.948113	139,516.84	82.705686	116,615.02	-22,901.82	0.03
		Base		98.948113	139,516.84	82.705686	116,615.02	-22,901.82	0.03
00206RDG4	AT+T INC SR UNSECURED 03/41 6.375					6.375000	01 Mar 2041		
	380,000.000	Local		141.966682	539,473.39	101.485192	385,643.73	-153,829.66	0.10
		Base		141.966682	539,473.39	101.485192	385,643.73	-153,829.66	0.10
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	3,885,000.000	Local		99.464120	3,864,181.08	78.965571	3,067,812.43	-796,368.65	0.79
		Base		99.464120	3,864,181.08	78.965571	3,067,812.43	-796,368.65	0.79
00206RDT6	AT+T INC SR UNSECURED 03/57 5.7					5.700000	01 Mar 2057		
	120,000.000	Local		123.261983	147,914.38	93.673946	112,408.74	-35,505.64	0.03
		Base		123.261983	147,914.38	93.673946	112,408.74	-35,505.64	0.03
00206RKA9	AT+T INC SR UNSECURED 06/51 3.65					3.650000	01 Jun 2051		
	180,000.000	Local		82.401594	148,322.87	67.600897	121,681.61	-26,641.26	0.03
		Base		82.401594	148,322.87	67.600897	121,681.61	-26,641.26	0.03
00206RKB7	AT+T INC SR UNSECURED 06/60 3.85					3.850000	01 Jun 2060		
	70,000.000	Local		79.053343	55,337.34	67.012066	46,908.45	-8,428.89	0.01
		Base		79.053343	55,337.34	67.012066	46,908.45	-8,428.89	0.01
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3					3.300000	01 Feb 2052		
	120,000.000	Local		97.587092	117,104.51	64.442588	77,331.11	-39,773.40	0.02
		Base		97.587092	117,104.51	64.442588	77,331.11	-39,773.40	0.02

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5				3.500000	01 Feb 2061		
		690,000.000	Local 100.929484	696,413.44	62.972856	434,512.71	-261,900.73	0.11
			Base 100.929484	696,413.44	62.972856	434,512.71	-261,900.73	0.11
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5				3.500000	15 Sep 2053		
		2,130,000.000	Local 98.533477	2,098,763.05	66.394622	1,414,205.45	-684,557.60	0.37
			Base 98.533477	2,098,763.05	66.394622	1,414,205.45	-684,557.60	0.36
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55				3.550000	15 Sep 2055		
		461,000.000	Local 90.399182	416,740.23	65.589518	302,367.68	-114,372.55	0.08
			Base 90.399182	416,740.23	65.589518	302,367.68	-114,372.55	0.08
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65				3.650000	15 Sep 2059		
		1,866,000.000	Local 92.299905	1,722,316.23	64.800419	1,209,175.82	-513,140.41	0.31
			Base 92.299905	1,722,316.23	64.800419	1,209,175.82	-513,140.41	0.31
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8				3.800000	01 Dec 2057		
		770,000.000	Local 94.137503	724,858.77	67.565080	520,251.12	-204,607.65	0.13
			Base 94.137503	724,858.77	67.565080	520,251.12	-204,607.65	0.13
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5				5.500000	20 Apr 2026		
		220,000.000	Local 100.577764	221,271.08	93.917000	206,617.40	-14,653.68	0.05
Original Face:		170,000.000	Base 100.577764	221,271.08	93.917000	206,617.40	-14,653.68	0.05
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75				5.750000	20 Apr 2029		
		210,000.000	Local 100.190148	210,399.31	87.250000	183,225.00	-27,174.31	0.05
Original Face:		10,000.000	Base 100.190148	210,399.31	87.250000	183,225.00	-27,174.31	0.05
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
		330,000.000	Local 104.181445	343,798.77	97.477133	321,674.54	-22,124.23	0.08
			Base 104.181445	343,798.77	97.477133	321,674.54	-22,124.23	0.08
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.900000	30 Nov 2046		
		470,000.000	Local 116.787685	548,902.12	95.771399	450,125.58	-98,776.54	0.12
			Base 116.787685	548,902.12	95.771399	450,125.58	-98,776.54	0.12
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7				4.700000	14 May 2045		
		250,000.000	Local 101.409264	253,523.16	84.595319	211,488.30	-42,034.86	0.05
			Base 101.409264	253,523.16	84.595319	211,488.30	-42,034.86	0.05

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
	2,690,000.000	Local		107.577820	2,893,843.35	80.664355	2,169,871.15	-723,972.20	0.56
		Base		107.577820	2,893,843.35	80.664355	2,169,871.15	-723,972.20	0.56
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	2,210,000.000	Local		108.753840	2,403,459.87	80.288368	1,774,372.93	-629,086.94	0.46
		Base		108.753840	2,403,459.87	80.288368	1,774,372.93	-629,086.94	0.46
00287YCY3	ABBVIE INC SR UNSECURED 03/35 4.55					4.550000	15 Mar 2035		
	350,000.000	Local		114.147894	399,517.63	89.659255	313,807.39	-85,710.24	0.08
		Base		114.147894	399,517.63	89.659255	313,807.39	-85,710.24	0.08
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75					4.750000	15 Mar 2045		
	31,000.000	Local		113.017097	35,035.30	85.086636	26,376.86	-8,658.44	0.01
		Base		113.017097	35,035.30	85.086636	26,376.86	-8,658.44	0.01
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
	300,000.000	Local		99.583173	298,749.52	93.985759	281,957.28	-16,792.24	0.07
		Base		99.583173	298,749.52	93.985759	281,957.28	-16,792.24	0.07
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
	860,000.000	Local		99.800719	858,286.18	98.594471	847,912.45	-10,373.73	0.22
		Base		99.800719	858,286.18	98.594471	847,912.45	-10,373.73	0.22
00774MAY1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4					3.400000	29 Oct 2033		
	700,000.000	Local		99.597217	697,180.52	72.516047	507,612.33	-189,568.19	0.13
		Base		99.597217	697,180.52	72.516047	507,612.33	-189,568.19	0.13
00774MAZ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/41 3.85					3.850000	29 Oct 2041		
	610,000.000	Local		100.361679	612,206.24	66.435266	405,255.12	-206,951.12	0.10
		Base		100.361679	612,206.24	66.435266	405,255.12	-206,951.12	0.10
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	563,000.000	Local		101.495790	571,421.30	73.546778	414,068.36	-157,352.94	0.11
		Base		101.495790	571,421.30	73.546778	414,068.36	-157,352.94	0.11
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	110,000.000	Local		99.415982	109,357.58	93.199352	102,519.29	-6,838.29	0.03
		Base		99.415982	109,357.58	93.199352	102,519.29	-6,838.29	0.03

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STATE STREET

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01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263					4.263000	15 Sep 2032		
	120,000.000	Local		100.000000	120,000.00	94.364690	113,237.63	-6,762.37	0.03
Original Face:	120,000.000	Base		100.000000	120,000.00	94.364690	113,237.63	-6,762.37	0.03
015271AW9	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2					2.000000	18 May 2032		
	210,000.000	Local		99.731210	209,435.54	73.592913	154,545.12	-54,890.42	0.04
		Base		99.731210	209,435.54	73.592913	154,545.12	-54,890.42	0.04
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3					3.000000	18 May 2051		
	830,000.000	Local		96.113304	797,740.42	60.582335	502,833.38	-294,907.04	0.13
		Base		96.113304	797,740.42	60.582335	502,833.38	-294,907.04	0.13
01609WAV4	ALIBABA GROUP HOLDING SR UNSECURED 12/47 4.2					4.200000	06 Dec 2047		
	280,000.000	Local		106.351018	297,782.85	72.208275	202,183.17	-95,599.68	0.05
		Base		106.351018	297,782.85	72.208275	202,183.17	-95,599.68	0.05
01609WAY8	ALIBABA GROUP HOLDING SR UNSECURED 02/41 2.7					2.700000	09 Feb 2041		
	1,110,000.000	Local		96.993371	1,076,626.42	61.008324	677,192.40	-399,434.02	0.18
		Base		96.993371	1,076,626.42	61.008324	677,192.40	-399,434.02	0.17
01609WAZ5	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15					3.150000	09 Feb 2051		
	670,000.000	Local		97.928346	656,119.92	58.490675	391,887.52	-264,232.40	0.10
		Base		97.928346	656,119.92	58.490675	391,887.52	-264,232.40	0.10
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
	110,000.000	Local		90.427455	99,470.20	97.928738	107,721.61	8,251.41	0.03
		Base		90.427455	99,470.20	97.928738	107,721.61	8,251.41	0.03
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
	380,000.000	Local		99.427639	377,825.03	64.200117	243,960.44	-133,864.59	0.06
		Base		99.427639	377,825.03	64.200117	243,960.44	-133,864.59	0.06
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	530,000.000	Local		92.791504	491,794.97	58.772101	311,492.14	-180,302.83	0.08
		Base		92.791504	491,794.97	58.772101	311,492.14	-180,302.83	0.08
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25					2.250000	15 Aug 2060		
	600,000.000	Local		99.040592	594,243.55	56.230815	337,384.89	-256,858.66	0.09
		Base		99.040592	594,243.55	56.230815	337,384.89	-256,858.66	0.09

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02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
	590,000.000	Local		103.138702	608,518.34	68.182004	402,273.82	-206,244.52	0.10
		Base		103.138702	608,518.34	68.182004	402,273.82	-206,244.52	0.10
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	450,000.000	Local		98.735980	444,311.91	63.237076	284,566.84	-159,745.07	0.07
		Base		98.735980	444,311.91	63.237076	284,566.84	-159,745.07	0.07
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	1,130,000.000	Local		103.859425	1,173,611.50	87.328547	986,812.58	-186,798.92	0.26
		Base		103.859425	1,173,611.50	87.328547	986,812.58	-186,798.92	0.25
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	2,210,000.000	Local		114.997372	2,541,441.92	82.807631	1,830,048.65	-711,393.27	0.47
		Base		114.997372	2,541,441.92	82.807631	1,830,048.65	-711,393.27	0.47
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	325,000.000	Local		102.660477	333,646.55	86.977849	282,678.01	-50,968.54	0.07
		Base		102.660477	333,646.55	86.977849	282,678.01	-50,968.54	0.07
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	60,000.000	Local		100.002050	60,001.23	70.849967	42,509.98	-17,491.25	0.01
		Base		100.002050	60,001.23	70.849967	42,509.98	-17,491.25	0.01
02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4					3.400000	04 Feb 2041		
	1,570,000.000	Local		95.466116	1,498,818.02	63.064779	990,117.03	-508,700.99	0.26
		Base		95.466116	1,498,818.02	63.064779	990,117.03	-508,700.99	0.25
02209SBN2	ALTRIA GROUP INC COMPANY GUAR 02/51 3.7					3.700000	04 Feb 2051		
	830,000.000	Local		97.303639	807,620.20	60.376617	501,125.92	-306,494.28	0.13
		Base		97.303639	807,620.20	60.376617	501,125.92	-306,494.28	0.13
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	310,000.000	Local		101.602145	314,966.65	86.867299	269,288.63	-45,678.02	0.07
		Base		101.602145	314,966.65	86.867299	269,288.63	-45,678.02	0.07
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	300,000.000	Local		110.754087	332,262.26	84.487096	253,461.29	-78,800.97	0.07
		Base		110.754087	332,262.26	84.487096	253,461.29	-78,800.97	0.07

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023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	1,970,000.000	Local	96.386642	1,898,816.84	62.444135	1,230,149.46	-668,667.38	0.32	
		Base	96.386642	1,898,816.84	62.444135	1,230,149.46	-668,667.38	0.32	
023135CB0	AMAZON.COM INC SR UNSECURED 05/51 3.1					3.100000	12 May 2051		
	1,360,000.000	Local	101.564829	1,381,281.67	69.715316	948,128.30	-433,153.37	0.25	
		Base	101.564829	1,381,281.67	69.715316	948,128.30	-433,153.37	0.24	
023135CC8	AMAZON.COM INC SR UNSECURED 05/61 3.25					3.250000	12 May 2061		
	280,000.000	Local	99.194129	277,743.56	67.289089	188,409.45	-89,334.11	0.05	
		Base	99.194129	277,743.56	67.289089	188,409.45	-89,334.11	0.05	
023135CJ3	AMAZON.COM INC SR UNSECURED 04/52 3.95					3.950000	13 Apr 2052		
	60,000.000	Local	99.585433	59,751.26	82.034611	49,220.77	-10,530.49	0.01	
		Base	99.585433	59,751.26	82.034611	49,220.77	-10,530.49	0.01	
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
	200,000.000	Local	122.321220	244,642.44	104.435297	208,870.59	-35,771.85	0.05	
		Base	122.321220	244,642.44	104.435297	208,870.59	-35,771.85	0.05	
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
	350,000.000	Local	122.352329	428,233.15	99.188504	347,159.76	-81,073.39	0.09	
		Base	122.352329	428,233.15	99.188504	347,159.76	-81,073.39	0.09	
025816CH0	AMERICAN EXPRESS CO JR SUBORDINA 12/99 VAR					3.550000	31 Dec 2099		
	330,000.000	Local	100.000000	330,000.00	77.067103	254,321.44	-75,678.56	0.07	
		Base	100.000000	330,000.00	77.067103	254,321.44	-75,678.56	0.07	
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.750000	01 Apr 2048		
	550,000.000	Local	115.601224	635,806.73	85.756026	471,658.14	-164,148.59	0.12	
		Base	115.601224	635,806.73	85.756026	471,658.14	-164,148.59	0.12	
02765UEK6	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084					8.084000	15 Feb 2050		
	50,000.000	Local	180.148160	90,074.08	132.820740	66,410.37	-23,663.71	0.02	
Original Face:	50,000.000	Base	180.148160	90,074.08	132.820740	66,410.37	-23,663.71	0.02	
02765UEQ3	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 6.27					6.270000	15 Feb 2050		
	340,000.000	Local	133.934488	455,377.26	106.366080	361,644.67	-93,732.59	0.09	
Original Face:	340,000.000	Base	133.934488	455,377.26	106.366080	361,644.67	-93,732.59	0.09	

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03060NAD2	AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45					3.450000	15 Apr 2031		
	230,000.000	Local		99.765643	229,460.98	75.043802	172,600.74	-56,860.24	0.04
		Base		99.765643	229,460.98	75.043802	172,600.74	-56,860.24	0.04
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805					2.805000	11 Mar 2031		
	60,000.000	Local		100.000000	60,000.00	77.606241	46,563.74	-13,436.26	0.01
		Base		100.000000	60,000.00	77.606241	46,563.74	-13,436.26	0.01
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833					3.833000	11 Mar 2051		
	340,000.000	Local		100.557262	341,894.69	66.508726	226,129.67	-115,765.02	0.06
		Base		100.557262	341,894.69	66.508726	226,129.67	-115,765.02	0.06
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
	130,000.000	Local		98.065508	127,485.16	81.385300	105,800.89	-21,684.27	0.03
		Base		98.065508	127,485.16	81.385300	105,800.89	-21,684.27	0.03
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	237,000.000	Local		104.014316	246,513.93	84.039199	199,172.90	-47,341.03	0.05
		Base		104.014316	246,513.93	84.039199	199,172.90	-47,341.03	0.05
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	400,000.000	Local		99.794448	399,177.79	91.500329	366,001.32	-33,176.47	0.09
		Base		99.794448	399,177.79	91.500329	366,001.32	-33,176.47	0.09
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	140,000.000	Local		97.196036	136,074.45	90.256977	126,359.77	-9,714.68	0.03
		Base		97.196036	136,074.45	90.256977	126,359.77	-9,714.68	0.03
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	180,000.000	Local		95.937506	172,687.51	86.665490	155,997.88	-16,689.63	0.04
		Base		95.937506	172,687.51	86.665490	155,997.88	-16,689.63	0.04
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,940,000.000	Local		121.072030	2,348,797.39	93.896365	1,821,589.48	-527,207.91	0.47
		Base		121.072030	2,348,797.39	93.896365	1,821,589.48	-527,207.91	0.47
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	1,110,000.000	Local		106.968755	1,187,353.18	95.587921	1,061,025.92	-126,327.26	0.27
		Base		106.968755	1,187,353.18	95.587921	1,061,025.92	-126,327.26	0.27

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035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
	1,540,000.000	Local		110.512830	1,701,897.58	85.396321	1,315,103.34	-386,794.24	0.34
		Base		110.512830	1,701,897.58	85.396321	1,315,103.34	-386,794.24	0.34
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	180,000.000	Local		99.477717	179,059.89	82.824979	149,084.96	-29,974.93	0.04
		Base		99.477717	179,059.89	82.824979	149,084.96	-29,974.93	0.04
035240AP5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/58 4.75					4.750000	15 Apr 2058		
	640,000.000	Local		128.011439	819,273.21	82.062825	525,202.08	-294,071.13	0.14
		Base		128.011439	819,273.21	82.062825	525,202.08	-294,071.13	0.13
036752AH6	ELEVANCE HEALTH INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
	460,000.000	Local		110.109722	506,504.72	84.357841	388,046.07	-118,458.65	0.10
		Base		110.109722	506,504.72	84.357841	388,046.07	-118,458.65	0.10
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
	620,000.000	Local		99.607087	617,563.94	84.372307	523,108.30	-94,455.64	0.14
		Base		99.607087	617,563.94	84.372307	523,108.30	-94,455.64	0.13
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
	28,000.000	Local		114.044429	31,932.44	89.250000	24,990.00	-6,942.44	0.01
		Base		114.044429	31,932.44	89.250000	24,990.00	-6,942.44	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	440,000.000	Local		101.489798	446,555.11	81.277229	357,619.81	-88,935.30	0.09
		Base		101.489798	446,555.11	81.277229	357,619.81	-88,935.30	0.09
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	130,000.000	Local		96.146023	124,989.83	70.723383	91,940.40	-33,049.43	0.02
		Base		96.146023	124,989.83	70.723383	91,940.40	-33,049.43	0.02
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	240,000.000	Local		102.430096	245,832.23	78.500000	188,400.00	-57,432.23	0.05
		Base		102.430096	245,832.23	78.500000	188,400.00	-57,432.23	0.05
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625					4.625000	15 Jun 2029		
	860,000.000	Local		100.000000	860,000.00	75.300500	647,584.30	-212,415.70	0.17
		Base		100.000000	860,000.00	75.300500	647,584.30	-212,415.70	0.17

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037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
	370,000.000	Local	93.895557	347,413.56	78.946333	292,101.43	-55,312.13	0.08	
		Base	93.895557	347,413.56	78.946333	292,101.43	-55,312.13	0.08	
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	80,000.000	Local	100.851075	80,680.86	82.722623	66,178.10	-14,502.76	0.02	
		Base	100.851075	80,680.86	82.722623	66,178.10	-14,502.76	0.02	
037833DW7	APPLE INC SR UNSECURED 05/50 2.65					2.650000	11 May 2050		
	1,230,000.000	Local	97.301896	1,196,813.32	65.643787	807,418.58	-389,394.74	0.21	
		Base	97.301896	1,196,813.32	65.643787	807,418.58	-389,394.74	0.21	
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
	332,011.000	Local	59.634217	197,992.16	20.083844	66,680.57	-131,311.59	0.02	
Original Face:	332,011.000	Base	59.634217	197,992.16	20.083844	66,680.57	-131,311.59	0.02	
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					1.500000	09 Jul 2035		
	1,191,687.000	Local	52.200310	622,064.31	18.193546	216,810.12	-405,254.19	0.06	
Original Face:	1,191,687.000	Base	52.200310	622,064.31	18.193546	216,810.12	-405,254.19	0.06	
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	144,400.000	Local	62.984488	90,949.60	19.342544	27,930.63	-63,018.97	0.01	
Original Face:	144,400.000	Base	62.984488	90,949.60	19.342544	27,930.63	-63,018.97	0.01	
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
	419,758.380	Local	100.063508	420,024.96	97.550000	409,474.30	-10,550.66	0.11	
		Base	100.063508	420,024.96	97.550000	409,474.30	-10,550.66	0.11	
046353AZ1	ASTRAZENECA PLC SR UNSECURED 05/51 3					3.000000	28 May 2051		
	350,000.000	Local	98.672186	345,352.65	69.031658	241,610.80	-103,741.85	0.06	
		Base	98.672186	345,352.65	69.031658	241,610.80	-103,741.85	0.06	
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	120,000.000	Local	100.007758	120,009.31	98.316731	117,980.08	-2,029.23	0.03	
		Base	100.007758	120,009.31	98.316731	117,980.08	-2,029.23	0.03	
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
	370,000.000	Local	97.452405	360,573.90	94.623115	350,105.53	-10,468.37	0.09	
		Base	97.452405	360,573.90	94.623115	350,105.53	-10,468.37	0.09	

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39				4.390000	15 Aug 2037			
		100,000.000	Local	101.526580	101,526.58	71.296660	71,296.66	-30,229.92	0.02
			Base	101.526580	101,526.58	71.296660	71,296.66	-30,229.92	0.02
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734				3.734000	25 Sep 2040			
		1,800,000.000	Local	97.715892	1,758,886.05	64.077823	1,153,400.81	-605,485.24	0.30
			Base	97.715892	1,758,886.05	64.077823	1,153,400.81	-605,485.24	0.30
05565AM34	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR				7.750000	31 Dec 2099			
		2,080,000.000	Local	100.000000	2,080,000.00	92.280000	1,919,424.00	-160,576.00	0.50
			Base	100.000000	2,080,000.00	92.280000	1,919,424.00	-160,576.00	0.49
05578QAF0	BPCE SA SUBORDINATED 144A 10/32 VAR				3.116000	19 Oct 2032			
		730,000.000	Local	100.000000	730,000.00	71.019728	518,444.01	-211,555.99	0.13
			Base	100.000000	730,000.00	71.019728	518,444.01	-211,555.99	0.13
05578QAG8	BPCE SA SUBORDINATED 144A 10/42 VAR				3.582000	19 Oct 2042			
		440,000.000	Local	100.000000	440,000.00	64.012538	281,655.17	-158,344.83	0.07
			Base	100.000000	440,000.00	64.012538	281,655.17	-158,344.83	0.07
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125				3.125000	15 Sep 2031			
		450,000.000	Local	100.000000	450,000.00	75.375000	339,187.50	-110,812.50	0.09
			Base	100.000000	450,000.00	75.375000	339,187.50	-110,812.50	0.09
05875MAN2	BALLYROCK LTD BALLY 2019 2A A1BR 144A				4.184000	20 Nov 2030			
		700,000.000	Local	100.000000	700,000.00	96.967100	678,769.70	-21,230.30	0.18
		Original Face: 700,000.000	Base	100.000000	700,000.00	96.967100	678,769.70	-21,230.30	0.17
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR				8.375000	31 Dec 2099			
		710,000.000	Local	101.439261	720,218.75	91.500000	649,650.00	-70,568.75	0.17
			Base	101.439261	720,218.75	91.500000	649,650.00	-70,568.75	0.17
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
		690,000.000	Local	114.829683	792,324.81	86.392022	596,104.95	-196,219.86	0.15
			Base	114.829683	792,324.81	86.392022	596,104.95	-196,219.86	0.15
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR				4.443000	20 Jan 2048			
		1,010,000.000	Local	107.409549	1,084,836.44	80.942342	817,517.65	-267,318.79	0.21
			Base	107.409549	1,084,836.44	80.942342	817,517.65	-267,318.79	0.21

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06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	230,000.000	Local	100.096557	230,222.08	90.867739	208,995.80	-21,226.28	0.05	
		Base	100.096557	230,222.08	90.867739	208,995.80	-21,226.28	0.05	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	470,000.000	Local	106.396532	500,063.70	89.168665	419,092.73	-80,970.97	0.11	
		Base	106.396532	500,063.70	89.168665	419,092.73	-80,970.97	0.11	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	470,000.000	Local	101.398464	476,572.78	78.726274	370,013.49	-106,559.29	0.10	
		Base	101.398464	476,572.78	78.726274	370,013.49	-106,559.29	0.10	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR					1.922000	24 Oct 2031		
	80,000.000	Local	100.000000	80,000.00	73.828542	59,062.83	-20,937.17	0.02	
		Base	100.000000	80,000.00	73.828542	59,062.83	-20,937.17	0.02	
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
	1,420,000.000	Local	96.093246	1,364,524.09	59.058253	838,627.19	-525,896.90	0.22	
		Base	96.093246	1,364,524.09	59.058253	838,627.19	-525,896.90	0.22	
06051GJT7	BANK OF AMERICA CORP SR UNSECURED 04/32 VAR					2.687000	22 Apr 2032		
	330,000.000	Local	100.000000	330,000.00	77.893320	257,047.96	-72,952.04	0.07	
		Base	100.000000	330,000.00	77.893320	257,047.96	-72,952.04	0.07	
06051GJW0	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR					3.311000	22 Apr 2042		
	1,890,000.000	Local	101.139412	1,911,534.89	70.520021	1,332,828.40	-578,706.49	0.35	
		Base	101.139412	1,911,534.89	70.520021	1,332,828.40	-578,706.49	0.34	
06051GKA6	BANK OF AMERICA CORP SR UNSECURED 07/32 VAR					2.299000	21 Jul 2032		
	1,150,000.000	Local	100.000000	1,150,000.00	74.629287	858,236.80	-291,763.20	0.22	
		Base	100.000000	1,150,000.00	74.629287	858,236.80	-291,763.20	0.22	
06051GKC2	BANK OF AMERICA CORP SUBORDINATED 09/36 VAR					2.482000	21 Sep 2036		
	1,770,000.000	Local	100.000000	1,770,000.00	72.282941	1,279,408.06	-490,591.94	0.33	
		Base	100.000000	1,770,000.00	72.282941	1,279,408.06	-490,591.94	0.33	

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06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
	650,000.000	Local		100.000000	650,000.00	76.447097	496,906.13	-153,093.87	0.13
		Base		100.000000	650,000.00	76.447097	496,906.13	-153,093.87	0.13
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
	1,550,000.000	Local		100.000000	1,550,000.00	89.600496	1,388,807.69	-161,192.31	0.36
		Base		100.000000	1,550,000.00	89.600496	1,388,807.69	-161,192.31	0.36
06051GKY4	BANK OF AMERICA CORP SR UNSECURED 07/33 VAR					5.015000	22 Jul 2033		
	320,000.000	Local		100.000000	320,000.00	92.911734	297,317.55	-22,682.45	0.08
		Base		100.000000	320,000.00	92.911734	297,317.55	-22,682.45	0.08
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
	1,340,000.000	Local		99.909939	1,338,793.18	83.807104	1,123,015.19	-215,777.99	0.29
		Base		99.909939	1,338,793.18	83.807104	1,123,015.19	-215,777.99	0.29
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	540,000.000	Local		100.000000	540,000.00	92.375000	498,825.00	-41,175.00	0.13
		Base		100.000000	540,000.00	92.375000	498,825.00	-41,175.00	0.13
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	1,210,000.000	Local		106.106840	1,283,892.77	86.898710	1,051,474.39	-232,418.38	0.27
		Base		106.106840	1,283,892.77	86.898710	1,051,474.39	-232,418.38	0.27
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	470,000.000	Local		117.275781	551,196.17	94.105842	442,297.46	-108,898.71	0.11
		Base		117.275781	551,196.17	94.105842	442,297.46	-108,898.71	0.11
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	390,000.000	Local		112.870056	440,193.22	97.237310	379,225.51	-60,967.71	0.10
		Base		112.870056	440,193.22	97.237310	379,225.51	-60,967.71	0.10
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	358,000.000	Local		107.044986	383,221.05	85.415683	305,788.15	-77,432.90	0.08
		Base		107.044986	383,221.05	85.415683	305,788.15	-77,432.90	0.08
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	181,000.000	Local		113.508392	205,450.19	83.606370	151,327.53	-54,122.66	0.04
		Base		113.508392	205,450.19	83.606370	151,327.53	-54,122.66	0.04

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075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
	250,000.000	Local		111.198184	277,995.46	85.866202	214,665.51	-63,329.95	0.06
		Base		111.198184	277,995.46	85.866202	214,665.51	-63,329.95	0.06
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165					5.165000	01 Aug 2044		
	240,000.000	Local		92.264958	221,435.90	14.979243	35,950.18	-185,485.72	0.01
		Base		92.264958	221,435.90	14.979243	35,950.18	-185,485.72	0.01
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
	730,000.000	Local		107.290645	783,221.71	82.948044	605,520.72	-177,700.99	0.16
		Base		107.290645	783,221.71	82.948044	605,520.72	-177,700.99	0.16
085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375					3.375000	20 Aug 2050		
	290,000.000	Local		99.730890	289,219.58	66.788429	193,686.44	-95,533.14	0.05
		Base		99.730890	289,219.58	66.788429	193,686.44	-95,533.14	0.05
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	1,150,000.000	Local		98.908118	1,137,443.36	88.132000	1,013,518.00	-123,925.36	0.26
		Base		98.908118	1,137,443.36	88.132000	1,013,518.00	-123,925.36	0.26
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
	110,000.000	Local		98.783009	108,661.31	87.731559	96,504.71	-12,156.60	0.02
		Base		98.783009	108,661.31	87.731559	96,504.71	-12,156.60	0.02
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022		
	0.000	Local		0.000000	3,280.00	0.000000	0.00	-3,280.00	0.00
		Base		0.000000	3,280.00	0.000000	0.00	-3,280.00	0.00
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
	70,000.000	Local		99.334386	69,534.07	98.628410	69,039.89	-494.18	0.02
		Base		99.334386	69,534.07	98.628410	69,039.89	-494.18	0.02
09261BAH3	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 01/52 3.2					3.200000	30 Jan 2052		
	400,000.000	Local		99.715215	398,860.86	64.013871	256,055.48	-142,805.38	0.07
		Base		99.715215	398,860.86	64.013871	256,055.48	-142,805.38	0.07
09659T2C4	BNP PARIBAS SUBORDINATED 144A 01/41 2.824					2.824000	26 Jan 2041		
	1,180,000.000	Local		94.119804	1,110,613.69	59.230552	698,920.51	-411,693.18	0.18
		Base		94.119804	1,110,613.69	59.230552	698,920.51	-411,693.18	0.18

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09659W2P8	BNP PARIBAS SR UNSECURED 144A 04/32 VAR					2.871000	19 Apr 2032		
	300,000.000	Local	100.000000	300,000.00	75.590230	226,770.69	-73,229.31	0.06	
		Base	100.000000	300,000.00	75.590230	226,770.69	-73,229.31	0.06	
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125000	15 Feb 2033		
	70,000.000	Local	102.685143	71,879.60	95.631770	66,942.24	-4,937.36	0.02	
		Base	102.685143	71,879.60	95.631770	66,942.24	-4,937.36	0.02	
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
	200,000.000	Local	139.855700	279,711.40	95.636693	191,273.39	-88,438.01	0.05	
		Base	139.855700	279,711.40	95.636693	191,273.39	-88,438.01	0.05	
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
	690,000.000	Local	98.469120	679,436.93	65.324213	450,737.07	-228,699.86	0.12	
		Base	98.469120	679,436.93	65.324213	450,737.07	-228,699.86	0.12	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	900,000.000	Local	99.496333	895,467.00	65.131985	586,187.87	-309,279.13	0.15	
		Base	99.496333	895,467.00	65.131985	586,187.87	-309,279.13	0.15	
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	1,190,000.000	Local	101.339723	1,205,942.70	62.166782	739,784.71	-466,157.99	0.19	
		Base	101.339723	1,205,942.70	62.166782	739,784.71	-466,157.99	0.19	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	320,000.000	Local	100.000000	320,000.00	87.357507	279,544.02	-40,455.98	0.07	
		Base	100.000000	320,000.00	87.357507	279,544.02	-40,455.98	0.07	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	1,620,000.000	Local	108.598167	1,759,290.31	87.102544	1,411,061.21	-348,229.10	0.37	
		Base	108.598167	1,759,290.31	87.102544	1,411,061.21	-348,229.10	0.36	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	160,000.000	Local	117.425775	187,881.24	85.552213	136,883.54	-50,997.70	0.04	
		Base	117.425775	187,881.24	85.552213	136,883.54	-50,997.70	0.04	
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
	390,000.000	Local	100.000000	390,000.00	88.914372	346,766.05	-43,233.95	0.09	
		Base	100.000000	390,000.00	88.914372	346,766.05	-43,233.95	0.09	

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10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	1,760,000.000	Local		96.480173	1,698,051.04	64.885870	1,141,991.31	-556,059.73	0.30
		Base		96.480173	1,698,051.04	64.885870	1,141,991.31	-556,059.73	0.29
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	62,000.000	Local		99.416903	61,638.48	90.889782	56,351.66	-5,286.82	0.01
		Base		99.416903	61,638.48	90.889782	56,351.66	-5,286.82	0.01
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
	250,000.000	Local		111.483376	278,708.44	83.637716	209,094.29	-69,614.15	0.05
		Base		111.483376	278,708.44	83.637716	209,094.29	-69,614.15	0.05
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local		116.669157	81,668.41	85.409990	59,786.99	-21,881.42	0.02
		Base		116.669157	81,668.41	85.409990	59,786.99	-21,881.42	0.02
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
	250,000.000	Local		90.485112	226,212.78	61.624403	154,061.01	-72,151.77	0.04
		Base		90.485112	226,212.78	61.624403	154,061.01	-72,151.77	0.04
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	260,000.000	Local		132.312154	344,011.60	115.494429	300,285.52	-43,726.08	0.08
		Base		132.312154	344,011.60	115.494429	300,285.52	-43,726.08	0.08
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3					4.300000	15 Nov 2032		
	460,000.000	Local		99.893241	459,508.91	83.943013	386,137.86	-73,371.05	0.10
		Base		99.893241	459,508.91	83.943013	386,137.86	-73,371.05	0.10
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
	280,000.000	Local		102.932582	288,211.23	92.591414	259,255.96	-28,955.27	0.07
		Base		102.932582	288,211.23	92.591414	259,255.96	-28,955.27	0.07
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
	30,000.000	Local		99.550833	29,865.25	87.097469	26,129.24	-3,736.01	0.01
		Base		99.550833	29,865.25	87.097469	26,129.24	-3,736.01	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
	40,000.000	Local		128.051025	51,220.41	112.323867	44,929.55	-6,290.86	0.01
		Base		128.051025	51,220.41	112.323867	44,929.55	-6,290.86	0.01

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1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032			
		1,430,000.000	Local	100.570982	1,438,165.04	76.267000	1,090,618.10	-347,546.94	0.28
			Base	100.570982	1,438,165.04	76.267000	1,090,618.10	-347,546.94	0.28
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2				3.200000	17 Dec 2030			
		860,000.000	Local	100.540608	864,649.23	72.452984	623,095.66	-241,553.57	0.16
			Base	100.540608	864,649.23	72.452984	623,095.66	-241,553.57	0.16
125491AP5	CI FINANCIAL CORP SR UNSECURED 06/51 4.1				4.100000	15 Jun 2051			
		650,000.000	Local	101.757352	661,422.79	59.494173	386,712.12	-274,710.67	0.10
			Base	101.757352	661,422.79	59.494173	386,712.12	-274,710.67	0.10
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038			
		1,090,000.000	Local	107.914207	1,176,264.86	88.793848	967,852.94	-208,411.92	0.25
			Base	107.914207	1,176,264.86	88.793848	967,852.94	-208,411.92	0.25
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048			
		530,000.000	Local	110.589858	586,126.25	86.363334	457,725.67	-128,400.58	0.12
			Base	110.589858	586,126.25	86.363334	457,725.67	-128,400.58	0.12
125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875				3.875000	15 Oct 2047			
		100,000.000	Local	95.970690	95,970.69	72.903681	72,903.68	-23,067.01	0.02
			Base	95.970690	95,970.69	72.903681	72,903.68	-23,067.01	0.02
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2				3.200000	15 Mar 2040			
		830,000.000	Local	101.837913	845,254.68	71.901382	596,781.47	-248,473.21	0.15
			Base	101.837913	845,254.68	71.901382	596,781.47	-248,473.21	0.15
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050			
		520,000.000	Local	100.259337	521,348.55	67.632676	351,689.92	-169,658.63	0.09
			Base	100.259337	521,348.55	67.632676	351,689.92	-169,658.63	0.09
12661PAD1	CSL FINANCE PLC COMPANY GUAR 144A 04/42 4.625				4.625000	27 Apr 2042			
		300,000.000	Local	99.987170	299,961.51	87.132104	261,396.31	-38,565.20	0.07
			Base	99.987170	299,961.51	87.132104	261,396.31	-38,565.20	0.07
12661PAF6	CSL FINANCE PLC COMPANY GUAR 144A 04/62 4.95				4.950000	27 Apr 2062			
		330,000.000	Local	99.690082	328,977.27	86.926087	286,856.09	-42,121.18	0.07
			Base	99.690082	328,977.27	86.926087	286,856.09	-42,121.18	0.07

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126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
	210,000.000	Local	103.577614	217,512.99	89.568066	188,092.94	-29,420.05	0.05	
		Base	103.577614	217,512.99	89.568066	188,092.94	-29,420.05	0.05	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	340,000.000	Local	107.494906	365,482.68	87.556191	297,691.05	-67,791.63	0.08	
		Base	107.494906	365,482.68	87.556191	297,691.05	-67,791.63	0.08	
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	3,010,000.000	Local	112.475765	3,385,520.53	87.681456	2,639,211.83	-746,308.70	0.68	
		Base	112.475765	3,385,520.53	87.681456	2,639,211.83	-746,308.70	0.68	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	1,110,000.000	Local	112.935914	1,253,588.65	87.731934	973,824.47	-279,764.18	0.25	
		Base	112.935914	1,253,588.65	87.731934	973,824.47	-279,764.18	0.25	
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9					3.900000	15 May 2027		
	80,000.000	Local	100.103038	80,082.43	92.704842	74,163.87	-5,918.56	0.02	
		Base	100.103038	80,082.43	92.704842	74,163.87	-5,918.56	0.02	
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375					4.375000	15 Mar 2029		
	120,000.000	Local	104.599250	125,519.10	92.413180	110,895.82	-14,623.28	0.03	
		Base	104.599250	125,519.10	92.413180	110,895.82	-14,623.28	0.03	
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
	150,000.000	Local	99.089233	148,633.85	83.474178	125,211.27	-23,422.58	0.03	
		Base	99.089233	148,633.85	83.474178	125,211.27	-23,422.58	0.03	
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65					3.650000	01 Sep 2119		
	490,000.000	Local	99.747759	488,764.02	62.468004	306,093.22	-182,670.80	0.08	
		Base	99.747759	488,764.02	62.468004	306,093.22	-182,670.80	0.08	
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
	390,000.000	Local	137.573208	536,535.51	119.036400	464,241.96	-72,293.55	0.12	
		Base	137.573208	536,535.51	119.036400	464,241.96	-72,293.55	0.12	
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.550000	01 Apr 2039		
	1,045,000.000	Local	143.383992	1,498,362.72	124.529480	1,301,333.07	-197,029.65	0.34	
		Base	143.383992	1,498,362.72	124.529480	1,301,333.07	-197,029.65	0.33	

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13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.300000	01 Oct 2039		
	220,000.000	Local		107.673650	236,882.03	119.689940	263,317.87	26,435.84	0.07
Original Face:	220,000.000	Base		107.673650	236,882.03	119.689940	263,317.87	26,435.84	0.07
13063BBU5	CALIFORNIA ST CAS 11/39 FIXED 7.35					7.350000	01 Nov 2039		
	280,000.000	Local		151.889111	425,289.51	120.151660	336,424.65	-88,864.86	0.09
Original Face:	280,000.000	Base		151.889111	425,289.51	120.151660	336,424.65	-88,864.86	0.09
13063BFR8	CALIFORNIA ST CAS 03/40 FIXED 7.625					7.625000	01 Mar 2040		
	170,000.000	Local		160.873771	273,485.41	124.051130	210,886.92	-62,598.49	0.05
Original Face:	170,000.000	Base		160.873771	273,485.41	124.051130	210,886.92	-62,598.49	0.05
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701					3.701000	15 Jan 2039		
	200,000.000	Local		100.000000	200,000.00	76.840511	153,681.02	-46,318.98	0.04
		Base		100.000000	200,000.00	76.840511	153,681.02	-46,318.98	0.04
13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3					3.000000	02 Dec 2041		
	480,000.000	Local		99.494017	477,571.28	70.891724	340,280.28	-137,291.00	0.09
		Base		99.494017	477,571.28	70.891724	340,280.28	-137,291.00	0.09
13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1					3.100000	02 Dec 2051		
	580,000.000	Local		99.296157	575,917.71	65.655719	380,803.17	-195,114.54	0.10
		Base		99.296157	575,917.71	65.655719	380,803.17	-195,114.54	0.10
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
	210,000.000	Local		110.357767	231,751.31	86.257246	181,140.22	-50,611.09	0.05
		Base		110.357767	231,751.31	86.257246	181,140.22	-50,611.09	0.05
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.650000	15 Sep 2048		
	60,000.000	Local		99.919067	59,951.44	88.494373	53,096.62	-6,854.82	0.01
		Base		99.919067	59,951.44	88.494373	53,096.62	-6,854.82	0.01
144141DD7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
	160,000.000	Local		106.510788	170,417.26	82.037020	131,259.23	-39,158.03	0.03
		Base		106.510788	170,417.26	82.037020	131,259.23	-39,158.03	0.03
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
	440,000.000	Local		97.153450	427,475.18	78.809545	346,762.00	-80,713.18	0.09
Original Face:	440,000.000	Base		97.153450	427,475.18	78.809545	346,762.00	-80,713.18	0.09

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15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25				4.250000	15 Dec 2027			
		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
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625				4.625000	15 Dec 2029			
		520,000.000	Local	101.247969	526,489.44	89.860000	467,272.00	-59,217.44	0.12
			Base	101.247969	526,489.44	89.860000	467,272.00	-59,217.44	0.12
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375				3.375000	15 Feb 2030			
		850,000.000	Local	101.569482	863,340.60	81.750000	694,875.00	-168,465.60	0.18
			Base	101.569482	863,340.60	81.750000	694,875.00	-168,465.60	0.18
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.500000	01 Apr 2044			
		240,000.000	Local	103.476333	248,343.20	86.807067	208,336.96	-40,006.24	0.05
			Base	103.476333	248,343.20	86.807067	208,336.96	-40,006.24	0.05
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25				4.250000	01 Feb 2049			
		250,000.000	Local	100.014996	250,037.49	83.828738	209,571.85	-40,465.64	0.05
			Base	100.014996	250,037.49	83.828738	209,571.85	-40,465.64	0.05
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375000	01 May 2047			
		1,000,000.000	Local	103.494921	1,034,949.21	77.362367	773,623.67	-261,325.54	0.20
			Base	103.494921	1,034,949.21	77.362367	773,623.67	-261,325.54	0.20
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048			
		1,880,000.000	Local	112.725571	2,119,240.74	80.720520	1,517,545.78	-601,694.96	0.39
			Base	112.725571	2,119,240.74	80.720520	1,517,545.78	-601,694.96	0.39
161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85				3.850000	01 Apr 2061			
		260,000.000	Local	90.732931	235,905.62	58.388553	151,810.24	-84,095.38	0.04
			Base	90.732931	235,905.62	58.388553	151,810.24	-84,095.38	0.04
161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5				3.500000	01 Jun 2041			
		3,220,000.000	Local	97.862247	3,151,164.34	63.913254	2,058,006.78	-1,093,157.56	0.53
			Base	97.862247	3,151,164.34	63.913254	2,058,006.78	-1,093,157.56	0.53
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5				3.500000	01 Mar 2042			
		280,000.000	Local	99.277746	277,977.69	63.115941	176,724.63	-101,253.06	0.05
			Base	99.277746	277,977.69	63.115941	176,724.63	-101,253.06	0.05

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161175CG7	CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95					3.950000	30 Jun 2062		
	210,000.000	Local	99.193981	208,307.36	59.307831	124,546.45	-83,760.91	0.03	
		Base	99.193981	208,307.36	59.307831	124,546.45	-83,760.91	0.03	
161175CK8	CHARTER COMM OPT LLC/CAP SR SECURED 04/53 5.25					5.250000	01 Apr 2053		
	80,000.000	Local	99.163625	79,330.90	76.427722	61,142.18	-18,188.72	0.02	
		Base	99.163625	79,330.90	76.427722	61,142.18	-18,188.72	0.02	
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
	290,000.000	Local	99.307238	287,990.99	75.542052	219,071.95	-68,919.04	0.06	
		Base	99.307238	287,990.99	75.542052	219,071.95	-68,919.04	0.06	
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343					2.343000	12 Aug 2050		
	600,000.000	Local	88.654472	531,926.83	61.051546	366,309.28	-165,617.55	0.09	
		Base	88.654472	531,926.83	61.051546	366,309.28	-165,617.55	0.09	
167725AC4	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899					6.899000	01 Dec 2040		
	145,000.000	Local	136.364338	197,728.29	112.280980	162,807.42	-34,920.87	0.04	
	Original Face: 145,000.000	Base	136.364338	197,728.29	112.280980	162,807.42	-34,920.87	0.04	
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1					3.100000	07 May 2041		
	970,000.000	Local	99.451218	964,676.81	67.961400	659,225.58	-305,451.23	0.17	
		Base	99.451218	964,676.81	67.961400	659,225.58	-305,451.23	0.17	
171239AJ5	CHUBB INA HOLDINGS INC COMPANY GUAR 12/61 3.05					3.050000	15 Dec 2061		
	670,000.000	Local	99.453209	666,336.50	63.065438	422,538.43	-243,798.07	0.11	
		Base	99.453209	666,336.50	63.065438	422,538.43	-243,798.07	0.11	
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	520,000.000	Local	106.760429	555,154.23	80.637053	419,312.68	-135,841.55	0.11	
		Base	106.760429	555,154.23	80.637053	419,312.68	-135,841.55	0.11	
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	670,000.000	Local	119.979797	803,864.64	101.067948	677,155.25	-126,709.39	0.18	
		Base	119.979797	803,864.64	101.067948	677,155.25	-126,709.39	0.17	
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
	212,000.000	Local	94.213467	199,732.55	96.182630	203,907.18	4,174.63	0.05	
		Base	94.213467	199,732.55	96.182630	203,907.18	4,174.63	0.05	

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		2,140,000.000	Local 155.169242	3,320,621.77	118.442308	2,534,665.39	-785,956.38	0.66
			Base 155.169242	3,320,621.77	118.442308	2,534,665.39	-785,956.38	0.65
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		
		1,290,000.000	Local 122.911055	1,585,552.61	81.491708	1,051,243.03	-534,309.58	0.27
			Base 122.911055	1,585,552.61	81.491708	1,051,243.03	-534,309.58	0.27
172967NB3	CITIGROUP INC JR SUBORDINA 12/99 VAR				4.150000	31 Dec 2099		
		830,000.000	Local 100.000000	830,000.00	79.500000	659,850.00	-170,150.00	0.17
			Base 100.000000	830,000.00	79.500000	659,850.00	-170,150.00	0.17
172967NF4	CITIGROUP INC SR UNSECURED 11/42 VAR				2.904000	03 Nov 2042		
		570,000.000	Local 100.000000	570,000.00	63.806972	363,699.74	-206,300.26	0.09
			Base 100.000000	570,000.00	63.806972	363,699.74	-206,300.26	0.09
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR				3.785000	17 Mar 2033		
		810,000.000	Local 100.000000	810,000.00	83.787015	678,674.82	-131,325.18	0.18
			Base 100.000000	810,000.00	83.787015	678,674.82	-131,325.18	0.17
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625000	01 Dec 2036		
		450,000.000	Local 115.875476	521,439.64	106.430691	478,938.11	-42,501.53	0.12
			Base 115.875476	521,439.64	106.430691	478,938.11	-42,501.53	0.12
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623000	15 Nov 2043		
		390,000.000	Local 114.111721	445,035.71	96.866181	377,778.11	-67,257.60	0.10
			Base 114.111721	445,035.71	96.866181	377,778.11	-67,257.60	0.10
18013RAB3	CLAREMONT MCKENNA UNSECURED 01/22 3.775				3.775000	01 Jan 2122		
		90,000.000	Local 84.010556	75,609.50	65.115593	58,604.03	-17,005.47	0.02
			Base 84.010556	75,609.50	65.115593	58,604.03	-17,005.47	0.02
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858000	01 Jan 2114		
		30,000.000	Local 100.000000	30,000.00	84.483066	25,344.92	-4,655.08	0.01
			Base 100.000000	30,000.00	84.483066	25,344.92	-4,655.08	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040		
		80,000.000	Local 101.144875	80,915.90	69.807256	55,845.80	-25,070.10	0.01
			Base 101.144875	80,915.90	69.807256	55,845.80	-25,070.10	0.01

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191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	90,000.000	Local		98.308511	88,477.66	64.350003	57,915.00	-30,562.66	0.01
		Base		98.308511	88,477.66	64.350003	57,915.00	-30,562.66	0.01
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	600,000.000	Local		91.540403	549,242.42	62.305319	373,831.91	-175,410.51	0.10
		Base		91.540403	549,242.42	62.305319	373,831.91	-175,410.51	0.10
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
	1,010,000.000	Local		117.080240	1,182,510.42	73.527135	742,624.06	-439,886.36	0.19
		Base		117.080240	1,182,510.42	73.527135	742,624.06	-439,886.36	0.19
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	110,000.000	Local		125.084200	137,592.62	109.610951	120,572.05	-17,020.57	0.03
		Base		125.084200	137,592.62	109.610951	120,572.05	-17,020.57	0.03
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	300,000.000	Local		87.979350	263,938.05	76.471384	229,414.15	-34,523.90	0.06
		Base		87.979350	263,938.05	76.471384	229,414.15	-34,523.90	0.06
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	1,903,000.000	Local		112.274877	2,136,590.90	76.651347	1,458,675.13	-677,915.77	0.38
		Base		112.274877	2,136,590.90	76.651347	1,458,675.13	-677,915.77	0.37
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	657,000.000	Local		110.279671	724,537.44	75.896205	498,638.07	-225,899.37	0.13
		Base		110.279671	724,537.44	75.896205	498,638.07	-225,899.37	0.13
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	150,000.000	Local		100.510727	150,766.09	92.550890	138,826.34	-11,939.75	0.04
		Base		100.510727	150,766.09	92.550890	138,826.34	-11,939.75	0.04
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	70,000.000	Local		99.861929	69,903.35	87.917517	61,542.26	-8,361.09	0.02
		Base		99.861929	69,903.35	87.917517	61,542.26	-8,361.09	0.02
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	200,000.000	Local		99.504080	199,008.16	78.622862	157,245.72	-41,762.44	0.04
		Base		99.504080	199,008.16	78.622862	157,245.72	-41,762.44	0.04

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20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
	2,928,000.000	Local		99.502861	2,913,443.77	62.633434	1,833,906.95	-1,079,536.82	0.47
		Base		99.502861	2,913,443.77	62.633434	1,833,906.95	-1,079,536.82	0.47
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
	546,000.000	Local		99.877053	545,328.71	59.697692	325,949.40	-219,379.31	0.08
		Base		99.877053	545,328.71	59.697692	325,949.40	-219,379.31	0.08
20030NDW8	COMCAST CORP COMPANY GUAR 11/63 2.987					2.987000	01 Nov 2063		
	1,667,000.000	Local		99.607654	1,660,459.60	57.929895	965,691.35	-694,768.25	0.25
		Base		99.607654	1,660,459.60	57.929895	965,691.35	-694,768.25	0.25
200447AH3	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/31 3.348					3.348000	09 Feb 2031		
	200,000.000	Local		99.933525	199,867.05	71.375000	142,750.00	-57,117.05	0.04
		Base		99.933525	199,867.05	71.375000	142,750.00	-57,117.05	0.04
200447AJ9	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677					4.677000	09 Feb 2051		
	1,530,000.000	Local		96.453478	1,475,738.21	58.631889	897,067.90	-578,670.31	0.23
		Base		96.453478	1,475,738.21	58.631889	897,067.90	-578,670.31	0.23
20268JAF0	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782					2.782000	01 Oct 2030		
	110,000.000	Local		100.000000	110,000.00	79.775556	87,753.11	-22,246.89	0.02
		Base		100.000000	110,000.00	79.775556	87,753.11	-22,246.89	0.02
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91					3.910000	01 Oct 2050		
	330,000.000	Local		100.000000	330,000.00	71.134341	234,743.33	-95,256.67	0.06
		Base		100.000000	330,000.00	71.134341	234,743.33	-95,256.67	0.06
202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743					3.743000	12 Sep 2039		
	220,000.000	Local		100.000000	220,000.00	72.830351	160,226.77	-59,773.23	0.04
		Base		100.000000	220,000.00	72.830351	160,226.77	-59,773.23	0.04
202712BN4	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/31 2.688					2.688000	11 Mar 2031		
	200,000.000	Local		100.000000	200,000.00	75.038938	150,077.88	-49,922.12	0.04
		Base		100.000000	200,000.00	75.038938	150,077.88	-49,922.12	0.04
202712BQ7	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/41 3.305					3.305000	11 Mar 2041		
	310,000.000	Local		98.589510	305,627.48	66.768455	206,982.21	-98,645.27	0.05
		Base		98.589510	305,627.48	66.768455	206,982.21	-98,645.27	0.05

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202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
	340,000.000	Local		101.606588	345,462.40	80.115847	272,393.88	-73,068.52	0.07
		Base		101.606588	345,462.40	80.115847	272,393.88	-73,068.52	0.07
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.300000	15 Apr 2044		
	40,000.000	Local		100.000000	40,000.00	84.218329	33,687.33	-6,312.67	0.01
		Base		100.000000	40,000.00	84.218329	33,687.33	-6,312.67	0.01
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
	270,000.000	Local		97.971900	264,524.13	55.606179	150,136.68	-114,387.45	0.04
		Base		97.971900	264,524.13	55.606179	150,136.68	-114,387.45	0.04
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	420,000.000	Local		113.341167	476,032.90	71.393395	299,852.26	-176,180.64	0.08
		Base		113.341167	476,032.90	71.393395	299,852.26	-176,180.64	0.08
212015AV3	CONTINENTAL RESOURCES COMPANY GUAR 144A 04/32 2.875					2.875000	01 Apr 2032		
	710,000.000	Local		99.927617	709,486.08	73.229500	519,929.45	-189,556.63	0.13
		Base		99.927617	709,486.08	73.229500	519,929.45	-189,556.63	0.13
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045		
	480,000.000	Local		110.987142	532,738.28	84.799848	407,039.27	-125,699.01	0.11
		Base		110.987142	532,738.28	84.799848	407,039.27	-125,699.01	0.10
219350BP9	CORNING INC SR UNSECURED 11/49 3.9					3.900000	15 Nov 2049		
	30,000.000	Local		99.734967	29,920.49	71.199866	21,359.96	-8,560.53	0.01
		Base		99.734967	29,920.49	71.199866	21,359.96	-8,560.53	0.01
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	300,000.000	Local		99.833380	299,500.14	77.048886	231,146.66	-68,353.48	0.06
		Base		99.833380	299,500.14	77.048886	231,146.66	-68,353.48	0.06
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	290,000.000	Local		106.058414	307,569.40	96.255000	279,139.50	-28,429.90	0.07
		Base		106.058414	307,569.40	96.255000	279,139.50	-28,429.90	0.07
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
	540,000.000	Local		98.000298	529,201.61	76.491664	413,054.99	-116,146.62	0.11
		Base		98.000298	529,201.61	76.491664	413,054.99	-116,146.62	0.11

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225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	1,120,000.000	Local	102.079014	1,143,284.96	72.750000	814,800.00	-328,484.96	0.21	
		Base	102.079014	1,143,284.96	72.750000	814,800.00	-328,484.96	0.21	
225401AR9	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					5.250000	31 Dec 2099		
	700,000.000	Local	97.822276	684,755.93	70.228081	491,596.57	-193,159.36	0.13	
		Base	97.822276	684,755.93	70.228081	491,596.57	-193,159.36	0.13	
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR					3.091000	14 May 2032		
	1,450,000.000	Local	100.422128	1,456,120.86	70.115560	1,016,675.62	-439,445.24	0.26	
		Base	100.422128	1,456,120.86	70.115560	1,016,675.62	-439,445.24	0.26	
225401AX6	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					9.750000	31 Dec 2099		
	2,880,000.000	Local	100.173608	2,884,999.91	98.072093	2,824,476.28	-60,523.63	0.73	
		Base	100.173608	2,884,999.91	98.072093	2,824,476.28	-60,523.63	0.73	
225401AZ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 08/33 VAR					6.537000	12 Aug 2033		
	2,080,000.000	Local	100.000000	2,080,000.00	89.852912	1,868,940.57	-211,059.43	0.48	
		Base	100.000000	2,080,000.00	89.852912	1,868,940.57	-211,059.43	0.48	
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
	20,000.000	Local	119.459450	23,891.89	100.058721	20,011.74	-3,880.15	0.01	
		Base	119.459450	23,891.89	100.058721	20,011.74	-3,880.15	0.01	
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
	50,000.000	Local	99.829620	49,914.81	75.825945	37,912.97	-12,001.84	0.01	
		Base	99.829620	49,914.81	75.825945	37,912.97	-12,001.84	0.01	
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
	10,000.000	Local	99.770100	9,977.01	71.727306	7,172.73	-2,804.28	0.00	
		Base	99.770100	9,977.01	71.727306	7,172.73	-2,804.28	0.00	
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	1,360,000.000	Local	98.322088	1,337,180.39	98.652000	1,341,667.20	4,486.81	0.35	
		Base	98.322088	1,337,180.39	98.652000	1,341,667.20	4,486.81	0.34	
23311VAK3	DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25					3.250000	15 Feb 2032		
	350,000.000	Local	100.000000	350,000.00	79.246770	277,363.70	-72,636.30	0.07	
		Base	100.000000	350,000.00	79.246770	277,363.70	-72,636.30	0.07	

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23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local	99.951461	229,888.36	77.474429	178,191.19	-51,697.17	0.05	
		Base	99.951461	229,888.36	77.474429	178,191.19	-51,697.17	0.05	
23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25					3.250000	01 Apr 2051		
	180,000.000	Local	99.190272	178,542.49	70.127798	126,230.04	-52,312.45	0.03	
		Base	99.190272	178,542.49	70.127798	126,230.04	-52,312.45	0.03	
23503CAN7	DALLAS FORT WORTH TX INTERNATI DALAPT 11/51 FIXED 4.507					4.507000	01 Nov 2051		
	200,000.000	Local	100.000000	200,000.00	87.239320	174,478.64	-25,521.36	0.05	
		Base	100.000000	200,000.00	87.239320	174,478.64	-25,521.36	0.04	
235851AW2	DANAHER CORP SR UNSECURED 12/51 2.8					2.800000	10 Dec 2051		
	230,000.000	Local	99.406496	228,634.94	63.509513	146,071.88	-82,563.06	0.04	
		Base	99.406496	228,634.94	63.509513	146,071.88	-82,563.06	0.04	
24703TAJ5	DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1					8.100000	15 Jul 2036		
	276,000.000	Local	150.286471	414,790.66	105.491730	291,157.17	-123,633.49	0.08	
		Base	150.286471	414,790.66	105.491730	291,157.17	-123,633.49	0.07	
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
	340,000.000	Local	99.784050	339,265.77	77.656975	264,033.72	-75,232.05	0.07	
		Base	99.784050	339,265.77	77.656975	264,033.72	-75,232.05	0.07	
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	200,000.000	Local	99.990840	199,981.68	101.087500	202,175.00	2,193.32	0.05	
		Base	99.990840	199,981.68	101.087500	202,175.00	2,193.32	0.05	
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	460,000.000	Local	99.239907	456,503.57	100.041700	460,191.82	3,688.25	0.12	
		Base	99.239907	456,503.57	100.041700	460,191.82	3,688.25	0.12	
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		
	350,000.000	Local	133.384934	466,847.27	114.529864	400,854.52	-65,992.75	0.10	
		Base	133.384934	466,847.27	114.529864	400,854.52	-65,992.75	0.10	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	740,000.000	Local	110.686795	819,082.28	89.558102	662,729.95	-156,352.33	0.17	
		Base	110.686795	819,082.28	89.558102	662,729.95	-156,352.33	0.17	

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25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	2,060,000.000	Local		112.326672	2,313,929.44	83.226006	1,714,455.72	-599,473.72	0.44
		Base		112.326672	2,313,929.44	83.226006	1,714,455.72	-599,473.72	0.44
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	26,000.000	Local		102.746462	26,714.08	100.220465	26,057.32	-656.76	0.01
		Base		102.746462	26,714.08	100.220465	26,057.32	-656.76	0.01
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	124,000.000	Local		106.473266	132,026.85	90.987749	112,824.81	-19,202.04	0.03
		Base		106.473266	132,026.85	90.987749	112,824.81	-19,202.04	0.03
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
	830,000.000	Local		105.801771	878,154.70	75.386321	625,706.46	-252,448.24	0.16
		Base		105.801771	878,154.70	75.386321	625,706.46	-252,448.24	0.16
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
	54,000.000	Local		124.029667	66,976.02	106.195548	57,345.60	-9,630.42	0.01
		Base		124.029667	66,976.02	106.195548	57,345.60	-9,630.42	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	110,000.000	Local		133.431473	146,774.62	109.111481	120,022.63	-26,751.99	0.03
		Base		133.431473	146,774.62	109.111481	120,022.63	-26,751.99	0.03
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	280,000.000	Local		117.742021	329,677.66	95.614211	267,719.79	-61,957.87	0.07
		Base		117.742021	329,677.66	95.614211	267,719.79	-61,957.87	0.07
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
	520,000.000	Local		100.000000	520,000.00	75.356000	391,851.20	-128,148.80	0.10
		Base		100.000000	520,000.00	75.356000	391,851.20	-128,148.80	0.10
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	100,000.000	Local		111.486620	111,486.62	98.830204	98,830.20	-12,656.42	0.03
		Base		111.486620	111,486.62	98.830204	98,830.20	-12,656.42	0.03
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	290,000.000	Local		108.856745	315,684.56	88.062024	255,379.87	-60,304.69	0.07
		Base		108.856745	315,684.56	88.062024	255,379.87	-60,304.69	0.07

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25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
	0.000	Local		0.000000	-0.97	0.000000	0.00	0.97	0.00
		Base		0.000000	-0.97	0.000000	0.00	0.97	0.00
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
	150,000.000	Local		99.847127	149,770.69	78.385000	117,577.50	-32,193.19	0.03
		Base		99.847127	149,770.69	78.385000	117,577.50	-32,193.19	0.03
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	100,000.000	Local		104.473400	104,473.40	91.360750	91,360.75	-13,112.65	0.02
		Base		104.473400	104,473.40	91.360750	91,360.75	-13,112.65	0.02
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
	460,000.000	Local		121.917987	560,822.74	98.702334	454,030.74	-106,792.00	0.12
		Base		121.917987	560,822.74	98.702334	454,030.74	-106,792.00	0.12
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042		
	10,000.000	Local		99.344000	9,934.40	80.424854	8,042.49	-1,891.91	0.00
		Base		99.344000	9,934.40	80.424854	8,042.49	-1,891.91	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	490,000.000	Local		107.461547	526,561.58	80.765207	395,749.51	-130,812.07	0.10
		Base		107.461547	526,561.58	80.765207	395,749.51	-130,812.07	0.10
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
	190,000.000	Local		100.292084	190,554.96	83.522318	158,692.40	-31,862.56	0.04
		Base		100.292084	190,554.96	83.522318	158,692.40	-31,862.56	0.04
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049		
	220,000.000	Local		97.900195	215,380.43	67.842140	149,252.71	-66,127.72	0.04
		Base		97.900195	215,380.43	67.842140	149,252.71	-66,127.72	0.04
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	140,000.000	Local		102.898114	144,057.36	85.156612	119,219.26	-24,838.10	0.03
		Base		102.898114	144,057.36	85.156612	119,219.26	-24,838.10	0.03
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	1,100,000.000	Local		120.542898	1,325,971.88	93.040645	1,023,447.10	-302,524.78	0.26
		Base		120.542898	1,325,971.88	93.040645	1,023,447.10	-302,524.78	0.26

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26884LAG4	EQT CORP SR UNSECURED 02/30 7					7.500000	01 Feb 2030		
	30,000.000	Local		125.795400	37,738.62	103.190000	30,957.00	-6,781.62	0.01
		Base		125.795400	37,738.62	103.190000	30,957.00	-6,781.62	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125					3.125000	15 May 2026		
	100,000.000	Local		100.000000	100,000.00	91.141576	91,141.58	-8,858.42	0.02
		Base		100.000000	100,000.00	91.141576	91,141.58	-8,858.42	0.02
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031		
	90,000.000	Local		100.000000	90,000.00	83.298445	74,968.60	-15,031.40	0.02
		Base		100.000000	90,000.00	83.298445	74,968.60	-15,031.40	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	230,000.000	Local		100.476735	231,096.49	82.198789	189,057.21	-42,039.28	0.05
		Base		100.476735	231,096.49	82.198789	189,057.21	-42,039.28	0.05
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	228,000.000	Local		102.904241	234,621.67	60.740000	138,487.20	-96,134.47	0.04
		Base		102.904241	234,621.67	60.740000	138,487.20	-96,134.47	0.04
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625					4.625000	02 Nov 2031		
	80,000.000	Local		100.000000	80,000.00	69.800000	55,840.00	-24,160.00	0.01
		Base		100.000000	80,000.00	69.800000	55,840.00	-24,160.00	0.01
279158AQ2	ECOPETROL SA SR UNSECURED 11/51 5.875					5.875000	02 Nov 2051		
	860,000.000	Local		100.000000	860,000.00	59.250000	509,550.00	-350,450.00	0.13
		Base		100.000000	860,000.00	59.250000	509,550.00	-350,450.00	0.13
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
	340,000.000	Local		100.000000	340,000.00	82.875000	281,775.00	-58,225.00	0.07
		Base		100.000000	340,000.00	82.875000	281,775.00	-58,225.00	0.07
281020AT4	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.000000	31 Dec 2099		
	420,000.000	Local		100.060152	420,252.64	79.000000	331,800.00	-88,452.64	0.09
		Base		100.060152	420,252.64	79.000000	331,800.00	-88,452.64	0.09
28368EAD8	KINDER MORGAN INC COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
	60,000.000	Local		133.569500	80,141.70	108.410913	65,046.55	-15,095.15	0.02
		Base		133.569500	80,141.70	108.410913	65,046.55	-15,095.15	0.02

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29273RAF6	ENERGY TRANSFER LP SR UNSECURED 10/36 6.625				6.625000	15 Oct 2036			
		120,000.000	Local	110.285317	132,342.38	94.892750	113,871.30	-18,471.08	0.03
			Base	110.285317	132,342.38	94.892750	113,871.30	-18,471.08	0.03
29273RAJ8	ENERGY TRANSFER LP SR UNSECURED 07/38 7.5				7.500000	01 Jul 2038			
		30,000.000	Local	111.457700	33,437.31	100.617189	30,185.16	-3,252.15	0.01
			Base	111.457700	33,437.31	100.617189	30,185.16	-3,252.15	0.01
29273RBE8	ENERGY TRANSFER LP SR UNSECURED 03/35 4.9				4.900000	15 Mar 2035			
		120,000.000	Local	94.311117	113,173.34	84.046000	100,855.20	-12,318.14	0.03
			Base	94.311117	113,173.34	84.046000	100,855.20	-12,318.14	0.03
29273RBJ7	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125				6.125000	15 Dec 2045			
		310,000.000	Local	118.411555	367,075.82	87.708874	271,897.51	-95,178.31	0.07
			Base	118.411555	367,075.82	87.708874	271,897.51	-95,178.31	0.07
29273VAJ9	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.625000	31 Dec 2099			
		330,000.000	Local	96.266942	317,680.91	72.999825	240,899.42	-76,781.49	0.06
			Base	96.266942	317,680.91	72.999825	240,899.42	-76,781.49	0.06
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099			
		760,000.000	Local	100.138917	761,055.77	86.066954	654,108.85	-106,946.92	0.17
			Base	100.138917	761,055.77	86.066954	654,108.85	-106,946.92	0.17
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				7.125000	31 Dec 2099			
		3,220,000.000	Local	98.922118	3,185,292.21	82.147145	2,645,138.07	-540,154.14	0.68
			Base	98.922118	3,185,292.21	82.147145	2,645,138.07	-540,154.14	0.68
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099			
		1,370,000.000	Local	100.054564	1,370,747.53	87.279094	1,195,723.59	-175,023.94	0.31
			Base	100.054564	1,370,747.53	87.279094	1,195,723.59	-175,023.94	0.31
29278NAE3	ENERGY TRANSFER LP SR UNSECURED 06/48 6				6.000000	15 Jun 2048			
		1,250,000.000	Local	114.828404	1,435,355.05	86.409468	1,080,118.35	-355,236.70	0.28
			Base	114.828404	1,435,355.05	86.409468	1,080,118.35	-355,236.70	0.28
29278NAR4	ENERGY TRANSFER LP SR UNSECURED 05/50 5				5.000000	15 May 2050			
		110,000.000	Local	100.890055	110,979.06	77.910693	85,701.76	-25,277.30	0.02
			Base	100.890055	110,979.06	77.910693	85,701.76	-25,277.30	0.02

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29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	360,000.000	Local	115.353381	415,272.17	89.551891	322,386.81	-92,885.36	0.08	
		Base	115.353381	415,272.17	89.551891	322,386.81	-92,885.36	0.08	
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
	840,000.000	Local	119.741720	1,005,830.45	97.741067	821,024.96	-184,805.49	0.21	
		Base	119.741720	1,005,830.45	97.741067	821,024.96	-184,805.49	0.21	
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	128,000.000	Local	130.403422	166,916.38	109.056166	139,591.89	-27,324.49	0.04	
		Base	130.403422	166,916.38	109.056166	139,591.89	-27,324.49	0.04	
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
	390,000.000	Local	133.135905	519,230.03	95.721236	373,312.82	-145,917.21	0.10	
		Base	133.135905	519,230.03	95.721236	373,312.82	-145,917.21	0.10	
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	160,000.000	Local	113.543106	181,668.97	83.906509	134,250.41	-47,418.56	0.03	
		Base	113.543106	181,668.97	83.906509	134,250.41	-47,418.56	0.03	
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	120,000.000	Local	120.355500	144,426.60	85.173499	102,208.20	-42,218.40	0.03	
		Base	120.355500	144,426.60	85.173499	102,208.20	-42,218.40	0.03	
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9					4.900000	15 May 2046		
	290,000.000	Local	101.513669	294,389.64	84.984502	246,455.06	-47,934.58	0.06	
		Base	101.513669	294,389.64	84.984502	246,455.06	-47,934.58	0.06	
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
	570,000.000	Local	100.922298	575,257.10	77.131223	439,647.97	-135,609.13	0.11	
		Base	100.922298	575,257.10	77.131223	439,647.97	-135,609.13	0.11	
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	860,000.000	Local	93.072200	800,420.92	75.081982	645,705.05	-154,715.87	0.17	
		Base	93.072200	800,420.92	75.081982	645,705.05	-154,715.87	0.17	
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	1,660,000.000	Local	108.321387	1,798,135.02	82.294326	1,366,085.81	-432,049.21	0.35	
		Base	108.321387	1,798,135.02	82.294326	1,366,085.81	-432,049.21	0.35	

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29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	920,000.000	Local	102.809610	945,848.41	70.325160	646,991.47	-298,856.94	0.17	
		Base	102.809610	945,848.41	70.325160	646,991.47	-298,856.94	0.17	
29379VCB7	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3					3.300000	15 Feb 2053		
	370,000.000	Local	99.185954	366,988.03	65.067201	240,748.64	-126,239.39	0.06	
		Base	99.185954	366,988.03	65.067201	240,748.64	-126,239.39	0.06	
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375					2.375000	01 Dec 2029		
	160,000.000	Local	99.294619	158,871.39	84.446729	135,114.77	-23,756.62	0.03	
		Base	99.294619	158,871.39	84.446729	135,114.77	-23,756.62	0.03	
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
	590,000.000	Local	105.491641	622,400.68	97.528046	575,415.47	-46,985.21	0.15	
		Base	105.491641	622,400.68	97.528046	575,415.47	-46,985.21	0.15	
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
	450,000.000	Local	113.659758	511,468.91	81.635252	367,358.63	-144,110.28	0.10	
		Base	113.659758	511,468.91	81.635252	367,358.63	-144,110.28	0.09	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	140,000.000	Local	104.178236	145,849.53	82.617507	115,664.51	-30,185.02	0.03	
		Base	104.178236	145,849.53	82.617507	115,664.51	-30,185.02	0.03	
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
	200,000.000	Local	100.000000	200,000.00	74.224118	148,448.24	-51,551.76	0.04	
		Base	100.000000	200,000.00	74.224118	148,448.24	-51,551.76	0.04	
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
	70,000.000	Local	100.000000	70,000.00	69.507236	48,655.07	-21,344.93	0.01	
		Base	100.000000	70,000.00	69.507236	48,655.07	-21,344.93	0.01	
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227					4.227000	19 Mar 2040		
	280,000.000	Local	100.000000	280,000.00	86.835811	243,140.27	-36,859.73	0.06	
		Base	100.000000	280,000.00	86.835811	243,140.27	-36,859.73	0.06	
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	140,000.000	Local	100.000000	140,000.00	85.174050	119,243.67	-20,756.33	0.03	
		Base	100.000000	140,000.00	85.174050	119,243.67	-20,756.33	0.03	

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051			
		280,000.000	Local	103.666264	290,265.54	74.476318	208,533.69	-81,731.85	0.05
			Base	103.666264	290,265.54	74.476318	208,533.69	-81,731.85	0.05
30303M8E5	META PLATFORMS INC SR UNSECURED 144A 08/52 4.45				4.450000	15 Aug 2052			
		530,000.000	Local	99.835381	529,127.52	81.620317	432,587.68	-96,539.84	0.11
			Base	99.835381	529,127.52	81.620317	432,587.68	-96,539.84	0.11
335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5				6.500000	01 Mar 2024			
		220,000.000	Local	99.257000	218,365.40	98.000000	215,600.00	-2,765.40	0.06
			Base	99.257000	218,365.40	98.000000	215,600.00	-2,765.40	0.06
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027			
		880,000.000	Local	102.506117	902,053.83	89.804000	790,275.20	-111,778.63	0.20
			Base	102.506117	902,053.83	89.804000	790,275.20	-111,778.63	0.20
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55				6.550000	15 Oct 2035			
		750,000.000	Local	122.316281	917,372.11	102.466799	768,500.99	-148,871.12	0.20
			Base	122.316281	917,372.11	102.466799	768,500.99	-148,871.12	0.20
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35				5.350000	15 Jul 2047			
		950,000.000	Local	114.817735	1,090,768.48	84.399000	801,790.50	-288,977.98	0.21
			Base	114.817735	1,090,768.48	84.399000	801,790.50	-288,977.98	0.21
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15				3.150000	01 Oct 2049			
		250,000.000	Local	99.403676	248,509.19	70.451508	176,128.77	-72,380.42	0.05
			Base	99.403676	248,509.19	70.451508	176,128.77	-72,380.42	0.05
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5				3.500000	16 Jan 2050			
		330,000.000	Local	98.135179	323,846.09	68.883615	227,315.93	-96,530.16	0.06
			Base	98.135179	323,846.09	68.883615	227,315.93	-96,530.16	0.06
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.450000	16 Jul 2031			
		270,000.000	Local	117.951693	318,469.57	98.037440	264,701.09	-53,768.48	0.07
			Base	117.951693	318,469.57	98.037440	264,701.09	-53,768.48	0.07
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.750000	15 Jan 2043			
		280,000.000	Local	89.892007	251,697.62	66.239434	185,470.42	-66,227.20	0.05
			Base	89.892007	251,697.62	66.239434	185,470.42	-66,227.20	0.05

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345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
	680,000.000	Local		99.699307	677,955.29	71.800000	488,240.00	-189,715.29	0.13
		Base		99.699307	677,955.29	71.800000	488,240.00	-189,715.29	0.13
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
	200,000.000	Local		99.090055	198,180.11	86.160000	172,320.00	-25,860.11	0.04
		Base		99.090055	198,180.11	86.160000	172,320.00	-25,860.11	0.04
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
	200,000.000	Local		95.252850	190,505.70	78.000000	156,000.00	-34,505.70	0.04
		Base		95.252850	190,505.70	78.000000	156,000.00	-34,505.70	0.04
345397B93	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/29 2.9					2.900000	10 Feb 2029		
	390,000.000	Local		99.998041	389,992.36	75.750000	295,425.00	-94,567.36	0.08
		Base		99.998041	389,992.36	75.750000	295,425.00	-94,567.36	0.08
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	940,000.000	Local		114.538248	1,076,659.53	86.715746	815,128.01	-261,531.52	0.21
		Base		114.538248	1,076,659.53	86.715746	815,128.01	-261,531.52	0.21
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	610,000.000	Local		105.109862	641,170.16	83.430000	508,923.00	-132,247.16	0.13
		Base		105.109862	641,170.16	83.430000	508,923.00	-132,247.16	0.13
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
	180,000.000	Local		97.801539	176,042.77	88.881000	159,985.80	-16,056.97	0.04
		Base		97.801539	176,042.77	88.881000	159,985.80	-16,056.97	0.04
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25					4.250000	02 Oct 2050		
	1,070,000.000	Local		98.696881	1,056,056.63	68.750000	735,625.00	-320,431.63	0.19
		Base		98.696881	1,056,056.63	68.750000	735,625.00	-320,431.63	0.19
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	670,000.000	Local		110.169076	738,132.81	87.525933	586,423.75	-151,709.06	0.15
		Base		110.169076	738,132.81	87.525933	586,423.75	-151,709.06	0.15
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
	90,000.000	Local		87.402722	78,662.45	78.365974	70,529.38	-8,133.07	0.02
		Base		87.402722	78,662.45	78.365974	70,529.38	-8,133.07	0.02

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36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	81,000.000	Local	105.284062	85,280.09	108.001383	87,481.12	2,201.03	0.02	
		Base	105.284062	85,280.09	108.001383	87,481.12	2,201.03	0.02	
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	560,000.000	Local	113.222745	634,047.37	93.443681	523,284.61	-110,762.76	0.14	
		Base	113.222745	634,047.37	93.443681	523,284.61	-110,762.76	0.13	
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
	780,000.000	Local	127.236749	992,446.64	91.060973	710,275.59	-282,171.05	0.18	
		Base	127.236749	992,446.64	91.060973	710,275.59	-282,171.05	0.18	
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	980,000.000	Local	126.772342	1,242,368.95	83.422971	817,545.12	-424,823.83	0.21	
		Base	126.772342	1,242,368.95	83.422971	817,545.12	-424,823.83	0.21	
37045VAZ3	GENERAL MOTORS CO SR UNSECURED 10/32 5.6					5.600000	15 Oct 2032		
	20,000.000	Local	99.759000	19,951.80	89.235824	17,847.16	-2,104.64	0.00	
		Base	99.759000	19,951.80	89.235824	17,847.16	-2,104.64	0.00	
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.650000	01 Dec 2041		
	130,000.000	Local	105.890992	137,658.29	97.090744	126,217.97	-11,440.32	0.03	
		Base	105.890992	137,658.29	97.090744	126,217.97	-11,440.32	0.03	
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
	100,000.000	Local	99.834200	99,834.20	86.966491	86,966.49	-12,867.71	0.02	
		Base	99.834200	99,834.20	86.966491	86,966.49	-12,867.71	0.02	
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
	330,000.000	Local	105.392639	347,795.71	82.745804	273,061.15	-74,734.56	0.07	
		Base	105.392639	347,795.71	82.745804	273,061.15	-74,734.56	0.07	
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local	123.123481	196,997.57	87.042877	139,268.60	-57,728.97	0.04	
		Base	123.123481	196,997.57	87.042877	139,268.60	-57,728.97	0.04	
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
	410,000.000	Local	102.140768	418,777.15	83.139206	340,870.74	-77,906.41	0.09	
		Base	102.140768	418,777.15	83.139206	340,870.74	-77,906.41	0.09	

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378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	100,000.000	Local		100.357680	100,357.68	90.952362	90,952.36	-9,405.32	0.02
		Base		100.357680	100,357.68	90.952362	90,952.36	-9,405.32	0.02
378272BC1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/51 3.875					3.875000	27 Apr 2051		
	890,000.000	Local		103.036152	917,021.75	67.055438	596,793.40	-320,228.35	0.15
		Base		103.036152	917,021.75	67.055438	596,793.40	-320,228.35	0.15
378272BG2	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/31 2.625					2.625000	23 Sep 2031		
	60,000.000	Local		99.793533	59,876.12	74.919000	44,951.40	-14,924.72	0.01
		Base		99.793533	59,876.12	74.919000	44,951.40	-14,924.72	0.01
378272BH0	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/51 3.375					3.375000	23 Sep 2051		
	290,000.000	Local		98.542531	285,773.34	60.544363	175,578.65	-110,194.69	0.05
		Base		98.542531	285,773.34	60.544363	175,578.65	-110,194.69	0.05
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	240,769.000	Local		100.023790	240,826.28	75.250000	181,178.67	-59,647.61	0.05
		Base		100.023790	240,826.28	75.250000	181,178.67	-59,647.61	0.05
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	550,000.000	Local		109.790869	603,849.78	82.253015	452,391.58	-151,458.20	0.12
		Base		109.790869	603,849.78	82.253015	452,391.58	-151,458.20	0.12
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	1,890,000.000	Local		124.074054	2,344,999.63	99.624062	1,882,894.77	-462,104.86	0.49
		Base		124.074054	2,344,999.63	99.624062	1,882,894.77	-462,104.86	0.48
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	640,000.000	Local		131.461278	841,352.18	99.266339	635,304.57	-206,047.61	0.16
		Base		131.461278	841,352.18	99.266339	635,304.57	-206,047.61	0.16
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8					3.800000	15 Mar 2030		
	440,000.000	Local		99.377843	437,262.51	86.673344	381,362.71	-55,899.80	0.10
		Base		99.377843	437,262.51	86.673344	381,362.71	-55,899.80	0.10
38141GYJ7	GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR					2.383000	21 Jul 2032		
	1,070,000.000	Local		100.000000	1,070,000.00	75.363931	806,394.06	-263,605.94	0.21
		Base		100.000000	1,070,000.00	75.363931	806,394.06	-263,605.94	0.21

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38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
	920,000.000	Local	100.000000	920,000.00	76.580122	704,537.12	-215,462.88	0.18	
		Base	100.000000	920,000.00	76.580122	704,537.12	-215,462.88	0.18	
38144GAG6	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR					3.650000	31 Dec 2099		
	510,000.000	Local	100.000000	510,000.00	76.600000	390,660.00	-119,340.00	0.10	
		Base	100.000000	510,000.00	76.600000	390,660.00	-119,340.00	0.10	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	1,790,000.000	Local	118.872890	2,127,824.73	83.081119	1,487,152.03	-640,672.70	0.39	
		Base	118.872890	2,127,824.73	83.081119	1,487,152.03	-640,672.70	0.38	
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184					5.184000	01 Oct 2042		
	225,000.000	Local	123.457080	277,778.43	99.667700	224,252.33	-53,526.10	0.06	
	Original Face: 225,000.000	Base	123.457080	277,778.43	99.667700	224,252.33	-53,526.10	0.06	
404119BY4	HCA INC COMPANY GUAR 06/39 5.125					5.125000	15 Jun 2039		
	240,000.000	Local	102.051892	244,924.54	83.928129	201,427.51	-43,497.03	0.05	
		Base	102.051892	244,924.54	83.928129	201,427.51	-43,497.03	0.05	
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
	150,000.000	Local	133.463453	200,195.18	104.992523	157,488.78	-42,706.40	0.04	
		Base	133.463453	200,195.18	104.992523	157,488.78	-42,706.40	0.04	
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
	500,000.000	Local	124.253540	621,267.70	94.176388	470,881.94	-150,385.76	0.12	
		Base	124.253540	621,267.70	94.176388	470,881.94	-150,385.76	0.12	
404280CQ0	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					4.700000	31 Dec 2099		
	740,000.000	Local	99.780582	738,376.31	71.016664	525,523.31	-212,853.00	0.14	
		Base	99.780582	738,376.31	71.016664	525,523.31	-212,853.00	0.14	
404280CT4	HSBC HOLDINGS PLC SR UNSECURED 05/32 VAR					2.804000	24 May 2032		
	390,000.000	Local	101.076495	394,198.33	73.381744	286,188.80	-108,009.53	0.07	
		Base	101.076495	394,198.33	73.381744	286,188.80	-108,009.53	0.07	
404280CY3	HSBC HOLDINGS PLC SR UNSECURED 11/32 VAR					2.871000	22 Nov 2032		
	810,000.000	Local	100.000000	810,000.00	72.797513	589,659.86	-220,340.14	0.15	
		Base	100.000000	810,000.00	72.797513	589,659.86	-220,340.14	0.15	

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404280DC0	HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR					4.762000	29 Mar 2033		
	870,000.000	Local	100.267400	87,232.638	82.041665	713,762.49	-158,563.89	0.18	
		Base	100.267400	87,232.638	82.041665	713,762.49	-158,563.89	0.18	
404280DH9	HSBC HOLDINGS PLC SR UNSECURED 08/33 VAR					5.402000	11 Aug 2033		
	1,140,000.000	Local	100.000000	1,140,000.00	88.879777	1,013,229.46	-126,770.54	0.26	
		Base	100.000000	1,140,000.00	88.879777	1,013,229.46	-126,770.54	0.26	
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.750000	01 Aug 2043		
	320,000.000	Local	99.580938	318,659.00	80.476443	257,524.62	-61,134.38	0.07	
		Base	99.580938	318,659.00	80.476443	257,524.62	-61,134.38	0.07	
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.850000	15 Nov 2035		
	240,000.000	Local	105.338204	252,811.69	86.737599	208,170.24	-44,641.45	0.05	
		Base	105.338204	252,811.69	86.737599	208,170.24	-44,641.45	0.05	
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92					2.920000	01 Mar 2030		
	20,000.000	Local	99.979950	19,995.99	83.196850	16,639.37	-3,356.62	0.00	
		Base	99.979950	19,995.99	83.196850	16,639.37	-3,356.62	0.00	
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	460,000.000	Local	107.632052	495,107.44	90.328691	415,511.98	-79,595.46	0.11	
		Base	107.632052	495,107.44	90.328691	415,511.98	-79,595.46	0.11	
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65					2.650000	01 Jun 2050		
	240,000.000	Local	99.688292	239,251.90	65.332567	156,798.16	-82,453.74	0.04	
		Base	99.688292	239,251.90	65.332567	156,798.16	-82,453.74	0.04	
43371HAA1	HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803					3.803000	15 Jul 2052		
	360,000.000	Local	100.000000	360,000.00	78.360388	282,097.40	-77,902.60	0.07	
		Base	100.000000	360,000.00	78.360388	282,097.40	-77,902.60	0.07	
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
	120,000.000	Local	101.341150	121,609.38	85.011769	102,014.12	-19,595.26	0.03	
		Base	101.341150	121,609.38	85.011769	102,014.12	-19,595.26	0.03	
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
	200,000.000	Local	108.519860	217,039.72	84.464661	168,929.32	-48,110.40	0.04	
		Base	108.519860	217,039.72	84.464661	168,929.32	-48,110.40	0.04	

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
	320,000.000	Local		114.835959	367,475.07	87.543780	280,140.10	-87,334.97	0.07
		Base		114.835959	367,475.07	87.543780	280,140.10	-87,334.97	0.07
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	110,000.000	Local		99.195209	109,114.73	76.474560	84,122.02	-24,992.71	0.02
		Base		99.195209	109,114.73	76.474560	84,122.02	-24,992.71	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	360,000.000	Local		102.793694	370,057.30	71.651413	257,945.09	-112,112.21	0.07
		Base		102.793694	370,057.30	71.651413	257,945.09	-112,112.21	0.07
437076CQ3	HOME DEPOT INC SR UNSECURED 04/52 3.625					3.625000	15 Apr 2052		
	420,000.000	Local		97.882848	411,107.96	75.577868	317,427.05	-93,680.91	0.08
		Base		97.882848	411,107.96	75.577868	317,427.05	-93,680.91	0.08
44055UAD7	HORIZON THERAPEUTICS USA INC 2021 TERM LOAN B						15 Mar 2028		
	592,500.000	Local		99.802864	591,331.97	95.875000	568,059.38	-23,272.59	0.15
		Base		99.802864	591,331.97	95.875000	568,059.38	-23,272.59	0.15
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	150,000.000	Local		101.088100	151,632.15	85.392478	128,088.72	-23,543.43	0.03
		Base		101.088100	151,632.15	85.392478	128,088.72	-23,543.43	0.03
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	620,000.000	Local		114.590332	710,460.06	88.583920	549,220.30	-161,239.76	0.14
		Base		114.590332	710,460.06	88.583920	549,220.30	-161,239.76	0.14
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					5.115290	21 Dec 2065		
	470,000.000	Local		75.534398	355,011.67	65.035000	305,664.50	-49,347.17	0.08
		Base		75.534398	355,011.67	65.035000	305,664.50	-49,347.17	0.08
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					5.365290	21 Dec 2065		
	430,000.000	Local		82.736679	355,767.72	68.000000	292,400.00	-63,367.72	0.08
		Base		82.736679	355,767.72	68.000000	292,400.00	-63,367.72	0.08
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033		
	20,000.000	Local		97.366750	19,473.35	95.256020	19,051.20	-422.15	0.00
	Original Face:	Base		97.366750	19,473.35	95.256020	19,051.20	-422.15	0.00

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452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
	305,000.000	Local		102.280531	311,955.62	101.557560	309,750.56	-2,205.06	0.08
Original Face:	305,000.000	Base		102.280531	311,955.62	101.557560	309,750.56	-2,205.06	0.08
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
	85,000.000	Local		103.092141	87,628.32	95.382710	81,075.30	-6,553.02	0.02
Original Face:	90,000.000	Base		103.092141	87,628.32	95.382710	81,075.30	-6,553.02	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	1,440,000.000	Local		109.580665	1,577,961.58	78.218731	1,126,349.73	-451,611.85	0.29
		Base		109.580665	1,577,961.58	78.218731	1,126,349.73	-451,611.85	0.29
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		
	230,000.000	Local		99.154152	228,054.55	70.292854	161,673.56	-66,380.99	0.04
		Base		99.154152	228,054.55	70.292854	161,673.56	-66,380.99	0.04
45791GAA0	INOVA HEALTH SYSTEMS FOU UNSECURED 05/52 4.068					4.068000	15 May 2052		
	310,000.000	Local		100.000000	310,000.00	82.506363	255,769.73	-54,230.27	0.07
		Base		100.000000	310,000.00	82.506363	255,769.73	-54,230.27	0.07
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	174,000.000	Local		100.445954	174,775.96	74.299612	129,281.32	-45,494.64	0.03
		Base		100.445954	174,775.96	74.299612	129,281.32	-45,494.64	0.03
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	20,000.000	Local		115.562900	23,112.58	85.579395	17,115.88	-5,996.70	0.00
		Base		115.562900	23,112.58	85.579395	17,115.88	-5,996.70	0.00
458140BV1	INTEL CORP SR UNSECURED 08/41 2.8					2.800000	12 Aug 2041		
	590,000.000	Local		99.912919	589,486.22	67.342955	397,323.43	-192,162.79	0.10
		Base		99.912919	589,486.22	67.342955	397,323.43	-192,162.79	0.10
458140BX7	INTEL CORP SR UNSECURED 08/61 3.2					3.200000	12 Aug 2061		
	470,000.000	Local		101.098217	475,161.62	62.311461	292,863.87	-182,297.75	0.08
		Base		101.098217	475,161.62	62.311461	292,863.87	-182,297.75	0.08
458140CB4	INTEL CORP SR UNSECURED 08/52 4.9					4.900000	05 Aug 2052		
	490,000.000	Local		99.797467	489,007.59	88.274815	432,546.59	-56,461.00	0.11
		Base		99.797467	489,007.59	88.274815	432,546.59	-56,461.00	0.11

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45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
	220,000.000	Local	98.701145	217,142.52	88.015750	193,634.65	-23,507.87	0.05	
		Base	98.701145	217,142.52	88.015750	193,634.65	-23,507.87	0.05	
45866FAY0	INTERCONTINENTALEXCHANGE SR UNSECURED 06/62 5.2					5.200000	15 Jun 2062		
	970,000.000	Local	99.359781	963,789.88	89.861980	871,661.21	-92,128.67	0.23	
		Base	99.359781	963,789.88	89.861980	871,661.21	-92,128.67	0.22	
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
	290,000.000	Local	97.828193	283,701.76	86.828911	251,803.84	-31,897.92	0.07	
		Base	97.828193	283,701.76	86.828911	251,803.84	-31,897.92	0.06	
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,160,000.000	Local	89.457216	1,037,703.71	65.009338	754,108.32	-283,595.39	0.20	
		Base	89.457216	1,037,703.71	65.009338	754,108.32	-283,595.39	0.19	
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
	1,170,000.000	Local	100.295848	1,173,461.42	69.474923	812,856.60	-360,604.82	0.21	
		Base	100.295848	1,173,461.42	69.474923	812,856.60	-360,604.82	0.21	
46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR					4.950000	01 Jun 2042		
	2,290,000.000	Local	101.125029	2,315,763.16	59.388825	1,360,004.09	-955,759.07	0.35	
		Base	101.125029	2,315,763.16	59.388825	1,360,004.09	-955,759.07	0.35	
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
	290,000.000	Local	100.000000	290,000.00	80.527000	233,528.30	-56,471.70	0.06	
		Base	100.000000	290,000.00	80.527000	233,528.30	-56,471.70	0.06	
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
	340,000.000	Local	99.176885	337,201.41	85.110000	289,374.00	-47,827.41	0.07	
		Base	99.176885	337,201.41	85.110000	289,374.00	-47,827.41	0.07	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	380,000.000	Local	109.564761	416,346.09	83.428344	317,027.71	-99,318.38	0.08	
		Base	109.564761	416,346.09	83.428344	317,027.71	-99,318.38	0.08	
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR					4.260000	22 Feb 2048		
	840,000.000	Local	106.019557	890,564.28	78.922943	662,952.72	-227,611.56	0.17	
		Base	106.019557	890,564.28	78.922943	662,952.72	-227,611.56	0.17	

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46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048		
	410,000.000	Local	106.091946	434,976.98	74.898801	307,085.08	-127,891.90	0.08	
		Base	106.091946	434,976.98	74.898801	307,085.08	-127,891.90	0.08	
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
	600,000.000	Local	109.089283	654,535.70	74.058812	444,352.87	-210,182.83	0.12	
		Base	109.089283	654,535.70	74.058812	444,352.87	-210,182.83	0.11	
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	320,000.000	Local	100.058913	320,188.52	63.367276	202,775.28	-117,413.24	0.05	
		Base	100.058913	320,188.52	63.367276	202,775.28	-117,413.24	0.05	
46647PCD6	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR					3.157000	22 Apr 2042		
	480,000.000	Local	100.000000	480,000.00	68.478049	328,694.64	-151,305.36	0.09	
		Base	100.000000	480,000.00	68.478049	328,694.64	-151,305.36	0.08	
46647PCE4	JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR					3.328000	22 Apr 2052		
	1,620,000.000	Local	101.683113	1,647,266.43	65.727903	1,064,792.03	-582,474.40	0.28	
		Base	101.683113	1,647,266.43	65.727903	1,064,792.03	-582,474.40	0.27	
46647PDC7	JPMORGAN CHASE + CO SR UNSECURED 04/33 VAR					4.586000	26 Apr 2033		
	430,000.000	Local	100.184967	430,795.36	89.940426	386,743.83	-44,051.53	0.10	
		Base	100.184967	430,795.36	89.940426	386,743.83	-44,051.53	0.10	
47770VAZ3	JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
	260,000.000	Local	111.126604	288,929.17	96.822580	251,738.71	-37,190.46	0.07	
	Original Face:	Base	111.126604	288,929.17	96.822580	251,738.71	-37,190.46	0.06	
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
	20,000.000	Local	104.175350	20,835.07	107.418299	21,483.66	648.59	0.01	
		Base	104.175350	20,835.07	107.418299	21,483.66	648.59	0.01	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
	20,000.000	Local	104.678150	20,935.63	92.188255	18,437.65	-2,497.98	0.00	
		Base	104.678150	20,935.63	92.188255	18,437.65	-2,497.98	0.00	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	430,000.000	Local	99.392274	427,386.78	66.533447	286,093.82	-141,292.96	0.07	
		Base	99.392274	427,386.78	66.533447	286,093.82	-141,292.96	0.07	

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478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
	900,000.000	Local	96.544527	868,900.74	58.474395	526,269.56	-342,631.18	0.14	
		Base	96.544527	868,900.74	58.474395	526,269.56	-342,631.18	0.14	
48126PAA0	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5					3.500000	14 Apr 2033		
	400,000.000	Local	100.000000	400,000.00	65.686000	262,744.00	-137,256.00	0.07	
		Base	100.000000	400,000.00	65.686000	262,744.00	-137,256.00	0.07	
48128BAN1	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR					3.650000	31 Dec 2099		
	540,000.000	Local	100.000000	540,000.00	80.976002	437,270.41	-102,729.59	0.11	
		Base	100.000000	540,000.00	80.976002	437,270.41	-102,729.59	0.11	
482480AM2	KLA CORP SR UNSECURED 07/52 4.95					4.950000	15 Jul 2052		
	570,000.000	Local	99.087661	564,799.67	90.856280	517,880.80	-46,918.87	0.13	
		Base	99.087661	564,799.67	90.856280	517,880.80	-46,918.87	0.13	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	570,000.000	Local	112.499188	641,245.37	90.470344	515,680.96	-125,564.41	0.13	
		Base	112.499188	641,245.37	90.470344	515,680.96	-125,564.41	0.13	
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
	110,000.000	Local	98.817236	108,698.96	69.549693	76,504.66	-32,194.30	0.02	
		Base	98.817236	108,698.96	69.549693	76,504.66	-32,194.30	0.02	
48255BAA4	KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25					3.250000	15 Dec 2051		
	340,000.000	Local	100.193706	340,658.60	65.070691	221,240.35	-119,418.25	0.06	
		Base	100.193706	340,658.60	65.070691	221,240.35	-119,418.25	0.06	
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
	300,000.000	Local	102.452437	307,357.31	83.725392	251,176.18	-56,181.13	0.07	
		Base	102.452437	307,357.31	83.725392	251,176.18	-56,181.13	0.06	
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
	600,000.000	Local	104.881233	629,287.40	70.677537	424,065.22	-205,222.18	0.11	
		Base	104.881233	629,287.40	70.677537	424,065.22	-205,222.18	0.11	
48305QAF0	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81					2.810000	01 Jun 2041		
	280,000.000	Local	100.000000	280,000.00	69.798830	195,436.72	-84,563.28	0.05	
		Base	100.000000	280,000.00	69.798830	195,436.72	-84,563.28	0.05	

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48305QAG8	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002					3.002000	01 Jun 2051		
	130,000.000	Local		100.000000	130,000.00	65.928069	85,706.49	-44,293.51	0.02
		Base		100.000000	130,000.00	65.928069	85,706.49	-44,293.51	0.02
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
	610,000.000	Local		99.532203	607,146.44	69.573890	424,400.73	-182,745.71	0.11
		Base		99.532203	607,146.44	69.573890	424,400.73	-182,745.71	0.11
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
	100,000.000	Local		115.415960	115,415.96	103.980173	103,980.17	-11,435.79	0.03
		Base		115.415960	115,415.96	103.980173	103,980.17	-11,435.79	0.03
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	820,000.000	Local		126.641489	1,038,460.21	99.440751	815,414.16	-223,046.05	0.21
		Base		126.641489	1,038,460.21	99.440751	815,414.16	-223,046.05	0.21
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	410,000.000	Local		110.779312	454,195.18	85.622208	351,051.05	-103,144.13	0.09
		Base		110.779312	454,195.18	85.622208	351,051.05	-103,144.13	0.09
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	105,000.000	Local		114.395762	120,115.55	90.275161	94,788.92	-25,326.63	0.02
		Base		114.395762	120,115.55	90.275161	94,788.92	-25,326.63	0.02
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	490,000.000	Local		124.712737	611,092.41	87.170186	427,133.91	-183,958.50	0.11
		Base		124.712737	611,092.41	87.170186	427,133.91	-183,958.50	0.11
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	640,000.000	Local		113.839527	728,572.97	83.600477	535,043.05	-193,529.92	0.14
		Base		113.839527	728,572.97	83.600477	535,043.05	-193,529.92	0.14
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6					3.600000	15 Feb 2051		
	410,000.000	Local		98.476673	403,754.36	64.842432	265,853.97	-137,900.39	0.07
		Base		98.476673	403,754.36	64.842432	265,853.97	-137,900.39	0.07
49836AAC8	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 01/31 3.2					3.200000	12 Jan 2031		
	220,000.000	Local		100.000000	220,000.00	72.739370	160,026.61	-59,973.39	0.04
		Base		100.000000	220,000.00	72.739370	160,026.61	-59,973.39	0.04

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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50155QAM2	KYNDRYL HOLDINGS INC SR UNSECURED 10/41 4.1				4.100000	15 Oct 2041			
		1,050,000.000	Local	99.263879	1,042,270.73	55.960206	587,582.16	-454,688.57	0.15
			Base	99.263879	1,042,270.73	55.960206	587,582.16	-454,688.57	0.15
50203UAA1	LBJ INFRASTRUCTURE GROUP SR SECURED 144A 12/57 3.797				3.797000	31 Dec 2057			
		390,000.000	Local	100.000000	390,000.00	62.797041	244,908.46	-145,091.54	0.06
		Original Face: 560,000.000	Base	100.000000	390,000.00	62.797041	244,908.46	-145,091.54	0.06
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875				2.875000	15 Jun 2050			
		220,000.000	Local	99.750714	219,451.57	65.212218	143,466.88	-75,984.69	0.04
			Base	99.750714	219,451.57	65.212218	143,466.88	-75,984.69	0.04
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125				3.125000	15 Jun 2060			
		380,000.000	Local	99.883703	379,558.07	63.766914	242,314.27	-137,243.80	0.06
			Base	99.883703	379,558.07	63.766914	242,314.27	-137,243.80	0.06
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5				3.500000	18 Aug 2026			
		790,000.000	Local	100.517123	794,085.27	87.456283	690,904.64	-103,180.63	0.18
			Base	100.517123	794,085.27	87.456283	690,904.64	-103,180.63	0.18
517834AF4	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9				3.900000	08 Aug 2029			
		904,000.000	Local	101.106602	914,003.68	82.648945	747,146.46	-166,857.22	0.19
			Base	101.106602	914,003.68	82.648945	747,146.46	-166,857.22	0.19
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024			
		250,000.000	Local	93.471608	233,679.02	94.291022	235,727.56	2,048.54	0.06
			Base	93.471608	233,679.02	94.291022	235,727.56	2,048.54	0.06
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			
		120,000.000	Local	98.623983	118,348.78	89.698014	107,637.62	-10,711.16	0.03
			Base	98.623983	118,348.78	89.698014	107,637.62	-10,711.16	0.03
536797AG8	LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875				3.875000	01 Jun 2029			
		190,000.000	Local	102.821295	195,360.46	80.250000	152,475.00	-42,885.46	0.04
			Base	102.821295	195,360.46	80.250000	152,475.00	-42,885.46	0.04
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049			
		350,000.000	Local	103.041769	360,646.19	92.823000	324,880.50	-35,765.69	0.08
			Base	103.041769	360,646.19	92.823000	324,880.50	-35,765.69	0.08

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539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099			
		730,000.000	Local	101.958655	744,298.18	91.250000	666,125.00	-78,173.18	0.17
			Base	101.958655	744,298.18	91.250000	666,125.00	-78,173.18	0.17
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099			
		260,000.000	Local	100.000000	260,000.00	89.723370	233,280.76	-26,719.24	0.06
			Base	100.000000	260,000.00	89.723370	233,280.76	-26,719.24	0.06
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042			
		20,000.000	Local	98.192400	19,638.48	84.721706	16,944.34	-2,694.14	0.00
			Base	98.192400	19,638.48	84.721706	16,944.34	-2,694.14	0.00
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036			
		50,000.000	Local	98.568880	49,284.44	91.516501	45,758.25	-3,526.19	0.01
			Base	98.568880	49,284.44	91.516501	45,758.25	-3,526.19	0.01
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8				2.800000	15 Jun 2050			
		810,000.000	Local	95.820140	776,143.13	66.179245	536,051.88	-240,091.25	0.14
			Base	95.820140	776,143.13	66.179245	536,051.88	-240,091.25	0.14
539830BT5	LOCKHEED MARTIN CORP SR UNSECURED 06/62 4.3				4.300000	15 Jun 2062			
		1,100,000.000	Local	99.319509	1,092,514.60	83.663367	920,297.04	-172,217.56	0.24
			Base	99.319509	1,092,514.60	83.663367	920,297.04	-172,217.56	0.24
54438CPA4	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75				6.750000	01 Aug 2049			
		610,000.000	Local	166.130793	1,013,397.84	123.206160	751,557.58	-261,840.26	0.19
		Original Face:	610,000.000	Base	166.130793	1,013,397.84	123.206160	751,557.58	-261,840.26
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574000	01 Jul 2045			
		220,000.000	Local	150.246768	330,542.89	116.655390	256,641.86	-73,901.03	0.07
		Original Face:	220,000.000	Base	150.246768	330,542.89	116.655390	256,641.86	-73,901.03
54627RAP5	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475				4.475000	01 Aug 2039			
		270,000.000	Local	100.000000	270,000.00	90.811116	245,190.01	-24,809.99	0.06
		Original Face:	270,000.000	Base	100.000000	270,000.00	90.811116	245,190.01	-24,809.99
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3				3.000000	15 Oct 2050			
		1,600,000.000	Local	98.644323	1,578,309.17	61.314761	981,036.18	-597,272.99	0.25
			Base	98.644323	1,578,309.17	61.314761	981,036.18	-597,272.99	0.25

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548661EE3	LOWE S COS INC SR UNSECURED 09/41 2.8					2.800000	15 Sep 2041		
	380,000.000	Local		99.898145	379,612.95	63.702316	242,068.80	-137,544.15	0.06
		Base		99.898145	379,612.95	63.702316	242,068.80	-137,544.15	0.06
548661EJ2	LOWE S COS INC SR UNSECURED 04/52 4.25					4.250000	01 Apr 2052		
	600,000.000	Local		99.932595	599,595.57	76.681762	460,090.57	-139,505.00	0.12
		Base		99.932595	599,595.57	76.681762	460,090.57	-139,505.00	0.12
55261FAN4	M+T BANK CORPORATION JR SUBORDINA 12/99 VAR					3.500000	31 Dec 2099		
	120,000.000	Local		100.000000	120,000.00	74.526507	89,431.81	-30,568.19	0.02
		Base		100.000000	120,000.00	74.526507	89,431.81	-30,568.19	0.02
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
	170,000.000	Local		100.538676	170,915.75	75.198830	127,838.01	-43,077.74	0.03
		Base		100.538676	170,915.75	75.198830	127,838.01	-43,077.74	0.03
552676AU2	MDC HOLDINGS INC COMPANY GUAR 01/31 2.5					2.500000	15 Jan 2031		
	500,000.000	Local		100.000000	500,000.00	66.796310	333,981.55	-166,018.45	0.09
		Base		100.000000	500,000.00	66.796310	333,981.55	-166,018.45	0.09
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125					7.125000	01 Feb 2027		
	920,000.000	Local		102.353403	941,651.31	101.500000	933,800.00	-7,851.31	0.24
		Base		102.353403	941,651.31	101.500000	933,800.00	-7,851.31	0.24
55276VAK8	MDGH GMTN RSC LTD COMPANY GUAR 144A 11/49 3.7					3.700000	07 Nov 2049		
	430,000.000	Local		100.000000	430,000.00	77.053600	331,330.48	-98,669.52	0.09
		Base		100.000000	430,000.00	77.053600	331,330.48	-98,669.52	0.09
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
	450,000.000	Local		115.611687	520,252.59	82.218435	369,982.96	-150,269.63	0.10
		Base		115.611687	520,252.59	82.218435	369,982.96	-150,269.63	0.10
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	1,400,000.000	Local		104.872479	1,468,214.70	80.471078	1,126,595.09	-341,619.61	0.29
		Base		104.872479	1,468,214.70	80.471078	1,126,595.09	-341,619.61	0.29
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	290,000.000	Local		117.040379	339,417.10	76.200316	220,980.92	-118,436.18	0.06
		Base		117.040379	339,417.10	76.200316	220,980.92	-118,436.18	0.06

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55903VAN3	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/42 5.05				5.050000	15 Mar 2042			
		1,590,000.000	Local	100.000000	1,590,000.00	74.834521	1,189,868.88	-400,131.12	0.31
			Base	100.000000	1,590,000.00	74.834521	1,189,868.88	-400,131.12	0.31
55903VAQ6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/52 5.141				5.141000	15 Mar 2052			
		2,170,000.000	Local	98.333685	2,133,840.97	72.554975	1,574,442.96	-559,398.01	0.41
			Base	98.333685	2,133,840.97	72.554975	1,574,442.96	-559,398.01	0.40
55903VAS2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/62 5.391				5.391000	15 Mar 2062			
		1,360,000.000	Local	100.000000	1,360,000.00	72.500493	986,006.70	-373,993.30	0.26
			Base	100.000000	1,360,000.00	72.500493	986,006.70	-373,993.30	0.25
559080AG1	MAGELLAN MIDSTREAM PARTN SR UNSECURED 10/43 5.15				5.150000	15 Oct 2043			
		260,000.000	Local	126.429273	328,716.11	83.356841	216,727.79	-111,988.32	0.06
			Base	126.429273	328,716.11	83.356841	216,727.79	-111,988.32	0.06
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25				4.250000	15 Sep 2046			
		482,000.000	Local	103.338967	498,093.82	74.834211	360,700.90	-137,392.92	0.09
			Base	103.338967	498,093.82	74.834211	360,700.90	-137,392.92	0.09
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6				3.600000	01 Apr 2034			
		80,000.000	Local	99.701138	79,760.91	85.438924	68,351.14	-11,409.77	0.02
			Base	99.701138	79,760.91	85.438924	68,351.14	-11,409.77	0.02
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875				3.875000	01 Apr 2039			
		290,000.000	Local	104.221376	302,241.99	82.472833	239,171.22	-63,070.77	0.06
			Base	104.221376	302,241.99	82.472833	239,171.22	-63,070.77	0.06
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2				4.200000	01 Apr 2059			
		10,000.000	Local	108.990000	10,899.00	79.569699	7,956.97	-2,942.03	0.00
			Base	108.990000	10,899.00	79.569699	7,956.97	-2,942.03	0.00
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375				2.375000	16 Jul 2040			
		1,150,000.000	Local	96.332926	1,107,828.65	65.891394	757,751.03	-350,077.62	0.20
			Base	96.332926	1,107,828.65	65.891394	757,751.03	-350,077.62	0.19
571748BQ4	MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9				2.900000	15 Dec 2051			
		460,000.000	Local	99.765124	458,919.57	61.982138	285,117.83	-173,801.74	0.07
			Base	99.765124	458,919.57	61.982138	285,117.83	-173,801.74	0.07

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575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
	255,000.000	Local		135.706502	346,051.58	100.221360	255,564.47	-90,487.11	0.07
		Base		135.706502	346,051.58	100.221360	255,564.47	-90,487.11	0.07
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
	350,000.000	Local		103.324000	361,634.00	80.693547	282,427.41	-79,206.59	0.07
		Base		103.324000	361,634.00	80.693547	282,427.41	-79,206.59	0.07
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729					3.729000	15 Oct 2070		
	420,000.000	Local		99.224112	416,741.27	66.436676	279,034.04	-137,707.23	0.07
		Base		99.224112	416,741.27	66.436676	279,034.04	-137,707.23	0.07
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
	790,000.000	Local		101.127266	798,905.40	68.229894	539,016.16	-259,889.24	0.14
		Base		101.127266	798,905.40	68.229894	539,016.16	-259,889.24	0.14
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	820,000.000	Local		114.752473	940,970.28	80.450125	659,691.03	-281,279.25	0.17
		Base		114.752473	940,970.28	80.450125	659,691.03	-281,279.25	0.17
57636QAT1	MASTERCARD INC SR UNSECURED 03/51 2.95					2.950000	15 Mar 2051		
	770,000.000	Local		100.585364	774,507.30	68.005937	523,645.71	-250,861.59	0.14
		Base		100.585364	774,507.30	68.005937	523,645.71	-250,861.59	0.13
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.000000	15 Nov 2047		
	40,000.000	Local		100.000000	40,000.00	82.964457	33,185.78	-6,814.22	0.01
	Original Face: 40,000.000	Base		100.000000	40,000.00	82.964457	33,185.78	-6,814.22	0.01
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.700000	09 Dec 2035		
	160,000.000	Local		103.143525	165,029.64	91.252790	146,004.46	-19,025.18	0.04
		Base		103.143525	165,029.64	91.252790	146,004.46	-19,025.18	0.04
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	280,000.000	Local		107.309621	300,466.94	88.463322	247,697.30	-52,769.64	0.06
		Base		107.309621	300,466.94	88.463322	247,697.30	-52,769.64	0.06
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.450000	01 Mar 2047		
	190,000.000	Local		99.850058	189,715.11	83.783870	159,189.35	-30,525.76	0.04
		Base		99.850058	189,715.11	83.783870	159,189.35	-30,525.76	0.04

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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	
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048			
		1,600,000.000	Local	111.133673	1,778,138.76	83.392695	1,334,283.12	-443,855.64	0.35
			Base	111.133673	1,778,138.76	83.392695	1,334,283.12	-443,855.64	0.34
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029			
		540,000.000	Local	100.000000	540,000.00	60.500000	326,700.00	-213,300.00	0.08
			Base	100.000000	540,000.00	60.500000	326,700.00	-213,300.00	0.08
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066			
		155,000.000	Local	86.506071	134,084.41	96.478263	149,541.31	15,456.90	0.04
			Base	86.506071	134,084.41	96.478263	149,541.31	15,456.90	0.04
59156RCC0	METLIFE INC SR UNSECURED 07/52 5				5.000000	15 Jul 2052			
		330,000.000	Local	99.829552	329,437.52	91.169474	300,859.26	-28,578.26	0.08
			Base	99.829552	329,437.52	91.169474	300,859.26	-28,578.26	0.08
594712WY3	MICHIGAN ST UNIV REVENUES MISHGR 08/22 FIXED 4.165				4.165000	15 Aug 2122			
		100,000.000	Local	95.496370	95,496.37	74.393060	74,393.06	-21,103.31	0.02
			Base	95.496370	95,496.37	74.393060	74,393.06	-21,103.31	0.02
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050			
		599,000.000	Local	96.486092	577,951.69	65.345671	391,420.57	-186,531.12	0.10
			Base	96.486092	577,951.69	65.345671	391,420.57	-186,531.12	0.10
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675				2.675000	01 Jun 2060			
		43,000.000	Local	95.977628	41,270.38	62.892733	27,043.88	-14,226.50	0.01
			Base	95.977628	41,270.38	62.892733	27,043.88	-14,226.50	0.01
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921				2.921000	17 Mar 2052			
		361,000.000	Local	97.302690	351,262.71	70.629632	254,972.97	-96,289.74	0.07
			Base	97.302690	351,262.71	70.629632	254,972.97	-96,289.74	0.07
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041				3.041000	17 Mar 2062			
		207,000.000	Local	95.958077	198,633.22	68.244102	141,265.29	-57,367.93	0.04
			Base	95.958077	198,633.22	68.244102	141,265.29	-57,367.93	0.04
595112BS1	MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703				2.703000	15 Apr 2032			
		390,000.000	Local	100.000000	390,000.00	72.628851	283,252.52	-106,747.48	0.07
			Base	100.000000	390,000.00	72.628851	283,252.52	-106,747.48	0.07

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STATE STREET

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595112BT9	MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366					3.366000	01 Nov 2041		
	190,000.000	Local		100.000000	190,000.00	63.817306	121,252.88	-68,747.12	0.03
		Base		100.000000	190,000.00	63.817306	121,252.88	-68,747.12	0.03
595620AS4	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/48 3.65					3.650000	01 Aug 2048		
	430,000.000	Local		106.864523	459,517.45	75.656381	325,322.44	-134,195.01	0.08
		Base		106.864523	459,517.45	75.656381	325,322.44	-134,195.01	0.08
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	480,000.000	Local		115.660181	555,168.87	83.224376	399,477.00	-155,691.87	0.10
		Base		115.660181	555,168.87	83.224376	399,477.00	-155,691.87	0.10
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
	1,010,000.000	Local		103.115873	1,041,470.32	67.996567	686,765.33	-354,704.99	0.18
		Base		103.115873	1,041,470.32	67.996567	686,765.33	-354,704.99	0.18
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	755,000.000	Local		113.190275	854,586.58	102.005191	770,139.19	-84,447.39	0.20
		Base		113.190275	854,586.58	102.005191	770,139.19	-84,447.39	0.20
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	579,500.000	Local		99.092785	574,242.69	97.541484	565,252.90	-8,989.79	0.15
	Original Face: 610,000.000	Base		99.092785	574,242.69	97.541484	565,252.90	-8,989.79	0.15
606822CG7	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/33 VAR					4.315000	19 Apr 2033		
	320,000.000	Local		100.000000	320,000.00	87.650238	280,480.76	-39,519.24	0.07
		Base		100.000000	320,000.00	87.650238	280,480.76	-39,519.24	0.07
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625					2.625000	04 Sep 2050		
	130,000.000	Local		99.469938	129,310.92	59.249639	77,024.53	-52,286.39	0.02
		Base		99.469938	129,310.92	59.249639	77,024.53	-52,286.39	0.02
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	520,000.000	Local		114.325558	594,492.90	91.220240	474,345.25	-120,147.65	0.12
		Base		114.325558	594,492.90	91.220240	474,345.25	-120,147.65	0.12
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	40,000.000	Local		100.000000	40,000.00	81.045691	32,418.28	-7,581.72	0.01
		Base		100.000000	40,000.00	81.045691	32,418.28	-7,581.72	0.01

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61747YED3	MORGAN STANLEY SR UNSECURED 07/32 VAR					2.239000	21 Jul 2032		
	410,000.000	Local	100.000000	410,000.00	75.118676	307,986.57	-102,013.43	0.08	
		Base	100.000000	410,000.00	75.118676	307,986.57	-102,013.43	0.08	
61747YEF8	MORGAN STANLEY SUBORDINATED 09/36 VAR					2.484000	16 Sep 2036		
	1,510,000.000	Local	100.000000	1,510,000.00	71.625998	1,081,552.57	-428,447.43	0.28	
		Base	100.000000	1,510,000.00	71.625998	1,081,552.57	-428,447.43	0.28	
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
	700,000.000	Local	100.000000	700,000.00	76.380306	534,662.14	-165,337.86	0.14	
		Base	100.000000	700,000.00	76.380306	534,662.14	-165,337.86	0.14	
61747YES0	MORGAN STANLEY SUBORDINATED 04/37 VAR					5.297000	20 Apr 2037		
	410,000.000	Local	100.000000	410,000.00	89.681134	367,692.65	-42,307.35	0.10	
		Base	100.000000	410,000.00	89.681134	367,692.65	-42,307.35	0.09	
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
	120,000.000	Local	152.311425	182,773.71	103.785040	124,542.05	-58,231.66	0.03	
		Base	152.311425	182,773.71	103.785040	124,542.05	-58,231.66	0.03	
61772BAC7	MORGAN STANLEY SR UNSECURED 04/42 VAR					3.217000	22 Apr 2042		
	1,000,000.000	Local	101.352818	1,013,528.18	69.703358	697,033.58	-316,494.60	0.18	
		Base	101.352818	1,013,528.18	69.703358	697,033.58	-316,494.60	0.18	
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
	20,000.000	Local	143.568750	28,713.75	126.979742	25,395.95	-3,317.80	0.01	
		Base	143.568750	28,713.75	126.979742	25,395.95	-3,317.80	0.01	
63946BAJ9	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45					4.450000	15 Jan 2043		
	37,000.000	Local	123.505054	45,696.87	82.292218	30,448.12	-15,248.75	0.01	
		Base	123.505054	45,696.87	82.292218	30,448.12	-15,248.75	0.01	
6461366R7	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/39 FIXED 4.081					4.081000	15 Jun 2039		
	220,000.000	Local	100.000000	220,000.00	83.141180	182,910.60	-37,089.40	0.05	
		Base	100.000000	220,000.00	83.141180	182,910.60	-37,089.40	0.05	
646139W35	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/40 FIXED 7.414					7.414000	01 Jan 2040		
	150,000.000	Local	155.577247	233,365.87	122.343360	183,515.04	-49,850.83	0.05	
	Original Face:	150,000.000	Base	155.577247	233,365.87	122.343360	183,515.04	-49,850.83	0.05

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646139X83	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102				7.102000	01 Jan 2041			
		155,000.000	Local	155.481471	240,996.28	118.127450	183,097.55	-57,898.73	0.05
		Original Face: 155,000.000	Base	155.481471	240,996.28	118.127450	183,097.55	-57,898.73	0.05
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45				4.450000	15 May 2069			
		130,000.000	Local	99.449854	129,284.81	78.341150	101,843.50	-27,441.31	0.03
			Base	99.449854	129,284.81	78.341150	101,843.50	-27,441.31	0.03
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75				3.750000	15 May 2050			
		340,000.000	Local	102.694732	349,162.09	73.950522	251,431.77	-97,730.32	0.07
			Base	102.694732	349,162.09	73.950522	251,431.77	-97,730.32	0.06
64972FT63	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44				5.440000	15 Jun 2043			
		820,000.000	Local	136.703587	1,120,969.41	103.836330	851,457.91	-269,511.50	0.22
			Base	136.703587	1,120,969.41	103.836330	851,457.91	-269,511.50	0.22
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR				3.400000	23 Jan 2050			
		200,000.000	Local	100.000000	200,000.00	83.975000	167,950.00	-32,050.00	0.04
			Base	100.000000	200,000.00	83.975000	167,950.00	-32,050.00	0.04
654579AH4	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/51 VAR				2.750000	21 Jan 2051			
		780,000.000	Local	98.668547	769,614.67	77.929239	607,848.06	-161,766.61	0.16
			Base	98.668547	769,614.67	77.929239	607,848.06	-161,766.61	0.16
654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75				2.750000	09 Mar 2028			
		200,000.000	Local	99.965095	199,930.19	78.761166	157,522.33	-42,407.86	0.04
			Base	99.965095	199,930.19	78.761166	157,522.33	-42,407.86	0.04
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15				4.150000	28 Feb 2048			
		140,000.000	Local	98.299736	137,619.63	79.978687	111,970.16	-25,649.47	0.03
			Base	98.299736	137,619.63	79.978687	111,970.16	-25,649.47	0.03
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155				3.155000	15 May 2055			
		859,000.000	Local	97.278941	835,626.10	63.766717	547,756.10	-287,870.00	0.14
			Base	97.278941	835,626.10	63.766717	547,756.10	-287,870.00	0.14
655844CP1	NORFOLK SOUTHERN CORP SR UNSECURED 06/53 4.55				4.550000	01 Jun 2053			
		760,000.000	Local	99.809593	758,552.91	83.783847	636,757.24	-121,795.67	0.16
			Base	99.809593	758,552.91	83.783847	636,757.24	-121,795.67	0.16

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666807BD3	NORTHROP GRUMMAN CORP SR UNSECURED 11/40 5.05					5.050000	15 Nov 2040		
	170,000.000	Local		99.747212	169,570.26	92.423090	157,119.25	-12,451.01	0.04
		Base		99.747212	169,570.26	92.423090	157,119.25	-12,451.01	0.04
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	340,000.000	Local		114.271912	388,524.50	88.058151	299,397.71	-89,126.79	0.08
		Base		114.271912	388,524.50	88.058151	299,397.71	-89,126.79	0.08
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	1,180,000.000	Local		107.191030	1,264,854.15	79.499709	938,096.57	-326,757.58	0.24
		Base		107.191030	1,264,854.15	79.499709	938,096.57	-326,757.58	0.24
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	310,000.000	Local		134.736890	417,684.36	95.435367	295,849.64	-121,834.72	0.08
		Base		134.736890	417,684.36	95.435367	295,849.64	-121,834.72	0.08
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	1,200,000.000	Local		100.687338	1,208,248.06	75.351453	904,217.44	-304,030.62	0.23
		Base		100.687338	1,208,248.06	75.351453	904,217.44	-304,030.62	0.23
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625					3.625000	30 Sep 2059		
	380,000.000	Local		100.502647	381,910.06	67.396867	256,108.09	-125,801.97	0.07
		Base		100.502647	381,910.06	67.396867	256,108.09	-125,801.97	0.07
668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45					3.450000	30 Mar 2051		
	500,000.000	Local		103.437772	517,188.86	68.730064	343,650.32	-173,538.54	0.09
		Base		103.437772	517,188.86	68.730064	343,650.32	-173,538.54	0.09
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	140,000.000	Local		99.818093	139,745.33	77.684748	108,758.65	-30,986.68	0.03
		Base		99.818093	139,745.33	77.684748	108,758.65	-30,986.68	0.03
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	410,000.000	Local		109.664966	449,626.36	71.582429	293,487.96	-156,138.40	0.08
		Base		109.664966	449,626.36	71.582429	293,487.96	-156,138.40	0.08
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125					5.125000	23 Jun 2051		
	740,000.000	Local		99.839566	738,812.79	63.500000	469,900.00	-268,912.79	0.12
		Base		99.839566	738,812.79	63.500000	469,900.00	-268,912.79	0.12

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674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	10,000.000	Local	99.391300	9,939.13	82.786621	8,278.66	-1,660.47	0.00	
		Base	99.391300	9,939.13	82.786621	8,278.66	-1,660.47	0.00	
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
	520,000.000	Local	102.219527	531,541.54	81.179461	422,133.20	-109,408.34	0.11	
		Base	102.219527	531,541.54	81.179461	422,133.20	-109,408.34	0.11	
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	60,000.000	Local	129.163050	77,497.83	106.750000	64,050.00	-13,447.83	0.02	
		Base	129.163050	77,497.83	106.750000	64,050.00	-13,447.83	0.02	
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local	119.972125	383,910.80	99.625000	318,800.00	-65,110.80	0.08	
		Base	119.972125	383,910.80	99.625000	318,800.00	-65,110.80	0.08	
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	400,000.000	Local	132.144283	528,577.13	112.065027	448,260.11	-80,317.02	0.12	
		Base	132.144283	528,577.13	112.065027	448,260.11	-80,317.02	0.12	
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
	40,000.000	Local	118.979200	47,591.68	96.750000	38,700.00	-8,891.68	0.01	
		Base	118.979200	47,591.68	96.750000	38,700.00	-8,891.68	0.01	
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local	140.913125	112,730.50	120.251220	96,200.98	-16,529.52	0.02	
		Base	140.913125	112,730.50	120.251220	96,200.98	-16,529.52	0.02	
677347CH7	OHIO EDISON CO SR UNSECURED 144A 01/33 5.5					5.500000	15 Jan 2033		
	290,000.000	Local	99.791166	289,394.38	98.519381	285,706.20	-3,688.18	0.07	
		Base	99.791166	289,394.38	98.519381	285,706.20	-3,688.18	0.07	
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	380,000.000	Local	113.479345	431,221.51	86.337220	328,081.44	-103,140.07	0.08	
		Base	113.479345	431,221.51	86.337220	328,081.44	-103,140.07	0.08	
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
	90,000.000	Local	99.528600	89,575.74	69.370766	62,433.69	-27,142.05	0.02	
		Base	99.528600	89,575.74	69.370766	62,433.69	-27,142.05	0.02	

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7				3.700000	15 May 2050			
		130,000.000	Local	99.719177	129,634.93	76.940080	100,022.10	-29,612.83	0.03
			Base	99.719177	129,634.93	76.940080	100,022.10	-29,612.83	0.03
68233JCG7	ONCOR ELECTRIC DELIVERY SR SECURED 144A 06/52 4.6				4.600000	01 Jun 2052			
		360,000.000	Local	99.102167	356,767.80	88.650761	319,142.74	-37,625.06	0.08
			Base	99.102167	356,767.80	88.650761	319,142.74	-37,625.06	0.08
68389XBJ3	ORACLE CORP SR UNSECURED 07/46 4				4.000000	15 Jul 2046			
		1,680,000.000	Local	107.262980	1,802,018.07	67.590984	1,135,528.53	-666,489.54	0.29
			Base	107.262980	1,802,018.07	67.590984	1,135,528.53	-666,489.54	0.29
68389XCA1	ORACLE CORP SR UNSECURED 03/51 3.95				3.950000	25 Mar 2051			
		620,000.000	Local	101.130174	627,007.08	66.329878	411,245.24	-215,761.84	0.11
			Base	101.130174	627,007.08	66.329878	411,245.24	-215,761.84	0.11
68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1				4.100000	25 Mar 2061			
		830,000.000	Local	101.427288	841,846.49	62.966122	522,618.81	-319,227.68	0.14
			Base	101.427288	841,846.49	62.966122	522,618.81	-319,227.68	0.13
693342AH0	PG+E WILDFIRE RECOVERY SR SECURED 06/43 5.081				5.081000	01 Jun 2043			
		250,000.000	Local	99.995104	249,987.76	92.193464	230,483.66	-19,504.10	0.06
		Original Face: 250,000.000	Base	99.995104	249,987.76	92.193464	230,483.66	-19,504.10	0.06
693342AJ6	PG+E WILDFIRE RECOVERY SR SECURED 12/49 5.212				5.212000	01 Dec 2047			
		150,000.000	Local	99.998593	149,997.89	94.407026	141,610.54	-8,387.35	0.04
		Original Face: 63,461.540	Base	99.998593	149,997.89	94.407026	141,610.54	-8,387.35	0.04
693342AK3	PG+E WILDFIRE RECOVERY SR SECURED 06/54 5.099				5.099000	01 Jun 2054			
		170,000.000	Local	99.990676	169,984.15	95.164414	161,779.50	-8,204.65	0.04
		Original Face: 76,774.190	Base	99.990676	169,984.15	95.164414	161,779.50	-8,204.65	0.04
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031			
		350,000.000	Local	99.916114	349,706.40	72.733720	254,568.02	-95,138.38	0.07
			Base	99.916114	349,706.40	72.733720	254,568.02	-95,138.38	0.07
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040			
		80,000.000	Local	99.542438	79,633.95	64.014175	51,211.34	-28,422.61	0.01
			Base	99.542438	79,633.95	64.014175	51,211.34	-28,422.61	0.01

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694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050			
		180,000.000	Local	99.397078	178,914.74	60.864861	109,556.75	-69,357.99	0.03
			Base	99.397078	178,914.74	60.864861	109,556.75	-69,357.99	0.03
694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95				4.950000	01 Jul 2050			
		1,260,000.000	Local	98.309352	1,238,697.83	73.202011	922,345.34	-316,352.49	0.24
			Base	98.309352	1,238,697.83	73.202011	922,345.34	-316,352.49	0.24
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87				3.870000	23 Jul 2060			
		630,000.000	Local	108.559808	683,926.79	59.417279	374,328.86	-309,597.93	0.10
		Original Face: 630,000.000	Base	108.559808	683,926.79	59.417279	374,328.86	-309,597.93	0.10
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032			
		530,000.000	Local	100.000000	530,000.00	70.606074	374,212.19	-155,787.81	0.10
			Base	100.000000	530,000.00	70.606074	374,212.19	-155,787.81	0.10
699149AH3	REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4				5.400000	30 Mar 2050			
		700,000.000	Local	116.484044	815,388.31	73.971660	517,801.62	-297,586.69	0.13
		Original Face: 700,000.000	Base	116.484044	815,388.31	73.971660	517,801.62	-297,586.69	0.13
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027			
		240,000.000	Local	102.869788	246,887.49	102.798783	246,717.08	-170.41	0.06
			Base	102.869788	246,887.49	102.798783	246,717.08	-170.41	0.06
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125				4.125000	15 Feb 2028			
		440,000.000	Local	100.000000	440,000.00	90.949125	400,176.15	-39,823.85	0.10
			Base	100.000000	440,000.00	90.949125	400,176.15	-39,823.85	0.10
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25				3.250000	01 Jun 2050			
		550,000.000	Local	101.156576	556,361.17	67.574260	371,658.43	-184,702.74	0.10
			Base	101.156576	556,361.17	67.574260	371,658.43	-184,702.74	0.10
70450YAM5	PAYPAL HOLDINGS INC SR UNSECURED 06/52 5.05				5.050000	01 Jun 2052			
		580,000.000	Local	99.678676	578,136.32	88.249761	511,848.61	-66,287.71	0.13
			Base	99.678676	578,136.32	88.249761	511,848.61	-66,287.71	0.13
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.150000	15 Apr 2025			
		130,000.000	Local	99.931923	129,911.50	95.415282	124,039.87	-5,871.63	0.03
			Base	99.931923	129,911.50	95.415282	124,039.87	-5,871.63	0.03

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713448FN3	PEPSICO INC SR UNSECURED 07/52 4.2					4.200000	18 Jul 2052		
	100,000.000	Local		99.881400	99,881.40	88.474300	88,474.30	-11,407.10	0.02
		Base		99.881400	99,881.40	88.474300	88,474.30	-11,407.10	0.02
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	300,000.000	Local		100.001587	300,004.76	79.422945	238,268.84	-61,735.92	0.06
		Base		100.001587	300,004.76	79.422945	238,268.84	-61,735.92	0.06
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
	26,000.000	Local		98.803000	25,688.78	90.622850	23,561.94	-2,126.84	0.01
		Base		98.803000	25,688.78	90.622850	23,561.94	-2,126.84	0.01
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
	260,000.000	Local		106.285373	276,341.97	83.180000	216,268.00	-60,073.97	0.06
		Base		106.285373	276,341.97	83.180000	216,268.00	-60,073.97	0.06
71647NBJ7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5					5.500000	10 Jun 2051		
	830,000.000	Local		99.316247	824,324.85	71.081075	589,972.92	-234,351.93	0.15
		Base		99.316247	824,324.85	71.081075	589,972.92	-234,351.93	0.15
716564AB5	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/47 5.625					5.625000	19 Jun 2047		
	520,000.000	Local		110.471602	574,452.33	60.040000	312,208.00	-262,244.33	0.08
		Base		110.471602	574,452.33	60.040000	312,208.00	-262,244.33	0.08
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
	30,000.000	Local		99.754400	29,926.32	89.141436	26,742.43	-3,183.89	0.01
		Base		99.754400	29,926.32	89.141436	26,742.43	-3,183.89	0.01
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55					2.550000	28 May 2040		
	90,000.000	Local		99.436333	89,492.70	70.401955	63,361.76	-26,130.94	0.02
		Base		99.436333	89,492.70	70.401955	63,361.76	-26,130.94	0.02
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	290,000.000	Local		119.436721	346,366.49	94.660979	274,516.84	-71,849.65	0.07
		Base		119.436721	346,366.49	94.660979	274,516.84	-71,849.65	0.07
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	90,000.000	Local		99.273844	89,346.46	67.702824	60,932.54	-28,413.92	0.02
		Base		99.273844	89,346.46	67.702824	60,932.54	-28,413.92	0.02

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718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
	40,000.000	Local	108.403600	43,361.44	70.034830	28,013.93	-15,347.51	0.01	
		Base	108.403600	43,361.44	70.034830	28,013.93	-15,347.51	0.01	
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
	1,140,000.000	Local	99.272761	1,131,709.48	66.113493	753,693.82	-378,015.66	0.20	
		Base	99.272761	1,131,709.48	66.113493	753,693.82	-378,015.66	0.19	
720186AP0	PIEDMONT NATURAL GAS CO SR UNSECURED 05/52 5.05					5.050000	15 May 2052		
	370,000.000	Local	99.133816	366,795.12	87.672709	324,389.02	-42,406.10	0.08	
		Base	99.133816	366,795.12	87.672709	324,389.02	-42,406.10	0.08	
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
	860,000.000	Local	75.153766	646,322.39	81.520876	701,079.53	54,757.14	0.18	
		Base	75.153766	646,322.39	81.520876	701,079.53	54,757.14	0.18	
72650RAM4	PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7					6.700000	15 May 2036		
	130,000.000	Local	117.516646	152,771.64	96.269054	125,149.77	-27,621.87	0.03	
		Base	117.516646	152,771.64	96.269054	125,149.77	-27,621.87	0.03	
73358WCW2	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647					5.647000	01 Nov 2040		
	125,000.000	Local	134.070208	167,587.76	103.783890	129,729.86	-37,857.90	0.03	
Original Face:	125,000.000	Base	134.070208	167,587.76	103.783890	129,729.86	-37,857.90	0.03	
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062		
	810,000.000	Local	111.471062	902,915.60	87.369750	707,694.98	-195,220.62	0.18	
Original Face:	810,000.000	Base	111.471062	902,915.60	87.369750	707,694.98	-195,220.62	0.18	
73358WRP1	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96					4.960000	01 Aug 2046		
	370,000.000	Local	131.770346	487,550.28	95.825400	354,553.98	-132,996.30	0.09	
Original Face:	370,000.000	Base	131.770346	487,550.28	95.825400	354,553.98	-132,996.30	0.09	
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
	200,000.000	Local	128.304665	256,609.33	110.514004	221,028.01	-35,581.32	0.06	
		Base	128.304665	256,609.33	110.514004	221,028.01	-35,581.32	0.06	
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125					2.125000	15 Oct 2050		
	290,000.000	Local	98.517248	285,700.02	55.977534	162,334.85	-123,365.17	0.04	
		Base	98.517248	285,700.02	55.977534	162,334.85	-123,365.17	0.04	

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74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VAR				6.975000	10 Dec 2025			
		234,115.000	Local	80.196677	187,752.45	75.800000	177,459.17	-10,293.28	0.05
Original Face:		234,115.000	Base	80.196677	187,752.45	75.800000	177,459.17	-10,293.28	0.05
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3				3.300000	12 Jul 2051			
		1,640,000.000	Local	100.147612	1,642,420.83	70.984000	1,164,137.60	-478,283.23	0.30
			Base	100.147612	1,642,420.83	70.984000	1,164,137.60	-478,283.23	0.30
74730DAE3	QATAR ENERGY SR UNSECURED 144A 07/41 3.125				3.125000	12 Jul 2041			
		730,000.000	Local	99.647529	727,426.96	72.928600	532,378.78	-195,048.18	0.14
			Base	99.647529	727,426.96	72.928600	532,378.78	-195,048.18	0.14
747525BR3	QUALCOMM INC SR UNSECURED 05/52 4.5				4.500000	20 May 2052			
		590,000.000	Local	97.834481	577,223.44	85.791824	506,171.76	-71,051.68	0.13
			Base	97.834481	577,223.44	85.791824	506,171.76	-71,051.68	0.13
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025			
		290,000.000	Local	93.890793	272,283.30	94.258000	273,348.20	1,064.90	0.07
			Base	93.890793	272,283.30	94.258000	273,348.20	1,064.90	0.07
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023			
		68,000.000	Local	98.871868	67,232.87	99.659000	67,768.12	535.25	0.02
			Base	98.871868	67,232.87	99.659000	67,768.12	535.25	0.02
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.950000	15 Jul 2046			
		190,000.000	Local	111.828142	212,473.47	88.129231	167,445.54	-45,027.93	0.04
			Base	111.828142	212,473.47	88.129231	167,445.54	-45,027.93	0.04
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625				3.625000	12 Jan 2052			
		980,000.000	Local	98.630553	966,579.42	62.692000	614,381.60	-352,197.82	0.16
			Base	98.630553	966,579.42	62.692000	614,381.60	-352,197.82	0.16
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050			
		300,000.000	Local	106.774583	320,323.75	91.473960	274,421.88	-45,901.87	0.07
Original Face:		300,000.000	Base	106.774583	320,323.75	91.473960	274,421.88	-45,901.87	0.07
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045			
		440,000.000	Local	112.403873	494,577.04	78.458384	345,216.89	-149,360.15	0.09
			Base	112.403873	494,577.04	78.458384	345,216.89	-149,360.15	0.09

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761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125000	01 May 2040		
		50,000.000	Local 123.270360	61,635.18	102.679117	51,339.56	-10,295.62	0.01
			Base 123.270360	61,635.18	102.679117	51,339.56	-10,295.62	0.01
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.200000	02 Nov 2040		
		160,000.000	Local 117.209175	187,534.68	96.901640	155,042.62	-32,492.06	0.04
			Base 117.209175	187,534.68	96.901640	155,042.62	-32,492.06	0.04
77313LAA1	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875				2.875000	15 Oct 2026		
		630,000.000	Local 100.000000	630,000.00	82.000000	516,600.00	-113,400.00	0.13
			Base 100.000000	630,000.00	82.000000	516,600.00	-113,400.00	0.13
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR				3.754000	01 Nov 2029		
		530,000.000	Local 100.000000	530,000.00	92.357983	489,497.31	-40,502.69	0.13
			Base 100.000000	530,000.00	92.357983	489,497.31	-40,502.69	0.13
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25				3.250000	01 Dec 2049		
		290,000.000	Local 99.284510	287,925.08	69.783900	202,373.31	-85,551.77	0.05
			Base 99.284510	287,925.08	69.783900	202,373.31	-85,551.77	0.05
79466LAL8	SALESFORCE INC SR UNSECURED 07/51 2.9				2.900000	15 Jul 2051		
		2,160,000.000	Local 99.882976	2,157,472.29	66.064851	1,427,000.78	-730,471.51	0.37
			Base 99.882976	2,157,472.29	66.064851	1,427,000.78	-730,471.51	0.37
79466LAM6	SALESFORCE INC SR UNSECURED 07/61 3.05				3.050000	15 Jul 2061		
		70,000.000	Local 99.683114	69,778.18	62.376826	43,663.78	-26,114.40	0.01
			Base 99.683114	69,778.18	62.376826	43,663.78	-26,114.40	0.01
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138000	01 May 2049		
		180,000.000	Local 125.977572	226,759.63	112.680750	202,825.35	-23,934.28	0.05
Original Face:		180,000.000	Base 125.977572	226,759.63	112.680750	202,825.35	-23,934.28	0.05
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042		
		460,000.000	Local 105.150496	483,692.28	79.751310	366,856.03	-116,836.25	0.09
			Base 105.150496	483,692.28	79.751310	366,856.03	-116,836.25	0.09
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047		
		250,000.000	Local 101.753964	254,384.91	74.748230	186,870.58	-67,514.33	0.05
			Base 101.753964	254,384.91	74.748230	186,870.58	-67,514.33	0.05

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797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32					3.320000	15 Apr 2050		
	140,000.000	Local		99.873707	139,823.19	69.398433	97,157.81	-42,665.38	0.03
		Base		99.873707	139,823.19	69.398433	97,157.81	-42,665.38	0.02
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/39 FIXED 3.303					3.303000	01 Nov 2039		
	170,000.000	Local		100.000000	170,000.00	81.581000	138,687.70	-31,312.30	0.04
		Base		100.000000	170,000.00	81.581000	138,687.70	-31,312.30	0.04
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.9					5.900000	08 Aug 2028		
	890,000.000	Local		104.272781	928,027.75	84.051000	748,053.90	-179,973.85	0.19
		Base		104.272781	928,027.75	84.051000	748,053.90	-179,973.85	0.19
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625					5.625000	08 Aug 2025		
	470,000.000	Local		84.449004	396,910.32	90.593000	425,787.10	28,876.78	0.11
		Base		84.449004	396,910.32	90.593000	425,787.10	28,876.78	0.11
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 3.35					3.350000	08 Mar 2029		
	220,000.000	Local		99.778309	219,512.28	74.280874	163,417.92	-56,094.36	0.04
		Base		99.778309	219,512.28	74.280874	163,417.92	-56,094.36	0.04
80007RAS4	SANDS CHINA LTD SR UNSECURED 08/31 3.75					3.250000	08 Aug 2031		
	1,860,000.000	Local		100.012332	1,860,229.38	71.692075	1,333,472.60	-526,756.78	0.35
		Base		100.012332	1,860,229.38	71.692075	1,333,472.60	-526,756.78	0.34
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR					4.000000	31 Dec 2099		
	660,000.000	Local		100.000000	660,000.00	73.455739	484,807.88	-175,192.12	0.13
		Base		100.000000	660,000.00	73.455739	484,807.88	-175,192.12	0.12
80854EAH1	SCHWEITZER MAUDUIT INTL INC. 2021 TERM LOAN B						20 Apr 2028		
	148,125.000	Local		99.604138	147,538.63	92.750000	137,385.94	-10,152.69	0.04
		Base		99.604138	147,538.63	92.750000	137,385.94	-10,152.69	0.04
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75					4.750000	01 May 2024		
	330,000.000	Local		98.579745	325,313.16	86.188000	284,420.40	-40,892.76	0.07
		Base		98.579745	325,313.16	86.188000	284,420.40	-40,892.76	0.07
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	400,000.000	Local		101.908673	407,634.69	79.557171	318,228.68	-89,406.01	0.08
		Base		101.908673	407,634.69	79.557171	318,228.68	-89,406.01	0.08

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822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050			
		920,000.000	Local	99.240682	913,014.27	70.260087	646,392.80	-266,621.47	0.17
			Base	99.240682	913,014.27	70.260087	646,392.80	-266,621.47	0.17
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65				2.650000	15 Jul 2030			
		520,000.000	Local	99.727206	518,581.47	80.604882	419,145.39	-99,436.08	0.11
			Base	99.727206	518,581.47	80.604882	419,145.39	-99,436.08	0.11
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025			
		470,000.000	Local	100.583451	472,742.22	97.074407	456,249.71	-16,492.51	0.12
			Base	100.583451	472,742.22	97.074407	456,249.71	-16,492.51	0.12
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028			
		1,060,000.000	Local	105.912260	1,122,669.96	93.177165	987,677.95	-134,992.01	0.26
		Original Face: 1,060,000.000	Base	105.912260	1,122,669.96	93.177165	987,677.95	-134,992.01	0.25
833636AL7	SOCIEDAD QUIMICA Y MINER SR UNSECURED 144A 09/51 3.5				3.500000	10 Sep 2051			
		1,330,000.000	Local	99.193583	1,319,274.66	68.597000	912,340.10	-406,934.56	0.24
			Base	99.193583	1,319,274.66	68.597000	912,340.10	-406,934.56	0.23
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040			
		170,000.000	Local	106.095094	180,361.66	80.854885	137,453.30	-42,908.36	0.04
			Base	106.095094	180,361.66	80.854885	137,453.30	-42,908.36	0.04
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.050000	15 Mar 2042			
		370,000.000	Local	102.956762	380,940.02	74.532907	275,771.76	-105,168.26	0.07
			Base	102.956762	380,940.02	74.532907	275,771.76	-105,168.26	0.07
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.650000	01 Oct 2043			
		430,000.000	Local	109.526272	470,962.97	82.176665	353,359.66	-117,603.31	0.09
			Base	109.526272	470,962.97	82.176665	353,359.66	-117,603.31	0.09
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.000000	01 Apr 2047			
		30,000.000	Local	94.962200	28,488.66	72.867088	21,860.13	-6,628.53	0.01
			Base	94.962200	28,488.66	72.867088	21,860.13	-6,628.53	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125000	01 Mar 2048			
		10,000.000	Local	95.713500	9,571.35	74.320083	7,432.01	-2,139.34	0.00
			Base	95.713500	9,571.35	74.320083	7,432.01	-2,139.34	0.00

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842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
	1,710,000.000	Local	101.092364	1,728,679.42	68.443871	1,170,390.19	-558,289.23	0.30	
		Base	101.092364	1,728,679.42	68.443871	1,170,390.19	-558,289.23	0.30	
842400HF3	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65					3.650000	01 Jun 2051		
	870,000.000	Local	100.145062	871,262.04	69.621319	605,705.48	-265,556.56	0.16	
		Base	100.145062	871,262.04	69.621319	605,705.48	-265,556.56	0.16	
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
	150,000.000	Local	100.756807	151,135.21	103.271000	154,906.50	3,771.29	0.04	
		Base	100.756807	151,135.21	103.271000	154,906.50	3,771.29	0.04	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	630,000.000	Local	106.716229	672,312.24	87.613000	551,961.90	-120,350.34	0.14	
		Base	106.716229	672,312.24	87.613000	551,961.90	-120,350.34	0.14	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	370,000.000	Local	104.478346	386,569.88	109.069377	403,556.69	16,986.81	0.10	
		Base	104.478346	386,569.88	109.069377	403,556.69	16,986.81	0.10	
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
	300,000.000	Local	114.362767	343,088.30	81.631141	244,893.42	-98,194.88	0.06	
		Base	114.362767	343,088.30	81.631141	244,893.42	-98,194.88	0.06	
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
	300,000.000	Local	100.246470	300,739.41	83.810000	251,430.00	-49,309.41	0.07	
		Base	100.246470	300,739.41	83.810000	251,430.00	-49,309.41	0.06	
84546SAU7	SOUTHWESTERN ENERGY CO TERM LOAN						22 Jun 2027		
	506,175.000	Local	99.781443	505,068.72	98.250000	497,316.94	-7,751.78	0.13	
		Base	99.781443	505,068.72	98.250000	497,316.94	-7,751.78	0.13	
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172					4.172000	01 Oct 2047		
	140,000.000	Local	100.000000	140,000.00	84.962720	118,947.81	-21,052.19	0.03	
	Original Face: 140,000.000	Base	100.000000	140,000.00	84.962720	118,947.81	-21,052.19	0.03	
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	180,000.000	Local	99.151311	178,472.36	80.440712	144,793.28	-33,679.08	0.04	
		Base	99.151311	178,472.36	80.440712	144,793.28	-33,679.08	0.04	

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86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7				7.000000	16 Mar 2047			
		800,000.000	Local	126.326160	1,010,609.28	91.000500	728,004.00	-282,605.28	0.19
			Base	126.326160	1,010,609.28	91.000500	728,004.00	-282,605.28	0.19
87264AAX3	T MOBILE USA INC SR UNSECURED 04/40 4.375				4.375000	15 Apr 2040			
		140,000.000	Local	101.048357	141,467.70	81.442760	114,019.86	-27,447.84	0.03
			Base	101.048357	141,467.70	81.442760	114,019.86	-27,447.84	0.03
87264ABL8	T MOBILE USA INC SR UNSECURED 02/41 3				3.000000	15 Feb 2041			
		930,000.000	Local	97.939058	910,833.24	66.827621	621,496.88	-289,336.36	0.16
			Base	97.939058	910,833.24	66.827621	621,496.88	-289,336.36	0.16
87264ABN4	T MOBILE USA INC SR UNSECURED 02/51 3.3				3.300000	15 Feb 2051			
		1,450,000.000	Local	96.660219	1,401,573.17	65.155825	944,759.46	-456,813.71	0.24
			Base	96.660219	1,401,573.17	65.155825	944,759.46	-456,813.71	0.24
87264ABS3	T MOBILE USA INC COMPANY GUAR 02/29 2.625				2.625000	15 Feb 2029			
		100,000.000	Local	100.000000	100,000.00	82.564000	82,564.00	-17,436.00	0.02
			Base	100.000000	100,000.00	82.564000	82,564.00	-17,436.00	0.02
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875				2.875000	15 Feb 2031			
		360,000.000	Local	98.515331	354,655.19	80.584000	290,102.40	-64,552.79	0.08
			Base	98.515331	354,655.19	80.584000	290,102.40	-64,552.79	0.07
87264ACT0	T MOBILE USA INC SR UNSECURED 10/52 3.4				3.400000	15 Oct 2052			
		840,000.000	Local	99.430824	835,218.92	66.029141	554,644.78	-280,574.14	0.14
			Base	99.430824	835,218.92	66.029141	554,644.78	-280,574.14	0.14
872898AD3	TSMC ARIZONA CORP COMPANY GUAR 10/41 3.125				3.125000	25 Oct 2041			
		1,140,000.000	Local	99.235729	1,131,287.31	74.279827	846,790.03	-284,497.28	0.22
			Base	99.235729	1,131,287.31	74.279827	846,790.03	-284,497.28	0.22
872898AE1	TSMC ARIZONA CORP COMPANY GUAR 10/51 3.25				3.250000	25 Oct 2051			
		500,000.000	Local	98.682890	493,414.45	71.291980	356,459.90	-136,954.55	0.09
			Base	98.682890	493,414.45	71.291980	356,459.90	-136,954.55	0.09
875127BL5	TAMPA ELECTRIC CO SR UNSECURED 07/52 5				5.000000	15 Jul 2052			
		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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87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875				4.875000	01 Feb 2031			
		310,000.000	Local	101.125235	313,488.23	86.000000	266,600.00	-46,888.23	0.07
			Base	101.125235	313,488.23	86.000000	266,600.00	-46,888.23	0.07
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4				4.000000	15 Jan 2032			
		850,000.000	Local	99.390961	844,823.17	82.470500	700,999.25	-143,823.92	0.18
			Base	99.390961	844,823.17	82.470500	700,999.25	-143,823.92	0.18
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95				4.950000	15 Apr 2052			
		990,000.000	Local	99.428823	984,345.35	76.950500	761,809.95	-222,535.40	0.20
			Base	99.428823	984,345.35	76.950500	761,809.95	-222,535.40	0.20
87612KAC6	TARGA RESOURCES CORP COMPANY GUAR 07/52 6.25				6.250000	01 Jul 2052			
		790,000.000	Local	99.773620	788,211.60	90.855530	717,758.69	-70,452.91	0.19
			Base	99.773620	788,211.60	90.855530	717,758.69	-70,452.91	0.18
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044			
		160,000.000	Local	106.906500	171,050.40	87.642471	140,227.95	-30,822.45	0.04
			Base	106.906500	171,050.40	87.642471	140,227.95	-30,822.45	0.04
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.270000	15 May 2047			
		300,000.000	Local	102.665527	307,996.58	81.217737	243,653.21	-64,343.37	0.06
			Base	102.665527	307,996.58	81.217737	243,653.21	-64,343.37	0.06
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3				3.300000	15 May 2050			
		540,000.000	Local	99.373148	536,615.00	68.179954	368,171.75	-168,443.25	0.10
			Base	99.373148	536,615.00	68.179954	368,171.75	-168,443.25	0.09
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25				6.250000	15 Jul 2041			
		1,443,000.000	Local	124.434855	1,795,594.96	91.386892	1,318,712.85	-476,882.11	0.34
			Base	124.434855	1,795,594.96	91.386892	1,318,712.85	-476,882.11	0.34
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036			
		220,000.000	Local	119.765805	263,484.77	98.270641	216,195.41	-47,289.36	0.06
			Base	119.765805	263,484.77	98.270641	216,195.41	-47,289.36	0.06
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047			
		300,000.000	Local	104.235600	312,706.80	76.064146	228,192.44	-84,514.36	0.06
			Base	104.235600	312,706.80	76.064146	228,192.44	-84,514.36	0.06

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87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665						4.665000	06 Mar 2038		
	570,000.000	Local		101.540544	578,781.10	77.298730	440,602.76	-138,178.34	0.11	
		Base		101.540544	578,781.10	77.298730	440,602.76	-138,178.34	0.11	
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84						3.840000	22 Apr 2051		
	640,000.000	Local		100.433178	642,772.34	65.310238	417,985.52	-224,786.82	0.11	
		Base		100.433178	642,772.34	65.310238	417,985.52	-224,786.82	0.11	
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95						2.950000	18 Dec 2022		
	23,000.000	Local		99.329826	22,845.86	99.120582	22,797.73	-48.13	0.01	
		Base		99.329826	22,845.86	99.120582	22,797.73	-48.13	0.01	
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1						4.100000	01 Oct 2046		
	860,000.000	Local		81.484522	700,766.89	59.875029	514,925.25	-185,841.64	0.13	
		Base		81.484522	700,766.89	59.875029	514,925.25	-185,841.64	0.13	
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125						7.125000	31 Jan 2025		
	290,000.000	Local		100.000000	290,000.00	97.340500	282,287.45	-7,712.55	0.07	
		Base		100.000000	290,000.00	97.340500	282,287.45	-7,712.55	0.07	
88240TAD3	TEXAS ELECTRIC MKT STABL SR SECURED 144A 02/52 5.167						5.167000	01 Feb 2052		
	290,000.000	Local		99.989859	289,970.59	98.607973	285,963.12	-4,007.47	0.07	
	Original Face:	290,000.000	Base	99.989859	289,970.59	98.607973	285,963.12	-4,007.47	0.07	
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875						3.875000	15 Mar 2039		
	750,000.000	Local		104.623468	784,676.01	86.317437	647,380.78	-137,295.23	0.17	
		Base		104.623468	784,676.01	86.317437	647,380.78	-137,295.23	0.17	
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922						3.922000	31 Dec 2049		
	150,000.000	Local		100.000000	150,000.00	75.713680	113,570.52	-36,429.48	0.03	
	Original Face:	150,000.000	Base	100.000000	150,000.00	75.713680	113,570.52	-36,429.48	0.03	
88339WAAA4	WILLIAMS COMPANIES INC SR UNSECURED 10/51 3.5						3.500000	15 Oct 2051		
	70,000.000	Local		99.836157	69,885.31	66.551707	46,586.19	-23,299.12	0.01	
		Base		99.836157	69,885.31	66.551707	46,586.19	-23,299.12	0.01	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375						8.375000	15 Jul 2033		
	960,000.000	Local		126.731730	1,216,624.61	106.629611	1,023,644.27	-192,980.34	0.27	
		Base		126.731730	1,216,624.61	106.629611	1,023,644.27	-192,980.34	0.26	

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	100,000.000	Local		105.053870	105,053.87	90.229928	90,229.93	-14,823.94	0.02
		Base		105.053870	105,053.87	90.229928	90,229.93	-14,823.94	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	1,640,000.000	Local		123.311135	2,022,302.61	95.108287	1,559,775.91	-462,526.70	0.40
		Base		123.311135	2,022,302.61	95.108287	1,559,775.91	-462,526.70	0.40
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	570,000.000	Local		117.027832	667,058.64	89.400025	509,580.14	-157,478.50	0.13
		Base		117.027832	667,058.64	89.400025	509,580.14	-157,478.50	0.13
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	80,000.000	Local		107.702488	86,161.99	82.331765	65,865.41	-20,296.58	0.02
		Base		107.702488	86,161.99	82.331765	65,865.41	-20,296.58	0.02
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
	410,000.000	Local		94.296939	386,617.45	69.050322	283,106.32	-103,511.13	0.07
		Base		94.296939	386,617.45	69.050322	283,106.32	-103,511.13	0.07
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
	310,000.000	Local		103.919697	322,151.06	91.623817	284,033.83	-38,117.23	0.07
		Base		103.919697	322,151.06	91.623817	284,033.83	-38,117.23	0.07
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041		
	140,000.000	Local		99.443943	139,221.52	92.396071	129,354.50	-9,867.02	0.03
		Base		99.443943	139,221.52	92.396071	129,354.50	-9,867.02	0.03
893574AF0	TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	80,000.000	Local		102.799200	82,239.36	81.750706	65,400.56	-16,838.80	0.02
		Base		102.799200	82,239.36	81.750706	65,400.56	-16,838.80	0.02
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
	150,000.000	Local		99.831873	149,747.81	84.502010	126,753.02	-22,994.79	0.03
		Base		99.831873	149,747.81	84.502010	126,753.02	-22,994.79	0.03
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95					3.950000	15 May 2050		
	2,040,000.000	Local		106.777217	2,178,255.23	73.798564	1,505,490.71	-672,764.52	0.39
		Base		106.777217	2,178,255.23	73.798564	1,505,490.71	-672,764.52	0.39

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902613AJ7	UBS GROUP AG JR SUBORDINA 144A 12/99 4.875				4.875000	31 Dec 2099			
		270,000.000	Local	100.000000	270,000.00	77.875000	210,262.50	-59,737.50	0.05
			Base	100.000000	270,000.00	77.875000	210,262.50	-59,737.50	0.05
902613AL2	UBS GROUP AG SR UNSECURED 144A 02/43 VAR				3.179000	11 Feb 2043			
		370,000.000	Local	100.000000	370,000.00	64.411381	238,322.11	-131,677.89	0.06
			Base	100.000000	370,000.00	64.411381	238,322.11	-131,677.89	0.06
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5				4.500000	26 Jun 2048			
		260,000.000	Local	127.210019	330,746.05	81.133362	210,946.74	-119,799.31	0.05
			Base	127.210019	330,746.05	81.133362	210,946.74	-119,799.31	0.05
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099			
		1,140,000.000	Local	100.755378	1,148,611.31	94.620000	1,078,668.00	-69,943.31	0.28
			Base	100.755378	1,148,611.31	94.620000	1,078,668.00	-69,943.31	0.28
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060			
		1,210,000.000	Local	106.461163	1,288,180.07	74.008970	895,508.54	-392,671.53	0.23
			Base	106.461163	1,288,180.07	74.008970	895,508.54	-392,671.53	0.23
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25				3.250000	05 Feb 2050			
		440,000.000	Local	99.963023	439,837.30	70.346898	309,526.35	-130,310.95	0.08
			Base	99.963023	439,837.30	70.346898	309,526.35	-130,310.95	0.08
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070			
		290,000.000	Local	100.924555	292,681.21	69.804521	202,433.11	-90,248.10	0.05
			Base	100.924555	292,681.21	69.804521	202,433.11	-90,248.10	0.05
907818FN3	UNION PACIFIC CORP SR UNSECURED 09/62 2.973				2.973000	16 Sep 2062			
		170,000.000	Local	99.863082	169,767.24	60.548182	102,931.91	-66,835.33	0.03
			Base	99.863082	169,767.24	60.548182	102,931.91	-66,835.33	0.03
907818FS2	UNION PACIFIC CORP SR UNSECURED 04/71 3.799				3.799000	06 Apr 2071			
		460,000.000	Local	102.696698	472,404.81	70.380235	323,749.08	-148,655.73	0.08
			Base	102.696698	472,404.81	70.380235	323,749.08	-148,655.73	0.08
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029			
		200,000.000	Local	100.704600	201,409.20	83.000000	166,000.00	-35,409.20	0.04
			Base	100.704600	201,409.20	83.000000	166,000.00	-35,409.20	0.04

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90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B					21 Apr 2028		
		464,125.000	Local 99.588938	462,217.16	95.250000	442,079.06	-20,138.10	0.11
			Base 99.588938	462,217.16	95.250000	442,079.06	-20,138.10	0.11
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875				4.875000	15 Jul 2027		
		199,000.000	Local 100.000000	199,000.00	93.423920	185,913.60	-13,086.40	0.05
Original Face:		250,000.000	Base 100.000000	199,000.00	93.423920	185,913.60	-13,086.40	0.05
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.050000	11 Jan 2040		
		122,000.000	Local 114.673025	139,901.09	92.510804	112,863.18	-27,037.91	0.03
			Base 114.673025	139,901.09	92.510804	112,863.18	-27,037.91	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044		
		1,426,000.000	Local 103.635493	1,477,842.13	76.559396	1,091,736.99	-386,105.14	0.28
			Base 103.635493	1,477,842.13	76.559396	1,091,736.99	-386,105.14	0.28
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
		540,000.000	Local 101.229430	546,638.92	70.594322	381,209.34	-165,429.58	0.10
			Base 101.229430	546,638.92	70.594322	381,209.34	-165,429.58	0.10
91087BAQ3	UNITED MEXICAN STATES SR UNSECURED 08/41 4.28				4.280000	14 Aug 2041		
		1,600,000.000	Local 99.940913	1,599,054.60	72.792956	1,164,687.30	-434,367.30	0.30
			Base 99.940913	1,599,054.60	72.792956	1,164,687.30	-434,367.30	0.30
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5				3.500000	12 Feb 2034		
		970,000.000	Local 99.482390	964,979.18	76.054996	737,733.46	-227,245.72	0.19
			Base 99.482390	964,979.18	76.054996	737,733.46	-227,245.72	0.19
912810TD0	US TREASURY N/B 02/52 2.25				2.250000	15 Feb 2052		
		210,000.000	Local 82.461162	173,168.44	72.640625	152,545.31	-20,623.13	0.04
			Base 82.461162	173,168.44	72.640625	152,545.31	-20,623.13	0.04
912810TG3	US TREASURY N/B 05/52 2.875				2.875000	15 May 2052		
		10,830,000.000	Local 93.846628	10,163,589.78	83.875000	9,083,662.50	-1,079,927.28	2.35
			Base 93.846628	10,163,589.78	83.875000	9,083,662.50	-1,079,927.28	2.33
912810TH1	US TREASURY N/B 05/42 3.25				3.250000	15 May 2042		
		2,650,000.000	Local 98.679554	2,615,008.18	88.765625	2,352,289.06	-262,719.12	0.61
			Base 98.679554	2,615,008.18	88.765625	2,352,289.06	-262,719.12	0.60

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912810TJ7	US TREASURY N/B 08/52 3		1,870,000.000	Local	97.946372	1,831,597.15	86.359375	1,614,920.31	-216,676.84	0.42
				Base	97.946372	1,831,597.15	86.359375	1,614,920.31	-216,676.84	0.41
912810TK4	US TREASURY N/B 08/42 3.375		1,410,000.000	Local	96.432622	1,359,699.97	90.593750	1,277,371.88	-82,328.09	0.33
				Base	96.432622	1,359,699.97	90.593750	1,277,371.88	-82,328.09	0.33
91282CEP2	US TREASURY N/B 05/32 2.875		10,000.000	Local	100.154500	10,015.45	92.421875	9,242.19	-773.26	0.00
				Base	100.154500	10,015.45	92.421875	9,242.19	-773.26	0.00
91282CFF3	US TREASURY N/B 08/32 2.75		2,340,000.000	Local	98.034071	2,293,997.27	91.390625	2,138,540.63	-155,456.64	0.55
				Base	98.034071	2,293,997.27	91.390625	2,138,540.63	-155,456.64	0.55
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5		210,000.000	Local	102.556971	215,369.64	86.210810	181,042.70	-34,326.94	0.05
				Base	102.556971	215,369.64	86.210810	181,042.70	-34,326.94	0.05
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15		250,000.000	Local	126.376692	315,941.73	80.097992	200,244.98	-115,696.75	0.05
				Base	126.376692	315,941.73	80.097992	200,244.98	-115,696.75	0.05
913017CJ6	RAYTHEON TECH CORP SR UNSECURED 11/46 3.75		190,000.000	Local	86.324384	164,016.33	75.206918	142,893.14	-21,123.19	0.04
				Base	86.324384	164,016.33	75.206918	142,893.14	-21,123.19	0.04
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05		1,390,000.000	Local	113.389294	1,576,111.18	78.878889	1,096,416.56	-479,694.62	0.28
				Base	113.389294	1,576,111.18	78.878889	1,096,416.56	-479,694.62	0.28
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45		470,000.000	Local	105.573464	496,195.28	87.122252	409,474.58	-86,720.70	0.11
				Base	105.573464	496,195.28	87.122252	409,474.58	-86,720.70	0.11
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625		130,000.000	Local	108.236869	140,707.93	86.240229	112,112.30	-28,595.63	0.03
				Base	108.236869	140,707.93	86.240229	112,112.30	-28,595.63	0.03

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91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
	130,000.000	Local		94.360385	122,668.50	108.347611	140,851.89	18,183.39	0.04
		Base		94.360385	122,668.50	108.347611	140,851.89	18,183.39	0.04
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
	40,000.000	Local		104.524700	41,809.88	110.729483	44,291.79	2,481.91	0.01
		Base		104.524700	41,809.88	110.729483	44,291.79	2,481.91	0.01
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	80,000.000	Local		98.966250	79,173.00	89.199710	71,359.77	-7,813.23	0.02
		Base		98.966250	79,173.00	89.199710	71,359.77	-7,813.23	0.02
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
	150,000.000	Local		109.485813	164,228.72	91.920204	137,880.31	-26,348.41	0.04
		Base		109.485813	164,228.72	91.920204	137,880.31	-26,348.41	0.04
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	590,000.000	Local		105.630654	623,220.86	82.863815	488,896.51	-134,324.35	0.13
		Base		105.630654	623,220.86	82.863815	488,896.51	-134,324.35	0.13
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	1,000,000.000	Local		120.510037	1,205,100.37	85.252279	852,522.79	-352,577.58	0.22
		Base		120.510037	1,205,100.37	85.252279	852,522.79	-352,577.58	0.22
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		
	60,000.000	Local		100.159250	60,095.55	87.131472	52,278.88	-7,816.67	0.01
		Base		100.159250	60,095.55	87.131472	52,278.88	-7,816.67	0.01
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	550,000.000	Local		100.542224	552,982.23	78.641029	432,525.66	-120,456.57	0.11
		Base		100.542224	552,982.23	78.641029	432,525.66	-120,456.57	0.11
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	660,000.000	Local		101.260135	668,316.89	74.201503	489,729.92	-178,586.97	0.13
		Base		101.260135	668,316.89	74.201503	489,729.92	-178,586.97	0.13
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	340,000.000	Local		98.180162	333,812.55	70.030005	238,102.02	-95,710.53	0.06
		Base		98.180162	333,812.55	70.030005	238,102.02	-95,710.53	0.06

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	300,000.000	Local		101.852957	305,558.87	65.690442	197,071.33	-108,487.54	0.05
		Base		101.852957	305,558.87	65.690442	197,071.33	-108,487.54	0.05
91324PEK4	UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75					4.750000	15 May 2052		
	150,000.000	Local		99.104893	148,657.34	89.602946	134,404.42	-14,252.92	0.03
		Base		99.104893	148,657.34	89.602946	134,404.42	-14,252.92	0.03
91324PEL2	UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95					4.950000	15 May 2062		
	0.000	Local		0.000000	-0.11	0.000000	0.00	0.11	0.00
		Base		0.000000	-0.11	0.000000	0.00	0.11	0.00
913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006					3.006000	15 May 2050		
	160,000.000	Local		100.000000	160,000.00	66.432130	106,291.41	-53,708.59	0.03
		Base		100.000000	160,000.00	66.432130	106,291.41	-53,708.59	0.03
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
	370,000.000	Local		100.000000	370,000.00	65.458110	242,195.01	-127,804.99	0.06
		Base		100.000000	370,000.00	65.458110	242,195.01	-127,804.99	0.06
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706					3.706000	15 May 2120		
	40,000.000	Local		100.000000	40,000.00	64.184220	25,673.69	-14,326.31	0.01
		Base		100.000000	40,000.00	64.184220	25,673.69	-14,326.31	0.01
913366KW9	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/53 FIXED 4.563					4.563000	15 May 2053		
	340,000.000	Local		100.000000	340,000.00	88.140350	299,677.19	-40,322.81	0.08
		Base		100.000000	340,000.00	88.140350	299,677.19	-40,322.81	0.08
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 12/99 FIXED 4.767					4.767000	15 May 2115		
	430,000.000	Local		101.510063	436,493.27	83.481940	358,972.34	-77,520.93	0.09
		Base		101.510063	436,493.27	83.481940	358,972.34	-77,520.93	0.09
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	480,000.000	Local		113.326106	543,965.31	85.678630	411,257.42	-132,707.89	0.11
		Base		113.326106	543,965.31	85.678630	411,257.42	-132,707.89	0.11
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131000	15 May 2045		
	70,000.000	Local		100.000000	70,000.00	87.623380	61,336.37	-8,663.63	0.02
	Original Face:	Base		100.000000	70,000.00	87.623380	61,336.37	-8,663.63	0.02

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914453AA3	UNIVERSITY OF MIAMI SR UNSECURED 04/52 4.063				4.063000	01 Apr 2052		
		110,000.000	Local 100.000000	110,000.00	82.018272	90,220.10	-19,779.90	0.02
Original Face:		110,000.000	Base 100.000000	110,000.00	82.018272	90,220.10	-19,779.90	0.02
914455UH1	UNIV OF MICHIGAN MI UNVHGR 04/52 FIXED 3.504				3.504000	01 Apr 2052		
		270,000.000	Local 100.000000	270,000.00	76.637670	206,921.71	-63,078.29	0.05
			Base 100.000000	270,000.00	76.637670	206,921.71	-63,078.29	0.05
914455UJ7	UNIV OF MICHIGAN MI UNVHGR 04/22 FIXED 4.454				4.454000	01 Apr 2122		
		220,000.000	Local 100.000000	220,000.00	79.819480	175,602.86	-44,397.14	0.05
			Base 100.000000	220,000.00	79.819480	175,602.86	-44,397.14	0.05
914460WT3	UNIV OF MINNESOTA MN UNIHGR 04/52 FIXED 4.048				4.048000	01 Apr 2052		
		190,000.000	Local 100.000000	190,000.00	87.166810	165,616.94	-24,383.06	0.04
			Base 100.000000	190,000.00	87.166810	165,616.94	-24,383.06	0.04
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.750000	01 Nov 2041		
		460,000.000	Local 104.995146	482,977.67	86.543128	398,098.39	-84,879.28	0.10
			Base 104.995146	482,977.67	86.543128	398,098.39	-84,879.28	0.10
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.550000	15 Sep 2043		
		90,000.000	Local 132.509456	119,258.51	106.650814	95,985.73	-23,272.78	0.02
			Base 132.509456	119,258.51	106.650814	95,985.73	-23,272.78	0.02
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
		260,000.000	Local 99.437362	258,537.14	87.965331	228,709.86	-29,827.28	0.06
			Base 99.437362	258,537.14	87.965331	228,709.86	-29,827.28	0.06
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
		530,000.000	Local 88.891845	471,126.78	79.176335	419,634.58	-51,492.20	0.11
			Base 88.891845	471,126.78	79.176335	419,634.58	-51,492.20	0.11
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
		840,000.000	Local 109.655895	921,109.52	93.422853	784,751.97	-136,357.55	0.20
			Base 109.655895	921,109.52	93.422853	784,751.97	-136,357.55	0.20
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
		20,000.000	Local 110.333400	22,066.68	95.391677	19,078.34	-2,988.34	0.00
			Base 110.333400	22,066.68	95.391677	19,078.34	-2,988.34	0.00

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92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	420,000.000	Local		104.138238	437,380.60	76.282064	320,384.67	-116,995.93	0.08
		Base		104.138238	437,380.60	76.282064	320,384.67	-116,995.93	0.08
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	20,000.000	Local		99.913600	19,982.72	65.186120	13,037.22	-6,945.50	0.00
		Base		99.913600	19,982.72	65.186120	13,037.22	-6,945.50	0.00
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	590,000.000	Local		95.814320	565,304.49	61.159558	360,841.39	-204,463.10	0.09
		Base		95.814320	565,304.49	61.159558	360,841.39	-204,463.10	0.09
92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987					2.987000	30 Oct 2056		
	70,000.000	Local		88.393600	61,875.52	59.452282	41,616.60	-20,258.92	0.01
		Base		88.393600	61,875.52	59.452282	41,616.60	-20,258.92	0.01
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051		
	3,330,000.000	Local		101.861724	3,391,995.42	70.327020	2,341,889.77	-1,050,105.65	0.61
		Base		101.861724	3,391,995.42	70.327020	2,341,889.77	-1,050,105.65	0.60
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
	930,000.000	Local		99.955832	929,589.24	67.899154	631,462.13	-298,127.11	0.16
		Base		99.955832	929,589.24	67.899154	631,462.13	-298,127.11	0.16
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	2,190,000.000	Local		101.480179	2,222,415.91	73.026253	1,599,274.94	-623,140.97	0.41
		Base		101.480179	2,222,415.91	73.026253	1,599,274.94	-623,140.97	0.41
92343VGL2	VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85					2.850000	03 Sep 2041		
	320,000.000	Local		99.882956	319,625.46	66.686805	213,397.78	-106,227.68	0.06
		Base		99.882956	319,625.46	66.686805	213,397.78	-106,227.68	0.05
925650AD5	VICI PROPERTIES LP SR UNSECURED 05/32 5.125					5.125000	15 May 2032		
	120,000.000	Local		99.786225	119,743.47	88.639970	106,367.96	-13,375.51	0.03
		Base		99.786225	119,743.47	88.639970	106,367.96	-13,375.51	0.03
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
	236,000.000	Local		118.990496	280,817.57	127.532296	300,976.22	20,158.65	0.08
		Base		118.990496	280,817.57	127.532296	300,976.22	20,158.65	0.08

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92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045			
		880,000.000	Local	112.886182	993,398.40	87.120469	766,660.13	-226,738.27	0.20
			Base	112.886182	993,398.40	87.120469	766,660.13	-226,738.27	0.20
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15				6.150000	27 Feb 2037			
		160,000.000	Local	111.313581	178,101.73	94.375231	151,000.37	-27,101.36	0.04
			Base	111.313581	178,101.73	94.375231	151,000.37	-27,101.36	0.04
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.250000	30 May 2048			
		340,000.000	Local	105.209682	357,712.92	82.813709	281,566.61	-76,146.31	0.07
			Base	105.209682	357,712.92	82.813709	281,566.61	-76,146.31	0.07
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75				4.750000	17 Sep 2044			
		1,750,000.000	Local	104.942049	1,836,485.86	69.356418	1,213,737.32	-622,748.54	0.31
			Base	104.942049	1,836,485.86	69.356418	1,213,737.32	-622,748.54	0.31
931142EV1	WALMART INC SR UNSECURED 09/51 2.65				2.650000	22 Sep 2051			
		940,000.000	Local	99.638388	936,600.85	67.104028	630,777.86	-305,822.99	0.16
			Base	99.638388	936,600.85	67.104028	630,777.86	-305,822.99	0.16
940663AC1	WASHINGTON UNIVERSITY SR UNSECURED 04/54 3.524				3.524000	15 Apr 2054			
		320,000.000	Local	100.000000	320,000.00	77.619544	248,382.54	-71,617.46	0.06
			Base	100.000000	320,000.00	77.619544	248,382.54	-71,617.46	0.06
940663AD9	WASHINGTON UNIVERSITY SR UNSECURED 04/22 4.349				4.349000	15 Apr 2122			
		380,000.000	Local	100.000000	380,000.00	75.978455	288,718.13	-91,281.87	0.07
			Base	100.000000	380,000.00	75.978455	288,718.13	-91,281.87	0.07
94973VAN7	ELEVANCE HEALTH INC SR UNSECURED 06/37 6.375				6.375000	15 Jun 2037			
		180,000.000	Local	94.821267	170,678.28	104.082005	187,347.61	16,669.33	0.05
			Base	94.821267	170,678.28	104.082005	187,347.61	16,669.33	0.05
94973VAY3	ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625				4.625000	15 May 2042			
		100,000.000	Local	107.052890	107,052.89	86.242412	86,242.41	-20,810.48	0.02
			Base	107.052890	107,052.89	86.242412	86,242.41	-20,810.48	0.02
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606000	15 Jan 2044			
		638,000.000	Local	105.773306	674,833.69	89.899744	573,560.37	-101,273.32	0.15
			Base	105.773306	674,833.69	89.899744	573,560.37	-101,273.32	0.15

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94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	220,000.000	Local		113.978395	250,752.47	86.594223	190,507.29	-60,245.18	0.05
		Base		113.978395	250,752.47	86.594223	190,507.29	-60,245.18	0.05
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
	280,000.000	Local		97.705307	273,574.86	79.468635	222,512.18	-51,062.68	0.06
		Base		97.705307	273,574.86	79.468635	222,512.18	-51,062.68	0.06
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	530,000.000	Local		104.083334	551,641.67	76.247450	404,111.49	-147,530.18	0.10
		Base		104.083334	551,641.67	76.247450	404,111.49	-147,530.18	0.10
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	910,000.000	Local		112.757729	1,026,095.33	79.750316	725,727.88	-300,367.45	0.19
		Base		112.757729	1,026,095.33	79.750316	725,727.88	-300,367.45	0.19
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	2,650,000.000	Local		126.536643	3,353,221.04	86.084974	2,281,251.81	-1,071,969.23	0.59
		Base		126.536643	3,353,221.04	86.084974	2,281,251.81	-1,071,969.23	0.59
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
	1,370,000.000	Local		100.430771	1,375,901.56	68.561946	939,298.66	-436,602.90	0.24
		Base		100.430771	1,375,901.56	68.561946	939,298.66	-436,602.90	0.24
95000U2Z5	WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR					4.611000	25 Apr 2053		
	1,280,000.000	Local		99.708978	1,276,274.92	81.478534	1,042,925.24	-233,349.68	0.27
		Base		99.708978	1,276,274.92	81.478534	1,042,925.24	-233,349.68	0.27
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	290,000.000	Local		96.191417	278,955.11	82.034210	237,899.21	-41,055.90	0.06
		Base		96.191417	278,955.11	82.034210	237,899.21	-41,055.90	0.06
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	260,000.000	Local		93.495015	243,087.04	82.250000	213,850.00	-29,237.04	0.06
		Base		93.495015	243,087.04	82.250000	213,850.00	-29,237.04	0.05
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	970,000.000	Local		97.860949	949,251.21	80.875000	784,487.50	-164,763.71	0.20
		Base		97.860949	949,251.21	80.875000	784,487.50	-164,763.71	0.20

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958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.5					5.750000	01 Feb 2050		
	860,000.000	Local		105.689672	908,931.18	80.750000	694,450.00	-214,481.18	0.18
		Base		105.689672	908,931.18	80.750000	694,450.00	-214,481.18	0.18
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
	180,000.000	Local		100.000000	180,000.00	73.504761	132,308.57	-47,691.43	0.03
		Base		100.000000	180,000.00	73.504761	132,308.57	-47,691.43	0.03
961214EX7	WESTPAC BANKING CORP SUBORDINATED 11/36 VAR					3.020000	18 Nov 2036		
	470,000.000	Local		100.000000	470,000.00	73.112454	343,628.53	-126,371.47	0.09
		Base		100.000000	470,000.00	73.112454	343,628.53	-126,371.47	0.09
961214EY5	WESTPAC BANKING CORP SUBORDINATED 11/41 3.133					3.133000	18 Nov 2041		
	940,000.000	Local		100.000000	940,000.00	63.968295	601,301.97	-338,698.03	0.16
		Base		100.000000	940,000.00	63.968295	601,301.97	-338,698.03	0.15
961214FG3	WESTPAC BANKING CORP SUBORDINATED 08/33 VAR					5.405000	10 Aug 2033		
	310,000.000	Local		100.000000	310,000.00	89.635439	277,869.86	-32,130.14	0.07
		Base		100.000000	310,000.00	89.635439	277,869.86	-32,130.14	0.07
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	770,000.000	Local		117.498965	904,742.03	107.226234	825,642.00	-79,100.03	0.21
		Base		117.498965	904,742.03	107.226234	825,642.00	-79,100.03	0.21
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local		112.526543	78,768.58	108.505886	75,954.12	-2,814.46	0.02
		Base		112.526543	78,768.58	108.505886	75,954.12	-2,814.46	0.02
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	310,000.000	Local		124.741158	386,697.59	116.325065	360,607.70	-26,089.89	0.09
		Base		124.741158	386,697.59	116.325065	360,607.70	-26,089.89	0.09
969457CA6	WILLIAMS COMPANIES INC SR UNSECURED 08/52 5.3					5.300000	15 Aug 2052		
	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
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	580,000.000	Local		105.650403	612,772.34	81.645182	473,542.06	-139,230.28	0.12
		Base		105.650403	612,772.34	81.645182	473,542.06	-139,230.28	0.12

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
	120,000.000	Local		99.879117	119,854.94	72.985980	87,583.18	-32,271.76	0.02
		Base		99.879117	119,854.94	72.985980	87,583.18	-32,271.76	0.02
976843BN1	WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85					2.850000	01 Dec 2051		
	320,000.000	Local		99.822363	319,431.56	64.162971	205,321.51	-114,110.05	0.05
		Base		99.822363	319,431.56	64.162971	205,321.51	-114,110.05	0.05
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	370,000.000	Local		122.181789	452,072.62	104.590304	386,984.12	-65,088.50	0.10
		Base		122.181789	452,072.62	104.590304	386,984.12	-65,088.50	0.10
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		
	550,000.000	Local		100.000000	550,000.00	97.680549	537,243.02	-12,756.98	0.14
		Base		100.000000	550,000.00	97.680549	537,243.02	-12,756.98	0.14
98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875					4.875000	01 Oct 2024		
	200,000.000	Local		97.618710	195,237.42	80.250000	160,500.00	-34,737.42	0.04
		Base		97.618710	195,237.42	80.250000	160,500.00	-34,737.42	0.04
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	310,000.000	Local		100.000000	310,000.00	65.500000	203,050.00	-106,950.00	0.05
		Base		100.000000	310,000.00	65.500000	203,050.00	-106,950.00	0.05
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	350,000.000	Local		95.834931	335,422.26	66.743500	233,602.25	-101,820.01	0.06
		Base		95.834931	335,422.26	66.743500	233,602.25	-101,820.01	0.06
98417EAC4	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
	70,000.000	Local		113.694657	79,586.26	99.947097	69,962.97	-9,623.29	0.02
		Base		113.694657	79,586.26	99.947097	69,962.97	-9,623.29	0.02
98417EAN0	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	590,000.000	Local		110.307817	650,816.12	88.604946	522,769.18	-128,046.94	0.14
		Base		110.307817	650,816.12	88.604946	522,769.18	-128,046.94	0.13
98417EAR1	GLENORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
	470,000.000	Local		105.253291	494,690.47	84.772065	398,428.71	-96,261.76	0.10
		Base		105.253291	494,690.47	84.772065	398,428.71	-96,261.76	0.10

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Books Closed

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
		1,210,000.000	Local 100.499077	1,216,038.83	91.073546	1,101,989.91	-114,048.92	0.29
			Base 100.499077	1,216,038.83	91.073546	1,101,989.91	-114,048.92	0.28
98462YAF7	YAMANA GOLD INC COMPANY GUAR 08/31 2.63				2.630000	15 Aug 2031		
		130,000.000	Local 100.000000	130,000.00	73.924937	96,102.42	-33,897.58	0.02
			Base 100.000000	130,000.00	73.924937	96,102.42	-33,897.58	0.02
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75				4.750000	29 Apr 2025		
		200,000.000	Local 94.371710	188,743.42	90.968000	181,936.00	-6,807.42	0.05
			Base 94.371710	188,743.42	90.968000	181,936.00	-6,807.42	0.05
98922AAC0	ALLSPRING BUYER LLC TERM LOAN B					01 Nov 2028		
		645,382.500	Local 99.500354	642,157.87	96.875000	625,214.30	-16,943.57	0.16
			Base 99.500354	642,157.87	96.875000	625,214.30	-16,943.57	0.16
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				5.250000	01 Sep 2037		
		2,120,524.000	Local 46.226911	980,252.74	30.331250	643,181.44	-337,071.30	0.17
Original Face:		2,120,524.000	Base 46.226911	980,252.74	30.331250	643,181.44	-337,071.30	0.17
P2121YAN8	CARNIVAL CORPORATION USD TERM LOAN B					30 Jun 2025		
		433,350.140	Local 100.246535	434,418.50	90.500000	392,181.88	-42,236.62	0.10
			Base 100.246535	434,418.50	90.500000	392,181.88	-42,236.62	0.10
US DOLLAR Total								
		435,200,422.020	Local	451,421,401.77		343,919,673.98	-107,501,727.79	89.05
Original Face:		15,757,972.730	Base	451,421,401.77		343,919,673.98	-107,501,727.79	88.36
FIXED INCOME Total								
		545,450,422.020	Base	455,188,561.73		346,576,665.39	-108,611,896.34	89.04
Original Face:		15,757,972.730						
SWAPS FIXED INCOME								
US DOLLAR						Exchange Rate:	1.000000	
99S1R5LL1	BWS074161 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2027		
		8,230,000.000	Local 99.506726	8,189,403.54	100.000000	8,230,000.00	40,596.46	2.13

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.506726	8,189,403.54	100.000000	8,230,000.00	40,596.46	2.11
99S1R5LM9	BWS074161 CDS USD P F	1.00000 2 CCPCDX			1.000000	20 Jun 2027		
		-8,230,000.00 Local	100.000000	-8,230,000.00	100.015500	-8,231,275.65	-1,275.65	2.13
		Base	100.000000	-8,230,000.00	100.015500	-8,231,275.65	-1,275.65	2.11
99S1R9OU0	BWS074344 CDS USD R V 03MEVENT 1	CCPCDX			1.000000	20 Jun 2027		
		8,147,700.00 Local	100.693844	8,204,232.36	100.000000	8,147,700.00	-56,532.36	2.11
		Base	100.693844	8,204,232.36	100.000000	8,147,700.00	-56,532.36	2.09
99S1R9OV8	BWS074344 CDS USD P F	5.00000 2 CCPCDX			5.000000	20 Jun 2027		
		-8,147,700.00 Local	100.000000	-8,147,700.00	97.640500	-7,955,455.02	192,244.98	2.06
		Base	100.000000	-8,147,700.00	97.640500	-7,955,455.02	192,244.98	2.04
US DOLLAR Total								
		Local		15,935.90		190,969.33	175,033.43	8.43
		Base		15,935.90		190,969.33	175,033.43	8.37
SWAPS FIXED INCOME Total								
		0.000 Base		15,935.90		190,969.33	175,033.43	8.37

Holdings

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



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: 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								
		560,394,819.730	Base	464,661,151.63		356,197,506.95	-108,463,644.68	99.83
Original Face:		15,757,972.730						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI23W4B7	US LONG BOND(CBT) DEC22 XCBT 20221220						20 Dec 2022			
228.000	22,800,000.000	Local	28,820,625.00	30,965,507.18	126.406250	-2,144,882.18		-1,995,257.18	-149,625.00	
		Base	28,820,625.00		126.406250	-2,144,882.18		-1,995,257.18	-149,625.00	0.04

ADI23W4H4	US ULTRA BOND CBT DEC22 XCBT 20221220						20 Dec 2022			
156.000	15,600,000.000	Local	21,372,000.00	23,085,102.23	137.000000	-1,713,102.23		-1,471,591.85	-241,510.38	
		Base	21,372,000.00		137.000000	-1,713,102.23		-1,471,591.85	-241,510.38	0.06

ADI23W4L5	US 5YR NOTE (CBT) DEC22 XCBT 20221230						30 Dec 2022			
640.000	64,000,000.000	Local	68,805,000.32	71,305,847.04	107.507813	-2,500,846.72		-2,330,845.73	-170,000.99	
		Base	68,805,000.32		107.507813	-2,500,846.72		-2,330,845.73	-170,000.99	0.04

ADI259CH4	US 2YR NOTE (CBT) DEC22 XCBT 20221230						30 Dec 2022			
25.000	5,000,000.000	Local	5,134,765.65	5,217,040.56	102.695313	-82,274.91		-78,564.01	-3,710.90	
		Base	5,134,765.65		102.695313	-82,274.91		-78,564.01	-3,710.90	0.00

US DOLLAR Total										
1,049.000	107,400,000.000	Local	124,132,390.97	130,573,497.01		-6,441,106.04		-5,876,258.77	-564,847.27	
		Base				-6,441,106.04		-5,876,258.77	-564,847.27	0.15

FUTURES LONG Total										
1,049.000	107,400,000.000	Base				-6,441,106.04		-5,876,258.77	-564,847.27	0.15

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

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: 1.020356

GERMANY

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
ADI248726	EURO-BUND FUTURE DEC22 XEUR 20221208						08 Dec 2022			
-1.000	-100,000.000	Local	-138,490.00	-140,608.80	138.490000	2,118.80		3,108.80	-990.00	
		Base	-135,727.14		135.727138	2,076.53		3,046.78	-970.25	0.00

GERMANY Total										
-1.000	-100,000.000	Local	-138,490.00	-140,608.80		2,118.80		3,108.80	-990.00	
		Base				2,076.53		3,046.78	-970.25	0.00

EURO CURRENCY Total										
-1.000	-100,000.000	Local	-138,490.00	-140,608.80		2,118.80		3,108.80	-990.00	
		Base				2,076.53		3,046.78	-970.25	0.00

POUND STERLING

Exchange Rate: 0.895616

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
ADI2530Y3	LONG GILT FUTURE DEC22 IFLL 20221228						28 Dec 2022			
-1.000	-100,000.000	Local	-96,400.00	-105,398.62	96.400000	8,998.62		8,868.62	130.00	
		Base	-107,635.42		107.635415	10,047.41		9,902.26	145.15	0.00

POUND STERLING Total										
-1.000	-100,000.000	Local	-96,400.00	-105,398.62		8,998.62		8,868.62	130.00	
		Base				10,047.41		9,902.26	145.15	0.00

US DOLLAR

Exchange Rate: 1.000000

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
ADI24L0Z1	US 10YR NOTE (CBT)DEC22 XCBT 20221220						20 Dec 2022			
-212.000	-21,200,000.000	Local	-23,757,250.00	-24,961,037.16	112.062500	1,203,787.16		1,120,974.66	82,812.50	
		Base	-23,757,250.00		112.062500	1,203,787.16		1,120,974.66	82,812.50	0.02

US DOLLAR Total										
-212.000	-21,200,000.000	Local	-23,757,250.00	-24,961,037.16		1,203,787.16		1,120,974.66	82,812.50	
		Base				1,203,787.16		1,120,974.66	82,812.50	0.02

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

View Date: October 11, 2022

Base Currency: USD - US DOLLAR

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

FUTURES SHORT Total

-214.000	-21,400,000.000	Base		1,215,911.10	1,133,923.70	81,987.40	0.02
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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2022

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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									
835.000	86,000,000.000	Base			-5,225,194.94		-4,742,335.07	-482,859.87	0.17