

Shares/Par	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Security ID Description Link Ref	Base	Base	Receivable Base	Base	Total	Gain/Loss Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
44,767.976 AFL CIO HSG INVT TR 99VVBHSM3	1,108.7800	51,258,570.40	114,433.14	49,637,836.43	65.88	-1,620,733.97
2,200,330.180 BLACKROCK INSTL TR CO N A INVT 09257F750 FOR EMPLOYEE BENEFIT TRS	11.5322	24,364,733.25	0.00	25,374,641.10	33.68	1,009,907.85
SUBTOTAL UNITED STATES		75,623,303.65	114,433.14	75,012,477.53	99.56	-610,826.12
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		75,623,303.65	114,433.14	75,012,477.53	99.56	-610,826.12
TOTAL FIXED INCOME SECURITIES		75,623,303.65	114,433.14	75,012,477.53	99.56	-610,826.12
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
389,809.930 BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	389,809.93	693.94	389,809.93	0.52	0.00
PAYABLE FOR CUSTODIAN FEES		-24,246.64	0.00	-24,246.64	-0.03	0.00
PAYABLE FOR TRUSTEE FEES		-5,073.89	0.00	-5,073.89	-0.01	0.00
REBATE RECEIVABLE		13,014.60	0.00	13,014.60	0.02	0.00

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
	CASH		-40,420.01	0.00	-40,420.01	-0.05	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,144.60	0.00	-4,144.60	-0.01	0.00
SUBTOTAL U.S. DOLLAR			<u>328,939.39</u>	<u>693.94</u>	<u>328,939.39</u>	<u>0.44</u>	<u>0.00</u>
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			<u>328,939.39</u>	<u>693.94</u>	<u>328,939.39</u>	<u>0.44</u>	<u>0.00</u>
TOTAL CASH & CASH EQUIVALENTS			<u>328,939.39</u>	<u>693.94</u>	<u>328,939.39</u>	<u>0.44</u>	<u>0.00</u>
TOTAL ASSETS - BASE:			<u>75,952,243.04</u>	<u>115,127.08</u>	<u>75,341,416.92</u>	<u>100.00</u>	<u>-610,826.12</u>
NET ASSETS - BASE:					<u>75,456,544.00</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
853.75	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	853.75	853.75	2	0.00
		853.75	853.75	2	0.00
MUTUAL FUNDS - FIXED INCOME					
36	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,926.52	3,958.14	10	0.00
41	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	4,520.66	4,568.68	11	0.00
18	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,794.24	1,811.73	5	0.00
94	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	4,544.90	4,638.98	11	0.00
		14,786.32	14,977.53	37	0.00
MUTUAL FUNDS - EQUITY					
35	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,535.45	1,478.75	4	0.00
46	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	1,557.56	1,516.85	4	0.00
83	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	1,500.64	1,510.60	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,463.28	1,515.34	4	0.00
34	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	1,513.00	1,461.66	4	0.00
40	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	1,528.00	1,542.41	4	0.00
26	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	1,541.28	1,461.59	4	0.00
60	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	1,558.20	1,424.40	4	0.00
40	CUSIP # 316092865 FIDELITY US UTILITIES ETF	1,532.00	1,476.26	4	0.00
48	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	1,512.00	1,536.01	4	0.00
192	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	4,585.92	4,662.56	12	0.00
81	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	2,721.60	2,618.00	7	5.73
32	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	1,496.64	1,519.84	4	0.00
		24,045.57	23,724.27	61	5.73



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
36,501.73	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	36,501.73	36,501.73	2	0.00
		36,501.73	36,501.73	2	0.00
MUTUAL FUNDS - FIXED INCOME					
1,425	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	155,424.75	153,042.15	10	0.00
1,229	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	135,509.54	133,887.58	9	0.00
540	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	53,827.20	54,107.45	3	0.00
2,800	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	135,380.00	134,658.70	9	0.00
		480,141.49	475,695.88	30	0.00
MUTUAL FUNDS - EQUITY					
1,446	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	63,436.02	61,093.50	4	0.00
1,896	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	64,198.56	62,586.96	4	0.00
3,452	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	62,412.16	62,826.40	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,606	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	60,257.12	62,505.52	4	0.00
1,396	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	62,122.00	60,014.04	4	0.00
1,650	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	63,030.00	63,747.75	4	0.00
1,063	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	63,014.64	59,868.16	4	0.00
2,485	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	64,535.45	58,993.90	4	0.00
1,666	CUSIP # 316092865 FIDELITY US UTILITIES ETF	63,807.80	61,432.04	4	0.00
1,987	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	62,590.50	63,607.25	4	0.00
490	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	37,803.50	35,723.60	2	0.00
5,700	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	136,144.50	137,169.64	9	0.00
2,414	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	81,110.40	76,811.42	5	170.88
1,340	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	62,671.80	63,663.29	4	0.00
364	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	37,903.32	38,376.76	2	0.00
1,037	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	75,877.29	76,081.65	5	0.00
		1,060,915.06	1,044,501.88	67	170.88



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,715.67	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,715.67	1,715.67	2	0.00
		1,715.67	1,715.67	2	0.00
MUTUAL FUNDS - FIXED INCOME					
32	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,490.24	3,464.98	5	0.00
46	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	5,071.96	5,018.42	7	0.00
20	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,993.60	1,997.68	3	0.00
104	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	5,028.40	4,979.02	7	0.00
		15,584.20	15,460.10	22	0.00
MUTUAL FUNDS - EQUITY					
66	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	2,895.42	2,789.35	4	0.00
87	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	2,945.82	2,867.12	4	0.00
158	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	2,856.64	2,875.60	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
74	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	2,776.48	2,875.17	4	0.00
64	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	2,848.00	2,755.51	4	0.00
76	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	2,903.20	2,930.81	4	0.00
49	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	2,904.72	2,755.07	4	0.00
114	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	2,960.58	2,712.62	4	0.00
76	CUSIP # 316092865 FIDELITY US UTILITIES ETF	2,910.80	2,624.53	4	0.00
91	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	2,866.50	2,912.01	4	0.00
44	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,394.60	3,051.65	5	0.00
212	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	5,063.62	5,079.85	7	0.00
90	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	3,024.00	2,819.59	4	6.37
62	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	2,899.74	2,945.00	4	0.00
33	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	3,436.29	3,388.94	5	0.00
93	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	6,804.81	6,455.79	10	0.00
		53,491.22	51,838.61	76	6.37



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,183.18	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2,183.18	2,183.18	2	0.00
		2,183.18	2,183.18	2	0.00
MUTUAL FUNDS - FIXED INCOME					
42	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	4,580.94	4,494.89	5	0.00
25	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	2,756.50	2,725.97	3	0.00
11	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,096.48	1,094.00	1	0.00
57	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	2,755.95	2,742.26	3	0.00
		11,189.87	11,057.12	12	0.00
MUTUAL FUNDS - EQUITY					
101	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	4,430.87	4,290.28	5	0.00
132	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	4,469.52	4,341.02	5	0.00
241	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	4,357.28	4,386.20	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
112	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	4,202.24	4,349.40	4	0.00
98	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	4,361.00	4,249.77	5	0.00
115	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	4,393.00	4,431.92	5	0.00
74	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	4,386.72	4,174.44	5	0.00
174	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	4,518.78	4,205.88	5	0.00
116	CUSIP # 316092865 FIDELITY US UTILITIES ETF	4,442.80	4,310.43	5	0.00
139	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	4,378.50	4,448.67	5	0.00
87	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	6,712.05	6,794.88	7	0.00
116	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	2,770.66	2,781.95	3	0.00
49	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	1,646.40	1,581.03	2	3.47
94	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	4,396.38	4,464.06	5	0.00
65	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	6,768.45	7,357.27	7	0.00
185	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	13,536.45	13,600.88	14	0.00
		79,771.10	79,768.08	85	3.47



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,720.77	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2,720.77	2,720.77	2	0.00
		2,720.77	2,720.77	2	0.00
MUTUAL FUNDS - FIXED INCOME					
53	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	5,780.71	5,743.75	5	0.00
		5,780.71	5,743.75	5	0.00
MUTUAL FUNDS - EQUITY					
131	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	5,746.97	5,539.82	5	0.00
172	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	5,823.92	5,666.62	5	0.00
313	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	5,659.04	5,696.60	5	0.00
146	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	5,477.92	5,671.01	5	0.00
127	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	5,651.50	5,518.97	5	0.00
150	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	5,730.00	5,782.77	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
96	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	5,690.88	5,399.75	5	0.00
225	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	5,843.25	5,475.54	5	0.00
151	CUSIP # 316092865 FIDELITY US UTILITIES ETF	5,783.30	5,541.04	5	0.00
180	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	5,670.00	5,760.86	5	0.00
145	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	11,186.75	11,035.05	10	0.00
122	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	5,705.94	5,794.88	5	0.00
108	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	11,246.04	12,058.26	10	0.00
308	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	22,536.36	22,346.81	19	0.00
		107,751.87	107,287.98	92	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,058.45	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	9,058.45	9,058.45	3	0.00
		9,058.45	9,058.45	3	0.00
MUTUAL FUNDS - FIXED INCOME					
268	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	28,587.56	27,998.59	10	0.00
251	CUSIP # 464288596 ISHARES GOVERNMENT/CREDIT BOND	28,489.88	27,983.70	10	0.00
210	CUSIP # 464288653 ISHARES BARCLAYS 10-20 YEAR TREAS BOND	28,904.40	28,062.40	10	0.00
524	CUSIP # 78464A490 SPDR DB INTL GOV INFL-PROT	28,337.92	28,810.57	10	0.00
805	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	29,293.95	28,205.56	10	0.00
540	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	28,274.40	27,924.09	10	0.00
		171,888.11	168,984.91	58	0.00
MUTUAL FUNDS - EQUITY					
672	CUSIP # 464286400 ISHARES BRAZIL INDEX FUND	27,545.28	28,893.31	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
530	CUSIP # 464288711 ISHARES GLOBAL UTILITIES ETF	28,646.50	28,835.13	10	0.00
123	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	28,478.19	22,276.27	10	0.00
1,217	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	29,068.05	28,854.95	10	0.00
		113,738.02	108,859.66	38	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
293,278.06	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	293,278.06	293,278.06	2	0.00
		293,278.06	293,278.06	2	0.00
MUTUAL FUNDS - EQUITY					
24,134	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,058,758.58	1,019,661.50	9	0.00
31,646	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	1,071,533.56	1,044,634.46	9	0.00
57,611	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	1,041,606.88	1,048,520.20	9	0.00
26,808	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,005,836.16	1,043,367.36	8	0.00
23,299	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	1,036,805.50	1,001,961.82	9	0.00
27,534	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	1,051,798.80	1,063,776.09	9	0.00
17,745	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	1,051,923.60	999,398.40	9	0.00
41,475	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	1,077,105.75	984,616.50	9	0.00

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01/01/2019 through 03/31/2019
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27,804	CUSIP # 316092865 FIDELITY US UTILITIES ETF	1,064,893.20	1,025,381.79	9	0.00
33,154	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	1,044,351.00	1,061,922.62	9	0.00
22,367	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	1,046,104.59	1,062,915.89	9	0.00
		11,550,717.62	11,356,156.63	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
30,851.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	30,851.91	30,851.91	0	0.00
		30,851.91	30,851.91	0	0.00
COMMON TRUST FUNDS - EQUITY					
701,636.374	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	8,020,054.57	7,571,123.29	100	0.00
		8,020,054.57	7,571,123.29	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,387,105.962	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	15,996,379.21	15,309,125.70	100	0.00
57,996.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	57,996.73	57,996.73	0	0.00
		16,054,375.94	15,367,122.43	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
INDEX

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
250,230.74	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	250,230.74	250,230.74	0	0.00
		250,230.74	250,230.74	0	0.00
COMMON TRUST FUNDS - EQUITY					
3,110,691.487	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	72,959,402.41	68,108,193.76	100	0.00
		72,959,402.41	68,108,193.76	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
72,819.27	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	72,819.27	72,819.27	0	0.00
		72,819.27	72,819.27	0	0.00
COMMON TRUST FUNDS - EQUITY					
204,334.211	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	18,411,893.91	17,256,503.23	100	0.00
		18,411,893.91	17,256,503.23	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
30,987.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	30,987.47	30,987.47	0	0.00
		30,987.47	30,987.47	0	0.00
COMMON TRUST FUNDS - EQUITY					
303,306.52	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	14,373,938.63	13,808,593.41	100	0.00
		14,373,938.63	13,808,593.41	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
436,905.016	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	4,817,838.99	4,722,648.67	100	0.00
18,172.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	18,172.97	18,172.97	0	0.00
		4,836,011.96	4,740,821.64	100	0.00



As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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

INDONESIAN RUPIAH

Exchange Rate: 14,240.000000

IDR	INDONESIAN RUPIAH								
		-17,989,931.320	Local	1.000000	-17,989,931.32	1.000000	-17,989,931.32	0.00	100.00
			Base	0.023614	-424,823.13	0.000070	-1,263.34	423,559.79	100.00
INDONESIAN RUPIAH Total									
		-17,989,931.320	Local		-17,989,931.32		-17,989,931.32	0.00	100.00
			Base		-424,823.13		-1,263.34	423,559.79	100.00
CASH Total									
		-17,989,931.320	Base		-424,823.13		-1,263.34	423,559.79	100.00

SWAPS FIXED INCOME

US DOLLAR

Exchange Rate: 1.000000

99S0TE1C4	SP9107VFB CDS USD R V 01MEVENT SP9107VFB_PRO CMBX					1.000000	11 May 2063		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
US DOLLAR Total									
			Local		0.01		0.00	-0.01	0.00
			Base		0.01		0.00	-0.01	0.00
SWAPS FIXED INCOME Total									
		0.000	Base		0.01		0.00	-0.01	0.00

Holdings

BWGLOBAL ALT CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		-17,989,931.320	Base	-424,823.12		-1,263.34	423,559.78	100.00
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As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

MALAYSIAN RINGGIT Exchange Rate: 4.082500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local 1.000000	0.01	1.000000	0.01	0.00	0.00
			Base 0.000000	0.00	0.244948	0.00	0.00	0.00

MALAYSIAN RINGGIT Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local	0.01		0.01	0.00	0.00
			Base	0.00		0.00	0.00	0.00

MEXICAN PESO Exchange Rate: 19.410250

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1.530	Local 1.000000	1.53	1.000000	1.53	0.00	0.00
			Base 0.052288	0.08	0.051519	0.08	0.00	0.00

MEXICAN PESO Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1.530	Local	1.53		1.53	0.00	0.00
			Base	0.08		0.08	0.00	0.00

SOUTH KOREAN WON Exchange Rate: 1,135.100000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,844.000	Local 1.000000	1,844.00	1.000000	1,844.00	0.00	100.00
			Base 0.002511	4.63	0.000881	1.62	-3.01	0.00

SOUTH KOREAN WON Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,844.000	Local	1,844.00		1,844.00	0.00	100.00
			Base	4.63		1.62	-3.01	0.00

CASH Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,845.540	Base	4.71		1.70	-3.01	0.00

CASH EQUIVALENT

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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				2.382574	31 Dec 2030		
	8,576,403.210	Local	100.000000	8,576,403.21	100.000000	8,576,403.21	0.00	7.88
		Base	100.000000	8,576,403.21	100.000000	8,576,403.21	0.00	4.87
912810RU4	US TREASURY N/B 11/46 2.875				2.875000	15 Nov 2046		
	205,000.000	Local	97.832629	200,556.89	101.242190	207,546.49	6,989.60	0.19
		Base	97.832629	200,556.89	101.242190	207,546.49	6,989.60	0.12
9128284V9	US TREASURY N/B 08/28 2.875				2.875000	15 Aug 2028		
	19,465,000.000	Local	100.429999	19,548,699.36	103.898438	20,223,830.96	675,131.60	18.58
		Base	100.429999	19,548,699.36	103.898438	20,223,830.96	675,131.60	11.49
9128285H9	US TREASURY FRN 10/20 VAR				2.469772	31 Oct 2020		
	1,130,000.000	Local	99.877848	1,128,619.68	99.855852	1,128,371.13	-248.55	1.04
		Base	99.877848	1,128,619.68	99.855852	1,128,371.13	-248.55	0.64
9128286B1	US TREASURY N/B 02/29 2.625				2.625000	15 Feb 2029		
	9,790,000.000	Local	99.978146	9,787,860.46	101.835938	9,969,738.33	181,877.87	9.16
		Base	99.978146	9,787,860.46	101.835938	9,969,738.33	181,877.87	5.66
912828H60	US TREASURY NOTE BILL 01/17 VAR				0.099000	31 Jan 2017		
	0.000	Local	0.000000	0.34	0.000000	0.00	-0.34	0.00
		Base	0.000000	0.34	0.000000	0.00	-0.34	0.00
US DOLLAR Total								
	39,166,403.210	Local		39,242,139.94		40,105,890.12	863,750.18	36.84
		Base		39,242,139.94		40,105,890.12	863,750.18	22.79
CASH EQUIVALENT Total								
	39,166,403.210	Base		39,242,139.94		40,105,890.12	863,750.18	22.79

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.408352

ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.000000	21 Jun 2019		
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,970,000.000	Local	100.435102	2,982,922.54	100.517900	2,985,381.63	2,459.09	25.17	
		Base	79.833279	2,371,048.40	71.372711	2,119,769.51	-251,278.89	1.20	
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021			
	1,005,000.000	Local	104.205166	1,047,261.92	104.693600	1,052,170.68	4,908.76	8.87	
		Base	73.839925	742,091.25	74.337666	747,093.54	5,002.29	0.42	
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.750000	21 Oct 2019			
	5,055,000.000	Local	100.534800	5,082,034.14	100.698100	5,090,288.96	8,254.82	42.92	
		Base	76.815499	3,883,023.47	71.500662	3,614,358.46	-268,665.01	2.05	
B2B3BDI18	WESTERN AUST TREAS CORP LOCAL GOVT G 10/19 7				7.000000	15 Oct 2019			
	2,655,000.000	Local	102.621832	2,724,609.64	102.864100	2,731,041.86	6,432.22	23.03	
		Base	80.079077	2,126,099.49	73.038630	1,939,175.62	-186,923.87	1.10	
AUSTRALIAN DOLLAR Total									
	11,685,000.000	Local		11,836,828.24		11,858,883.13	22,054.89	100.00	
		Base		9,122,262.61		8,420,397.13	-701,865.48	4.78	
BRAZILIAN REAL									
							Exchange Rate:	3.915350	
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021			
	1,575,000.000	Local	96.235692	1,515,712.15	106.959500	1,684,612.13	168,899.98	11.88	
		Base	41.631375	655,694.15	27.317992	430,258.38	-225,435.77	0.24	
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023			
	11,540,000.000	Local	92.930263	10,724,152.33	108.262700	12,493,515.58	1,769,363.25	88.12	
		Base	39.977790	4,613,437.02	27.650836	3,190,906.45	-1,422,530.57	1.81	
BRAZILIAN REAL Total									
	13,115,000.000	Local		12,239,864.48		14,178,127.71	1,938,263.23	100.00	
		Base		5,269,131.17		3,621,164.83	-1,647,966.34	2.06	
MALAYSIAN RINGGIT									
							Exchange Rate:	4.082500	
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.480000	15 Mar 2023			
	8,015,000.000	Local	98.151970	7,866,880.42	99.596800	7,982,683.52	115,803.10	17.53	
		Base	26.661157	2,136,891.74	24.396032	1,955,341.95	-181,549.79	1.11	

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

Books Open

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048					4.048000	30 Sep 2021		
	6,840,000.000	Local	100.695672	6,887,583.99	101.489300	6,941,868.12	54,284.13	15.24	
		Base	27.808744	1,902,118.12	24.859596	1,700,396.36	-201,721.76	0.97	
ACI0C1S66	MALAYSIA GOVERNMENT SR UNSECURED 09/25 3.955					3.955000	15 Sep 2025		
	3,455,000.000	Local	99.594563	3,440,992.15	101.528400	3,507,806.22	66,814.07	7.70	
		Base	23.008135	794,931.06	24.869173	859,229.94	64,298.88	0.49	
ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659					3.659000	15 Oct 2020		
	12,280,000.000	Local	99.989227	12,278,677.03	100.451100	12,335,395.08	56,718.05	27.09	
		Base	24.500927	3,008,713.79	24.605291	3,021,529.72	12,815.93	1.72	
ACI0T0C26	MALAYSIA GOVERNMENT SR UNSECURED 03/22 3.882					3.882000	10 Mar 2022		
	6,845,000.000	Local	101.088268	6,919,491.93	101.336000	6,936,449.20	16,957.27	15.23	
		Base	24.030842	1,644,911.15	24.822045	1,699,069.00	54,157.85	0.97	
ACI0V6W28	MALAYSIA GOVERNMENT SR UNSECURED 11/27 3.899					3.899000	16 Nov 2027		
	7,805,000.000	Local	100.086080	7,811,718.54	100.380400	7,834,690.22	22,971.68	17.20	
		Base	23.232570	1,813,302.07	24.587973	1,919,091.30	105,789.23	1.09	
MALAYSIAN RINGGIT Total									
	45,240,000.000	Local		45,205,344.06		45,538,892.36	333,548.30	100.00	
		Base		11,300,867.93		11,154,658.27	-146,209.66	6.34	
MEXICAN PESO								Exchange Rate:	19.410250
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
	89,200,000.000	Local	112.569550	100,412,038.69	102.799000	91,696,708.00	-8,715,330.69	22.17	
		Base	7.890384	7,038,222.97	5.296119	4,724,138.43	-2,314,084.54	2.68	
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
	152,000,000.000	Local	109.741504	166,807,086.56	92.870000	141,162,400.00	-25,644,686.56	34.13	
		Base	7.276909	11,060,901.89	4.784585	7,272,569.91	-3,788,331.98	4.13	
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.750000	23 Nov 2034		
	28,900,000.000	Local	100.667201	29,092,821.14	95.118000	27,489,102.00	-1,603,719.14	6.65	
		Base	4.949130	1,430,298.66	4.900401	1,416,215.76	-14,082.90	0.80	
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		45,800,000.000	Local Base	104.896185 5.727103	48,042,452.55 2,623,013.35	94.904000 4.889375	43,466,032.00 2,239,333.96	-4,576,420.55 -383,679.39	10.51 1.27
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038			
		98,900,000.000	Local Base	118.067646 7.564823	116,768,901.85 7,481,610.24	100.719000 5.188959	99,611,091.00 5,131,880.89	-17,157,810.85 -2,349,729.35	24.08 2.92
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038			
		10,100,000.000	Local Base	105.432181 5.619578	10,648,650.28 567,577.41	100.719000 5.188959	10,172,619.00 524,084.90	-476,031.28 -43,492.51	2.46 0.30
MEXICAN PESO Total		424,900,000.000	Local Base		471,771,951.07 30,201,624.52		413,597,952.00 21,308,223.85	-58,173,999.07 -8,893,400.67	100.00 12.11
POLISH ZLOTY							Exchange Rate:	3.839400	
ACI08FK43	POLAND GOVERNMENT BOND BONDS 07/19 3.25				3.250000	25 Jul 2019			
		8,990,000.000	Local Base	100.489131 27.924217	9,033,972.91 2,510,387.11	100.557800 26.191019	9,040,146.22 2,354,572.65	6,173.31 -155,814.46	29.05 1.34
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5				1.500000	25 Apr 2020			
		8,690,000.000	Local Base	99.869756 29.480688	8,678,681.81 2,561,871.79	99.954000 26.033755	8,686,002.60 2,262,333.33	7,320.79 -299,538.46	27.91 1.29
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2				2.000000	25 Apr 2021			
		7,025,000.000	Local Base	100.991764 26.876686	7,094,671.44 1,888,087.20	100.630000 26.209824	7,069,257.50 1,841,240.17	-25,413.94 -46,847.03	22.71 1.05
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.000000				0.010000	25 Apr 2019			
		0.000	Local Base	0.000000 0.000000	0.04 0.01	0.000000 0.000000	0.00 0.00	-0.04 -0.01	0.00 0.00
B3P3LSII7	POLAND GOVERNMENT BOND BONDS 10/20 5.25				5.250000	25 Oct 2020			
		5,995,000.000	Local Base	105.965129 28.308101	6,352,609.46 1,697,070.66	105.540000 27.488670	6,327,123.00 1,647,945.77	-25,486.46 -49,124.89	20.33 0.94
POLISH ZLOTY Total		30,700,000.000	Local		31,159,935.66		31,122,529.32	-37,406.34	100.00

& Issue has redenominated but Local is not converted
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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		8,657,416.77		8,106,091.92	-551,324.85	4.61
SOL							Exchange Rate:	3.317650
ACI16QTC2	BONOS DE TESORERIA SR UNSECURED 144A REGS 02/29 5				5.940000	12 Feb 2029		
	14,390,000.000	Local	99.913359	14,377,532.37	105.200000	15,138,280.00	760,747.63	100.00
		Base	29.586434	4,257,487.92	31.709192	4,562,952.69	305,464.77	2.59
SOL Total								
	14,390,000.000	Local		14,377,532.37		15,138,280.00	760,747.63	100.00
		Base		4,257,487.92		4,562,952.69	305,464.77	2.59
SOUTH AFRICAN RAND							Exchange Rate:	14.428750
989RJQI1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.500000	28 Feb 2041		
	64,200,000.000	Local	77.389900	49,684,316.10	70.810000	45,460,020.00	-4,224,296.10	31.69
		Base	7.081355	4,546,229.89	4.907563	3,150,655.46	-1,395,574.43	1.79
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.750000	28 Feb 2048		
	92,340,000.000	Local	93.793128	86,608,574.37	90.310000	83,392,254.00	-3,216,320.37	58.13
		Base	6.988772	6,453,432.01	6.259031	5,779,589.64	-673,842.37	3.28
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.750000	28 Feb 2048		
	16,180,000.000	Local	89.330718	14,453,710.15	90.310000	14,612,158.00	158,447.85	10.19
		Base	6.339295	1,025,697.93	6.259031	1,012,711.29	-12,986.64	0.58
SOUTH AFRICAN RAND Total								
	172,720,000.000	Local		150,746,600.62		143,464,432.00	-7,282,168.62	100.00
		Base		12,025,359.83		9,942,956.39	-2,082,403.44	5.65
US DOLLAR							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				3.332630	05 Nov 2021		
	1,600,000.000	Local	100.000000	1,600,000.00	100.347609	1,605,561.74	5,561.74	1.47
		Base	100.000000	1,600,000.00	100.347609	1,605,561.74	5,561.74	0.91
05565EAQ8	BMW US CAPITAL LLC COMPANY GUAR 144A 04/20 VAR				3.175000	06 Apr 2020		
	1,975,000.000	Local	100.096488	1,976,905.64	100.100091	1,976,976.80	71.16	1.82

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	100.096488	1,976,905.64	100.100091	1,976,976.80	71.16	1.12
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR				2.840880	15 Mar 2021		
	2,870,000.000	Local	99.973692	2,869,244.96	100.068579	2,871,968.22	2,723.26	2.64
		Base	99.973692	2,869,244.96	100.068579	2,871,968.22	2,723.26	1.63
219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2				2.000000	10 May 2019		
	1,420,000.000	Local	99.999668	1,419,995.28	99.899702	1,418,575.77	-1,419.51	1.30
		Base	99.999668	1,419,995.28	99.899702	1,418,575.77	-1,419.51	0.81
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				3.113380	22 Feb 2021		
	2,700,000.000	Local	100.000000	2,700,000.00	99.737213	2,692,904.75	-7,095.25	2.47
		Base	100.000000	2,700,000.00	99.737213	2,692,904.75	-7,095.25	1.53
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				3.605000	05 Apr 2021		
	3,375,000.000	Local	100.000000	3,375,000.00	97.634576	3,295,166.94	-79,833.06	3.03
		Base	100.000000	3,375,000.00	97.634576	3,295,166.94	-79,833.06	1.87
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR				3.726940	13 Apr 2020		
	3,540,000.000	Local	100.102731	3,543,636.69	100.143000	3,545,062.20	1,425.51	3.26
		Base	100.102731	3,543,636.69	100.143000	3,545,062.20	1,425.51	2.01
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				3.401000	23 Feb 2023		
	5,335,000.000	Local	100.000000	5,335,000.00	99.126700	5,288,409.45	-46,590.55	4.86
		Base	100.000000	5,335,000.00	99.126700	5,288,409.45	-46,590.55	3.00
55608PBA1	MACQUARIE BANK LTD SR UNSECURED 144A 04/19 VAR				3.143880	04 Apr 2019		
	2,025,000.000	Local	100.000000	2,025,000.00	100.003502	2,025,070.92	70.92	1.86
		Base	100.000000	2,025,000.00	100.003502	2,025,070.92	70.92	1.15
59217GCJ6	MET LIFE GLOB FUNDING I SR SECURED 144A 09/19 VAR				2.845250	19 Sep 2019		
	2,050,000.000	Local	100.000000	2,050,000.00	100.062823	2,051,287.87	1,287.87	1.88
		Base	100.000000	2,050,000.00	100.062823	2,051,287.87	1,287.87	1.17
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR				3.033880	08 Jan 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
6325C0DP3	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 05/20 VAR				3.173380	22 May 2020		
	2,170,000.000	Local	100.056893	2,171,234.58	100.375506	2,178,148.48	6,913.90	2.00

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	100.056893	2,171,234.58	100.375506	2,178,148.48	6,913.90	1.24
63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR				3.197000	01 Apr 2021		
	3,510,000.000	Local	100.000000	3,510,000.00	100.124304	3,514,363.07	4,363.07	3.23
		Base	100.000000	3,510,000.00	100.124304	3,514,363.07	4,363.07	2.00
64952WDB6	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/20 VAR				2.957000	01 Oct 2020		
	1,750,000.000	Local	100.000000	1,750,000.00	100.013451	1,750,235.39	235.39	1.61
		Base	100.000000	1,750,000.00	100.013451	1,750,235.39	235.39	0.99
912810RU4	US TREASURY N/B 11/46 2.875				2.875000	15 Nov 2046		
	4,075,000.000	Local	97.578614	3,976,328.52	101.242188	4,125,619.16	149,290.64	3.79
Original Face:	440,000.000	Base	97.578614	3,976,328.52	101.242188	4,125,619.16	149,290.64	2.34
912810SE9	US TREASURY N/B 11/48 3.375				3.375000	15 Nov 2048		
	12,690,000.000	Local	104.616120	13,275,785.62	111.292969	14,123,077.77	847,292.15	12.97
		Base	104.616120	13,275,785.62	111.292969	14,123,077.77	847,292.15	8.02
912810SF6	US TREASURY N/B 02/49 3				3.000000	15 Feb 2049		
	13,100,000.000	Local	102.194520	13,387,482.18	103.609375	13,572,828.13	185,345.95	12.47
		Base	102.194520	13,387,482.18	103.609375	13,572,828.13	185,345.95	7.71
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				3.789750	26 Jul 2021		
	2,700,000.000	Local	100.289754	2,707,823.37	101.264225	2,734,134.08	26,310.71	2.51
		Base	100.289754	2,707,823.37	101.264225	2,734,134.08	26,310.71	1.55
US DOLLAR Total								
	66,885,000.000	Local		67,673,436.83		68,769,390.74	1,095,953.91	63.16
Original Face:	440,000.000	Base		67,673,436.83		68,769,390.74	1,095,953.91	39.08
FIXED INCOME Total								
	779,635,000.000	Base		148,507,587.58		135,885,835.82	-12,621,751.76	77.21
Original Face:	440,000.000							

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Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
	818,803,248.750	Base		187,749,732.23		175,991,727.64	-11,758,004.59	100.00
Original Face:	440,000.000							

Holdings

As of: *March 29, 2019*



CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.355528	31 Dec 2030		
	6,095,800.740	Local	100.000000	6,095,800.74	100.000000	6,095,800.74	0.00	100.00
		Base	100.000000	6,095,800.74	100.000000	6,095,800.74	0.00	100.00

US DOLLAR Total	6,095,800.740	Local		6,095,800.74		6,095,800.74	0.00	100.00
		Base		6,095,800.74		6,095,800.74	0.00	100.00

CASH EQUIVALENT Total	6,095,800.740	Base		6,095,800.74		6,095,800.74	0.00	100.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

N96617126	WRIGHT MEDICAL GROUP NV RIGHT							
	952.000	Local	1.388382	1,321.74	0.000000	0.00	-1,321.74	0.00
		Base	1.388382	1,321.74	0.000000	0.00	-1,321.74	0.00

US DOLLAR Total	952.000	Local		1,321.74		0.00	-1,321.74	0.00
		Base		1,321.74		0.00	-1,321.74	0.00

EQUITY Total	952.000	Base		1,321.74		0.00	-1,321.74	0.00
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Holdings

CB AGGRESSIVE GROWTH CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC8



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		6,096,752.740	Base	6,097,122.48		6,095,800.74	-1,321.74	100.00

Holdings



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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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				2.355528	31 Dec 2030		
		2,796,957.350	Local	100.000000	2,796,957.35	100.000000	2,796,957.35	0.00
			Base	100.000000	2,796,957.35	100.000000	2,796,957.35	0.00

US DOLLAR Total		2,796,957.350	Local		2,796,957.35		2,796,957.35	0.00
			Base		2,796,957.35		2,796,957.35	0.00

CASH EQUIVALENT Total

		2,796,957.350	Base		2,796,957.35		2,796,957.35	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		16,120.000	Local	175.043641	2,821,703.49	266.490000	4,295,818.80	1,474,115.31
			Base	175.043641	2,821,703.49	266.490000	4,295,818.80	1,474,115.31

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		5,920.000	Local	154.108782	912,323.99	170.530000	1,009,537.60	97,213.61
			Base	154.108782	912,323.99	170.530000	1,009,537.60	97,213.61

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		41,220.000	Local	65.001536	2,679,363.30	71.710000	2,955,886.20	276,522.90
			Base	65.001536	2,679,363.30	71.710000	2,955,886.20	276,522.90

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		19,080.000	Local	120.953411	2,307,791.09	135.180000	2,579,234.40	271,443.31
			Base	120.953411	2,307,791.09	135.180000	2,579,234.40	271,443.31

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		12,810.000	Local	166.108361	2,127,848.11	182.450000	2,337,184.50	209,336.39
			Base	166.108361	2,127,848.11	182.450000	2,337,184.50	209,336.39

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		4,078.000	Local 966.600826	3,941,798.17	1,173.310000	4,784,758.18	842,960.01	3.11
			Base 966.600826	3,941,798.17	1,173.310000	4,784,758.18	842,960.01	3.11
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		1,627.000	Local 976.450473	1,588,684.92	1,176.890000	1,914,800.03	326,115.11	1.25
			Base 976.450473	1,588,684.92	1,176.890000	1,914,800.03	326,115.11	1.25
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		5,296.000	Local 1,209.155878	6,403,689.53	1,780.750000	9,430,852.00	3,027,162.47	6.14
			Base 1,209.155878	6,403,689.53	1,780.750000	9,430,852.00	3,027,162.47	6.14
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		22,910.000	Local 89.824569	2,057,880.88	109.300000	2,504,063.00	446,182.12	1.63
			Base 89.824569	2,057,880.88	109.300000	2,504,063.00	446,182.12	1.63
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR							
		35,010.000	Local 100.044920	3,502,572.65	83.970000	2,939,789.70	-562,782.95	1.91
			Base 100.044920	3,502,572.65	83.970000	2,939,789.70	-562,782.95	1.91
037833100	APPLE INC COMMON STOCK USD.00001							
		19,240.000	Local 164.360550	3,162,296.98	189.950000	3,654,638.00	492,341.02	2.38
			Base 164.360550	3,162,296.98	189.950000	3,654,638.00	492,341.02	2.38
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
		17,640.000	Local 90.339170	1,593,582.95	88.830000	1,566,961.20	-26,621.75	1.02
			Base 90.339170	1,593,582.95	88.830000	1,566,961.20	-26,621.75	1.02
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		9,150.000	Local 289.804681	2,651,712.83	236.380000	2,162,877.00	-488,835.83	1.41
			Base 289.804681	2,651,712.83	236.380000	2,162,877.00	-488,835.83	1.41
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		5,290.000	Local 445.374198	2,356,029.51	427.370000	2,260,787.30	-95,242.21	1.47
			Base 445.374198	2,356,029.51	427.370000	2,260,787.30	-95,242.21	1.47
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		13,740.000	Local 146.923686	2,018,731.44	135.490000	1,861,632.60	-157,098.84	1.21
			Base 146.923686	2,018,731.44	135.490000	1,861,632.60	-157,098.84	1.21

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	3,280.000	Local 386.533137	1,267,828.69	710.310000	2,329,816.80	1,061,988.11	1.52	
			Base 386.533137	1,267,828.69	710.310000	2,329,816.80	1,061,988.11	1.52	
191216100	COCA COLA CO/THE COMMON STOCK USD.25	40,860.000	Local 45.292291	1,850,643.01	46.860000	1,914,699.60	64,056.59	1.25	
			Base 45.292291	1,850,643.01	46.860000	1,914,699.60	64,056.59	1.25	
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01	77,360.000	Local 36.708589	2,839,776.43	39.980000	3,092,852.80	253,076.37	2.01	
			Base 36.708589	2,839,776.43	39.980000	3,092,852.80	253,076.37	2.01	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005	11,074.000	Local 189.085728	2,093,935.35	242.140000	2,681,458.36	587,523.01	1.74	
			Base 189.085728	2,093,935.35	242.140000	2,681,458.36	587,523.01	1.74	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	31,150.000	Local 107.625064	3,352,520.73	111.030000	3,458,584.50	106,063.77	2.25	
			Base 107.625064	3,352,520.73	111.030000	3,458,584.50	106,063.77	2.25	
278865100	ECOLAB INC COMMON STOCK USD1.0	15,880.000	Local 135.948805	2,158,867.03	176.540000	2,803,455.20	644,588.17	1.82	
			Base 135.948805	2,158,867.03	176.540000	2,803,455.20	644,588.17	1.82	
29444U700	EQUINIX INC REIT USD.001	6,160.000	Local 407.283425	2,508,865.90	453.160000	2,791,465.60	282,599.70	1.82	
			Base 407.283425	2,508,865.90	453.160000	2,791,465.60	282,599.70	1.82	
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006	40,820.000	Local 154.178057	6,293,548.28	166.690000	6,804,285.80	510,737.52	4.43	
			Base 154.178057	6,293,548.28	166.690000	6,804,285.80	510,737.52	4.43	
384802104	WW GRAINGER INC COMMON STOCK USD.5	10,450.000	Local 255.012959	2,664,885.42	300.930000	3,144,718.50	479,833.08	2.05	
			Base 255.012959	2,664,885.42	300.930000	3,144,718.50	479,833.08	2.05	
400110102	GRUBHUB INC COMMON STOCK USD.0001	22,170.000	Local 75.845714	1,681,499.48	69.470000	1,540,149.90	-141,349.58	1.00	
			Base 75.845714	1,681,499.48	69.470000	1,540,149.90	-141,349.58	1.00	

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
437076102	HOME DEPOT INC COMMON STOCK USD.05		15,070.000	Local	166.699013	2,512,154.12	191.890000	2,891,782.30	379,628.18	1.88
				Base	166.699013	2,512,154.12	191.890000	2,891,782.30	379,628.18	1.88
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		22,100.000	Local	139.518190	3,083,352.00	158.920000	3,512,132.00	428,780.00	2.29
				Base	139.518190	3,083,352.00	158.920000	3,512,132.00	428,780.00	2.29
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0		14,810.000	Local	131.132454	1,942,071.65	139.790000	2,070,289.90	128,218.25	1.35
				Base	131.132454	1,942,071.65	139.790000	2,070,289.90	128,218.25	1.35
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK		10,297.000	Local	116.791278	1,202,599.79	150.630000	1,551,037.11	348,437.32	1.01
				Base	116.791278	1,202,599.79	150.630000	1,551,037.11	348,437.32	1.01
594918104	MICROSOFT CORP COMMON STOCK USD.00000625		58,120.000	Local	82.158963	4,775,078.94	117.940000	6,854,672.80	2,079,593.86	4.46
				Base	82.158963	4,775,078.94	117.940000	6,854,672.80	2,079,593.86	4.46
67059N108	NUTANIX INC A COMMON STOCK USD.000025		44,970.000	Local	39.287059	1,766,739.04	37.740000	1,697,167.80	-69,571.24	1.10
				Base	39.287059	1,766,739.04	37.740000	1,697,167.80	-69,571.24	1.10
67066G104	NVIDIA CORP COMMON STOCK USD.001		9,120.000	Local	151.802217	1,384,436.22	179.560000	1,637,587.20	253,150.98	1.07
				Base	151.802217	1,384,436.22	179.560000	1,637,587.20	253,150.98	1.07
68389X105	ORACLE CORP COMMON STOCK USD.01		62,540.000	Local	47.404952	2,964,705.68	53.710000	3,359,023.40	394,317.72	2.19
				Base	47.404952	2,964,705.68	53.710000	3,359,023.40	394,317.72	2.19
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001		11,830.000	Local	157.134344	1,858,899.29	242.880000	2,873,270.40	1,014,371.11	1.87
				Base	157.134344	1,858,899.29	242.880000	2,873,270.40	1,014,371.11	1.87
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		32,360.000	Local	65.507223	2,119,813.75	103.840000	3,360,262.40	1,240,448.65	2.19
				Base	65.507223	2,119,813.75	103.840000	3,360,262.40	1,240,448.65	2.19

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



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
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	8,442.000	Local		175.164302	1,478,737.04	152.280000	1,285,547.76	-193,189.28	0.84
		Base		175.164302	1,478,737.04	152.280000	1,285,547.76	-193,189.28	0.84
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	41,920.000	Local		56.459766	2,366,793.40	57.030000	2,390,697.60	23,904.20	1.56
		Base		56.459766	2,366,793.40	57.030000	2,390,697.60	23,904.20	1.56
756577102	RED HAT INC COMMON STOCK USD.0001								
	12,830.000	Local		116.870526	1,499,448.85	182.700000	2,344,041.00	844,592.15	1.53
		Base		116.870526	1,499,448.85	182.700000	2,344,041.00	844,592.15	1.53
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	940.000	Local		362.997096	341,217.27	410.620000	385,982.80	44,765.53	0.25
		Base		362.997096	341,217.27	410.620000	385,982.80	44,765.53	0.25
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	34,150.000	Local		69.186578	2,362,721.64	43.570000	1,487,915.50	-874,806.14	0.97
		Base		69.186578	2,362,721.64	43.570000	1,487,915.50	-874,806.14	0.97
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	69,000.000	Local		44.861729	3,095,459.33	42.760000	2,950,440.00	-145,019.33	1.92
		Base		44.861729	3,095,459.33	42.760000	2,950,440.00	-145,019.33	1.92
848637104	SPLUNK INC COMMON STOCK USD.001								
	21,350.000	Local		84.168382	1,796,994.95	124.600000	2,660,210.00	863,215.05	1.73
		Base		84.168382	1,796,994.95	124.600000	2,660,210.00	863,215.05	1.73
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	23,250.000	Local		90.799359	2,111,085.10	106.070000	2,466,127.50	355,042.40	1.60
		Base		90.799359	2,111,085.10	106.070000	2,466,127.50	355,042.40	1.60
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	12,890.000	Local		192.441645	2,480,572.80	273.720000	3,528,250.80	1,047,678.00	2.30
		Base		192.441645	2,480,572.80	273.720000	3,528,250.80	1,047,678.00	2.30
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	20,280.000	Local		114.305775	2,318,121.11	111.740000	2,266,087.20	-52,033.91	1.47
		Base		114.305775	2,318,121.11	111.740000	2,266,087.20	-52,033.91	1.47

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	16,830.000	Local		208.921667	3,516,151.65	247.260000	4,161,385.80	645,234.15	2.71
		Base		208.921667	3,516,151.65	247.260000	4,161,385.80	645,234.15	2.71
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	39,020.000	Local		111.523209	4,351,635.60	156.190000	6,094,533.80	1,742,898.20	3.97
		Base		111.523209	4,351,635.60	156.190000	6,094,533.80	1,742,898.20	3.97
928563402	VMWARE INC CLASS A COMMON STOCK USD.01								
	10,890.000	Local		103.372730	1,125,729.03	180.510000	1,965,753.90	840,024.87	1.28
		Base		103.372730	1,125,729.03	180.510000	1,965,753.90	840,024.87	1.28
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								
	45,287.000	Local		35.537363	1,609,380.54	44.910000	2,033,839.17	424,458.63	1.32
		Base		35.537363	1,609,380.54	44.910000	2,033,839.17	424,458.63	1.32
98978V103	ZOETIS INC COMMON STOCK USD.01								
	34,990.000	Local		70.719947	2,474,490.96	100.670000	3,522,443.30	1,047,952.34	2.29
		Base		70.719947	2,474,490.96	100.670000	3,522,443.30	1,047,952.34	2.29
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
	41,659.000	Local		50.614639	2,108,555.23	54.380000	2,265,416.42	156,861.19	1.47
		Base		50.614639	2,108,555.23	54.380000	2,265,416.42	156,861.19	1.47
G5494J103	LINDE PLC COMMON STOCK EUR.001								
	13,830.000	Local		160.981162	2,226,369.47	175.930000	2,433,111.90	206,742.43	1.58
		Base		160.981162	2,226,369.47	175.930000	2,433,111.90	206,742.43	1.58
US DOLLAR Total									
	1,217,110.000	Local			127,711,694.61		150,869,317.33	23,157,622.72	98.18
		Base			127,711,694.61		150,869,317.33	23,157,622.72	98.18
EQUITY Total									
	1,217,110.000	Base			127,711,694.61		150,869,317.33	23,157,622.72	98.18

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CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		4,014,067.350	Base	130,508,651.96		153,666,274.68	23,157,622.72	100.00

Holdings

As of: March 29, 2019



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.355528	31 Dec 2030		
		2,043,198.570	Local	100.000000			2,043,198.57	0.00
			Base	100.000000			2,043,198.57	0.00
				2,043,198.57	100.000000			3.55
				2,043,198.57	100.000000			3.55

US DOLLAR Total								
		2,043,198.570	Local			2,043,198.57	0.00	3.55
			Base			2,043,198.57	0.00	3.55

CASH EQUIVALENT Total

		2,043,198.570	Base			2,043,198.57	0.00	3.55
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EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5							
		26,534.000	Local	37.622162			1,395,688.40	397,421.95
			Base	37.622162			1,395,688.40	397,421.95
				998,266.45	52.600000			2.42
				998,266.45	52.600000			2.42

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		18,720.000	Local	27.379101			548,683.20	36,146.42
			Base	27.379101			548,683.20	36,146.42
				512,536.78	29.310000			0.95
				512,536.78	29.310000			0.95

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		17,840.000	Local	56.412231			886,291.20	-120,103.00
			Base	56.412231			886,291.20	-120,103.00
				1,006,394.20	49.680000			1.54
				1,006,394.20	49.680000			1.54

00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001							
		54,060.000	Local	8.761529			442,751.40	-30,896.84
			Base	8.761529			442,751.40	-30,896.84
				473,648.24	8.190000			0.77
				473,648.24	8.190000			0.77

023111206	AMARIN CORP PLC ADR ADR GBP.1							
		111,923.000	Local	5.960181			2,323,521.48	1,656,440.14
			Base	5.960181			2,323,521.48	1,656,440.14
				667,081.34	20.760000			4.04
				667,081.34	20.760000			4.04

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06417N103	BANK OZK COMMON STOCK		22,110.000	26.330614	582,169.87	28.980000	640,747.80	58,577.93	1.11
		Local		26.330614	582,169.87	28.980000	640,747.80	58,577.93	1.11
092113109	BLACK HILLS CORP COMMON STOCK USD1.0		15,070.000	57.724452	869,907.49	74.070000	1,116,234.90	246,327.41	1.94
		Local		57.724452	869,907.49	74.070000	1,116,234.90	246,327.41	1.94
105368203	BRANDYWINE REALTY TRUST REIT USD.01		38,560.000	15.768101	608,017.99	15.860000	611,561.60	3,543.61	1.06
		Local		15.768101	608,017.99	15.860000	611,561.60	3,543.61	1.06
12739A100	CADENCE BANCORP COMMON STOCK		61,349.000	24.462034	1,500,721.32	18.550000	1,138,023.95	-362,697.37	1.98
		Local		24.462034	1,500,721.32	18.550000	1,138,023.95	-362,697.37	1.98
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01		50,460.000	10.365374	523,036.76	12.470000	629,236.20	106,199.44	1.09
		Local		10.365374	523,036.76	12.470000	629,236.20	106,199.44	1.09
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01		25,077.000	26.761152	671,089.42	22.770000	571,003.29	-100,086.13	0.99
		Local		26.761152	671,089.42	22.770000	571,003.29	-100,086.13	0.99
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01		36,540.000	16.977372	620,353.17	17.080000	624,103.20	3,750.03	1.08
		Local		16.977372	620,353.17	17.080000	624,103.20	3,750.03	1.08
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001		20,436.000	25.200788	515,003.31	24.790000	506,608.44	-8,394.87	0.88
		Local		25.200788	515,003.31	24.790000	506,608.44	-8,394.87	0.88
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001		6,810.000	85.716034	583,726.19	46.960000	319,797.60	-263,928.59	0.56
		Local		85.716034	583,726.19	46.960000	319,797.60	-263,928.59	0.56
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333		8,470.000	88.667767	751,015.99	45.940000	389,111.80	-361,904.19	0.68
		Local		88.667767	751,015.99	45.940000	389,111.80	-361,904.19	0.68

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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
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
	49,610.000	Local	16.019957	794,750.09	7.310000	362,649.10	-432,100.99	0.63	
		Base	16.019957	794,750.09	7.310000	362,649.10	-432,100.99	0.63	
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	19,530.000	Local	40.835837	797,523.90	27.230000	531,801.90	-265,722.00	0.92	
		Base	40.835837	797,523.90	27.230000	531,801.90	-265,722.00	0.92	
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	11,098.000	Local	49.012472	543,940.41	58.400000	648,123.20	104,182.79	1.13	
		Base	49.012472	543,940.41	58.400000	648,123.20	104,182.79	1.13	
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	9,870.000	Local	75.299565	743,206.71	64.450000	636,121.50	-107,085.21	1.11	
		Base	75.299565	743,206.71	64.450000	636,121.50	-107,085.21	1.11	
30040P103	EVERTEC INC COMMON STOCK USD.01								
	17,641.000	Local	18.185628	320,812.67	27.810000	490,596.21	169,783.54	0.85	
		Base	18.185628	320,812.67	27.810000	490,596.21	169,783.54	0.85	
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	20,411.000	Local	40.656700	829,843.90	39.820000	812,766.02	-17,077.88	1.41	
		Base	40.656700	829,843.90	39.820000	812,766.02	-17,077.88	1.41	
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
	42,201.000	Local	14.258457	601,721.15	9.840000	415,257.84	-186,463.31	0.72	
		Base	14.258457	601,721.15	9.840000	415,257.84	-186,463.31	0.72	
361448103	GATX CORP COMMON STOCK USD.625								
	7,928.000	Local	63.243585	501,395.14	76.370000	605,461.36	104,066.22	1.05	
		Base	63.243585	501,395.14	76.370000	605,461.36	104,066.22	1.05	
389375106	GRAY TELEVISION INC COMMON STOCK								
	64,823.000	Local	12.604035	817,031.39	21.360000	1,384,619.28	567,587.89	2.41	
		Base	12.604035	817,031.39	21.360000	1,384,619.28	567,587.89	2.41	
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
	22,870.000	Local	37.212174	851,042.42	31.590000	722,463.30	-128,579.12	1.25	
		Base	37.212174	851,042.42	31.590000	722,463.30	-128,579.12	1.25	

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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
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001		11,420.000	51.048025	582,968.44	73.980000	844,851.60	261,883.16	1.47
		Local		51.048025	582,968.44	73.980000	844,851.60	261,883.16	1.47
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001		8,112.000	55.983247	454,136.10	76.080000	617,160.96	163,024.86	1.07
		Local		55.983247	454,136.10	76.080000	617,160.96	163,024.86	1.07
458334109	INTER PARFUMS INC COMMON STOCK USD.001		5,671.000	41.086385	233,000.89	75.870000	430,258.77	197,257.88	0.75
		Local		41.086385	233,000.89	75.870000	430,258.77	197,257.88	0.75
465741106	ITRON INC COMMON STOCK		17,050.000	58.041033	989,599.61	46.650000	795,382.50	-194,217.11	1.38
		Local		58.041033	989,599.61	46.650000	795,382.50	-194,217.11	1.38
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01		8,492.000	40.027129	339,910.38	68.570000	582,296.44	242,386.06	1.01
		Local		40.027129	339,910.38	68.570000	582,296.44	242,386.06	1.01
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01		5,835.000	94.692646	552,531.59	109.390000	638,290.65	85,759.06	1.11
		Local		94.692646	552,531.59	109.390000	638,290.65	85,759.06	1.11
52471Y106	LEGACY TEXAS FINANCIAL GROUP COMMON STOCK USD.01		14,261.000	41.049241	585,403.23	37.390000	533,218.79	-52,184.44	0.93
		Local		41.049241	585,403.23	37.390000	533,218.79	-52,184.44	0.93
528872302	LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001		55,654.000	12.512002	696,342.95	5.560000	309,436.24	-386,906.71	0.54
		Local		12.512002	696,342.95	5.560000	309,436.24	-386,906.71	0.54
529043101	LEXINGTON REALTY TRUST REIT USD.0001		94,442.000	9.454719	892,922.57	9.060000	855,644.52	-37,278.05	1.49
		Local		9.454719	892,922.57	9.060000	855,644.52	-37,278.05	1.49
53115L104	LIBERTY OILFIELD SERVICES A COMMON STOCK		42,180.000	19.086958	805,087.87	15.390000	649,150.20	-155,937.67	1.13
		Local		19.086958	805,087.87	15.390000	649,150.20	-155,937.67	1.13

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Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
	7,000.000	Local		78.783357	551,483.50	92.750000	649,250.00	97,766.50	1.13
		Base		78.783357	551,483.50	92.750000	649,250.00	97,766.50	1.13
55345K103	MRC GLOBAL INC COMMON STOCK USD.01								
	39,860.000	Local		17.357086	691,853.46	17.480000	696,752.80	4,899.34	1.21
		Base		17.357086	691,853.46	17.480000	696,752.80	4,899.34	1.21
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01								
	13,421.000	Local		38.023146	510,308.64	37.200000	499,261.20	-11,047.44	0.87
		Base		38.023146	510,308.64	37.200000	499,261.20	-11,047.44	0.87
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	29,428.000	Local		17.294350	508,938.14	17.830000	524,701.24	15,763.10	0.91
		Base		17.294350	508,938.14	17.830000	524,701.24	15,763.10	0.91
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
	19,685.000	Local		38.813686	764,047.41	28.780000	566,534.30	-197,513.11	0.98
		Base		38.813686	764,047.41	28.780000	566,534.30	-197,513.11	0.98
610236101	MONRO INC COMMON STOCK USD.01								
	7,343.000	Local		56.744803	416,677.09	86.520000	635,316.36	218,639.27	1.10
		Base		56.744803	416,677.09	86.520000	635,316.36	218,639.27	1.10
626755102	MURPHY USA INC COMMON STOCK								
	12,894.000	Local		67.172954	866,128.07	85.620000	1,103,984.28	237,856.21	1.92
		Base		67.172954	866,128.07	85.620000	1,103,984.28	237,856.21	1.92
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK								
	11,263.000	Local		44.136085	497,104.73	46.640000	525,306.32	28,201.59	0.91
		Base		44.136085	497,104.73	46.640000	525,306.32	28,201.59	0.91
65487K100	NLIGHT INC COMMON STOCK								
	30,590.000	Local		22.730505	695,326.16	22.280000	681,545.20	-13,780.96	1.18
		Base		22.730505	695,326.16	22.280000	681,545.20	-13,780.96	1.18
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
	30,222.000	Local		26.426066	798,648.56	31.750000	959,548.50	160,899.94	1.67
		Base		26.426066	798,648.56	31.750000	959,548.50	160,899.94	1.67

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STATE STREET

As of: March 29, 2019

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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
68555P100	ORBCOMM INC COMMON STOCK USD.001		77,760.000	Local 10.032106	780,096.59	6.780000	527,212.80	-252,883.79	0.92
				Base 10.032106	780,096.59	6.780000	527,212.80	-252,883.79	0.92
68621T102	ORIGIN BANCORP INC COMMON STOCK		5,950.000	Local 35.943390	213,863.17	34.050000	202,597.50	-11,265.67	0.35
				Base 35.943390	213,863.17	34.050000	202,597.50	-11,265.67	0.35
69007J106	OUTFRONT MEDIA INC REIT USD.01		18,940.000	Local 18.215868	345,008.54	23.400000	443,196.00	98,187.46	0.77
				Base 18.215868	345,008.54	23.400000	443,196.00	98,187.46	0.77
69349H107	PNM RESOURCES INC COMMON STOCK		9,469.000	Local 37.260193	352,816.77	47.340000	448,262.46	95,445.69	0.78
				Base 37.260193	352,816.77	47.340000	448,262.46	95,445.69	0.78
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001		78,784.000	Local 7.338331	578,143.10	6.910000	544,397.44	-33,745.66	0.95
				Base 7.338331	578,143.10	6.910000	544,397.44	-33,745.66	0.95
737630103	POTLATCHDELTIC CORP REIT USD1.0		8,832.000	Local 35.894982	317,024.48	37.790000	333,761.28	16,736.80	0.58
				Base 35.894982	317,024.48	37.790000	333,761.28	16,736.80	0.58
74267C106	PROASSURANCE CORP COMMON STOCK USD.01		17,006.000	Local 49.218203	837,004.76	34.610000	588,577.66	-248,427.10	1.02
				Base 49.218203	837,004.76	34.610000	588,577.66	-248,427.10	1.02
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001		6,331.000	Local 36.347477	230,115.88	69.260000	438,485.06	208,369.18	0.76
				Base 36.347477	230,115.88	69.260000	438,485.06	208,369.18	0.76
74874Q100	QUINSTREET INC COMMON STOCK USD.001		27,077.000	Local 13.611814	368,567.08	13.390000	362,561.03	-6,006.05	0.63
				Base 13.611814	368,567.08	13.390000	362,561.03	-6,006.05	0.63
750236101	RADIAN GROUP INC COMMON STOCK USD.001		33,583.000	Local 17.639080	592,373.21	20.740000	696,511.42	104,138.21	1.21
				Base 17.639080	592,373.21	20.740000	696,511.42	104,138.21	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
753422104	RAPID7 INC COMMON STOCK USD.01								
	17,130.000	Local		23.418336	401,156.09	50.610000	866,949.30	465,793.21	1.51
		Base		23.418336	401,156.09	50.610000	866,949.30	465,793.21	1.51
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001								
	5,233.000	Local		38.506730	201,505.72	107.800000	564,117.40	362,611.68	0.98
		Base		38.506730	201,505.72	107.800000	564,117.40	362,611.68	0.98
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
	19,688.000	Local		39.695479	781,524.59	41.810000	823,155.28	41,630.69	1.43
		Base		39.695479	781,524.59	41.810000	823,155.28	41,630.69	1.43
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
	5,630.000	Local		100.652988	566,676.32	131.840000	742,259.20	175,582.88	1.29
		Base		100.652988	566,676.32	131.840000	742,259.20	175,582.88	1.29
816850101	SEMTECH CORP COMMON STOCK USD.01								
	8,536.000	Local		36.357166	310,344.77	50.910000	434,567.76	124,222.99	0.75
		Base		36.357166	310,344.77	50.910000	434,567.76	124,222.99	0.75
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	19,162.000	Local		32.769217	627,923.73	40.150000	769,354.30	141,430.57	1.34
		Base		32.769217	627,923.73	40.150000	769,354.30	141,430.57	1.34
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	24,670.000	Local		27.062567	667,633.53	29.630000	730,972.10	63,338.57	1.27
		Base		27.062567	667,633.53	29.630000	730,972.10	63,338.57	1.27
830879102	SKYWEST INC COMMON STOCK								
	16,300.000	Local		49.689216	809,934.22	54.290000	884,927.00	74,992.78	1.54
		Base		49.689216	809,934.22	54.290000	884,927.00	74,992.78	1.54
83191H107	SMART SAND INC COMMON STOCK USD.001								
	114,729.000	Local		8.606389	987,402.45	4.450000	510,544.05	-476,858.40	0.89
		Base		8.606389	987,402.45	4.450000	510,544.05	-476,858.40	0.89
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	41,190.000	Local		20.717578	853,357.02	21.540000	887,232.60	33,875.58	1.54
		Base		20.717578	853,357.02	21.540000	887,232.60	33,875.58	1.54

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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
862121100	STORE CAPITAL CORP REIT USD.01								
	12,970.000	Local	23.488992	304,652.23	33.500000	434,495.00	129,842.77	0.75	
		Base	23.488992	304,652.23	33.500000	434,495.00	129,842.77	0.75	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	77,103.000	Local	14.211215	1,095,727.28	11.410000	879,745.23	-215,982.05	1.53	
		Base	14.211215	1,095,727.28	11.410000	879,745.23	-215,982.05	1.53	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	14,907.000	Local	44.829822	668,278.15	51.760000	771,586.32	103,308.17	1.34	
		Base	44.829822	668,278.15	51.760000	771,586.32	103,308.17	1.34	
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	30,696.000	Local	24.658816	756,927.03	20.430000	627,119.28	-129,807.75	1.09	
		Base	24.658816	756,927.03	20.430000	627,119.28	-129,807.75	1.09	
90214J101	2U INC COMMON STOCK USD.001								
	11,919.000	Local	50.580238	602,865.86	70.850000	844,461.15	241,595.29	1.47	
		Base	50.580238	602,865.86	70.850000	844,461.15	241,595.29	1.47	
90333L201	US CONCRETE INC COMMON STOCK USD.001								
	11,520.000	Local	52.882098	609,201.77	41.420000	477,158.40	-132,043.37	0.83	
		Base	52.882098	609,201.77	41.420000	477,158.40	-132,043.37	0.83	
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
	34,370.000	Local	17.746570	609,949.61	17.360000	596,663.20	-13,286.41	1.04	
		Base	17.746570	609,949.61	17.360000	596,663.20	-13,286.41	1.04	
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
	15,711.000	Local	35.395984	556,106.31	53.270000	836,924.97	280,818.66	1.45	
		Base	35.395984	556,106.31	53.270000	836,924.97	280,818.66	1.45	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	25,901.000	Local	33.308746	862,729.84	28.890000	748,279.89	-114,449.95	1.30	
		Base	33.308746	862,729.84	28.890000	748,279.89	-114,449.95	1.30	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	16,707.000	Local	39.207187	655,034.48	44.430000	742,292.01	87,257.53	1.29	
		Base	39.207187	655,034.48	44.430000	742,292.01	87,257.53	1.29	

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



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
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
	16,430.000	Local	37.470055	615,633.01	43.450000	713,883.50	98,250.49	1.24	
		Base	37.470055	615,633.01	43.450000	713,883.50	98,250.49	1.24	
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.001								
	45,827.000	Local	15.389241	705,242.77	13.750000	630,121.25	-75,121.52	1.09	
		Base	15.389241	705,242.77	13.750000	630,121.25	-75,121.52	1.09	
G73268107	QUOTIENT LTD COMMON STOCK								
	104,003.000	Local	5.809798	604,236.37	9.010000	937,067.03	332,830.66	1.63	
		Base	5.809798	604,236.37	9.010000	937,067.03	332,830.66	1.63	
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
	39,916.000	Local	16.453177	656,745.01	9.650000	385,189.40	-271,555.61	0.67	
		Base	16.453177	656,745.01	9.650000	385,189.40	-271,555.61	0.67	
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
	23,364.000	Local	26.965163	630,014.07	31.100000	726,620.40	96,606.33	1.26	
		Base	26.965163	630,014.07	31.100000	726,620.40	96,606.33	1.26	
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK								
	118,480.000	Local	13.355956	1,582,413.67	5.620000	665,857.60	-916,556.07	1.16	
		Base	13.355956	1,582,413.67	5.620000	665,857.60	-916,556.07	1.16	
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0								
	51,670.000	Local	24.572932	1,269,683.41	16.560000	855,655.20	-414,028.21	1.49	
		Base	24.572932	1,269,683.41	16.560000	855,655.20	-414,028.21	1.49	
US DOLLAR Total									
	2,452,258.000	Local		53,724,568.58		55,523,876.51	1,799,307.93	96.45	
		Base		53,724,568.58		55,523,876.51	1,799,307.93	96.45	
EQUITY Total									
	2,452,258.000	Base		53,724,568.58		55,523,876.51	1,799,307.93	96.45	

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		4,495,456.570	Base	55,767,767.15		57,567,075.08	1,799,307.93	100.00

Holdings



CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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				2.355528	31 Dec 2030		
		12,022,750.870	Local	100.000000		12,022,750.87	0.00	100.00
			Base	100.000000		12,022,750.87	0.00	100.00

US DOLLAR Total								
		12,022,750.870	Local			12,022,750.87	0.00	100.00
			Base			12,022,750.87	0.00	100.00

CASH EQUIVALENT Total								
		12,022,750.870	Base			12,022,750.87	0.00	100.00

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		12,022,750.87	Base	12,022,750.87		12,022,750.87	0.00	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,151.78	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	8,151.78	8,151.78	6	9.14
		8,151.78	8,151.78	6	9.14
COMMON STOCK					
44	CUSIP # 018522300 ALLETE INC	3,618.12	3,394.18	3	0.00
114	CUSIP # 03852U106 ARAMARK	3,368.70	4,280.88	2	0.00
121	CUSIP # 04316A108 ARTISAN PARTNERS ASSET MGMT INC	3,045.57	3,785.56	2	0.00
61	CUSIP # 044186104 ASHLAND GLOBAL HOLDINGS INC	4,765.93	4,952.95	3	0.00
91	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	5,290.74	4,442.88	4	0.00
58	CUSIP # 117043109 BRUNSWICK CORP	2,919.14	3,621.38	2	0.00
235	CUSIP # 13123X102 CALLON PETROLEUM COMPANY	1,774.25	2,398.53	1	0.00
35	CUSIP # 133131102 CAMDEN PROPERTY TRUST	3,552.50	3,264.85	2	28.00
36	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	5,229.00	4,329.15	4	0.00
49	CUSIP # 200340107 COMERICA INC	3,592.68	4,647.44	3	30.82

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
158	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	4,313.40	4,432.92	3	43.45
53	CUSIP # 23283R100 CYRUSONE INC	2,779.32	2,758.71	2	0.00
70	CUSIP # 24906P109 DENTSPLY SIRONA INC	3,471.30	3,363.45	2	6.13
48	CUSIP # 29275Y102 ENERSYS	3,127.68	3,661.68	2	0.00
42	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	3,822.00	4,393.96	3	0.00
79	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,068.50	4,239.62	3	0.00
29	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	3,310.93	3,595.86	2	0.00
128	CUSIP # 421946104 HEALTHCARE REALTY TRUST INC	4,110.08	3,779.43	3	0.00
63	CUSIP # 428291108 HEXCEL CORP	4,357.08	4,343.41	3	0.00
34	CUSIP # 431475102 HILL ROM HOLDINGS INC	3,599.24	3,177.57	3	0.00
77	CUSIP # 45073V108 ITT INC	4,466.00	4,461.86	3	10.44
57	CUSIP # 450828108 IBERIABANK CORP	4,087.47	4,648.41	3	24.51
41	CUSIP # 45688C107 INGEVITY CORP	4,330.01	3,695.00	3	0.00
142	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	2,983.42	3,253.81	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 537008104 LITTELFUSE INC	2,919.68	3,366.12	2	0.00
13	CUSIP # 55825T103 MADISON QUARE GARDEN CO-A	3,810.69	3,738.65	3	0.00
97	CUSIP # 574599106 MASCO CORPORATION	3,813.07	3,031.35	3	0.00
30	CUSIP # 693656100 PVH CORP	3,658.50	4,186.41	3	0.00
95	CUSIP # 701877102 PARSLEY ENERGY INC	1,833.50	2,524.65	1	0.00
76	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	4,157.20	4,848.27	3	0.00
	CUSIP # 73179P106 POLYONE CORPORATION	0.00	0.00	0	18.14
162	CUSIP # 76169B102 REXNORD CORP	4,072.68	4,666.31	3	0.00
353	CUSIP # 78442P106 SLM CORPORATION	3,498.23	4,055.01	2	0.00
26	CUSIP # 833034101 SNAP-ON INC	4,069.52	4,317.66	3	0.00
46	CUSIP # 85917A100 STERLING BANCORP	856.98	910.45	1	0.00
71	CUSIP # 89469A104 TREEHOUSE FOODS INC	4,583.05	3,742.14	3	0.00
38	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	2,088.48	2,082.25	1	0.00
		129,344.64	134,392.76	91	161.49

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
FOREIGN STOCK					
151	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	3,003.39	2,789.80	2	0.00
29	CUSIP # G84720104 STERIS PLC	3,712.87	3,313.31	3	0.00
		6,716.26	6,103.11	5	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
BRAZIL REAL						
BRAZIL						
RECEIVABLE FOR INVESTMENTS SOLD		3,099,345.08	0.00	3,099,345.08		0.00
		796,398.77	0.00	796,343.23	0.28	-55.54
NON-BASE CURRENCY		16.72	0.00	16.72		0.00
		4.22	0.00	4.30	0.00	0.08
SUBTOTAL BRAZIL REAL		3,099,361.80	0.00	3,099,361.80		0.00
		796,402.99	0.00	796,347.53	0.28	-55.46
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL		3,099,361.80	0.00	3,099,361.80		0.00
		796,402.99	0.00	796,347.53	0.28	-55.46
HONG KONG DOLLAR						
HONG KONG						
PAYABLE FOR INVESTMENTS PURCHASED		-22,260,388.64	0.00	-22,260,388.64		0.00
		-2,835,736.36	0.00	-2,835,736.35	-0.99	0.01
NON-BASE CURRENCY		0.22	0.00	0.22		0.00
		0.02	0.00	0.03	0.00	0.01
FFX CONTRACTS RECEIVABLE		18,966,591.76	0.00	18,966,591.76		0.00
		2,416,218.68	0.00	2,416,141.72	0.84	-76.96
RECEIVABLE FOR INVESTMENTS SOLD		3,293,796.88	0.00	3,293,796.88		0.00
		419,594.63	0.00	419,594.63	0.15	0.00
SUBTOTAL HONG KONG DOLLAR		0.22	0.00	0.22		0.00
		76.97	0.00	0.03	-0.00	-76.94

Shares/Par Security ID Description Link Ref	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 HONG KONG DOLLAR		0.22	0.00	0.22		0.00
		76.97	0.00	0.03	-0.00	-76.94
HUNGARIAN FORINT						
HUNGARY						
NON-BASE CURRENCY		1.95	0.00	1.95		0.00
		0.00	0.00	0.01	0.00	0.01
INDIAN RUPEE						
INDIA						
RECEIVABLE FOR INVESTMENTS SOLD		128,493,517.48	0.00	128,493,517.48		0.00
		1,854,832.45	0.00	1,854,354.46	0.65	-477.99
PAYABLE FOR INVESTMENTS PURCHASED		-200,654,058.86	0.00	-200,654,058.86		0.00
		-2,896,485.89	0.00	-2,895,739.45	-1.01	746.44
SUBTOTAL INDIAN RUPEE		-72,160,541.38	0.00	-72,160,541.38		0.00
		-1,041,653.44	0.00	-1,041,384.99	-0.36	268.45
TOTAL CASH & CASH EQUIVALENTS INDIAN RUPEE		-72,160,541.38	0.00	-72,160,541.38		0.00
		-1,041,653.44	0.00	-1,041,384.99	-0.36	268.45
NEW TAIWAN DOLLAR						
TAIWAN						
NON-BASE CURRENCY		27,918,684.00	0.00	27,918,684.00		0.00
		905,120.18	0.00	905,847.86	0.32	727.68
PAYABLE FOR INVESTMENTS PURCHASED		-68,459,680.00	0.00	-68,459,680.00		0.00
		-2,221,238.46	0.00	-2,221,238.46	-0.77	0.00

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD		24,191,121.00	0.00	24,191,121.00		0.00
		784,903.59	0.00	784,903.59	0.27	0.00
SUBTOTAL NEW TAIWAN DOLLAR		-16,349,875.00	0.00	-16,349,875.00		0.00
		-531,214.69	0.00	-530,487.01	-0.18	727.68
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR		-16,349,875.00	0.00	-16,349,875.00		0.00
		-531,214.69	0.00	-530,487.01	-0.18	727.68
POLISH ZLOTY						
POLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	8,124.50	0.00		0.00
		0.00	2,119.15	0.00	0.00	0.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						
RECEIVABLE FOR INVESTMENTS SOLD		9,873,014.02	0.00	9,873,014.02		0.00
		684,615.69	0.00	684,531.34	0.24	-84.35
NON-BASE CURRENCY		2,738,645.49	0.00	2,738,645.49		0.00
		189,746.85	0.00	189,903.48	0.07	156.63
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-10,234,998.21	0.00	-10,234,998.21		0.00
		-706,687.79	0.00	-709,629.00	-0.25	-2,941.21
SUBTOTAL SOUTH AFRICAN RAND		2,376,661.30	0.00	2,376,661.30		0.00
		167,674.75	0.00	164,805.82	0.06	-2,868.93
TOTAL CASH & CASH EQUIVALENTS SOUTH AFRICAN RAND		2,376,661.30	0.00	2,376,661.30		0.00
		167,674.75	0.00	164,805.82	0.06	-2,868.93
SOUTH KOREAN WON						
SOUTH KOREA						

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	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		-2,872,537,047.00	0.00	-2,872,537,047.00		0.00
		-2,530,647.68	0.00	-2,530,647.69	-0.88	-0.01
RECEIVABLE FOR INVESTMENTS SOLD		3,882,053,554.00	0.00	3,882,053,554.00		0.00
		3,420,011.54	0.00	3,420,011.54	1.19	0.00
SUBTOTAL SOUTH KOREAN WON		1,009,516,507.00	0.00	1,009,516,507.00		0.00
		889,363.86	0.00	889,363.85	0.31	-0.01
TOTAL CASH & CASH EQUIVALENTS SOUTH KOREAN WON		1,009,516,507.00	0.00	1,009,516,507.00		0.00
		889,363.86	0.00	889,363.85	0.31	-0.01
THAILAND BAHT						
THAILAND						
RECEIVABLE FOR INVESTMENTS SOLD		19,260,568.75	0.00	19,260,568.75		0.00
		606,918.82	0.00	606,918.82	0.21	0.00
U.S. DOLLAR						
UNITED STATES						
RECEIVABLE FOR INVESTMENTS SOLD		1,667,731.92	0.00	1,667,731.92		0.00
		1,667,731.92	0.00	1,667,731.92	0.58	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-200,034.06	0.00	-200,034.06		0.00
		-200,034.06	0.00	-200,034.06	-0.07	0.00
CASH		18,304.94	0.00	18,304.94		0.00
		18,304.94	0.00	18,304.94	0.01	0.00

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR CUSTODIAN FEES		-40,006.81	0.00	-40,006.81		0.00
		-40,006.81	0.00	-40,006.81	-0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,416,218.68	0.00	-2,416,218.68		0.00
		-2,416,218.68	0.00	-2,416,218.68	-0.84	0.00
PAYABLE FOR TRUSTEE FEES		-12,151.57	0.00	-12,151.57		0.00
		-12,151.57	0.00	-12,151.57	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-2,871,922.30	0.00	-2,871,922.30		0.00
		-2,871,922.30	0.00	-2,871,922.30	-1.00	0.00
FFX CONTRACTS RECEIVABLE		706,687.79	0.00	706,687.79		0.00
		706,687.79	0.00	706,687.79	0.25	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,468.00	0.00	-2,468.00		0.00
		-2,468.00	0.00	-2,468.00	0.00	0.00
6,067,072.430 BLACKROCK FEDERAL FUND 30	100.0000	6,067,072.43	14,323.73	6,067,072.43		0.00
99VVBjNY8 0.110%	100.0000	6,067,072.43	14,323.73	6,067,072.43	2.11	0.00
SUBTOTAL UNITED STATES		2,916,995.66	14,323.73	2,916,995.66		0.00
		2,916,995.66	14,323.73	2,916,995.66	1.03	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,916,995.66	14,323.73	2,916,995.66		0.00
		2,916,995.66	14,323.73	2,916,995.66	1.03	0.00
TOTAL CASH & CASH EQUIVALENTS		3,804,564.92	16,442.88	3,802,559.72	1.35	-2,005.20
PREFERRED SECURITIES						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
BRAZIL REAL						
BRAZIL						
263,200.000 GERDAU SA LB2645516	15.1100 3.8826	4,238,089.05 1,157,617.30	0.00 0.00	3,976,952.00 1,021,906.11	0.36	-261,137.05 -135,711.19
U.S. DOLLAR						
BRAZIL						
93,400.000 PETROLEO BRASILEIRO SA 71654V101 ADR	14.3000 14.3000	1,137,528.88 1,137,528.88	84,211.31 84,211.31	1,335,620.00 1,335,620.00	0.46	198,091.12 198,091.12
TOTAL PREFERRED SECURITIES		2,295,146.18	84,211.31	2,357,526.11	0.82	62,379.93
EQUITY						
BRAZIL REAL						
BRAZIL						
118,300.000 BANCO DO BRASIL SA LB2328592	48.4800 12.4573	4,693,139.55 1,347,414.09	14,544.58 3,737.33	5,735,184.00 1,473,696.33	0.51	1,042,044.45 126,282.24
316,900.000 CIA SIDERURGICA NACIONAL SA LBB019KX7	16.2000 4.1627	3,524,315.98 957,226.81	0.00 0.00	5,133,780.00 1,319,161.29	0.46	1,609,464.02 361,934.48
88,400.000 SUZANO PAPEL E CELULOSE SA LBB02GKC6	46.3000 11.8971	4,128,497.76 1,085,266.31	0.00 0.00	4,092,920.00 1,051,704.91	0.37	-35,577.76 -33,561.40
0.000 LOJAS RENNER SA LBB0CGYD8	0.0000 0.0000	0.00 0.00	2,349.30 568.72	0.00 0.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,600.000 EQUATORIAL ENERGIA SA LBB128R92	79.8500 20.5180	5,392,867.67 1,471,386.67	0.00 0.00	4,918,760.00 1,263,910.37	0.44	-474,107.67 -207,476.30
556,400.000 JBS SA LBB1V74X4	16.1400 4.1473	6,406,204.54 1,655,084.22	0.00 0.00	8,980,296.00 2,307,550.94	0.80	2,574,091.46 652,466.72
210,300.000 MRV ENGENHARIA E PARTICIPACOES LBB235JN3	14.0200 3.6025	3,141,130.82 931,022.18	0.00 0.00	2,948,406.00 757,613.90	0.26	-192,724.82 -173,408.28
122,529.000 ESTACIO PARTICIPACOES SA LBB23PBF4	26.5700 6.8274	3,609,103.39 1,012,643.91	0.00 0.00	3,255,595.53 836,548.43	0.29	-353,507.86 -176,095.48
259,200.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	43.6300 11.2110	9,788,441.30 2,753,310.08	0.00 0.00	11,308,896.00 2,905,901.28	1.01	1,520,454.70 152,591.20
330,300.000 AMBEV SA LBBG7ZWY3	16.8300 4.3246	6,119,922.80 1,530,731.49	0.00 0.00	5,558,949.00 1,428,411.49	0.50	-560,973.80 -102,320.00
90,100.000 IRB BRASIL RESSEGUROS S/A LBBYZ6D51	91.0000 23.3831	8,181,662.70 2,196,142.71	197,449.75 50,653.16	8,199,100.00 2,106,817.07	0.73	17,437.30 -89,325.64
SUBTOTAL BRAZIL		54,985,286.51	214,343.63	60,131,886.53		5,146,600.02
		14,940,228.47	54,959.21	15,451,316.01	5.37	511,087.54
TOTAL EQUITY BRAZIL REAL		54,985,286.51	214,343.63	60,131,886.53		5,146,600.02
		14,940,228.47	54,959.21	15,451,316.01	5.37	511,087.54

HONG KONG DOLLAR

CHINA

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,190,000.000 ANGANG STEEL CO LTD FH6015645 HK/00347	5.7400 0.7312	9,516,124.17 1,215,058.49	0.00 0.00	6,830,600.00 870,145.67	0.30	-2,685,524.17 -344,912.82
474,000.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	47.9500 6.1083	22,524,291.11 2,870,102.10	0.00 0.00	22,728,300.00 2,895,343.27	1.01	204,008.89 25,241.17
590,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	14.6000 1.8599	12,851,018.40 1,637,735.06	0.00 0.00	8,614,000.00 1,097,331.83	0.38	-4,237,018.40 -540,403.23
2,216,529.000 LENOVO GROUP LTD FH6218082 HK/00992	7.0600 0.8994	15,659,386.86 1,994,839.06	0.00 0.00	15,648,694.74 1,993,476.99	0.69	-10,692.12 -1,362.07
6,154,000.000 PETROCHINA CO LTD FH6226572 HK/00857	5.0900 0.6484	36,031,732.94 4,602,157.76	0.00 0.00	31,323,860.00 3,990,326.04	1.39	-4,707,872.94 -611,831.72
2,060,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250 HK/02328	8.9200 1.1363	20,387,307.52 2,603,691.53	0.00 0.00	18,375,200.00 2,340,804.71	0.81	-2,012,107.52 -262,886.82
1,180,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	7.5000 0.9554	9,214,927.86 1,179,744.16	0.00 0.00	8,850,000.00 1,127,395.71	0.39	-364,927.86 -52,348.45
2,258,000.000 AIR CHINA LTD FHB04KNF9 HK/00753	9.6600 1.2306	20,349,296.53 2,595,721.94	0.00 0.00	21,812,280.00 2,778,652.08	0.97	1,462,983.47 182,930.14
1,128,000.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1 HK/01088	17.9000 2.2803	20,000,166.18 2,556,030.66	0.00 0.00	20,191,200.00 2,572,143.76	0.90	191,033.82 16,113.10

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,853,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	6.7300 0.8573	44,157,264.19 5,637,983.53	0.00 0.00	39,390,690.00 5,017,954.24	1.75	-4,766,574.19 -620,029.29
2,028,000.000 CHINA NATIONAL BUILDING MATERI FHB0Y91C2 HK/03323	6.1900 0.7885	17,284,462.80 2,202,354.99	0.00 0.00	12,553,320.00 1,599,159.22	0.56	-4,731,142.80 -603,195.77
8,887,000.000 BANK OF CHINA LTD FHB154562 HK/03988	3.5600 0.4535	34,765,636.30 4,440,202.88	0.00 0.00	31,637,720.00 4,030,308.46	1.40	-3,127,916.30 -409,894.42
444,000.000 GUANGZHOU R&F PROPERTIES CO LT FHB19H8Y5 HK/02777	16.9800 2.1631	6,872,466.56 875,794.33	0.00 0.00	7,539,120.00 960,403.57	0.33	666,653.44 84,609.24
3,033,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	5.7500 0.7325	18,929,545.73 2,417,824.67	0.00 0.00	17,439,750.00 2,221,638.35	0.77	-1,489,795.73 -196,186.32
1,014,000.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 HK/00552	7.0000 0.8917	7,054,059.90 903,102.90	0.00 0.00	7,098,000.00 904,209.58	0.31	43,940.10 1,106.68
3,674,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1 HK/01800	8.1200 1.0344	32,699,174.45 4,176,833.03	0.00 0.00	29,832,880.00 3,800,391.07	1.32	-2,866,294.45 -376,441.96
632,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	12.2600 1.5618	8,959,278.68 1,141,837.00	0.00 0.00	7,748,320.00 987,053.42	0.34	-1,210,958.68 -154,783.58
991,500.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	9.4700 1.2064	10,599,152.19 1,354,217.25	0.00 0.00	9,389,505.00 1,196,122.90	0.42	-1,209,647.19 -158,094.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
739,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	53.4000 6.8026	29,700,705.92 3,788,829.14	0.00 0.00	39,462,600.00 5,027,114.81	1.75	9,761,894.08 1,238,285.67
4,805,000.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	7.1600 0.9121	32,862,455.86 4,199,482.39	0.00 0.00	34,403,800.00 4,382,677.58	1.53	1,541,344.14 183,195.19
811,000.000 CRRC CORP LTD FHB2R2ZC4 HK/01766	7.4000 0.9427	6,457,028.74 822,850.52	0.00 0.00	6,001,400.00 764,514.42	0.27	-455,628.74 -58,336.10
245,600.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	32.7000 4.1656	8,604,507.64 1,099,279.04	0.00 0.00	8,031,120.00 1,023,079.12	0.36	-573,387.64 -76,199.92
3,724,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	3.6200 0.4611	13,765,452.30 1,754,031.70	0.00 0.00	13,480,880.00 1,717,320.49	0.60	-284,572.30 -36,711.21
692,000.000 FUTURE LAND DEVELOPMENT HOLDIN FHB6V94F2 HK/01030	9.7200 1.2382	6,601,001.78 840,897.30	0.00 0.00	6,726,240.00 856,851.31	0.30	125,238.22 15,954.01
1,206,500.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	28.1000 3.5796	28,853,684.11 3,682,300.57	0.00 0.00	33,902,650.00 4,318,836.41	1.50	5,048,965.89 636,535.84
262,600.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	361.0000 45.9876	107,639,526.30 13,745,724.64	0.00 0.00	94,798,600.00 12,076,331.66	4.20	-12,840,926.30 -1,669,392.98
SUBTOTAL CHINA		582,339,655.02	0.00	553,810,729.74		-28,528,925.28
		74,338,626.64	0.00	70,549,586.67	24.55	-3,789,039.97

HONG KONG

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
458,500.000 CHINA MOBILE LTD FH6073552 HK/00941	80.0000 10.1911	38,071,806.60 4,851,813.30	0.00 0.00	36,680,000.00 4,672,641.21	1.63	-1,391,806.60 -179,172.09
790,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	29.8000 3.7962	22,385,680.83 2,856,819.76	0.00 0.00	23,542,000.00 2,998,999.98	1.04	1,156,319.17 142,180.22
749,000.000 CITIC LTD FH6196155 HK/00267	11.7200 1.4930	8,831,503.06 1,125,364.97	0.00 0.00	8,778,280.00 1,118,259.35	0.39	-53,223.06 -7,105.62
323,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	29.2000 3.7198	7,478,669.30 952,983.34	0.00 0.00	9,431,600.00 1,201,485.36	0.42	1,952,930.70 248,502.02
SUBTOTAL HONG KONG		76,767,659.79	0.00	78,431,880.00		1,664,220.21
		9,786,981.37	0.00	9,991,385.90	3.48	204,404.53
TOTAL EQUITY HONG KONG DOLLAR		659,107,314.81	0.00	632,242,609.74		-26,864,705.07
		84,125,608.01	0.00	80,540,972.57	28.03	-3,584,635.44
HUNGARIAN FORINT						
HUNGARY						
53,181.000 OTP BANK NYRT EM7320150	12,600.0000 43.9882	594,053,093.61 2,195,761.95	0.00 0.00	670,080,600.00 2,339,333.79	0.81	76,027,506.39 143,571.84
126,125.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	3,278.0000 11.4439	374,330,216.20 1,391,875.03	0.00 0.00	413,437,750.00 1,443,362.04	0.50	39,107,533.80 51,487.01
SUBTOTAL HUNGARY		968,383,309.81	0.00	1,083,518,350.00		115,135,040.19
		3,587,636.98	0.00	3,782,695.83	1.31	195,058.85
TOTAL EQUITY HUNGARIAN FORINT		968,383,309.81	0.00	1,083,518,350.00		115,135,040.19
		3,587,636.98	0.00	3,782,695.83	1.31	195,058.85
INDIAN RUPEE						

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INDIA						
94,267.000 ESCORTS LTD F16099878	796.0500 11.4912	60,453,272.46 848,545.28	0.00 0.00	75,041,245.35 1,083,237.04	0.38	14,587,972.89 234,691.76
177,457.000 TATA STEEL LTD F16101153	521.0000 7.5208	85,410,035.52 1,198,897.55	0.00 0.00	92,455,097.00 1,334,609.85	0.46	7,045,061.48 135,712.30
171,729.000 GAIL INDIA LTD F16133404	347.6500 5.0184	53,824,769.77 755,509.66	0.00 0.00	59,701,586.85 861,805.66	0.30	5,876,817.08 106,296.00
41,294.000 MPHASIS LTD F16151596	991.1000 14.3067	43,470,131.47 610,109.00	0.00 0.00	40,926,483.40 590,782.87	0.21	-2,543,648.07 -19,326.13
13,047.000 HEG LTD F16399880	2,093.5000 30.2201	29,613,161.66 415,506.69	0.00 0.00	27,313,894.50 394,282.13	0.14	-2,299,267.16 -21,224.56
49,031.000 DIVI'S LABORATORIES LTD F16602515	1,703.1000 24.5846	79,058,666.51 1,110,025.56	0.00 0.00	83,504,696.10 1,205,408.83	0.42	4,446,029.59 95,383.27
62,940.000 LARSEN & TOUBRO LTD FIB0166K9	1,385.3000 19.9971	78,665,648.29 1,104,210.94	0.00 0.00	87,190,782.00 1,258,618.29	0.44	8,525,133.71 154,407.35
162,491.000 TATA CONSULTANCY SERVICES LTD FIB01NPJ4	2,001.6500 28.8943	331,640,574.41 4,655,971.00	0.00 0.00	325,250,110.15 4,695,057.55	1.63	-6,390,464.26 39,086.55

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,986.000 GRAPHITE INDIA LTD FIB1KMXR6	446.9000 6.4511	15,937,372.20 223,619.65	0.00 0.00	16,082,143.40 232,149.31	0.08	144,771.20 8,529.66
89,244.000 MINDTREE LTD FIB1LHCW8	944.5000 13.6341	80,379,676.15 1,128,616.27	0.00 0.00	84,290,958.00 1,216,758.69	0.42	3,911,281.85 88,142.42
258,424.000 AXIS BANK LTD FIBPFJHC7	777.2500 11.2198	200,654,058.86 2,896,485.89	0.00 0.00	200,860,054.00 2,899,459.47	1.01	205,995.14 2,973.58
362,908.000 TECH MAHINDRA LTD FIBWFGD65	775.9000 11.2003	289,028,924.62 4,057,326.33	0.00 0.00	281,580,317.20 4,064,674.39	1.41	-7,448,607.42 7,348.06
SUBTOTAL INDIA		1,348,136,291.92	0.00	1,374,197,367.95		26,061,076.03
		19,004,823.82	0.00	19,836,844.08	6.90	832,020.26
TOTAL EQUITY INDIAN RUPEE		1,348,136,291.92	0.00	1,374,197,367.95		26,061,076.03
		19,004,823.82	0.00	19,836,844.08	6.90	832,020.26
INDONESIAN RUPIAH						
INDONESIA						
2,420,300.000 BANK NEGARA INDONESIA PERSERO FL6727125	9,400.0000 0.6601	21,248,219,998.00 1,502,500.13	0.00 0.00	22,750,820,000.00 1,597,676.33	0.56	1,502,600,002.00 95,176.20
6,809,400.000 ADARO ENERGY TBK PT FLB3BQFC9	1,345.0000 0.0945	13,445,241,254.00 979,735.15	0.00 0.00	9,158,643,000.00 643,165.70	0.22	-4,286,598,254.00 -336,569.45
SUBTOTAL INDONESIA		34,693,461,252.00	0.00	31,909,463,000.00		-2,783,998,252.00
		2,482,235.28	0.00	2,240,842.03	0.78	-241,393.25
TOTAL EQUITY INDONESIAN RUPIAH		34,693,461,252.00	0.00	31,909,463,000.00		-2,783,998,252.00
		2,482,235.28	0.00	2,240,842.03	0.78	-241,393.25
MALAYSIAN RINGGIT						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MALAYSIA						
313,100.000 MALAYSIA AIRPORTS HOLDINGS BHD FN6188191	7.2400 1.7734	2,787,803.46 687,477.13	0.00 0.00	2,266,844.00 555,258.79	0.19	-520,959.46 -132,218.34
839,600.000 PETRONAS CHEMICALS GROUP BHD FNB5KQGT2	9.1600 2.2437	7,198,915.34 1,794,703.39	0.00 0.00	7,690,736.00 1,883,830.01	0.66	491,820.66 89,126.62
SUBTOTAL MALAYSIA		9,986,718.80	0.00	9,957,580.00		-29,138.80
		2,482,180.52	0.00	2,439,088.80	0.85	-43,091.72
TOTAL EQUITY MALAYSIAN RINGGIT		9,986,718.80	0.00	9,957,580.00		-29,138.80
		2,482,180.52	0.00	2,439,088.80	0.85	-43,091.72
MEXICAN PESO						
MEXICO						
648,200.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	105.4500 5.4363	77,820,241.77 4,100,278.22	0.00 0.00	68,352,690.00 3,523,788.62	1.23	-9,467,551.77 -576,489.60
451,500.000 GRUPO MEXICO SAB DE CV LM2643673	53.1400 2.7395	25,177,868.55 1,241,370.10	0.00 0.00	23,992,710.00 1,236,897.02	0.43	-1,185,158.55 -4,473.08
SUBTOTAL MEXICO		102,998,110.32	0.00	92,345,400.00		-10,652,710.32
		5,341,648.32	0.00	4,760,685.64	1.66	-580,962.68
TOTAL EQUITY MEXICAN PESO		102,998,110.32	0.00	92,345,400.00		-10,652,710.32
		5,341,648.32	0.00	4,760,685.64	1.66	-580,962.68
NEW TAIWAN DOLLAR						
TAIWAN						
316,000.000 ACCTON TECHNOLOGY CORP FA6005211	124.5000 4.0395	33,151,238.00 1,075,041.33	0.00 0.00	39,342,000.00 1,276,488.05	0.44	6,190,762.00 201,446.72

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,213,000.000 ASIA CEMENT CORP FA6056339	40.1000 1.3011	40,195,307.82 1,299,986.07	0.00 0.00	48,641,300.00 1,578,212.56	0.55	8,445,992.18 278,226.49
711,000.000 DELTA ELECTRONICS INC FA6260733	159.0000 5.1589	104,842,237.37 3,399,918.22	0.00 0.00	113,049,000.00 3,667,980.73	1.28	8,206,762.63 268,062.51
362,000.000 ELITE MATERIAL CO LTD FA6316121	106.5000 3.4555	37,804,662.00 1,226,607.68	0.00 0.00	38,553,000.00 1,250,888.21	0.44	748,338.00 24,280.53
744,000.000 FAR EASTERN NEW CENTURY CORP FA6331476	30.4500 0.9880	26,587,479.82 867,067.78	0.00 0.00	22,654,800.00 735,056.21	0.26	-3,932,679.82 -132,011.57
421,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	198.0000 6.4243	70,616,310.26 2,295,321.48	0.00 0.00	83,358,000.00 2,704,628.42	0.94	12,741,689.74 409,306.94
386,000.000 FORMOSA PLASTICS CORP FA6348546	109.5000 3.5528	43,521,336.80 1,419,639.66	0.00 0.00	42,267,000.00 1,371,392.42	0.48	-1,254,336.80 -48,247.24
1,025,000.000 GRAND PACIFIC PETROCHEMICAL FA6381232	23.9500 0.7771	29,785,950.00 997,248.00	0.00 0.00	24,548,750.00 796,507.20	0.28	-5,237,200.00 -200,740.80
3,462,000.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	17.5500 0.5694	54,264,322.27 1,764,494.09	0.00 0.00	60,758,100.00 1,971,353.48	0.69	6,493,777.73 206,859.39
414,000.000 CHIPBOND TECHNOLOGY CORP FA6432803	71.0000 2.3037	28,641,128.00 928,786.49	0.00 0.00	29,394,000.00 953,715.87	0.33	752,872.00 24,929.38

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
376,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	98.6000 3.1992	30,911,297.01 1,002,469.26	0.00 0.00	37,073,600.00 1,202,887.69	0.42	6,162,302.99 200,418.43
5,241,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	20.4500 0.6635	109,609,659.86 3,660,845.46	0.00 0.00	107,178,450.00 3,477,505.24	1.21	-2,431,209.86 -183,340.22
1,163,700.000 TAIWAN CEMENT CORP FA6869939	41.2500 1.3384	47,060,252.11 1,558,802.78	0.00 0.00	48,002,625.00 1,557,490.15	0.54	942,372.89 -1,312.63
49,000.000 YAGEO CORP FA6984381	323.0000 10.4800	24,412,975.00 796,482.31	0.00 0.00	15,827,000.00 513,521.84	0.18	-8,585,975.00 -282,960.47
195,000.000 ARCADYAN TECHNOLOGY CORP FAB28SKW5	93.2000 3.0240	19,486,258.00 631,909.03	0.00 0.00	18,174,000.00 589,672.46	0.21	-1,312,258.00 -42,236.57
318,000.000 ZHEN DING TECHNOLOGY HOLDING L FAB734XQ1	95.7000 3.1051	25,338,848.25 821,750.01	0.00 0.00	30,432,600.00 987,414.22	0.34	5,093,751.75 165,664.21
SUBTOTAL TAIWAN		726,229,262.57	0.00	759,254,225.00		33,024,962.43
		23,746,369.65	0.00	24,634,714.75	8.59	888,345.10
TOTAL EQUITY NEW TAIWAN DOLLAR		726,229,262.57	0.00	759,254,225.00		33,024,962.43
		23,746,369.65	0.00	24,634,714.75	8.59	888,345.10
POLISH ZLOTY						
POLAND						
22,156.000 KGHM POLSKA MIEDZ SA EG5263256	107.0000 27.9093	2,114,460.10 567,497.45	0.00 0.00	2,370,692.00 618,358.05	0.22	256,231.90 50,860.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,916.000 POLSKI KONCERN NAFTOWY ORLEN S EG5810064	97.6400 25.4679	3,442,476.69 928,475.87	0.00 0.00	3,409,198.24 889,236.21	0.31	-33,278.45 -39,239.66
124,745.000 POWSZECHNA KASA OSZCZEDNOSCI B EGB03NGS7	38.5800 10.0630	4,888,053.46 1,314,568.13	0.00 0.00	4,812,662.10 1,255,307.87	0.44	-75,391.36 -59,260.26
98,637.000 POWSZECHNY ZAKLAD UBEZPIECZEN EGB63DG23	40.5000 10.5638	4,206,595.35 1,204,478.03	0.00 0.00	3,994,798.50 1,041,980.91	0.36	-211,796.85 -162,497.12
SUBTOTAL POLAND		14,651,585.60 4,015,019.48	0.00 0.00	14,587,350.84 3,804,883.04	1.33	-64,234.76 -210,136.44
TOTAL EQUITY POLISH ZLOTY		14,651,585.60 4,015,019.48	0.00 0.00	14,587,350.84 3,804,883.04	1.33	-64,234.76 -210,136.44
SOUTH AFRICAN RAND						
SOUTH AFRICA						
62,490.000 EXXARO RESOURCES LTD KS6418807	164.3500 11.3964	9,465,488.47 662,071.79	0.00 0.00	10,270,231.50 712,159.59	0.25	804,743.03 50,087.80
131,035.000 MTN GROUP LTD KS6563206	88.6200 6.1451	11,692,233.08 851,806.78	361,984.19 25,100.75	11,612,321.70 805,222.97	0.28	-79,911.38 -46,583.81
28,806.000 NASPERS LTD KS6622697	3,332.1400 231.0576	96,963,561.20 7,614,645.30	0.00 0.00	95,985,624.84 6,655,846.43	2.32	-977,936.36 -958,798.87
187,815.000 STANDARD BANK GROUP LTD KSB030GJ4	185.2300 12.8442	38,230,879.04 3,057,786.10	0.00 0.00	34,788,972.45 2,412,341.00	0.84	-3,441,906.59 -645,445.10

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
206,056.000 SANLAM LTD KSB0L6751	73.7600 5.1147	16,453,763.88 1,281,022.64	0.00 0.00	15,198,690.56 1,053,909.38	0.37	-1,255,073.32 -227,113.26
670,064.000 OLD MUTUAL LTD KSDVYPY1	21.8700 1.5165	15,583,265.54 1,101,651.37	410,079.17 28,343.75	14,654,299.68 1,016,160.16	0.35	-928,965.86 -85,491.21
171,579.000 ABSA GROUP LTD KSBFX05H4	152.1000 10.5469	29,071,947.95 2,256,495.17	0.00 0.00	26,097,165.90 1,809,632.73	0.63	-2,974,782.05 -446,862.44
SUBTOTAL SOUTH AFRICA		217,461,139.16	772,063.36	208,607,306.63		-8,853,832.53
		16,825,479.15	53,444.50	14,465,272.26	5.04	-2,360,206.89
TOTAL EQUITY SOUTH AFRICAN RAND		217,461,139.16	772,063.36	208,607,306.63		-8,853,832.53
		16,825,479.15	53,444.50	14,465,272.26	5.04	-2,360,206.89
SOUTH KOREAN WON						
SOUTH KOREA						
15,364.000 SK TELECOM CO LTD FK6224877	251,500.0000 221.5665	4,012,130,971.77 3,622,390.08	97,683,300.00 85,936.30	3,864,046,000.00 3,404,147.25	1.19	-148,084,971.77 -218,242.83
4,238.000 NCSoft CORP FK6264188	496,000.0000 436.9661	2,075,173,582.34 1,857,105.80	12,618,606.00 11,103.16	2,102,048,000.00 1,851,862.25	0.64	26,874,417.66 -5,243.55
48,980.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	42,000.0000 37.0012	2,161,696,853.96 1,934,849.62	54,958,410.00 48,371.21	2,057,160,000.00 1,812,316.82	0.63	-104,536,853.96 -122,532.80
7,731.000 HYUNDAI MOBIS CO LTD FK6449540	208,500.0000 183.6843	1,607,731,592.00 1,416,379.37	0.00 0.00	1,611,913,500.00 1,420,063.56	0.49	4,181,908.00 3,684.19

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,341.000 SK HYNIX INC FK6450266	74,200.0000 65.3687	1,574,518,704.82 1,426,015.89	23,189,790.00 20,400.01	1,509,302,200.00 1,329,665.05	0.46	-65,216,504.82 -96,350.84
92,248.000 INDUSTRIAL BANK OF KOREA FK6462972	14,050.0000 12.3778	1,464,116,981.48 1,339,671.03	47,303,367.54 41,615.94	1,296,084,400.00 1,141,824.43	0.40	-168,032,581.48 -197,846.60
37,269.000 KOREA ELECTRIC POWER CORP FK6495733	29,900.0000 26.3413	1,298,020,194.18 1,153,287.83	0.00 0.00	1,114,343,100.00 981,713.98	0.34	-183,677,094.18 -171,573.85
21,632.000 KOREAN AIR LINES CO LTD FK6496764	31,850.0000 28.0592	792,480,718.00 710,769.93	0.00 0.00	688,979,200.00 606,976.90	0.21	-103,501,518.00 -103,793.03
30,325.000 GS ENGINEERING & CONSTRUCTION FK6537096	42,600.0000 37.5297	1,390,642,337.99 1,240,917.36	20,321,340.00 17,878.04	1,291,845,000.00 1,138,089.61	0.40	-98,797,337.99 -102,827.75
16,108.000 SAMSUNG SDI CO LTD FK6771646	214,500.0000 188.9702	3,942,045,034.94 3,527,542.61	11,577,540.00 10,186.34	3,455,166,000.00 3,043,932.14	1.06	-486,879,034.94 -483,610.47
0.000 SAMSUNG ELECTRO-MECHANICS CO L FK6771687	0.0000 0.0000	0.00 0.00	19,946,160.00 17,549.35	0.00 0.00	0.00	0.00 0.00
243,576.000 SAMSUNG ELECTRONICS CO LTD FK6771729	44,650.0000 39.3358	11,948,482,445.92 11,005,730.20	149,766,383.52 131,812.81	10,875,668,400.00 9,581,246.35	3.34	-1,072,814,045.92 -1,424,483.85
80,428.000 HANA FINANCIAL GROUP INC FKB0RNR7	36,400.0000 32.0677	3,975,437,585.07 3,664,966.51	103,326,015.00 91,028.15	2,927,579,200.00 2,579,138.72	0.90	-1,047,858,385.07 -1,085,827.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,238.000 CJ CHEILJEDANG CORP FKB2492F6	323,000.0000 284.5565	799,670,905.00 730,185.65	5,615,610.00 4,941.07	722,874,000.00 636,837.54	0.22	-76,796,905.00 -93,348.11
88,497.000 KB FINANCIAL GROUP INC FKB3DF0Y1	41,850.0000 36.8690	5,350,050,172.93 4,911,534.66	130,306,176.00 114,606.23	3,703,599,450.00 3,262,797.04	1.14	-1,646,450,722.93 -1,648,737.62
47,372.000 FILA KOREA LTD FKB66CTX0	78,000.0000 68.7164	2,644,248,006.87 2,345,444.67	827,190.00 727.58	3,695,016,000.00 3,255,235.20	1.13	1,050,767,993.13 909,790.53
0.000 WOORI BANK FKBSP5RP5	0.0000 0.0000	0.00 0.00	20,810,010.00 18,303.68	0.00 0.00	0.00	0.00 0.00
SUBTOTAL SOUTH KOREA		45,036,446,087.27	698,249,898.06	40,915,624,450.00		-4,120,821,637.27
		40,886,791.21	614,459.87	36,045,846.84	12.55	-4,840,944.37
TOTAL EQUITY SOUTH KOREAN WON		45,036,446,087.27	698,249,898.06	40,915,624,450.00		-4,120,821,637.27
		40,886,791.21	614,459.87	36,045,846.84	12.55	-4,840,944.37
THAILAND BAHT						
THAILAND						
843,900.000 CP ALL PCL FBB08YDF9	74.7500 2.3554	65,831,792.14 2,104,397.57	0.00 0.00	63,081,525.00 1,987,758.78	0.69	-2,750,267.14 -116,638.79
255,300.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	125.5000 3.9546	34,650,094.66 1,076,805.83	649,642.50 20,475.53	32,040,150.00 1,009,615.56	0.35	-2,609,944.66 -67,190.27
236,800.000 MUANGTHAI CAPITAL PCL FBBFXP665	44.0000 1.3865	11,926,432.53 362,699.43	0.00 0.00	10,419,200.00 328,318.89	0.11	-1,507,232.53 -34,380.54

Shares/Par Security ID Description Link Ref	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 THAILAND						
		112,408,319.33	649,642.50	105,540,875.00		-6,867,444.33
		3,543,902.83	20,475.53	3,325,693.23	1.15	-218,209.60
TOTAL EQUITY THAILAND BAHT						
		112,408,319.33	649,642.50	105,540,875.00		-6,867,444.33
		3,543,902.83	20,475.53	3,325,693.23	1.15	-218,209.60
TURKISH LIRA						
TURKEY						
148,124.000 ARCELIK AS ETB03MP10	16.9000 2.9914	3,005,935.28 567,178.35	0.00 0.00	2,503,295.60 443,092.54	0.15	-502,639.68 -124,085.81
907,210.000 KARDEMIR KARABUK DEMIR CELIK S ETB03MV39	2.4000 0.4248	2,080,185.57 392,665.65	0.00 0.00	2,177,304.00 385,390.82	0.13	97,118.43 -7,274.83
430,065.000 TURK HAVA YOLLARI AO ETB03MYK8	12.9300 2.2887	6,826,256.89 1,645,857.78	0.00 0.00	5,560,740.45 984,271.53	0.34	-1,265,516.44 -661,586.25
51,213.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	76.2000 13.4877	3,992,446.97 930,210.31	0.00 0.00	3,902,430.60 690,744.58	0.24	-90,016.37 -239,465.73
199,676.000 TEKFEN HOLDING AS ETB29D249	22.5400 3.9897	3,779,233.81 862,842.72	0.00 0.00	4,500,697.04 796,639.95	0.28	721,463.23 -66,202.77
SUBTOTAL TURKEY						
		19,684,058.52	0.00	18,644,467.69		-1,039,590.83
		4,398,754.81	0.00	3,300,139.42	1.14	-1,098,615.39
TOTAL EQUITY TURKISH LIRA						
		19,684,058.52	0.00	18,644,467.69		-1,039,590.83
		4,398,754.81	0.00	3,300,139.42	1.14	-1,098,615.39
U.S. DOLLAR						
BERMUDA						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,300.000 CREDICORP LTD G2519Y108	239.9500 239.9500	1,447,833.39 1,447,833.39	0.00 0.00	1,511,685.00 1,511,685.00	0.53	63,851.61 63,851.61
BRAZIL						
114,600.000 BANCO BRADESCO SA 059460303 ADR	10.9100 10.9100	1,415,481.19 1,415,481.19	581.82 581.82	1,250,286.00 1,250,286.00	0.44	-165,195.19 -165,195.19
171,600.000 VALE SA 91912E105 ADR	13.0600 13.0600	2,303,816.28 2,303,816.28	0.00 0.00	2,241,096.00 2,241,096.00	0.78	-62,720.28 -62,720.28
SUBTOTAL BRAZIL		3,719,297.47	581.82	3,491,382.00	1.22	-227,915.47
		3,719,297.47	581.82	3,491,382.00		-227,915.47
CAYMAN ISLANDS						
55,500.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	182.4500 182.4500	10,067,820.15 10,067,820.15	0.00 0.00	10,125,975.00 10,125,975.00	3.53	58,154.85 58,154.85
12,800.000 BAIDU INC 056752108 ADR	164.8500 164.8500	2,729,895.99 2,729,895.99	0.00 0.00	2,110,080.00 2,110,080.00	0.73	-619,815.99 -619,815.99
47,200.000 CTRIP.COM INTERNATIONAL LTD 22943F100 ADR	43.6900 43.6900	2,094,111.65 2,094,111.65	0.00 0.00	2,062,168.00 2,062,168.00	0.72	-31,943.65 -31,943.65
45,800.000 MOMO INC 60879B107 ADR	38.2400 38.2400	2,162,321.75 2,162,321.75	0.00 0.00	1,751,392.00 1,751,392.00	0.61	-410,929.75 -410,929.75
11,500.000 NETEASE INC 64110W102 ADR	241.4500 241.4500	2,828,360.27 2,828,360.27	0.00 0.00	2,776,675.00 2,776,675.00	0.97	-51,685.27 -51,685.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,000.000 NEW ORIENTAL EDUCATION & TECHN 647581107 ADR	90.0900 90.0900	1,397,356.37 1,397,356.37	0.00 0.00	1,621,620.00 1,621,620.00	 0.56	224,263.63 224,263.63
SUBTOTAL CAYMAN ISLANDS		21,279,866.18	0.00	20,447,910.00		-831,956.18
		21,279,866.18	0.00	20,447,910.00	7.12	-831,956.18
EMERGING MARKET GEOGRAPHIC FOCUS						
96,400.000 ISHARES MSCI EMERGING MARKET 464287234	42.9200 42.9200	4,088,348.73 4,088,348.73	0.00 0.00	4,137,488.00 4,137,488.00	 1.44	49,139.27 49,139.27
INDIA						
37,200.000 DR REDDY'S LABORATORIES LTD 256135203 ADR	40.5000 40.5000	1,402,434.97 1,402,434.97	0.00 0.00	1,506,600.00 1,506,600.00	 0.52	104,165.03 104,165.03
32,400.000 HDFC BANK LTD 40415F101 ADR	115.9100 115.9100	3,213,453.24 3,213,453.24	0.00 0.00	3,755,484.00 3,755,484.00	 1.31	542,030.76 542,030.76
139,250.000 ICICI BANK LTD 45104G104 ADR	11.4600 11.4600	1,355,299.42 1,355,299.42	0.00 0.00	1,595,805.00 1,595,805.00	 0.56	240,505.58 240,505.58
449,800.000 INFOSYS LTD 456788108 ADR	10.9300 10.9300	4,316,511.26 4,316,511.26	0.00 0.00	4,916,314.00 4,916,314.00	 1.71	599,802.74 599,802.74
SUBTOTAL INDIA		10,287,698.89	0.00	11,774,203.00		1,486,504.11
		10,287,698.89	0.00	11,774,203.00	4.10	1,486,504.11
MEXICO						
281,300.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	14.2800 14.2800	4,883,544.62 4,883,544.62	0.00 0.00	4,016,964.00 4,016,964.00	 1.40	-866,580.62 -866,580.62

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,400.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	92.2800 92.2800	1,747,070.23 1,747,070.23	0.00 0.00	1,697,952.00 1,697,952.00	 0.59	-49,118.23 -49,118.23
SUBTOTAL MEXICO		6,630,614.85	0.00	5,714,916.00		-915,698.85
		6,630,614.85	0.00	5,714,916.00	1.99	-915,698.85
RUSSIA						
181,551.000 GAZPROM PJSC EX5140986 ADR	4.5140 4.5140	876,930.17 876,930.17	0.00 0.00	819,521.21 819,521.21	 0.29	-57,408.96 -57,408.96
517,161.000 GAZPROM PJSC NA2016627 ADR	4.5200 4.5200	2,344,473.03 2,344,473.03	0.00 0.00	2,337,567.72 2,337,567.72	 0.81	-6,905.31 -6,905.31
71,945.000 MMC NORILSK NICKEL PJSC NABYSW6M3 ADR	21.0250 21.0250	1,216,663.68 1,216,663.68	0.00 0.00	1,512,643.63 1,512,643.63	 0.53	295,979.95 295,979.95
35,335.000 LUKOIL PJSC NABYZF386 ADR	89.4100 89.4100	2,866,386.61 2,866,386.61	0.00 0.00	3,159,302.35 3,159,302.35	 1.10	292,915.74 292,915.74
SUBTOTAL RUSSIA		7,304,453.49	0.00	7,829,034.91		524,581.42
		7,304,453.49	0.00	7,829,034.91	2.73	524,581.42
SOUTH AFRICA						
121,900.000 ANGLOGOLD ASHANTI LTD 035128206 ADR	13.1000 13.1000	1,700,217.58 1,700,217.58	8,275.18 8,275.18	1,596,890.00 1,596,890.00	 0.56	-103,327.58 -103,327.58
SOUTH KOREA						
17,718.000 POSCO 693483109 ADR	55.2100 55.2100	1,338,672.05 1,338,672.05	0.00 0.00	978,210.78 978,210.78	 0.34	-360,461.27 -360,461.27

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TAIWAN						
219,500.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	40.9600	9,069,007.52	0.00	8,990,720.00		-78,287.52
	40.9600	9,069,007.52	0.00	8,990,720.00	3.13	-78,287.52
TOTAL EQUITY U.S. DOLLAR		<u>66,866,010.15</u>	<u>8,857.00</u>	<u>66,472,439.69</u>		<u>-393,570.46</u>
		<u>66,866,010.15</u>	<u>8,857.00</u>	<u>66,472,439.69</u>	<u>23.16</u>	<u>-393,570.46</u>
TOTAL EQUITY		<u>292,246,688.68</u>	<u>752,196.11</u>	<u>281,101,434.19</u>	<u>97.86</u>	<u>-11,145,254.49</u>
TOTAL ASSETS - BASE:		<u>298,346,399.78</u>	<u>852,850.30</u>	<u>287,261,520.02</u>	<u>100.03</u>	<u>-11,084,879.76</u>
NET ASSETS - BASE:				<u>288,114,370.32</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,068.20	0.00	-2,068.20		0.00
		-2,068.20	0.00	-2,068.20	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-5,121.57	0.00	-5,121.57		0.00
		-5,121.57	0.00	-5,121.57	-0.01	0.00
REBATE RECEIVABLE		30,826.79	0.00	30,826.79		0.00
		30,826.79	0.00	30,826.79	0.05	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-44,854.65	0.00	-44,854.65		0.00
		-44,854.65	0.00	-44,854.65	-0.07	0.00
PAYABLE FOR CUSTODIAN FEES		-24,583.53	0.00	-24,583.53		0.00
		-24,583.53	0.00	-24,583.53	-0.04	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-29,314.10	0.00	-29,314.10		0.00
		-29,314.10	0.00	-29,314.10	-0.05	0.00
362,542.280 BLACKROCK LIQ TREAS TR INSTL	100.0000	362,542.28	1,524.15	362,542.28		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	362,542.28	1,524.15	362,542.28	0.60	0.00
SUBTOTAL UNITED STATES		287,427.02	1,524.15	287,427.02		0.00
		287,427.02	1,524.15	287,427.02	0.48	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		287,427.02	1,524.15	287,427.02		0.00
		287,427.02	1,524.15	287,427.02	0.48	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		287,427.02	1,524.15	287,427.02	0.48	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	102.5872 102.5872	199,703.24 199,703.24	2,806.27 2,806.27	205,174.38 205,174.38	 0.34	5,471.14 5,471.14
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	101.1109 101.1109	19,873.52 19,873.52	135.24 135.24	20,222.17 20,222.17	 0.03	348.65 348.65
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	99.3581 99.3581	54,982.98 54,982.98	145.80 145.80	54,646.96 54,646.96	 0.09	-336.02 -336.02
145,000.000 WOODSIDE FINANCE LTD 144A 980236AQ6 4.500% 03/04/2029 DD 03/04/19	102.2407 102.2407	144,736.33 144,736.33	491.12 491.12	148,249.05 148,249.05	 0.24	3,512.72 3,512.72
SUBTOTAL AUSTRALIA		419,296.07	3,578.43	428,292.56	0.70	8,996.49
		419,296.07	3,578.43	428,292.56		8,996.49
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	104.9036 104.9036	90,543.45 90,543.45	618.83 618.83	94,413.20 94,413.20	 0.16	3,869.75 3,869.75
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	96.1253 96.1253	189,738.48 189,738.48	1,727.81 1,727.81	182,638.02 182,638.02	 0.30	-7,100.46 -7,100.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 IHS MARKIT LTD 144A	104.3300	95,736.92	1,979.23	99,113.50		3,376.58
44962LAA5 5.000% 11/01/2022 DD 07/28/16	104.3300	95,736.92	1,979.23	99,113.50	0.16	3,376.58
SUBTOTAL BERMUDA		376,018.85	4,325.87	376,164.72		145.87
		376,018.85	4,325.87	376,164.72	0.62	145.87
CANADA						
19,038.206 AIR CANADA 2013-1 CLASS A 144A	101.9300	19,038.21	296.63	19,405.64		367.43
009089AA1 4.125% 11/15/2026 DD 05/09/13	101.9300	19,038.21	296.63	19,405.64	0.03	367.43
25,188.617 AIR CANADA 2015-1 CLASS A 144A	99.4100	25,188.62	41.48	25,040.00		-148.62
009090AA9 3.600% 09/15/2028 DD 03/25/15	99.4100	25,188.62	41.48	25,040.00	0.04	-148.62
240,000.000 BROOKFIELD FINANCE INC	96.7076	236,687.21	1,735.38	232,098.27		-4,588.94
11271LAC6 3.900% 01/25/2028 DD 01/17/18	96.7076	236,687.21	1,735.38	232,098.27	0.38	-4,588.94
30,000.000 CANADIAN PACIFIC RR CO	109.4159	29,875.28	65.79	32,824.78		2,949.50
13645RAV6 4.800% 09/15/2035 DD 09/11/15	109.4159	29,875.28	65.79	32,824.78	0.05	2,949.50
45,000.000 NUTRIEN LTD	102.9726	44,854.65	0.00	46,337.66		1,483.01
67077MAT5 4.200% 04/01/2029 DD 04/01/19	102.9726	44,854.65	0.00	46,337.66	0.08	1,483.01
105,000.000 ROYAL BANK OF CANADA	106.0166	104,833.94	879.52	111,317.42		6,483.48
780082AD5 4.650% 01/27/2026 DD 01/27/16	106.0166	104,833.94	879.52	111,317.42	0.18	6,483.48
75,000.000 TRANSALTA CORP	101.0424	75,026.80	1,274.71	75,781.80		755.00
89346DAF4 4.500% 11/15/2022 DD 11/07/12	101.0424	75,026.80	1,274.71	75,781.80	0.13	755.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 GLENCORE FINANCE CANADA L 144A	103.9530	49,972.53	934.89	51,976.50		2,003.97
98417EAK6 4.950% 11/15/2021 DD 11/10/11	103.9530	49,972.53	934.89	51,976.50	0.09	2,003.97
SUBTOTAL CANADA		585,477.24	5,228.40	594,782.07		9,304.83
		585,477.24	5,228.40	594,782.07	0.98	9,304.83
CAYMAN ISLANDS						
205,000.000 SEAGATE HDD CAYMAN	95.3286	199,013.82	3,343.19	195,423.58		-3,590.24
81180WAR2 4.875% 06/01/2027 DD 05/14/15	95.3286	199,013.82	3,343.19	195,423.58	0.32	-3,590.24
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A	100.1010	226,517.11	1,389.39	230,232.30		3,715.19
21987BAW8 3.625% 08/01/2027 DD 08/01/17	100.1010	226,517.11	1,389.39	230,232.30	0.38	3,715.19
200,000.000 EMPRESA NACIONAL DEL PETR 144A	94.7510	194,402.99	435.42	189,502.00		-4,900.99
29245JAK8 4.500% 09/14/2047 DD 09/14/17	94.7510	194,402.99	435.42	189,502.00	0.31	-4,900.99
50,000.000 ENEL CHILE SA	105.4600	49,450.09	740.10	52,730.00		3,279.91
29278DAA3 4.875% 06/12/2028 DD 06/12/18	105.4600	49,450.09	740.10	52,730.00	0.09	3,279.91
SUBTOTAL CHILE		470,370.19	2,564.91	472,464.30		2,094.11
		470,370.19	2,564.91	472,464.30	0.78	2,094.11
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV	98.0000	49,918.19	715.14	49,000.00		-918.19
88166JAA1 3.650% 11/10/2021 DD 11/10/11	98.0000	49,918.19	715.14	49,000.00	0.08	-918.19
FRANCE						

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	103.3520 103.3520	50,001.70 50,001.70	99.72 99.72	51,675.98 51,675.98	 0.09	1,674.28 1,674.28
GERMANY						
190,000.000 DEUTSCHE BANK AG/NEW YORK NY 251526BZ1 4.100% 01/13/2026 DD 01/13/18	95.5319 95.5319	178,047.58 178,047.58	1,696.04 1,696.04	181,510.64 181,510.64	 0.30	3,463.06 3,463.06
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	103.6652 103.6652	103,817.66 103,817.66	2,156.41 2,156.41	103,665.20 103,665.20	 0.17	-152.46 -152.46
IRELAND						
150,000.000 AERCAP IRELAND CAPITAL DAC / A 00774MAH8 4.450% 12/16/2021 DD 01/16/19	102.5701 102.5701	149,824.50 149,824.50	1,399.54 1,399.54	153,855.20 153,855.20	 0.25	4,030.70 4,030.70
25,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	102.3054 102.3054	25,153.25 25,153.25	124.72 124.72	25,576.36 25,576.36	 0.04	423.11 423.11
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	104.7075 104.7075	35,900.48 35,900.48	91.97 91.97	36,647.63 36,647.63	 0.06	747.15 747.15
SUBTOTAL IRELAND		210,878.23	1,616.23	216,079.19		5,200.96
		210,878.23	1,616.23	216,079.19	0.35	5,200.96
LUXEMBOURG						
25,000.000 ALLERGAN FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	101.3036 101.3036	24,939.37 24,939.37	43.35 43.35	25,325.90 25,325.90	 0.04	386.53 386.53
MEXICO						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
180,000.000 PETROLEOS MEXICANOS 71654QBW1 4.500% 01/23/2026 DD 01/23/16	92.9800 92.9800	167,043.36 167,043.36	1,545.88 1,545.88	167,364.00 167,364.00	0.28	320.64 320.64
NETHERLANDS						
200,000.000 BRASKEM NETHERLANDS FINAN 144A 10554TAA3 3.500% 01/10/2023 DD 10/10/17	97.9010 97.9010	198,603.27 198,603.27	1,580.70 1,580.70	195,802.00 195,802.00	0.32	-2,801.27 -2,801.27
0.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13	0.0000 0.0000	0.00 0.00	5.88 5.88	0.00 0.00	0.00	0.00 0.00
95,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	106.5000 106.5000	95,846.14 95,846.14	2,225.88 2,225.88	101,175.00 101,175.00	0.17	5,328.86 5,328.86
80,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	81.6989 81.6989	75,824.29 75,824.29	1,259.48 1,259.48	65,359.09 65,359.09	0.11	-10,465.20 -10,465.20
SUBTOTAL NETHERLANDS		370,273.70	5,071.94	362,336.09		-7,937.61
		370,273.70	5,071.94	362,336.09	0.60	-7,937.61
UNITED KINGDOM						
200,000.000 EXPERIAN FINANCE PLC 144A 30217AAB9 4.250% 02/01/2029 DD 01/31/19	103.3027 103.3027	199,840.40 199,840.40	1,439.60 1,439.60	206,605.43 206,605.43	0.34	6,765.03 6,765.03
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	104.2617 104.2617	57,844.66 57,844.66	1,372.30 1,372.30	57,343.92 57,343.92	0.09	-500.74 -500.74
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	110.9046 110.9046	29,663.38 29,663.38	137.19 137.19	27,726.15 27,726.15	0.05	-1,937.23 -1,937.23

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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
215,000.000 LLOYDS BANKING GROUP PLC 539439AQ2 VAR RT 11/07/2028 DD 11/07/17	96.0254 96.0254	215,000.00 215,000.00	3,073.90 3,073.90	206,454.55 206,454.55	0.34	-8,545.45 -8,545.45
270,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097BK6 VAR RT 03/22/2025 DD 03/22/19	101.0634 101.0634	270,000.00 270,000.00	217.07 217.07	272,871.30 272,871.30	0.45	2,871.30 2,871.30
SUBTOTAL UNITED KINGDOM		772,348.44	6,240.06	771,001.35		-1,347.09
		772,348.44	6,240.06	771,001.35	1.27	-1,347.09
UNITED STATES						
47,680.790 ARI FLEET LEASE TRUS A A2 144A 00192MAB5 1.910% 04/15/2026 DD 05/24/17	99.5215 99.5215	47,675.18 47,675.18	41.65 41.65	47,452.64 47,452.64	0.08	-222.54 -222.54
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	109.2591 109.2591	94,789.17 94,789.17	670.91 670.91	103,796.12 103,796.12	0.17	9,006.95 9,006.95
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	102.5531 102.5531	87,878.59 87,878.59	147.56 147.56	87,170.16 87,170.16	0.14	-708.43 -708.43
73,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	102.0581 102.0581	72,762.94 72,762.94	834.12 834.12	74,502.41 74,502.41	0.12	1,739.47 1,739.47
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	101.7626 101.7626	24,948.15 24,948.15	344.21 344.21	25,440.64 25,440.64	0.04	492.49 492.49
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	100.0645 100.0645	34,907.35 34,907.35	462.57 462.57	35,022.57 35,022.57	0.06	115.22 115.22

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	102.3830 102.3830	20,000.00 20,000.00	513.14 513.14	20,476.60 20,476.60	0.03	476.60 476.60
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	99.5429 99.5429	189,701.12 189,701.12	2,766.48 2,766.48	189,131.60 189,131.60	0.31	-569.52 -569.52
135,000.000 ALTRIA GROUP INC 02209SBC6 4.400% 02/14/2026 DD 02/14/19	102.7838 102.7838	134,722.45 134,722.45	760.27 760.27	138,758.06 138,758.06	0.23	4,035.61 4,035.61
61,642.440 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	101.7317 101.7317	61,642.44 61,642.44	536.48 536.48	62,709.88 62,709.88	0.10	1,067.44 1,067.44
180,394.910 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	97.1187 97.1187	180,394.91 180,394.91	3,085.68 3,085.68	175,197.19 175,197.19	0.29	-5,197.72 -5,197.72
128,998.750 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	102.8678 102.8678	130,825.81 130,825.81	798.31 798.31	132,698.14 132,698.14	0.22	1,872.33 1,872.33
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	100.7021 100.7021	30,304.65 30,304.65	886.62 886.62	30,210.63 30,210.63	0.05	-94.02 -94.02
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	107.0396 107.0396	76,423.18 76,423.18	1,844.16 1,844.16	80,279.72 80,279.72	0.13	3,856.54 3,856.54
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	101.0412 101.0412	49,971.84 49,971.84	660.74 660.74	50,520.60 50,520.60	0.08	548.76 548.76

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	104.7462 104.7462	69,802.72 69,802.72	1,294.94 1,294.94	73,322.33 73,322.33	0.12	3,519.61 3,519.61
95,000.000 ANDEAVOR LOGISTICS LP / TESORO 03350WAC3 4.250% 12/01/2027 DD 11/28/17	100.4821 100.4821	94,850.46 94,850.46	1,345.61 1,345.61	95,457.99 95,457.99	0.16	607.53 607.53
150,000.000 ANHEUSER-BUSCH COS LLC / 144A 03522AAD2 3.650% 02/01/2026 DD 08/01/18	100.2953 100.2953	142,574.94 142,574.94	912.44 912.44	150,442.98 150,442.98	0.25	7,868.04 7,868.04
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	101.3750 101.3750	15,000.00 15,000.00	281.39 281.39	15,206.25 15,206.25	0.03	206.25 206.25
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	100.6954 100.6954	74,980.96 74,980.96	837.19 837.19	75,521.58 75,521.58	0.12	540.62 540.62
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	97.5984 97.5984	189,400.68 189,400.68	673.01 673.01	185,436.95 185,436.95	0.31	-3,963.73 -3,963.73
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	99.9884 99.9884	84,622.59 84,622.59	1,699.92 1,699.92	84,990.11 84,990.11	0.14	367.52 367.52
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	107.2271 107.2271	86,599.76 86,599.76	1,062.24 1,062.24	91,143.01 91,143.01	0.15	4,543.25 4,543.25
190,000.000 AVIS BUDGET RENTAL C 2A A 144A 05377RDC5 4.000% 03/20/2025 DD 10/25/18	102.3640 102.3640	189,954.82 189,954.82	633.33 633.33	194,491.62 194,491.62	0.32	4,536.80 4,536.80

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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
210,000.000 BB&T CORP 05531FBG7 3.050% 06/20/2022 DD 03/18/19	100.5832 100.5832	209,993.00 209,993.00	241.08 241.08	211,224.68 211,224.68	0.35	1,231.68 1,231.68
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	101.9834 101.9834	99,602.80 99,602.80	773.95 773.95	101,983.43 101,983.43	0.17	2,380.63 2,380.63
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	104.2157 104.2157	94,921.95 94,921.95	329.44 329.44	99,004.92 99,004.92	0.16	4,082.97 4,082.97
250,000.000 BANK OF AMERICA CORP 06051GGA1 3.248% 10/21/2027 DD 10/21/16	97.9045 97.9045	239,209.10 239,209.10	3,602.59 3,602.59	244,761.13 244,761.13	0.40	5,552.03 5,552.03
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	103.5438 103.5438	51,406.76 51,406.76	154.38 154.38	51,771.90 51,771.90	0.09	365.14 365.14
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	103.3164 103.3164	75,471.19 75,471.19	431.91 431.91	77,487.32 77,487.32	0.13	2,016.13 2,016.13
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	139.0480 139.0480	463,173.01 463,173.01	10,895.90 10,895.90	438,001.20 438,001.20	0.72	-25,171.81 -25,171.81
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	101.0718 101.0718	214,626.59 214,626.59	2,701.56 2,701.56	217,304.38 217,304.38	0.36	2,677.79 2,677.79
50,000.000 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	103.5013 103.5013	50,930.15 50,930.15	1,040.60 1,040.60	51,750.66 51,750.66	0.09	820.51 820.51

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	101.5831 101.5831	49,891.78 49,891.78	419.52 419.52	50,791.55 50,791.55	0.08	899.77 899.77
90,000.000 BLUE CUBE SPINCO LLC 095370AB8 9.750% 10/15/2023 DD 04/15/16	111.2500 111.2500	90,000.00 90,000.00	4,057.36 4,057.36	100,125.00 100,125.00	0.17	10,125.00 10,125.00
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	97.5253 97.5253	143,086.09 143,086.09	1,323.12 1,323.12	136,535.37 136,535.37	0.23	-6,550.72 -6,550.72
210,000.000 BOSTON SCIENTIFIC CORP 101137AW7 3.750% 03/01/2026 DD 02/25/19	101.9543 101.9543	209,427.75 209,427.75	750.03 750.03	214,104.10 214,104.10	0.35	4,676.35 4,676.35
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	90.6787 90.6787	149,898.69 149,898.69	1,536.80 1,536.80	136,018.02 136,018.02	0.22	-13,880.67 -13,880.67
76,546.310 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	104.2700 104.2700	76,546.31 76,546.31	114.24 114.24	79,814.84 79,814.84	0.13	3,268.53 3,268.53
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	101.3664 101.3664	39,839.60 39,839.60	193.81 193.81	40,546.58 40,546.58	0.07	706.98 706.98
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	101.2075 101.2075	24,995.17 24,995.17	82.15 82.15	25,301.87 25,301.87	0.04	306.70 306.70
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	102.5990 102.5990	39,843.46 39,843.46	647.06 647.06	41,039.59 41,039.59	0.07	1,196.13 1,196.13

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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 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	100.4833 100.4833	99,971.54 99,971.54	1,234.93 1,234.93	100,483.25 100,483.25	0.17	511.71 511.71
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	104.6877 104.6877	59,885.04 59,885.04	192.51 192.51	62,812.61 62,812.61	0.10	2,927.57 2,927.57
190,000.000 CBL & ASSOCIATES LP 12505JAD5 5.950% 12/15/2026 DD 12/13/16	73.0000 73.0000	187,764.37 187,764.37	3,343.01 3,343.01	138,700.00 138,700.00	0.23	-49,064.37 -49,064.37
95,801.410 CCG RECEIVABLES TRUS 1 A2 144A 12508UAB1 1.840% 11/14/2023 DD 06/14/17	99.4777 99.4777	95,796.71 95,796.71	146.94 146.94	95,301.08 95,301.08	0.16	-495.63 -495.63
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	97.3761 97.3761	308,533.65 308,533.65	681.07 681.07	292,128.36 292,128.36	0.48	-16,405.29 -16,405.29
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	103.3076 103.3076	328,962.36 328,962.36	968.13 968.13	330,584.26 330,584.26	0.55	1,621.90 1,621.90
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	98.6707 98.6707	299,992.08 299,992.08	241.23 241.23	296,012.01 296,012.01	0.49	-3,980.07 -3,980.07
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	102.6645 102.6645	79,321.56 79,321.56	61.74 61.74	82,131.56 82,131.56	0.14	2,810.00 2,810.00
200,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	101.3251 101.3251	201,588.40 201,588.40	161.84 161.84	202,650.29 202,650.29	0.33	1,061.89 1,061.89

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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
52,500.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	99.9650 99.9650	52,500.00 52,500.00	368.16 368.16	52,481.63 52,481.63	0.09	-18.37 -18.37
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	100.0250 100.0250	100,000.00 100,000.00	1,183.16 1,183.16	100,025.00 100,025.00	0.17	25.00 25.00
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	104.3040 104.3040	52,130.42 52,130.42	504.20 504.20	52,151.99 52,151.99	0.09	21.57 21.57
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	99.4077 99.4077	174,992.09 174,992.09	166.26 166.26	173,963.53 173,963.53	0.29	-1,028.56 -1,028.56
30,373.140 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	99.7800 99.7800	30,365.13 30,365.13	24.99 24.99	30,306.32 30,306.32	0.05	-58.81 -58.81
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	102.5447 102.5447	50,492.00 50,492.00	552.24 552.24	51,272.37 51,272.37	0.08	780.37 780.37
35,000.000 COMMONSPIRIT HEALTH 14916RAF1 4.200% 08/01/2023 DD 10/30/13	103.5008 103.5008	34,950.37 34,950.37	245.09 245.09	36,225.29 36,225.29	0.06	1,274.92 1,274.92
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	102.3853 102.3853	70,149.60 70,149.60	1,245.36 1,245.36	71,669.68 71,669.68	0.12	1,520.08 1,520.08
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	101.8750 101.8750	60,316.36 60,316.36	158.95 158.95	61,125.00 61,125.00	0.10	808.64 808.64

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	101.1837 101.1837	229,999.29 229,999.29	362.61 362.61	232,722.60 232,722.60	 0.38	2,723.31 2,723.31
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	109.6091 109.6091	62,654.92 62,654.92	168.53 168.53	65,765.45 65,765.45	 0.11	3,110.53 3,110.53
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	99.9958 99.9958	49,993.83 49,993.83	613.63 613.63	49,997.92 49,997.92	 0.08	4.09 4.09
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	102.4096 102.4096	184,862.84 184,862.84	2,608.62 2,608.62	189,457.78 189,457.78	 0.31	4,594.94 4,594.94
105,000.000 COMCAST CORP 20030NCS8 3.950% 10/15/2025 DD 10/05/18	104.5820 104.5820	104,879.75 104,879.75	2,029.12 2,029.12	109,811.11 109,811.11	 0.18	4,931.36 4,931.36
80,571.270 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	99.1008 99.1008	80,550.04 80,550.04	41.37 41.37	79,846.80 79,846.80	 0.13	-703.24 -703.24
108,110.230 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	98.4748 98.4748	108,088.04 108,088.04	54.53 54.53	106,461.34 106,461.34	 0.18	-1,626.70 -1,626.70
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	103.4180 103.4180	50,000.00 50,000.00	882.25 882.25	51,708.99 51,708.99	 0.09	1,708.99 1,708.99
115,000.000 CONAGRA BRANDS INC 205887CD2 5.300% 11/01/2038 DD 10/22/18	101.2247 101.2247	114,528.50 114,528.50	2,702.96 2,702.96	116,408.36 116,408.36	 0.19	1,879.86 1,879.86

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	99.1468 99.1468	63,312.95 63,312.95	489.48 489.48	64,445.43 64,445.43	0.11	1,132.48 1,132.48
124,888.070 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	103.0278 103.0278	140,046.11 140,046.11	472.13 472.13	128,669.43 128,669.43	0.21	-11,376.68 -11,376.68
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	101.0510 101.0510	339,416.89 339,416.89	859.94 859.94	318,310.71 318,310.71	0.53	-21,106.18 -21,106.18
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	133.5920 133.5920	451,911.02 451,911.02	6,299.12 6,299.12	420,814.80 420,814.80	0.70	-31,096.22 -31,096.22
104,782.310 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	109.3400 109.3400	116,406.72 116,406.72	999.64 999.64	114,568.98 114,568.98	0.19	-1,837.74 -1,837.74
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	102.6100 102.6100	75,000.00 75,000.00	1,191.65 1,191.65	76,957.53 76,957.53	0.13	1,957.53 1,957.53
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	84.0000 84.0000	75,000.00 75,000.00	1,664.04 1,664.04	63,000.00 63,000.00	0.10	-12,000.00 -12,000.00
65,000.000 DOW CHEMICAL CO/THE 144A 260543CQ4 4.800% 11/30/2028 DD 11/30/18	107.3187 107.3187	64,934.92 64,934.92	1,049.06 1,049.06	69,757.16 69,757.16	0.12	4,822.24 4,822.24
175,000.000 DOWDUPONT INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	106.5182 106.5182	175,000.00 175,000.00	2,686.74 2,686.74	186,406.81 186,406.81	0.31	11,406.81 11,406.81

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
51,000.000 VISTRA ENERGY CORP 26817RAN8 7.375% 11/01/2022 DD 05/01/15	103.7500 103.7500	51,063.68 51,063.68	1,658.23 1,658.23	52,912.50 52,912.50	0.09	1,848.82 1,848.82
95,000.000 EQM MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	97.4920 97.4920	94,156.52 94,156.52	633.50 633.50	92,617.38 92,617.38	0.15	-1,539.14 -1,539.14
60,000.000 ELM 2018-2 TRUST 2A A2 144A 289333AB2 4.605% 10/20/2027 DD 10/11/18	101.0246 101.0246	59,998.77 59,998.77	89.16 89.16	60,614.76 60,614.76	0.10	615.99 615.99
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	100.7080 100.7080	10,000.00 10,000.00	67.80 67.80	10,070.80 10,070.80	0.02	70.80 70.80
70,000.000 ENERGY TRANSFER OPERATING LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	105.4353 105.4353	72,824.66 72,824.66	571.70 571.70	73,804.74 73,804.74	0.12	980.08 980.08
95,000.000 ENERGY TRANSFER OPERATING LP 29278NAK9 7.500% 10/15/2020 DD 10/15/18	106.4665 106.4665	101,261.46 101,261.46	3,294.08 3,294.08	101,143.20 101,143.20	0.17	-118.26 -118.26
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	112.3977 112.3977	43,535.62 43,535.62	900.37 900.37	44,959.06 44,959.06	0.07	1,423.44 1,423.44
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	103.3418 103.3418	50,491.09 50,491.09	253.06 253.06	51,670.89 51,670.89	0.09	1,179.80 1,179.80
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	103.2250 103.2250	44,902.05 44,902.05	211.02 211.02	46,451.24 46,451.24	0.08	1,549.19 1,549.19

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	102.6250 102.6250	40,000.00 40,000.00	537.56 537.56	41,050.00 41,050.00	0.07	1,050.00 1,050.00
37,875.329 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	100.2612 100.2612	37,875.33 37,875.33	134.05 134.05	37,974.24 37,974.24	0.06	98.91 98.91
160,911.560 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	100.0549 100.0549	164,728.48 164,728.48	402.32 402.32	160,999.87 160,999.87	0.27	-3,728.61 -3,728.61
49,187.410 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	105.8872 105.8872	52,351.37 52,351.37	184.45 184.45	52,083.19 52,083.19	0.09	-268.18 -268.18
628,970.060 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	103.2400 103.2400	662,783.59 662,783.59	2,096.53 2,096.53	649,348.41 649,348.41	1.07	-13,435.18 -13,435.18
69,181.996 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	100.0549 100.0549	71,706.10 71,706.10	172.98 172.98	69,219.98 69,219.98	0.11	-2,486.12 -2,486.12
93,376.010 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	103.4049 103.4049	98,900.86 98,900.86	311.24 311.24	96,555.37 96,555.37	0.16	-2,345.49 -2,345.49
312,585.146 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	101.8026 101.8026	323,666.91 323,666.91	911.71 911.71	318,219.77 318,219.77	0.53	-5,447.14 -5,447.14
2,009,876.305 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	99.6832 99.6832	2,080,859.34 2,080,859.34	5,024.73 5,024.73	2,003,509.62 2,003,509.62	3.31	-77,349.72 -77,349.72

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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
236,466.220 FHLMC POOL #G0-8747 3128MJZM5 3.000% 02/01/2047 DD 01/01/17	99.5610 99.5610	233,386.40 233,386.40	591.17 591.17	235,428.11 235,428.11		2,041.71 2,041.71
65,346.599 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	103.7979 103.7979	69,866.73 69,866.73	217.93 217.93	67,828.39 67,828.39	0.39 0.11	-2,038.34 -2,038.34
167,214.042 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	100.0549 100.0549	168,590.28 168,590.28	418.19 418.19	167,305.84 167,305.84	0.28	-1,284.44 -1,284.44
110,093.499 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	102.2047 102.2047	113,527.63 113,527.63	321.16 321.16	112,520.70 112,520.70	0.19	-1,006.93 -1,006.93
126,470.179 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	102.2048 102.2048	130,851.88 130,851.88	368.90 368.90	129,258.57 129,258.57	0.21	-1,593.31 -1,593.31
4,272.867 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	110.2862 110.2862	4,682.91 4,682.91	21.39 21.39	4,712.38 4,712.38	0.01	29.47 29.47
219,724.810 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	99.0622 99.0622	219,724.81 219,724.81	530.72 530.72	217,664.21 217,664.21	0.36	-2,060.60 -2,060.60
6,674.980 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	110.1833 110.1833	7,281.78 7,281.78	33.48 33.48	7,354.71 7,354.71	0.01	72.93 72.93
3,393.260 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	110.2712 110.2712	3,725.61 3,725.61	16.99 16.99	3,741.79 3,741.79	0.01	16.18 16.18

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,241.178 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	109.6255 109.6255	5,679.55 5,679.55	23.87 23.87	5,745.67 5,745.67	0.01	66.12 66.12
1,406.550 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	107.5454 107.5454	1,520.99 1,520.99	6.45 6.45	1,512.68 1,512.68	0.00	-8.31 -8.31
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 0.010% 03/25/2027 DD 05/01/17	102.4720 102.4720	245,971.26 245,971.26	644.80 644.80	245,932.82 245,932.82	0.41	-38.44 -38.44
205,000.000 FHLMC MULTICLASS MTG K066 A2 3137F2LJ3 3.117% 06/25/2027 DD 08/01/17	101.6642 101.6642	210,247.05 210,247.05	532.58 532.58	208,411.51 208,411.51	0.34	-1,835.54 -1,835.54
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	99.9788 99.9788	136,189.57 136,189.57	347.51 347.51	134,971.35 134,971.35	0.22	-1,218.22 -1,218.22
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	99.9509 99.9509	165,237.99 165,237.99	412.61 412.61	164,918.92 164,918.92	0.27	-319.07 -319.07
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	102.7790 102.7790	128,320.51 128,320.51	342.24 342.24	128,473.80 128,473.80	0.21	153.29 153.29
116,565.060 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	102.0213 102.0213	118,668.82 118,668.82	308.45 308.45	118,921.14 118,921.14	0.20	252.32 252.32
75,497.830 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	107.8632 107.8632	81,143.30 81,143.30	314.65 314.65	81,434.39 81,434.39	0.13	291.09 291.09

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
7,433.010	FNMA POOL #0AH6893	104.3318	7,870.22	27.90	7,754.99		-115.23
3138A8UT1	4.500% 03/01/2041 DD 03/01/11	104.3318	7,870.22	27.90	7,754.99	0.01	-115.23
14,802.755	FNMA POOL #0AI4891	105.7263	15,705.13	55.49	15,650.40		-54.73
3138AJNH1	4.500% 06/01/2041 DD 06/01/11	105.7263	15,705.13	55.49	15,650.40	0.03	-54.73
38,618.143	FNMA POOL #0AJ4576	102.1282	39,444.72	112.53	39,440.02		-4.70
3138AWCN1	3.500% 11/01/2041 DD 10/01/11	102.1282	39,444.72	112.53	39,440.02	0.07	-4.70
104,951.610	FNMA POOL #0AJ7547	103.7235	111,015.87	349.93	108,859.47		-2,156.40
3138E0L56	4.000% 01/01/2042 DD 12/01/11	103.7235	111,015.87	349.93	108,859.47	0.18	-2,156.40
129,313.020	FNMA POOL #0AK9393	102.1280	134,137.17	377.27	132,064.83		-2,072.34
3138EENK1	3.500% 04/01/2042 DD 03/01/12	102.1280	134,137.17	377.27	132,064.83	0.22	-2,072.34
145,430.177	FNMA POOL #0AL1895	102.1281	153,985.20	424.14	148,525.05		-5,460.15
3138EJC97	3.500% 06/01/2042 DD 06/01/12	102.1281	153,985.20	424.14	148,525.05	0.25	-5,460.15
76,452.200	FNMA POOL #0AL2901	103.7229	78,664.35	254.82	79,298.44		634.09
3138EKGK5	4.000% 09/01/2042 DD 12/01/12	103.7229	78,664.35	254.82	79,298.44	0.13	634.09
55,373.300	FNMA POOL #0AL3319	102.1280	58,094.80	161.51	56,551.62		-1,543.18
3138EKVM4	3.500% 03/01/2043 DD 03/01/13	102.1280	58,094.80	161.51	56,551.62	0.09	-1,543.18
83,391.342	FNMA POOL #0AL3423	107.7160	91,531.13	347.51	89,825.84		-1,705.29
3138EKYV1	5.000% 05/01/2040 DD 03/01/13	107.7160	91,531.13	347.51	89,825.84	0.15	-1,705.29

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
349,736.940 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	100.0669 100.0669	359,207.89 359,207.89	874.26 874.26	349,970.83 349,970.83	0.58	-9,237.06 -9,237.06
157,701.770 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	100.0669 100.0669	159,318.09 159,318.09	394.25 394.25	157,807.25 157,807.25	0.26	-1,510.84 -1,510.84
115,735.800 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	100.0669 100.0669	118,389.00 118,389.00	289.23 289.23	115,813.23 115,813.23	0.19	-2,575.77 -2,575.77
102,033.040 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	100.0669 100.0669	105,602.19 105,602.19	255.13 255.13	102,101.30 102,101.30	0.17	-3,500.89 -3,500.89
321,424.100 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	105.3416 105.3416	345,535.75 345,535.75	1,205.34 1,205.34	338,593.31 338,593.31	0.56	-6,942.44 -6,942.44
537,069.820 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	105.3481 105.3481	576,412.92 576,412.92	2,014.01 2,014.01	565,792.60 565,792.60	0.93	-10,620.32 -10,620.32
106,449.490 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	100.0670 100.0670	109,554.26 109,554.26	265.98 265.98	106,520.77 106,520.77	0.18	-3,033.49 -3,033.49
144,998.800 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	100.0668 100.0668	149,681.35 149,681.35	362.46 362.46	145,095.68 145,095.68	0.24	-4,585.67 -4,585.67
456,369.780 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	102.0739 102.0739	473,564.90 473,564.90	1,331.14 1,331.14	465,834.48 465,834.48	0.77	-7,730.42 -7,730.42

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
842,827.448 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	103.4055 103.4055	901,018.29 901,018.29	2,809.53 2,809.53	871,529.86 871,529.86	 1.44	-29,488.43 -29,488.43
1,799,076.230 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	101.7261 101.7261	1,892,446.83 1,892,446.83	5,247.37 5,247.37	1,830,129.67 1,830,129.67	 3.02	-62,317.16 -62,317.16
364,069.350 FNMA POOL #0AS8299 3138WJGH5 3.000% 11/01/2046 DD 10/01/16	99.7263 99.7263	362,514.87 362,514.87	910.16 910.16	363,072.97 363,072.97	 0.60	558.10 558.10
126,680.016 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	102.3599 102.3599	128,616.01 128,616.01	369.52 369.52	129,669.59 129,669.59	 0.21	1,053.58 1,053.58
127,846.420 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	100.0664 100.0664	132,285.31 132,285.31	319.61 319.61	127,931.34 127,931.34	 0.21	-4,353.97 -4,353.97
144,326.716 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	102.0921 102.0921	148,799.48 148,799.48	420.98 420.98	147,346.17 147,346.17	 0.24	-1,453.31 -1,453.31
1,692,874.470 FNMA POOL #0AW8643 3138XYS96 4.000% 07/01/2044 DD 07/01/14	104.0916 104.0916	1,710,537.15 1,710,537.15	5,642.93 5,642.93	1,762,139.43 1,762,139.43	 2.91	51,602.28 51,602.28
352,762.262 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	101.8574 101.8574	366,152.63 366,152.63	1,028.89 1,028.89	359,314.60 359,314.60	 0.59	-6,838.03 -6,838.03
386,637.730 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	103.4120 103.4120	410,276.19 410,276.19	1,288.73 1,288.73	399,829.90 399,829.90	 0.66	-10,446.29 -10,446.29

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,133.154 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	109.0123 109.0123	12,066.90 12,066.90	51.09 51.09	12,136.51 12,136.51	 0.02	69.61 69.61
12,332.137 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	109.2294 109.2294	13,366.86 13,366.86	56.42 56.42	13,470.31 13,470.31	 0.02	103.45 103.45
5,415.840 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	106.9266 106.9266	5,809.76 5,809.76	22.63 22.63	5,790.97 5,790.97	 0.01	-18.79 -18.79
19,449.775 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	105.7396 105.7396	20,570.56 20,570.56	72.85 72.85	20,566.12 20,566.12	 0.03	-4.44 -4.44
52,744.139 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	107.6043 107.6043	56,336.45 56,336.45	219.79 219.79	56,754.94 56,754.94	 0.09	418.49 418.49
2,761.600 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	106.7360 106.7360	2,996.11 2,996.11	12.71 12.71	2,947.62 2,947.62	 0.00	-48.49 -48.49
6,327.960 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	106.2834 106.2834	6,794.22 6,794.22	26.42 26.42	6,725.57 6,725.57	 0.01	-68.65 -68.65
6,731.410 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	102.2487 102.2487	6,917.65 6,917.65	27.97 27.97	6,882.78 6,882.78	 0.01	-34.87 -34.87
4,908.190 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	107.6403 107.6403	5,327.73 5,327.73	22.63 22.63	5,283.19 5,283.19	 0.01	-44.54 -44.54

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,323.720 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.3232 100.3232	1,375.29 1,375.29	6.20 6.20	1,328.00 1,328.00	0.00	-47.29 -47.29
253,313.260 FNMA POOL #0BE2335 3140FMSZ0 3.500% 02/01/2047 DD 02/01/17	101.7015 101.7015	258,563.60 258,563.60	738.73 738.73	257,623.48 257,623.48	0.43	-940.12 -940.12
337,157.470 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	101.8572 101.8572	345,867.78 345,867.78	983.32 983.32	343,419.23 343,419.23	0.57	-2,448.55 -2,448.55
672,236.030 FNMA POOL #0BJ0639 3140H1V98 4.000% 03/01/2048 DD 03/01/18	103.2391 103.2391	689,778.44 689,778.44	2,240.68 2,240.68	694,010.43 694,010.43	1.15	4,231.99 4,231.99
461,941.025 FNMA POOL #0BM4676 3140J9FS5 4.000% 10/01/2048 DD 10/01/18	104.4521 104.4521	476,174.94 476,174.94	1,539.77 1,539.77	482,506.91 482,506.91	0.80	6,331.97 6,331.97
1,476.364 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	110.4426 110.4426	1,634.58 1,634.58	8.06 8.06	1,630.53 1,630.53	0.00	-4.05 -4.05
3,239.760 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	109.8046 109.8046	3,510.41 3,510.41	14.88 14.88	3,557.40 3,557.40	0.01	46.99 46.99
5,615.546 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	109.7960 109.7960	6,083.34 6,083.34	25.73 25.73	6,165.64 6,165.64	0.01	82.30 82.30
9,124.330 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	107.5141 107.5141	9,882.16 9,882.16	41.85 41.85	9,809.94 9,809.94	0.02	-72.22 -72.22

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,554.833 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	110.1738 110.1738	4,982.24 4,982.24	22.69 22.69	5,018.23 5,018.23	0.01	35.99 35.99
12,345.550 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	110.1007 110.1007	13,491.08 13,491.08	61.69 61.69	13,592.54 13,592.54	0.02	101.46 101.46
1,254.852 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	110.4426 110.4426	1,387.77 1,387.77	6.82 6.82	1,385.89 1,385.89	0.00	-1.88 -1.88
1,655.940 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	108.8237 108.8237	1,809.11 1,809.11	8.37 8.37	1,802.06 1,802.06	0.00	-7.05 -7.05
3,769.940 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	109.9514 109.9514	4,120.16 4,120.16	18.91 18.91	4,145.10 4,145.10	0.01	24.94 24.94
3,612.590 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	105.6351 105.6351	3,879.44 3,879.44	15.19 15.19	3,816.16 3,816.16	0.01	-63.28 -63.28
5,154.659 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	109.2148 109.2148	5,630.96 5,630.96	25.73 25.73	5,629.65 5,629.65	0.01	-1.31 -1.31
4,133.472 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	109.0490 109.0490	4,478.65 4,478.65	18.91 18.91	4,507.51 4,507.51	0.01	28.86 28.86
5,025.780 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	107.4643 107.4643	5,394.29 5,394.29	21.08 21.08	5,400.92 5,400.92	0.01	6.63 6.63

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,083.770 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	103.7222 103.7222	115,518.25 115,518.25	367.04 367.04	114,181.30 114,181.30	 0.19	-1,336.95 -1,336.95
82,075.080 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	103.7230 103.7230	87,317.47 87,317.47	273.67 273.67	85,130.76 85,130.76	 0.14	-2,186.71 -2,186.71
118,114.360 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	102.1283 102.1283	123,872.14 123,872.14	344.41 344.41	120,628.13 120,628.13	 0.20	-3,244.01 -3,244.01
44,507.487 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	102.1283 102.1283	47,155.98 47,155.98	129.82 129.82	45,454.76 45,454.76	 0.08	-1,701.22 -1,701.22
52,232.621 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	100.0670 100.0670	52,337.00 52,337.00	130.51 130.51	52,267.61 52,267.61	 0.09	-69.39 -69.39
135,835.340 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	100.0670 100.0670	136,415.42 136,415.42	339.45 339.45	135,926.32 135,926.32	 0.22	-489.10 -489.10
6,102.680 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	105.6739 105.6739	6,461.52 6,461.52	22.94 22.94	6,448.94 6,448.94	 0.01	-12.58 -12.58
48,244.060 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	107.8246 107.8246	51,795.27 51,795.27	200.88 200.88	52,018.98 52,018.98	 0.09	223.71 223.71
68,545.310 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	103.7237 103.7237	72,317.57 72,317.57	228.53 228.53	71,097.73 71,097.73	 0.12	-1,219.84 -1,219.84

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,515.250 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	101.5560 101.5560	211,571.43 211,571.43	584.91 584.91	203,635.24 203,635.24	0.34	-7,936.19 -7,936.19
196,672.700 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	105.3494 105.3494	212,072.12 212,072.12	737.49 737.49	207,193.54 207,193.54	0.34	-4,878.58 -4,878.58
461,131.880 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	101.7157 101.7157	484,551.29 484,551.29	1,345.03 1,345.03	469,043.72 469,043.72	0.77	-15,507.57 -15,507.57
438,864.870 FNMA POOL #0MA3384 31418CXN9 4.000% 04/01/2048 DD 05/01/18	103.1119 103.1119	446,112.21 446,112.21	1,462.83 1,462.83	452,521.76 452,521.76	0.75	6,409.55 6,409.55
37,004.010 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	105.7260 105.7260	39,179.70 39,179.70	138.88 138.88	39,122.85 39,122.85	0.06	-56.85 -56.85
85,312.974 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	105.7260 105.7260	90,342.33 90,342.33	319.92 319.92	90,198.03 90,198.03	0.15	-144.30 -144.30
40,773.510 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	103.7194 103.7194	42,527.56 42,527.56	135.84 135.84	42,290.05 42,290.05	0.07	-237.51 -237.51
87,146.383 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	103.7222 103.7222	90,891.04 90,891.04	290.47 290.47	90,390.15 90,390.15	0.15	-500.89 -500.89
44,768.259 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	103.7217 103.7217	46,691.91 46,691.91	149.11 149.11	46,434.40 46,434.40	0.08	-257.51 -257.51

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	100.5280 100.5280	135,000.00 135,000.00	1,010.78 1,010.78	135,712.80 135,712.80	 0.22	712.80 712.80
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	99.9999 99.9999	99,799.73 99,799.73	194.14 194.14	99,999.92 99,999.92	 0.17	200.19 200.19
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	92.8169 92.8169	80,000.00 80,000.00	1,093.90 1,093.90	74,253.50 74,253.50	 0.12	-5,746.50 -5,746.50
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	100.8630 100.8630	15,000.00 15,000.00	285.72 285.72	15,129.45 15,129.45	 0.02	129.45 129.45
60,271.391 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	100.7444 100.7444	59,619.87 59,619.87	150.66 150.66	60,720.04 60,720.04	 0.10	1,100.17 1,100.17
50,721.728 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	104.0839 104.0839	53,201.11 53,201.11	168.95 168.95	52,793.15 52,793.15	 0.09	-407.96 -407.96
54,465.730 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	104.1046 104.1046	56,608.63 56,608.63	181.66 181.66	56,701.31 56,701.31	 0.09	92.68 92.68
44,788.497 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	105.2802 105.2802	47,490.35 47,490.35	168.02 168.02	47,153.40 47,153.40	 0.08	-336.95 -336.95
36,145.290 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	105.1264 105.1264	38,804.56 38,804.56	135.47 135.47	37,998.24 37,998.24	 0.06	-806.32 -806.32

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,310.690 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	105.2417	18,451.00	64.79	18,218.06		-232.94
	105.2417	18,451.00	64.79	18,218.06	0.03	-232.94
64,643.430 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	105.2469	70,305.78	242.36	68,035.20		-2,270.58
	105.2469	70,305.78	242.36	68,035.20	0.11	-2,270.58
63,714.110 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	100.6134	64,069.11	159.28	64,104.91		35.80
	100.6134	64,069.11	159.28	64,104.91	0.11	35.80
130,141.086 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	102.6615	134,490.78	379.44	133,604.73		-886.05
	102.6615	134,490.78	379.44	133,604.73	0.22	-886.05
56,534.922 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	102.5980	58,392.97	164.92	58,003.69		-389.28
	102.5980	58,392.97	164.92	58,003.69	0.10	-389.28
10,282.615 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	109.7811	11,638.01	55.80	11,288.37		-349.64
	109.7811	11,638.01	55.80	11,288.37	0.02	-349.64
66,868.550 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	103.9347	71,408.13	222.89	69,499.60		-1,908.53
	103.9347	71,408.13	222.89	69,499.60	0.11	-1,908.53
120,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	100.9871	120,000.00	190.91	121,184.51		1,184.51
	100.9871	120,000.00	190.91	121,184.51	0.20	1,184.51
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	102.5036	282,738.30	803.52	281,884.87		-853.43
	102.5036	282,738.30	803.52	281,884.87	0.47	-853.43

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	103.6459 103.6459	309,352.04 309,352.04	933.41 933.41	310,937.70 310,937.70	0.51	1,585.66 1,585.66
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	103.3649 103.3649	113,750.72 113,750.72	1,520.58 1,520.58	118,869.65 118,869.65	0.20	5,118.93 5,118.93
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	99.6367 99.6367	140,387.61 140,387.61	307.00 307.00	144,473.23 144,473.23	0.24	4,085.62 4,085.62
75,000.000 GENERAL ELECTRIC CO 36962GT95 5.550% 01/05/2026 DD 01/05/06	105.8671 105.8671	79,999.47 79,999.47	1,001.47 1,001.47	79,400.34 79,400.34	0.13	-599.13 -599.13
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	104.6162 104.6162	49,966.63 49,966.63	1,649.94 1,649.94	52,308.10 52,308.10	0.09	2,341.47 2,341.47
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	99.4688 99.4688	39,939.48 39,939.48	583.76 583.76	39,787.54 39,787.54	0.07	-151.94 -151.94
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	97.1900 97.1900	101,275.34 101,275.34	900.34 900.34	97,190.03 97,190.03	0.16	-4,085.31 -4,085.31
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCS3 5.650% 01/17/2029 DD 01/17/19	103.3952 103.3952	205,156.36 205,156.36	2,342.06 2,342.06	206,790.36 206,790.36	0.34	1,634.00 1,634.00
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	103.1558 103.1558	59,855.10 59,855.10	1,178.74 1,178.74	61,893.48 61,893.48	0.10	2,038.38 2,038.38

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	102.1999 102.1999	301,379.40 301,379.40	5,268.92 5,268.92	306,599.84 306,599.84	0.51	5,220.44 5,220.44
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	100.3381 100.3381	115,082.97 115,082.97	410.61 410.61	115,388.85 115,388.85	0.19	305.88 305.88
75,000.000 CIGNA CORP 144A 40573LAQ9 4.125% 11/15/2025 DD 09/17/18	103.4983 103.4983	74,947.55 74,947.55	1,667.52 1,667.52	77,623.71 77,623.71	0.13	2,676.16 2,676.16
200,000.000 CIGNA CORP 144A 40573LAS5 4.375% 10/15/2028 DD 09/17/18	103.7270 103.7270	205,025.44 205,025.44	4,730.16 4,730.16	207,454.02 207,454.02	0.34	2,428.58 2,428.58
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	100.2908 100.2908	24,918.07 24,918.07	179.24 179.24	25,072.70 25,072.70	0.04	154.63 154.63
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	102.7701 102.7701	60,653.69 60,653.69	860.46 860.46	61,662.05 61,662.05	0.10	1,008.36 1,008.36
300,000.000 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	99.1334 99.1334	299,955.15 299,955.15	150.22 150.22	297,400.20 297,400.20	0.49	-2,554.95 -2,554.95
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	101.9726 101.9726	73,673.99 73,673.99	492.06 492.06	76,479.46 76,479.46	0.13	2,805.47 2,805.47
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	105.7768 105.7768	50,159.47 50,159.47	1,499.38 1,499.38	52,888.40 52,888.40	0.09	2,728.93 2,728.93

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	104.2516 104.2516	36,596.84 36,596.84	138.57 138.57	36,488.07 36,488.07	0.06	-108.77 -108.77
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	100.8180 100.8180	75,000.00 75,000.00	827.77 827.77	75,613.50 75,613.50	0.12	613.50 613.50
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	97.1216 97.1216	89,857.45 89,857.45	1,481.42 1,481.42	87,409.47 87,409.47	0.14	-2,447.98 -2,447.98
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	106.5012 106.5012	42,001.55 42,001.55	828.11 828.11	42,600.49 42,600.49	0.07	598.94 598.94
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BJ5 6.250% 02/01/2022 DD 01/18/17	102.5850 102.5850	185,493.59 185,493.59	1,926.96 1,926.96	189,782.25 189,782.25	0.31	4,288.66 4,288.66
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	128.7740 128.7740	245,969.04 245,969.04	2,486.08 2,486.08	251,109.30 251,109.30	0.41	5,140.26 5,140.26
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	104.8377 104.8377	24,880.80 24,880.80	462.74 462.74	26,209.43 26,209.43	0.04	1,328.63 1,328.63
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	102.9188 102.9188	282,760.94 282,760.94	824.60 824.60	283,026.73 283,026.73	0.47	265.79 265.79
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	101.0246 101.0246	203,835.58 203,835.58	2,882.92 2,882.92	207,100.40 207,100.40	0.34	3,264.82 3,264.82

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	101.1410 101.1410	104,254.32 104,254.32	261.95 261.95	101,140.95 101,140.95	0.17	-3,113.37 -3,113.37
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	104.0554 104.0554	331,634.34 331,634.34	950.46 950.46	312,166.05 312,166.05	0.52	-19,468.29 -19,468.29
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	105.9200 105.9200	110,000.00 110,000.00	1,095.76 1,095.76	116,512.00 116,512.00	0.19	6,512.00 6,512.00
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	102.5982 102.5982	179,409.25 179,409.25	2,924.45 2,924.45	184,676.83 184,676.83	0.31	5,267.58 5,267.58
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	104.3367 104.3367	45,575.68 45,575.68	49.36 49.36	46,951.50 46,951.50	0.08	1,375.82 1,375.82
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	100.2350 100.2350	24,995.50 24,995.50	33.15 33.15	25,058.76 25,058.76	0.04	63.26 63.26
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	103.3695 103.3695	99,894.75 99,894.75	2,238.75 2,238.75	103,369.45 103,369.45	0.17	3,474.70 3,474.70
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	103.2094 103.2094	39,844.07 39,844.07	874.48 874.48	41,283.78 41,283.78	0.07	1,439.71 1,439.71
65,000.000 KRAFT HEINZ FOODS CO 50077LAD8 3.000% 06/01/2026 DD 05/24/16	93.2105 93.2105	64,790.36 64,790.36	649.72 649.72	60,586.80 60,586.80	0.10	-4,203.56 -4,203.56

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	102.7707 102.7707	14,889.90 14,889.90	249.95 249.95	15,415.60 15,415.60	0.03	525.70 525.70
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	102.9388 102.9388	168,502.20 168,502.20	267.28 267.28	174,995.88 174,995.88	0.29	6,493.68 6,493.68
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	100.8457 100.8457	90,503.21 90,503.21	1,171.47 1,171.47	90,761.11 90,761.11	0.15	257.90 257.90
245,000.000 LIBERTY PROPERTY LP 53117CAT9 4.375% 02/01/2029 DD 01/25/19	104.2745 104.2745	250,595.68 250,595.68	1,985.72 1,985.72	255,472.59 255,472.59	0.42	4,876.91 4,876.91
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	97.9695 97.9695	114,512.09 114,512.09	1,317.70 1,317.70	112,664.88 112,664.88	0.19	-1,847.21 -1,847.21
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	104.5053 104.5053	76,020.25 76,020.25	249.86 249.86	78,379.01 78,379.01	0.13	2,358.76 2,358.76
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	144.0840 144.0840	476,722.85 476,722.85	3,464.95 3,464.95	453,864.60 453,864.60	0.75	-22,858.25 -22,858.25
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	128.0800 128.0800	67,362.47 67,362.47	785.98 785.98	70,444.00 70,444.00	0.12	3,081.53 3,081.53
200,000.000 KEURIG DR PEPPER INC 144A 565122AB4 4.597% 05/25/2028 DD 05/25/18	104.2278 104.2278	200,000.00 200,000.00	3,218.28 3,218.28	208,455.66 208,455.66	0.34	8,455.66 8,455.66

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 MARATHON PETROLEUM CORP 144A 56585AAN2 5.375% 10/01/2022 DD 10/01/18	101.4861 101.4861	70,762.00 70,762.00	1,880.73 1,880.73	71,040.28 71,040.28	0.12	278.28 278.28
175,000.000 MARATHON PETROLEUM CORP 144A 56585AAS1 3.800% 04/01/2028 DD 10/01/18	99.0057 99.0057	171,120.25 171,120.25	3,337.55 3,337.55	173,260.03 173,260.03	0.29	2,139.78 2,139.78
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	103.9810 103.9810	46,105.12 46,105.12	458.92 458.92	46,791.45 46,791.45	0.08	686.33 686.33
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	113.7614 113.7614	93,106.39 93,106.39	731.37 731.37	102,385.24 102,385.24	0.17	9,278.85 9,278.85
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	103.1189 103.1189	49,686.37 49,686.37	79.90 79.90	51,559.44 51,559.44	0.09	1,873.07 1,873.07
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	99.7879 99.7879	175,000.00 175,000.00	2,465.91 2,465.91	174,628.81 174,628.81	0.29	-371.19 -371.19
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	100.6681 100.6681	125,000.00 125,000.00	740.89 740.89	125,835.15 125,835.15	0.21	835.15 835.15
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	134.9520 134.9520	111,793.93 111,793.93	2,141.52 2,141.52	114,709.20 114,709.20	0.19	2,915.27 2,915.27
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	102.5880 102.5880	146,840.33 146,840.33	2,501.78 2,501.78	148,752.60 148,752.60	0.25	1,912.27 1,912.27

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
230,000.000 MICROCHIP TECHNOLOGY INC 144A 595017AL8 4.333% 06/01/2023 DD 05/29/18	102.0281 102.0281	230,000.00 230,000.00	3,321.95 3,321.95	234,664.57 234,664.57	 0.39	 4,664.57
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	102.5942 102.5942	100,326.35 100,326.35	280.56 280.56	102,594.19 102,594.19	 0.17	 2,267.84
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	98.1962 98.1962	65,000.00 65,000.00	622.26 622.26	63,827.51 63,827.51	 0.11	 -1,172.49
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	91.0000 91.0000	49,897.10 49,897.10	116.45 116.45	45,500.00 45,500.00	 0.08	 -4,397.10
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	96.7500 96.7500	44,725.99 44,725.99	1,151.56 1,151.56	43,537.50 43,537.50	 0.07	 -1,188.49
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	104.5000 104.5000	30,000.00 30,000.00	363.34 363.34	31,350.00 31,350.00	 0.05	 1,350.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	124.8950 124.8950	238,908.02 238,908.02	3,889.85 3,889.85	243,545.25 243,545.25	 0.40	 4,637.23
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	148.8120 148.8120	489,263.36 489,263.36	5,290.62 5,290.62	468,757.80 468,757.80	 0.77	 -20,505.56
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	104.0000 104.0000	55,000.00 55,000.00	618.78 618.78	57,200.00 57,200.00	 0.09	 2,200.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	104.3752	199,557.57	2,900.19	208,750.46		9,192.89
	104.3752	199,557.57	2,900.19	208,750.46	0.34	9,192.89
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	106.5780	49,529.52	643.31	53,289.00		3,759.48
	106.5780	49,529.52	643.31	53,289.00	0.09	3,759.48
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	103.8401	80,479.49	1,980.72	83,072.04		2,592.55
	103.8401	80,479.49	1,980.72	83,072.04	0.14	2,592.55
265,000.000 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	99.2180	264,970.95	303.84	262,927.62		-2,043.33
	99.2180	264,970.95	303.84	262,927.62	0.43	-2,043.33
210,000.000 ONEOK INC 682680AW3 4.350% 03/15/2029 DD 03/13/19	101.7585	209,345.55	466.64	213,692.76		4,347.21
	101.7585	209,345.55	466.64	213,692.76	0.35	4,347.21
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	103.8690	332,560.37	6,727.88	327,187.35		-5,373.02
	103.8690	332,560.37	6,727.88	327,187.35	0.54	-5,373.02
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	102.5765	44,680.41	558.96	46,159.44		1,479.03
	102.5765	44,680.41	558.96	46,159.44	0.08	1,479.03
175,000.000 PENSKE TRUCK LEASING CO L 144A 709599BE3 4.450% 01/29/2026 DD 01/29/19	102.1942	174,540.92	1,360.66	178,839.90		4,298.98
	102.1942	174,540.92	1,360.66	178,839.90	0.30	4,298.98
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	101.1698	44,645.79	572.55	45,526.41		880.62
	101.1698	44,645.79	572.55	45,526.41	0.08	880.62

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
265,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	99.8205 99.8205	262,717.70 262,717.70	1,236.07 1,236.07	264,524.36 264,524.36	0.44	1,806.66 1,806.66
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	103.4280 103.4280	180,000.00 180,000.00	528.24 528.24	186,170.40 186,170.40	0.31	6,170.40 6,170.40
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	105.2438 105.2438	14,989.95 14,989.95	151.52 151.52	15,786.58 15,786.58	0.03	796.63 796.63
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	106.9188 106.9188	75,000.00 75,000.00	1,642.08 1,642.08	80,189.14 80,189.14	0.13	5,189.14 5,189.14
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	100.0000 100.0000	19,988.24 19,988.24	269.88 269.88	20,000.00 20,000.00	0.03	11.76 11.76
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	104.2186 104.2186	61,125.39 61,125.39	1,274.32 1,274.32	62,531.15 62,531.15	0.10	1,405.76 1,405.76
200,000.000 REGL TRANSPRTN AUTH IL 7599113H1 3.013% 05/29/2020 DD 05/30/18	100.3390 100.3390	200,000.00 200,000.00	2,510.84 2,510.84	200,678.00 200,678.00	0.33	678.00 678.00
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	96.1793 96.1793	49,846.24 49,846.24	91.46 91.46	48,089.66 48,089.66	0.08	-1,756.58 -1,756.58
245,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	102.7932 102.7932	248,624.06 248,624.06	3,319.34 3,319.34	251,843.23 251,843.23	0.42	3,219.17 3,219.17

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,000.000 ROPER TECHNOLOGIES INC 776743AD8 3.800% 12/15/2026 DD 12/19/16	101.1687 101.1687	119,980.80 119,980.80	1,348.50 1,348.50	121,402.40 121,402.40	 0.20	1,421.60 1,421.60
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	99.8033 99.8033	29,992.39 29,992.39	61.38 61.38	29,941.00 29,941.00	 0.05	-51.39 -51.39
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	100.8669 100.8669	49,984.29 49,984.29	651.80 651.80	50,433.44 50,433.44	 0.08	449.15 449.15
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/15/2044 DD 10/15/14	99.8848 99.8848	80,000.00 80,000.00	105.91 105.91	79,907.82 79,907.82	 0.13	-92.18 -92.18
125,000.000 SSM HEALTH CARE CORP 784710AB1 3.688% 06/01/2023 DD 05/08/18	102.5896 102.5896	124,268.70 124,268.70	1,540.59 1,540.59	128,236.98 128,236.98	 0.21	3,968.28 3,968.28
100,000.000 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	98.8871 98.8871	99,975.27 99,975.27	49.84 49.84	98,887.12 98,887.12	 0.16	-1,088.15 -1,088.15
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	127.3390 127.3390	418,389.70 418,389.70	7,875.33 7,875.33	401,117.85 401,117.85	 0.66	-17,271.85 -17,271.85
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	99.1123 99.1123	89,863.47 89,863.47	862.62 862.62	89,201.06 89,201.06	 0.15	-662.41 -662.41
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	102.2288 102.2288	64,915.26 64,915.26	1,097.14 1,097.14	66,448.74 66,448.74	 0.11	1,533.48 1,533.48

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	106.3188 106.3188	39,948.18 39,948.18	86.87 86.87	42,527.53 42,527.53	0.07	2,579.35 2,579.35
99,719.950 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	101.9700 101.9700	99,719.95 99,719.95	2,044.32 2,044.32	101,684.43 101,684.43	0.17	1,964.48 1,964.48
114,119.686 SPIRIT MASTER FUNDIN 1A A 144A 84861CAC9 4.360% 12/20/2047 DD 12/14/17	102.0737 102.0737	114,594.36 114,594.36	414.78 414.78	116,486.23 116,486.23	0.19	1,891.87 1,891.87
125,000.000 SPRINGLEAF FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	103.1250 103.1250	125,000.00 125,000.00	392.70 392.70	128,906.25 128,906.25	0.21	3,906.25 3,906.25
60,000.000 SPRINGLEAF FINANCE CORP 85172FAP4 6.125% 03/15/2024 DD 02/22/19	102.2480 102.2480	60,000.00 60,000.00	382.86 382.86	61,348.80 61,348.80	0.10	1,348.80 1,348.80
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	102.6250 102.6250	61,110.59 61,110.59	349.99 349.99	61,575.00 61,575.00	0.10	464.41 464.41
210,000.000 STORE CAPITAL CORP 862121AB6 4.625% 03/15/2029 DD 02/28/19	101.4817 101.4817	208,457.52 208,457.52	838.32 838.32	213,111.67 213,111.67	0.35	4,654.15 4,654.15
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	96.7500 96.7500	35,172.64 35,172.64	167.71 167.71	33,862.50 33,862.50	0.06	-1,310.14 -1,310.14
210,000.000 SUNTRUST BANK/ATLANTA GA 86787EBC0 3.200% 04/01/2024 DD 03/18/19	100.8290 100.8290	209,931.26 209,931.26	252.84 252.84	211,740.95 211,740.95	0.35	1,809.69 1,809.69

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	105.1027 105.1027	49,972.06 49,972.06	859.04 859.04	52,551.33 52,551.33	0.09	2,579.27 2,579.27
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	101.2874 101.2874	24,998.00 24,998.00	103.26 103.26	25,321.84 25,321.84	0.04	323.84 323.84
220,000.000 TOLEDO HOSPITAL/THE 889184AC1 5.325% 11/15/2028 DD 10/25/18	105.5397 105.5397	220,000.00 220,000.00	5,101.56 5,101.56	232,187.25 232,187.25	0.38	12,187.25 12,187.25
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	100.7270 100.7270	79,902.13 79,902.13	487.76 487.76	80,581.59 80,581.59	0.13	679.46 679.46
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	103.7500 103.7500	25,000.00 25,000.00	187.37 187.37	25,937.50 25,937.50	0.04	937.50 937.50
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	102.5271 102.5271	50,179.99 50,179.99	791.30 791.30	51,263.53 51,263.53	0.08	1,083.54 1,083.54
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	102.9769 102.9769	70,659.14 70,659.14	345.55 345.55	72,083.85 72,083.85	0.12	1,424.71 1,424.71
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	103.9420 103.9420	41,081.05 41,081.05	417.69 417.69	41,576.81 41,576.81	0.07	495.76 495.76
19,492.400 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	110.8400 110.8400	18,807.00 18,807.00	615.64 615.64	21,605.38 21,605.38	0.04	2,798.38 2,798.38

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 UNITED RENTALS NORTH AMERICA I 911365BK9 6.500% 12/15/2026 DD 10/30/18	105.2500 105.2500	175,000.00 175,000.00	4,800.90 4,800.90	184,187.50 184,187.50	0.30	9,187.50 9,187.50
420,000.000 U S TREASURY BOND 912810QW1 3.000% 05/15/2042 DD 05/15/12	104.0469 104.0469	421,411.93 421,411.93	4,768.51 4,768.51	436,996.88 436,996.88	0.72	15,584.95 15,584.95
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	103.6328 103.6328	555,486.29 555,486.29	6,130.94 6,130.94	559,617.18 559,617.18	0.92	4,130.89 4,130.89
380,000.000 U S TREASURY BOND 912810RY6 2.750% 08/15/2047 DD 08/15/17	98.5742 98.5742	357,525.73 357,525.73	1,299.03 1,299.03	374,582.03 374,582.03	0.62	17,056.30 17,056.30
335,000.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	99.0430 99.0430	334,800.03 334,800.03	936.98 936.98	331,793.95 331,793.95	0.55	-3,006.08 -3,006.08
315,000.000 U S TREASURY NOTE 9128283W8 2.750% 02/15/2028 DD 02/15/18	102.8516 102.8516	314,657.24 314,657.24	1,076.83 1,076.83	323,982.42 323,982.42	0.54	9,325.18 9,325.18
95,000.000 U S TREASURY NOTE 9128284B3 2.375% 03/15/2021 DD 03/15/18	100.1680 100.1680	94,992.52 94,992.52	104.23 104.23	95,159.57 95,159.57	0.16	167.05 167.05
750,000.000 U S TREASURY NOTE 9128286B1 2.625% 02/15/2029 DD 02/15/19	101.8359 101.8359	765,164.65 765,164.65	2,447.34 2,447.34	763,769.54 763,769.54	1.26	-1,395.11 -1,395.11
770,000.000 U S TREASURY NOTE 912828N30 2.125% 12/31/2022 DD 12/31/15	99.5898 99.5898	761,778.69 761,778.69	4,113.23 4,113.23	766,841.80 766,841.80	1.27	5,063.11 5,063.11

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
672,025.600 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	97.7997 97.7997	674,660.97 674,660.97	176.36 176.36	657,239.29 657,239.29	1.09	-17,421.68 -17,421.68
255,000.000 U S TREASURY NOTE 912828W89 1.875% 03/31/2022 DD 03/31/17	98.9922 98.9922	255,421.51 255,421.51	2,403.69 2,403.69	252,430.08 252,430.08	0.42	-2,991.43 -2,991.43
680,000.000 U S TREASURY NOTE 912828X88 2.375% 05/15/2027 DD 05/15/17	100.1016 100.1016	685,824.79 685,824.79	6,112.02 6,112.02	680,690.62 680,690.62	1.12	-5,134.17 -5,134.17
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	100.6452 100.6452	70,404.64 70,404.64	723.07 723.07	70,451.65 70,451.65	0.12	47.01 47.01
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	127.3320 127.3320	419,100.19 419,100.19	6,866.34 6,866.34	401,095.80 401,095.80	0.66	-18,004.39 -18,004.39
40,000.000 UNUM GROUP 91529YAM8 3.000% 05/15/2021 DD 05/09/16	99.9674 99.9674	39,963.75 39,963.75	453.63 453.63	39,986.95 39,986.95	0.07	23.20 23.20
131,496.970 VSE 2016-A VOI MORTGA AA 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	98.8831 98.8831	131,483.43 131,483.43	278.19 278.19	130,028.32 130,028.32	0.21	-1,455.11 -1,455.11
210,000.000 VALERO ENERGY CORP 91913YAW0 4.000% 04/01/2029 DD 03/25/19	100.9124 100.9124	208,391.89 208,391.89	158.06 158.06	211,916.07 211,916.07	0.35	3,524.18 3,524.18
29,675.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	101.4867 101.4867	29,675.00 29,675.00	55.25 55.25	30,116.19 30,116.19	0.05	441.19 441.19

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	102.6527 102.6527	24,866.56 24,866.56	218.92 218.92	25,663.16 25,663.16	0.04	796.60 796.60
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	100.3886 100.3886	99,333.41 99,333.41	1,924.98 1,924.98	100,388.61 100,388.61	0.17	1,055.20 1,055.20
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	105.6994 105.6994	124,671.96 124,671.96	786.78 786.78	132,124.21 132,124.21	0.22	7,452.25 7,452.25
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	108.9893 108.9893	184,775.41 184,775.41	2,291.00 2,291.00	201,630.18 201,630.18	0.33	16,854.77 16,854.77
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	101.5798 101.5798	49,878.24 49,878.24	1,062.00 1,062.00	50,789.92 50,789.92	0.08	911.68 911.68
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	100.6564 100.6564	49,868.42 49,868.42	130.20 130.20	50,328.18 50,328.18	0.08	459.76 459.76
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	103.6207 103.6207	94,666.21 94,666.21	489.67 489.67	98,439.69 98,439.69	0.16	3,773.48 3,773.48
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	101.4905 101.4905	143,135.91 143,135.91	475.85 475.85	131,937.68 131,937.68	0.22	-11,198.23 -11,198.23
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	103.2600 103.2600	154,212.49 154,212.49	457.87 457.87	154,889.97 154,889.97	0.26	677.48 677.48

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	104.2923 104.2923	180,052.76 180,052.76	559.86 559.86	182,511.51 182,511.51	0.30	2,458.75 2,458.75
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	103.0456 103.0456	99,962.56 99,962.56	1,964.70 1,964.70	103,045.61 103,045.61	0.17	3,083.05 3,083.05
205,000.000 WESTERN MIDSTREAM OPERATING LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	101.2974 101.2974	205,566.99 205,566.99	2,395.06 2,395.06	207,659.63 207,659.63	0.34	2,092.64 2,092.64
125,000.000 WHIRLPOOL CORP 963320AW6 4.750% 02/26/2029 DD 02/26/19	102.5909 102.5909	123,523.38 123,523.38	547.77 547.77	128,238.58 128,238.58	0.21	4,715.20 4,715.20
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	102.0695 102.0695	83,816.17 83,816.17	704.04 704.04	86,759.09 86,759.09	0.14	2,942.92 2,942.92
45,000.000 WINDSTREAM SERVICES LLC / 144A 97381LAE8 10.500% 06/30/2024 DD 08/02/18	73.7500 73.7500	39,620.42 39,620.42	1,193.78 1,193.78	33,187.50 33,187.50	0.05	-6,432.92 -6,432.92
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	100.5550 100.5550	200,000.00 200,000.00	2,628.44 2,628.44	201,110.00 201,110.00	0.33	1,110.00 1,110.00
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	104.5000 104.5000	24,993.49 24,993.49	793.94 793.94	26,125.00 26,125.00	0.04	1,131.51 1,131.51
50,000.000 ANGEL OAK MORTGAGE T 2 A1 144A 03463WAA1 VAR RT 03/25/2049 DD 03/01/19	100.3642 100.3642	49,999.63 49,999.63	155.14 155.14	50,182.12 50,182.12	0.08	182.49 182.49

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
139,020.580 BX COMMERCIAL MORTG IND B 144A 056059AG3 VAR RT 11/15/2035 DD 10/31/18	99.7807 99.7807	139,020.58 139,020.58	222.14 222.14	138,715.72 138,715.72	0.23	-304.86 -304.86
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	105.5284 105.5284	71,954.34 71,954.34	246.94 246.94	73,869.88 73,869.88	0.12	1,915.54 1,915.54
300,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17	101.5484 101.5484	298,627.55 298,627.55	2,614.68 2,614.68	304,645.30 304,645.30	0.50	6,017.75 6,017.75
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	103.9293 103.9293	302,235.76 302,235.76	843.20 843.20	306,591.29 306,591.29	0.51	4,355.53 4,355.53
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWF9 3.360% 12/25/2026 DD 03/01/17	102.6499 102.6499	256,108.89 256,108.89	699.98 699.98	256,624.73 256,624.73	0.42	515.84 515.84
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	103.7317 103.7317	50,466.61 50,466.61	166.47 166.47	51,865.85 51,865.85	0.09	1,399.24 1,399.24
280,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	99.3190 99.3190	272,896.40 272,896.40	1,847.98 1,847.98	278,093.27 278,093.27	0.46	5,196.87 5,196.87
300,000.000 MORGAN STANLEY 6174468G7 VAR RT 01/23/2030 DD 01/23/19	105.3227 105.3227	311,828.40 311,828.40	2,533.49 2,533.49	315,968.13 315,968.13	0.52	4,139.73 4,139.73
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	100.2994 100.2994	137,584.80 137,584.80	90.65 90.65	140,419.16 140,419.16	0.23	2,834.36 2,834.36

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
647,954.000 US TREAS-CPI INFLAT 9128283R9 0.500% 01/15/2028 DD 01/15/18	99.7377 99.7377	615,718.02 615,718.02	680.17 680.17	646,254.43 646,254.43	1.07	30,536.41 30,536.41
133,560.930 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	102.9208 102.9208	149,938.03 149,938.03	541.88 541.88	137,461.92 137,461.92	0.23	-12,476.11 -12,476.11
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	103.5064 103.5064	118,663.94 118,663.94	449.50 449.50	113,856.99 113,856.99	0.19	-4,806.95 -4,806.95
100,000.000 WASHINGTON PRIME GROUP LP 939648AE1 VAR RT 08/15/2024 DD 08/04/17	93.7505 93.7505	98,773.14 98,773.14	743.63 743.63	93,750.53 93,750.53	0.15	-5,022.61 -5,022.61
210,000.000 WABTEC CORP 960386AM2 VAR RT 09/15/2028 DD 09/14/18	101.4857 101.4857	209,776.85 209,776.85	474.98 474.98	213,120.03 213,120.03	0.35	3,343.18 3,343.18
8,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	103.7500 103.7500	8,000.00 8,000.00	101.96 101.96	8,300.00 8,300.00	0.01	300.00 300.00
44,825.000 VANECK VECTORS FALLEN ANGEL 92189F437	28.7500 28.7500	1,248,909.67 1,248,909.67	0.00 0.00	1,288,718.75 1,288,718.75	2.13	39,809.08 39,809.08
SUBTOTAL UNITED STATES		56,157,971.77	375,509.63	56,051,101.62		-106,870.15
		56,157,971.77	375,509.63	56,051,101.62	92.61	-106,870.15
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		60,135,416.17	413,735.20	60,046,187.20		-89,228.97
		60,135,416.17	413,735.20	60,046,187.20	99.19	-89,228.97
TOTAL FIXED INCOME SECURITIES		60,135,416.17	413,735.20	60,046,187.20	99.19	-89,228.97
PREFERRED SECURITIES						



Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC	85.0623	209,447.62	1,912.33	208,402.64		-1,044.98
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	85.0623	209,447.62	1,912.33	208,402.64	0.34	-1,044.98
TOTAL ASSETS - BASE:		<u>60,632,290.81</u>	<u>417,171.68</u>	<u>60,542,016.86</u>	<u>100.01</u>	<u>-90,273.95</u>
NET ASSETS - BASE:				<u>60,959,188.54</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,769.88	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,769.88	2,769.88	1	334.07
		2,769.88	2,769.88	1	334.07
COMMON STOCK					
8	CUSIP # 001055102 AFLAC INC	400.00	397.68	0	0.00
9	CUSIP # 00123Q104 AGNC INVESTMENT CORP	162.00	162.45	0	1.62
7	CUSIP # 00130H105 AES CORPORATION	126.56	128.10	0	0.00
83	CUSIP # 00206R102 AT&T INC	2,602.88	2,605.37	1	0.00
22	CUSIP # 002824100 ABBOTT LABORATORIES	1,758.68	1,736.90	1	0.00
19	CUSIP # 00287Y109 ABBVIE INC	1,531.21	1,529.07	0	0.00
1	CUSIP # 003654100 ABIOMED INC	285.59	310.68	0	0.00
19	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	865.07	903.74	0	7.03
6	CUSIP # 00724F101 ADOBE SYSTEMS INC	1,598.94	1,595.58	1	0.00
1	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	170.53	168.02	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 007903107 ADVANCED MICRO DEVICES	331 .76	346 .06	0	0 .00
4	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	321 .52	321 .48	0	0 .00
3	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	572 .88	558 .90	0	3 .48
2	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	143 .42	140 .44	0	0 .00
1	CUSIP # 011659109 ALASKA AIR GROUP INC	56 .12	54 .00	0	0 .00
1	CUSIP # 012653101 ALBEMARLE CORP	81 .98	81 .84	0	0 .00
1	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	142 .56	142 .40	0	0 .97
3	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	405 .54	398 .94	0	0 .00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	284 .33	275 .18	0	0 .00
1	CUSIP # 018581108 ALLIANCE DATA SYSTEMS CORP	174 .98	167 .28	0	0 .00
3	CUSIP # 018802108 ALLIANT ENERGY CORP	141 .39	143 .25	0	0 .00
5	CUSIP # 020002101 ALLSTATE CORPORATION	470 .90	471 .55	0	0 .00
5	CUSIP # 02005N100 ALLY FINANCIAL INC	137 .45	132 .15	0	0 .00
1	CUSIP # 02043Q107 ALNYLAM PHARMACEUTICALS INC	93 .45	84 .83	0	0 .00

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5	CUSIP # 02079K107 ALPHABET INC CL C	5,866.55	5,983.60	2	0.00
5	CUSIP # 02079K305 ALPHABET INC	5,884.45	6,007.70	2	0.00
23	CUSIP # 02209S103 ALTRIA GROUP INC	1,320.89	1,310.08	0	0.00
5	CUSIP # 023135106 AMAZON.COM INC	8,903.75	8,993.25	3	0.00
2	CUSIP # 023608102 AMEREN CORPORATION	147.10	149.30	0	0.00
6	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	190.56	182.52	0	0.00
2	CUSIP # 024835100 AMERICAN CAMPUS COMMUNITIES	95.16	93.88	0	0.00
6	CUSIP # 025537101 AMERICAN ELECTRIC POWER	502.50	514.32	0	0.00
8	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	874.40	881.12	0	0.00
1	CUSIP # 025932104 AMERICAN FINANCIAL GROUP INC	96.21	96.38	0	0.00
13	CUSIP # 026874784 AMERICAN INTERNATIONAL GROUP INC	559.78	557.70	0	0.00
6	CUSIP # 03027X100 AMERICAN TOWER CORP	1,182.36	1,175.94	0	0.00
3	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	312.78	321.69	0	0.00
2	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	159.04	154.44	0	0.00

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2	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	256 .20	250 .58	0	0 .00
3	CUSIP # 031100100 AMETEK INC	248 .91	240 .63	0	0 .00
7	CUSIP # 031162100 AMGEN INC	1 , 329 .86	1 , 321 .60	0	0 .00
4	CUSIP # 032095101 AMPHENOL CORP CL A	377 .76	379 .16	0	0 .00
12	CUSIP # 032511107 ANADARKO PETROLEUM CORP	545 .76	541 .13	0	0 .00
4	CUSIP # 032654105 ANALOG DEVICES INC	421 .08	424 .52	0	0 .00
25	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	249 .75	257 .13	0	7 .50
1	CUSIP # 03662Q105 ANSYS INC	182 .71	179 .64	0	0 .00
4	CUSIP # 036752103 ANTHEM INC	1 , 147 .92	1 , 181 .64	0	0 .00
7	CUSIP # 037411105 APACHE CORP	242 .62	250 .01	0	0 .00
56	CUSIP # 037833100 APPLE INC	10 , 637 .20	10 , 710 .00	3	0 .00
13	CUSIP # 038222105 APPLIED MATERIALS INC	515 .58	522 .47	0	0 .00
3	CUSIP # 03852U106 ARAMARK	88 .65	87 .81	0	0 .00
6	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	258 .78	252 .96	0	0 .00

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6	CUSIP # 03965L100 ARCONIC INC	114 .66	113 .34	0	0 .00
1	CUSIP # 040413106 ARISTA NETWORKS INC	314 .46	307 .91	0	0 .00
1	CUSIP # 042735100 ARROW ELECTRONICS	77 .06	76 .59	0	0 .00
1	CUSIP # 045327103 ASPEN TECHNOLOGY INC	104 .26	104 .23	0	0 .00
2	CUSIP # 049560105 ATMOS ENERGY CORP	205 .86	206 .28	0	0 .00
2	CUSIP # 052769106 AUTODESK INC	311 .64	312 .90	0	0 .00
5	CUSIP # 053015103 AUTO DATA PROCESSING INC.	798 .70	777 .60	0	0 .00
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	401 .46	399 .94	0	3 .04
1	CUSIP # 053611109 AVERY DENNISON CORP	113 .00	109 .84	0	0 .00
9	CUSIP # 054937107 BB&T CORP	418 .77	406 .80	0	0 .00
14	CUSIP # 05722G100 BAKER HUGHES, A GE COMPANY	388 .08	390 .18	0	0 .00
6	CUSIP # 058498106 BALL CORPORATION	347 .16	349 .56	0	0 .00
130	CUSIP # 060505104 BANK OF AMERICA CORP	3,586 .70	3,523 .00	1	0 .00
11	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	554 .73	556 .49	0	0 .00

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5	CUSIP # 071813109 BAXTER INTERNATIONAL INC	406.55	390.55	0	0.00
3	CUSIP # 075887109 BECTON DICKINSON AND CO	749.19	735.27	0	0.00
1	CUSIP # 084423102 BERKLEY (W R) CORPORATION	84.72	84.35	0	0.00
23	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	4,620.47	4,613.34	1	0.00
2	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	107.74	109.18	0	0.00
3	CUSIP # 086516101 BEST BUY INC	213.18	213.99	0	0.00
2	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	177.66	178.02	0	0.00
2	CUSIP # 09062X103 BIOGEN IDEC INC	472.76	445.89	0	0.00
2	CUSIP # 09247X101 BLACKROCK INC	854.74	839.46	0	0.00
1	CUSIP # 09609G100 BLUEBIRD BIO INC	157.33	147.85	0	0.00
6	CUSIP # 097023105 BOEING CO	2,288.52	2,242.26	1	0.00
1	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	58.14	57.16	0	0.00
3	CUSIP # 099724106 BORG WARNER CORP	115.23	110.19	0	0.00
2	CUSIP # 101121101 BOSTON PROPERTIES INC	267.76	264.06	0	1.90

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18	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	690 . 84	688 . 23	0	0 . 00
1	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	127 . 11	124 . 06	0	0 . 00
18	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	858 . 78	860 . 94	0	0 . 00
1	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	103 . 69	101 . 54	0	0 . 00
3	CUSIP # 115236101 BROWN & BROWN INC	88 . 53	87 . 84	0	0 . 00
3	CUSIP # 115637209 BROWN FORMAN CORP CL B	158 . 34	158 . 61	0	0 . 00
1	CUSIP # 122017106 BURLINGTON STORES INC	156 . 68	147 . 01	0	0 . 00
2	CUSIP # 12503M108 CBOE HOLDINGS INC	190 . 88	188 . 48	0	0 . 00
4	CUSIP # 12504L109 CBRE GROUP INC	197 . 80	195 . 16	0	0 . 00
2	CUSIP # 12508E101 CDK GLOBAL INC	117 . 64	113 . 70	0	0 . 00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	192 . 74	193 . 54	0	0 . 00
3	CUSIP # 125269100 CF INDUSTRIES HOLDINGS INC	122 . 64	118 . 44	0	0 . 00
1	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	86 . 99	83 . 72	0	0 . 00
5	CUSIP # 12572Q105 CME GROUP INC	822 . 90	821 . 20	0	0 . 00

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3	CUSIP # 125896100 CMS ENERGY CORP	166 .62	168 .00	0	0 .00
14	CUSIP # 126650100 CVS HEALTH CORP	755 .02	775 .74	0	0 .00
10	CUSIP # 127097103 CABOT OIL & GAS CORP	261 .00	266 .00	0	0 .00
2	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	127 .02	125 .50	0	0 .00
1	CUSIP # 133131102 CAMDEN PROPERTY TRUST	101 .50	100 .68	0	0 .80
7	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	571 .83	560 .25	0	0 .00
4	CUSIP # 14149Y108 CARDINAL HEALTH INC	192 .60	190 .72	0	1 .91
1	CUSIP # 142339100 CARLISLE COMPANIES INC	122 .62	120 .07	0	0 .00
2	CUSIP # 143130102 CARMAX INC	139 .60	126 .14	0	0 .00
6	CUSIP # 143658300 CARNIVAL CORP	304 .32	318 .36	0	0 .00
9	CUSIP # 149123101 CATERPILLAR INC	1 , 219 .41	1 , 194 .93	0	0 .00
2	CUSIP # 150870103 CELANESE CORP SERIES A	197 .22	195 .00	0	0 .00
9	CUSIP # 151020104 CELGENE CORP	849 .06	799 .92	0	0 .00
6	CUSIP # 15135B101 CENTENE CORPORATION	318 .60	334 .44	0	0 .00

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6	CUSIP # 15189T107 CENTERPOINT ENERGY INC	184 .20	185 .70	0	0 .00
12	CUSIP # 156700106 CENTURY TEL INC	143 .88	147 .60	0	0 .00
4	CUSIP # 156782104 CERNER CORP	228 .84	227 .80	0	0 .00
1	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	145 .25	144 .61	0	0 .00
3	CUSIP # 163851108 THE CHEMOURS CO	111 .48	108 .24	0	0 .00
5	CUSIP # 16411R208 CHENIERE ENERGY INC	341 .80	340 .65	0	0 .00
3	CUSIP # 171340102 CHURCH & DWIGHT CO INC	213 .69	207 .51	0	0 .00
2	CUSIP # 171798101 CIMAREX ENERGY CO	139 .80	138 .64	0	0 .00
2	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	171 .80	170 .02	0	0 .00
56	CUSIP # 17275R102 CISCO SYSTEMS INC	3,023 .44	2,988 .71	1	0 .00
1	CUSIP # 172908105 CINTAS CORP	202 .11	198 .60	0	0 .00
39	CUSIP # 172967424 CITIGROUP INC NEW	2,426 .58	2,379 .00	1	0 .00
7	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	227 .50	223 .58	0	0 .00
2	CUSIP # 177376100 CITRIX SYSTEMS INC	199 .32	199 .57	0	0 .00

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2	CUSIP # 189054109 CLOROX COMPANY	320 . 92	319 . 52	0	0 . 00
47	CUSIP # 191216100 COCA-COLA CO	2, 202 . 42	2, 185 . 74	1	0 . 00
3	CUSIP # 192422103 COGNEX CORPORATION	152 . 58	151 . 44	0	0 . 00
7	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	507 . 15	500 . 01	0	0 . 00
9	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	616 . 86	603 . 09	0	0 . 00
79	CUSIP # 20030N101 COMCAST CORP	3, 158 . 42	3, 135 . 50	1	0 . 00
2	CUSIP # 200340107 COMERICA INC	146 . 64	144 . 36	0	0 . 00
4	CUSIP # 20605P101 CONCHO RESOURCES INC	443 . 84	432 . 56	0	0 . 00
29	CUSIP # 20825C104 CONOCO/PHILLIPS	1, 935 . 46	1, 983 . 02	1	0 . 00
4	CUSIP # 209115104 CONSOLIDATED EDISON INC	339 . 24	341 . 28	0	0 . 00
2	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	350 . 66	339 . 88	0	0 . 00
1	CUSIP # 216648402 COOPER COMPANIES, INC	296 . 17	295 . 25	0	0 . 00
3	CUSIP # 217204106 COPART INC	181 . 77	178 . 17	0	0 . 00
12	CUSIP # 219350105 CORNING INC	397 . 20	408 . 00	0	0 . 00

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5	CUSIP # 22160K105 COSTCO WHOLESALE CORP	1,210.70	1,194.15	0	0.00
6	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	768.00	752.46	0	0.00
2	CUSIP # 228368106 CROWN HOLDINGS, INC	109.14	109.02	0	0.00
2	CUSIP # 231021106 CUMMINS INC	315.74	314.90	0	0.00
4	CUSIP # 23331A109 D R HORTON INC	165.52	167.08	0	0.00
2	CUSIP # 233331107 DTE ENERGY CO	249.48	251.34	0	0.00
4	CUSIP # 23355L106 DXC TECHNOLOGY CO	257.24	260.54	0	0.00
7	CUSIP # 235851102 DANAHER CORP	924.14	916.23	0	1.19
2	CUSIP # 237194105 DARDEN RESTAURANTS INC	242.94	238.74	0	0.00
2	CUSIP # 23918K108 DAVITA INC	108.58	106.56	0	0.00
5	CUSIP # 244199105 DEERE & CO	799.20	790.35	0	3.80
6	CUSIP # 247361702 DELTA AIR LINES INC	309.90	295.92	0	0.00
3	CUSIP # 24906P109 DENTSPLY SIRONA INC	148.77	148.13	0	0.26
11	CUSIP # 25179M103 DEVON ENERGY CORPORATION	347.16	347.38	0	0.00

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1	CUSIP # 252131107 DEXCOM INC	119 . 10	124 . 31	0	0 . 00
4	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	406 . 12	411 . 80	0	0 . 00
3	CUSIP # 253868103 DIGITAL REALTY TRUST INC	357 . 00	354 . 42	0	0 . 00
33	CUSIP # 254687106 DISNEY WALT	3,663 . 99	3,597 . 66	1	0 . 00
4	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	284 . 64	281 . 44	0	0 . 00
5	CUSIP # 25470F302 DISCOVERY COMMUNICATIONS C	127 . 10	130 . 90	0	0 . 00
4	CUSIP # 25470M109 DISH NETWORK CORP	126 . 76	124 . 60	0	0 . 00
3	CUSIP # 256677105 DOLLAR GENERAL CORP	357 . 90	359 . 01	0	0 . 00
3	CUSIP # 256746108 DOLLAR TREE INC	315 . 12	306 . 90	0	0 . 00
8	CUSIP # 25746U109 DOMINION RESOURCES INC	613 . 28	610 . 72	0	0 . 00
1	CUSIP # 25754A201 DOMINO'S PIZZA INC	258 . 10	245 . 00	0	0 . 00
2	CUSIP # 25960P109 DOUGLAS EMMETT INC	80 . 84	80 . 94	0	0 . 52
2	CUSIP # 260003108 DOVER CORPORATION	187 . 60	183 . 88	0	0 . 00
41	CUSIP # 26078J100 DOWDUPONT INC	2,185 . 71	2,198 . 01	1	0 . 00

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5	CUSIP # 264411505 DUKE REALTY CORP	152.90	154.20	0	0.00
10	CUSIP # 26441C204 DUKE ENERGY CORPORATION	900.00	912.30	0	0.00
13	CUSIP # 26875P101 EOG RESOURCES INC	1,237.34	1,237.47	0	0.00
4	CUSIP # 269246401 E*TRADE FINANCIAL CORP	185.72	182.60	0	0.00
2	CUSIP # 27579R104 EAST WEST BANCORP INC	95.94	94.06	0	0.00
2	CUSIP # 277432100 EASTMAN CHEMICAL CO	151.76	149.94	0	0.00
13	CUSIP # 278642103 EBAY INC	482.82	480.48	0	0.00
3	CUSIP # 278865100 ECOLAB INC	529.62	524.04	0	0.00
3	CUSIP # 281020107 EDISON INTERNATIONAL	185.76	193.74	0	1.84
2	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	382.66	379.98	0	0.00
8	CUSIP # 285512109 ELECTRONIC ARTS INC	813.04	829.52	0	0.00
8	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	547.76	538.40	0	0.00
3	CUSIP # 29364G103 ENTERGY CORPORATION	286.89	289.86	0	0.00
1	CUSIP # 29414B104 EPAM SYSTEMS INC	169.13	168.12	0	0.00

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1	CUSIP # 29444U700 EQUINIX INC	453 . 16	447 . 99	0	0 . 00
1	CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES	114 . 30	114 . 31	0	0 . 61
5	CUSIP # 29476L107 EQUITY RESIDENTIAL	376 . 60	373 . 80	0	0 . 00
1	CUSIP # 297178105 ESSEX PROPERTY TRUST INC	289 . 24	290 . 87	0	1 . 95
1	CUSIP # 298736109 EURONET WORLDWIDE INC	142 . 59	138 . 07	0	0 . 00
3	CUSIP # 30034W106 EVERGY INC	174 . 15	174 . 09	0	0 . 00
4	CUSIP # 30040W108 EVERSOURCE ENERGY	283 . 80	287 . 60	0	0 . 00
2	CUSIP # 30063P105 EXACT SCIENCES CORP	173 . 24	180 . 32	0	0 . 00
13	CUSIP # 30161N101 EXELON CORPORATION	651 . 69	657 . 54	0	0 . 00
3	CUSIP # 30161Q104 EXELIXIS INC	71 . 40	70 . 29	0	0 . 00
1	CUSIP # 30212P303 EXPEDIA INC	119 . 00	123 . 74	0	0 . 00
2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	151 . 80	147 . 70	0	0 . 00
2	CUSIP # 30225T102 EXTRA SPACE STORAGE INC	203 . 82	201 . 78	0	0 . 00
26	CUSIP # 30231G102 EXXON MOBIL CORPORATION	2,100 . 80	2,103 . 92	1	0 . 00

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2	CUSIP # 302445101 FLIR SYSTEMS INC	95 . 16	94 . 84	0	0 . 00
2	CUSIP # 302491303 FMC CORPORATION	153 . 64	149 . 22	0	0 . 80
13	CUSIP # 30303M102 FACEBOOK INC	2,166 . 97	2,192 . 45	1	0 . 00
1	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	248 . 27	235 . 08	0	0 . 00
5	CUSIP # 311900104 FASTENAL COMPANY	321 . 55	309 . 60	0	0 . 00
1	CUSIP # 313747206 FEDERAL REALTY INVS TRUST	137 . 85	136 . 53	0	0 . 00
3	CUSIP # 31428X106 FEDEX CORPORATION	544 . 23	521 . 19	0	0 . 00
1	CUSIP # 315616102 F5 NETWORKS INC	156 . 93	152 . 78	0	0 . 00
4	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	452 . 40	436 . 76	0	0 . 00
4	CUSIP # 31620R303 FNF GROUP	146 . 20	147 . 64	0	0 . 00
9	CUSIP # 316773100 FIFTH THIRD BANCORP	226 . 98	222 . 57	0	1 . 98
7	CUSIP # 32008D106 FIRST DATA CORP	183 . 89	179 . 03	0	0 . 00
2	CUSIP # 33616C100 FIRST REPUBLIC BANK	200 . 92	199 . 06	0	0 . 00
4	CUSIP # 337738108 FISERV INC	353 . 12	344 . 48	0	0 . 00

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7	CUSIP # 337932107 FIRSTENERGY CORP	291 .27	293 .93	0	0 .00
1	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	246 .59	240 .40	0	0 .00
1	CUSIP # 344849104 FOOT LOCKER INC	60 .60	58 .50	0	0 .00
49	CUSIP # 345370860 FORD MOTOR COMPANY	430 .22	423 .85	0	0 .00
2	CUSIP # 34959E109 FORTINET INC	167 .94	170 .98	0	0 .00
4	CUSIP # 34959J108 FORTIVE CORP	335 .56	332 .72	0	0 .00
2	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	95 .22	91 .28	0	0 .00
4	CUSIP # 354613101 FRANKLIN RESOURCES INC	132 .56	128 .88	0	1 .04
22	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	283 .58	276 .98	0	0 .00
2	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	156 .20	158 .04	0	0 .00
3	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	115 .71	112 .95	0	0 .00
1	CUSIP # 366651107 GARTNER INC	151 .68	145 .79	0	0 .00
3	CUSIP # 369550108 GENERAL DYNAMICS CORP	507 .84	504 .45	0	0 .00
159	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	1,588 .41	1,590 .80	0	0 .00

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8	CUSIP # 370334104 GENERAL MILLS INC	414 .00	413 .28	0	0 .00
16	CUSIP # 37045V100 GENERAL MOTORS CO	593 .60	587 .68	0	0 .00
2	CUSIP # 372460105 GENUINE PARTS CO	224 .06	217 .52	0	0 .00
16	CUSIP # 375558103 GILEAD SCIENCES, INC	1,040 .16	1,034 .24	0	0 .00
2	CUSIP # 37940X102 GLOBAL PAYMENTS INC	273 .04	268 .52	0	0 .00
2	CUSIP # 380237107 GODADDY INC	150 .38	151 .42	0	0 .00
2	CUSIP # 384109104 GRACO INC	99 .04	96 .62	0	0 .00
1	CUSIP # 384802104 WW GRAINGER INC	300 .93	288 .42	0	0 .00
1	CUSIP # 400110102 GRUBHUB INC	69 .47	68 .30	0	0 .00
1	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	97 .16	94 .41	0	0 .00
4	CUSIP # 40412C101 HCA HOLDINGS INC	521 .52	528 .00	0	0 .00
7	CUSIP # 40414L109 HCP INC	219 .10	222 .60	0	0 .00
3	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	130 .05	125 .19	0	0 .00
18	CUSIP # 40434L105 HP INC	349 .74	345 .96	0	0 .00

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28	CUSIP # 406216101 HALLIBURTON COMPANY	820 . 40	802 . 34	0	0 . 00
1	CUSIP # 413875105 HARRIS CORPORATION	159 . 71	160 . 79	0	0 . 00
5	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	248 . 60	243 . 60	0	0 . 00
3	CUSIP # 418056107 HASBRO INC	255 . 06	253 . 29	0	0 . 00
1	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	138 . 74	136 . 54	0	0 . 00
2	CUSIP # 427866108 HERSHEY CO	229 . 66	226 . 66	0	0 . 00
6	CUSIP # 42809H107 HESS CORP	361 . 38	365 . 94	0	0 . 00
16	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	246 . 88	245 . 36	0	0 . 00
1	CUSIP # 431475102 HILL ROM HOLDINGS INC	105 . 86	104 . 99	0	0 . 00
4	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	332 . 44	335 . 44	0	0 . 00
4	CUSIP # 436106108 HOLLYFRONTIER CORP	197 . 08	206 . 00	0	0 . 00
3	CUSIP # 436440101 HOLOGIC INC	145 . 20	141 . 75	0	0 . 00
15	CUSIP # 437076102 HOME DEPOT INC	2, 878 . 35	2, 873 . 70	1	0 . 00
13	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2, 065 . 96	2, 045 . 68	1	0 . 00

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3	CUSIP # 440452100 HORMEL FOODS CORP	134 .28	133 .71	0	0 .00
10	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	189 .00	189 .40	0	2 .00
1	CUSIP # 443510607 HUBBELL INC	117 .98	116 .36	0	0 .00
2	CUSIP # 444859102 HUMANA INC	532 .00	536 .06	0	1 .10
1	CUSIP # 445658107 J B HUNT TRANS SVCS INC	101 .29	97 .25	0	0 .00
16	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	202 .88	198 .40	0	0 .00
1	CUSIP # 44919P508 IAC/INTERACTIVECORP	210 .11	214 .91	0	0 .00
1	CUSIP # 45167R104 IDEX CORP	151 .74	149 .12	0	0 .00
1	CUSIP # 45168D104 IDEXX LABORATORIES INC	223 .60	220 .07	0	0 .00
4	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	574 .12	573 .36	0	4 .00
2	CUSIP # 452327109 ILLUMINA INC	621 .38	613 .86	0	0 .00
2	CUSIP # 45337C102 INCYTE CORP	172 .02	173 .88	0	0 .00
1	CUSIP # 457187102 INGREDION INC	94 .69	93 .55	0	0 .63
72	CUSIP # 458140100 INTEL CORPORATION	3,866 .40	3,857 .03	1	0 .00

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8	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	609 . 12	589 . 44	0	0 . 00
12	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	1 , 693 . 20	1 , 689 . 36	1	0 . 00
1	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	128 . 79	124 . 78	0	0 . 00
7	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	323 . 89	314 . 30	0	0 . 00
6	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	126 . 06	126 . 36	0	0 . 00
2	CUSIP # 461202103 INTUIT INC	522 . 82	512 . 14	0	0 . 00
1	CUSIP # 46120E602 INTUITIVE SURGICAL INC	570 . 58	570 . 51	0	0 . 00
4	CUSIP # 46187W107 INVITATION HOMES INC	97 . 32	97 . 14	0	0 . 00
1	CUSIP # 462222100 IONIS PHARMACEUTICALS INC	81 . 17	78 . 91	0	0 . 00
2	CUSIP # 46266C105 IQVIA HOLDINGS INC	287 . 70	286 . 82	0	0 . 00
4	CUSIP # 46284V101 IRON MOUNTAIN INC	141 . 84	141 . 52	0	0 . 00
50	CUSIP # 46625H100 JP MORGAN CHASE & CO	5 , 061 . 50	4 , 984 . 50	2	0 . 00
5	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	375 . 95	368 . 50	0	0 . 00
35	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	4 , 892 . 65	4 , 832 . 45	2	0 . 00

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1	CUSIP # 48020Q107 JONES LANG LASALLE INC	154 . 18	151 . 26	0	0 . 00
4	CUSIP # 48203R104 JUNIPER NETWORKS INC	105 . 88	104 . 56	0	0 . 00
2	CUSIP # 48238T109 KAR AUCTION SERVICES INC	102 . 62	98 . 06	0	0 . 00
2	CUSIP # 482480100 KLA-TENCOR CORP	238 . 82	241 . 10	0	0 . 00
1	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	115 . 98	113 . 65	0	0 . 00
3	CUSIP # 487836108 KELLOGG COMPANY	172 . 14	171 . 96	0	0 . 00
14	CUSIP # 493267108 KEYCORP	220 . 50	213 . 08	0	0 . 00
3	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	261 . 60	257 . 49	0	0 . 00
1	CUSIP # 49427F108 KILROY REALTY CORP	75 . 96	76 . 22	0	0 . 46
4	CUSIP # 494368103 KIMBERLY-CLARK CORP	495 . 60	494 . 08	0	0 . 00
6	CUSIP # 49446R109 KIMCO REALTY CORP	111 . 00	109 . 92	0	0 . 00
2	CUSIP # 500255104 KOHLS CORP	137 . 54	138 . 98	0	0 . 00
8	CUSIP # 500754106 THE KRAFT HEINZ CO	261 . 20	263 . 12	0	0 . 00
9	CUSIP # 501044101 KROGER COMPANY	221 . 40	219 . 51	0	0 . 00

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5	CUSIP # 501889208 LKQ CORP	141 .90	142 .38	0	0 .00
1	CUSIP # 502413107 L3 TECHNOLOGIES INC	206 .37	207 .22	0	0 .00
1	CUSIP # 50540R409 LABORATORY CORP AMERICA	152 .98	153 .18	0	0 .00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	358 .02	363 .22	0	0 .00
1	CUSIP # 512816109 LAMAR ADVERTISING CO	79 .26	77 .17	0	0 .00
2	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	149 .88	145 .80	0	0 .00
4	CUSIP # 517834107 LAS VEGAS SANDS CORP	243 .84	239 .48	0	0 .00
3	CUSIP # 518439104 LAUDER ESTEE COMPANIES	496 .65	484 .23	0	0 .00
1	CUSIP # 521865204 LEAR CORPORATION	135 .71	134 .73	0	0 .00
2	CUSIP # 525327102 LEIDOS HOLDINGS INC	128 .18	127 .04	0	0 .00
5	CUSIP # 526057104 LENNAR CORPORATION	245 .45	246 .55	0	0 .00
1	CUSIP # 526107107 LENNOX INTERNATIONAL INC	264 .40	262 .75	0	0 .64
2	CUSIP # 530307305 LIBERTY BROADBAND C	183 .48	185 .32	0	0 .00
2	CUSIP # 531172104 LIBERTY PROPERTY TRUST	96 .84	97 .22	0	0 .82

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3	CUSIP # 531229607 LIBERTY MEDIA CORP SIRIUS GROUP C	114.72	116.04	0	0.00
3	CUSIP # 531229854 LIBERTY MEDIA CORP	105.15	102.15	0	0.00
9	CUSIP # 532457108 LILLY ELI & COMPANY	1,167.84	1,178.28	0	0.00
3	CUSIP # 534187109 LINCOLN NATIONAL CORPORATION	176.10	174.18	0	0.00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	900.48	890.58	0	0.00
4	CUSIP # 540424108 LOEWS CORP	191.72	189.64	0	0.00
8	CUSIP # 548661107 LOWES COS INC	875.76	853.60	0	0.00
2	CUSIP # 55261F104 M & T BANK CORP	314.04	310.12	0	0.00
6	CUSIP # 552953101 MGM MIRAGE	153.96	155.82	0	0.00
1	CUSIP # 55354G100 MSCI INC A	198.84	191.79	0	0.00
4	CUSIP # 55616P104 MACY'S INC	96.12	97.18	0	0.00
18	CUSIP # 565849106 MARATHON OIL CORPORATION	300.78	308.61	0	0.00
1	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	246.08	240.69	0	0.00
5	CUSIP # 571748102 MARSH & MCLENNAN COS INC	469.50	462.80	0	0.00

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3	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	375 .27	371 .67	0	0 .00
1	CUSIP # 573284106 MARTIN MARIETTA MATERIALS INC	201 .18	194 .70	0	0 .00
4	CUSIP # 574599106 MASCO CORPORATION	157 .24	155 .20	0	0 .00
11	CUSIP # 57636Q104 MASTERCARD INC	2,589 .95	2,561 .57	1	0 .00
3	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	159 .51	163 .11	0	0 .00
1	CUSIP # 579780206 MCCORMICK & CO	150 .63	146 .82	0	0 .00
10	CUSIP # 580135101 MCDONALDS CORPORATION	1,899 .00	1,882 .90	1	0 .00
3	CUSIP # 58155Q103 MCKESSON CORPORATION	351 .18	347 .04	0	0 .00
5	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	92 .55	93 .90	0	0 .00
30	CUSIP # 58933Y105 MERCK & CO INC	2,495 .10	2,487 .60	1	0 .00
10	CUSIP # 59156R108 METLIFE INC	425 .70	423 .90	0	0 .00
96	CUSIP # 594918104 MICROSOFT CORPORATION	11,322 .24	11,359 .68	4	0 .00
4	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	331 .84	338 .44	0	0 .00
15	CUSIP # 595112103 MICRON TECHNOLOGY INC	619 .95	617 .85	0	0 .00

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2	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	218.66	217.18	0	0.00
1	CUSIP # 596278101 MIDDLEBY CORP	130.03	127.78	0	0.00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	126.15	123.77	0	0.00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	141.96	139.71	0	0.00
2	CUSIP # 60871R209 MOLSON COORS BREWING CO B	119.30	118.42	0	0.00
18	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	898.56	897.66	0	4.68
6	CUSIP # 61174X109 MONSTER BEVERAGE CORP	327.48	328.56	0	0.00
2	CUSIP # 615369105 MOODYS CORP	362.18	356.50	0	0.00
18	CUSIP # 617446448 MORGAN STANLEY	759.60	756.72	0	0.00
5	CUSIP # 61945C103 MOSAIC CO/THE	136.55	133.55	0	0.00
1	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	140.42	139.59	0	0.00
3	CUSIP # 629377508 NRG ENERGY INC	127.44	129.60	0	0.00
2	CUSIP # 631103108 NASDAQ OMX GROUP INC	174.98	170.32	0	0.00
11	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	293.04	296.23	0	0.00

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2	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	110 . 78	109 . 54	0	0 . 00
2	CUSIP # 64110D104 NETAPP INC	138 . 68	135 . 84	0	0 . 00
1	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	88 . 10	85 . 97	0	0 . 00
7	CUSIP # 64828T201 NEW RESIDENTIAL INVESTMENT	118 . 37	117 . 60	0	0 . 00
6	CUSIP # 651229106 NEWELL RUBBERMAID INC	92 . 04	91 . 53	0	0 . 00
7	CUSIP # 651639106 NEWMONT MINING CORP	250 . 39	244 . 16	0	0 . 00
5	CUSIP # 65339F101 NEXTERA ENERGY INC	966 . 60	971 . 80	0	0 . 00
3	CUSIP # 65473P105 NISOURCE INC	85 . 98	86 . 16	0	0 . 00
11	CUSIP # 655044105 NOBLE ENERGY INC	272 . 03	275 . 77	0	0 . 00
1	CUSIP # 655663102 NORDSON CORP	132 . 52	130 . 26	0	0 . 00
4	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	747 . 56	726 . 48	0	0 . 00
3	CUSIP # 665859104 NORTHERN TRUST CORPORATION	271 . 23	266 . 40	0	0 . 00
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	539 . 20	541 . 14	0	0 . 00
6	CUSIP # 670346105 NUCOR CORPORATION	350 . 10	343 . 62	0	2 . 40

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9	CUSIP # 67066G104 NVIDIA CORP	1,616.04	1,623.96	1	0.00
2	CUSIP # 670837103 OGE ENERGY CORP	86.24	87.10	0	0.00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	388.30	385.50	0	0.00
19	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	1,257.80	1,265.31	0	0.00
1	CUSIP # 679295105 OKTA INC	82.73	83.60	0	0.00
1	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	144.39	143.09	0	0.00
3	CUSIP # 681919106 OMNICOM GROUP INC	218.97	218.52	0	0.00
3	CUSIP # 681936100 OMEGA HEALTHCARE INVESTORS	114.45	113.10	0	0.00
6	CUSIP # 682189105 ON SEMICONDUCTOR CORP	123.42	126.96	0	0.00
9	CUSIP # 682680103 ONEOK INC	628.56	629.28	0	0.00
30	CUSIP # 68389X105 ORACLE CORP	1,611.30	1,603.35	1	0.00
6	CUSIP # 69331C108 PG & E CORP	106.80	109.62	0	0.00
7	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	858.62	847.63	0	0.00
4	CUSIP # 693506107 PPG INDUSTRIES INC	451.48	430.64	0	0.00

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7	CUSIP # 69351T106 PPL CORPORATION	222 . 18	227 . 92	0	0 . 00
2	CUSIP # 693656100 PVH CORP	243 . 90	219 . 98	0	0 . 00
1	CUSIP # 69370C100 PTC INC	92 . 18	93 . 10	0	0 . 00
4	CUSIP # 693718108 PACCAR INC	272 . 56	270 . 90	0	0 . 00
1	CUSIP # 695156109 PACKAGING CORP OF AMERICA	99 . 38	96 . 70	0	0 . 00
1	CUSIP # 697435105 PALO ALTO NETWORKS INC	242 . 88	244 . 94	0	0 . 00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	343 . 24	330 . 24	0	0 . 00
4	CUSIP # 704326107 PAYCHEX INC	320 . 80	318 . 20	0	0 . 00
1	CUSIP # 70432V102 PAYCOM SOFTWARE INC	189 . 13	186 . 64	0	0 . 00
13	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,349 . 92	1,335 . 36	0	0 . 00
6	CUSIP # 712704105 PEOPLES UNITED FINANCIAL INC	98 . 64	95 . 88	0	0 . 00
16	CUSIP # 713448108 PEPSICO INC	1,960 . 80	1,944 . 80	1	0 . 00
1	CUSIP # 714046109 PERKINELMER INC	96 . 36	95 . 13	0	0 . 00
70	CUSIP # 717081103 PFIZER INC	2,972 . 90	2,968 . 69	1	0 . 00

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17	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	1,502.63	1,510.96	0	0.00
9	CUSIP # 718546104 PHILLIPS 66	856.53	878.40	0	0.00
1	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	95.58	96.75	0	0.00
4	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	609.12	570.36	0	1.28
1	CUSIP # 737446104 POST HOLDINGS INC	109.40	110.48	0	0.00
3	CUSIP # 74144T108 T ROWE PRICE GROUP INC	300.36	296.85	0	0.00
4	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	200.76	199.04	0	0.00
29	CUSIP # 742718109 PROCTER & GAMBLE CO	3,017.45	2,994.54	1	0.00
6	CUSIP # 743315103 PROGRESSIVE CORP	432.54	437.76	0	0.00
8	CUSIP # 74340W103 PROLOGIS INC	575.60	574.16	0	0.00
5	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	459.40	454.65	0	0.00
7	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	415.87	418.04	0	0.00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	435.56	441.70	0	0.00

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3	CUSIP # 745867101 PULTEGROUP INC	83 . 88	81 . 84	0	0 . 00
2	CUSIP # 74736K101 QORVO INC	143 . 46	142 . 48	0	0 . 00
2	CUSIP # 74834L100 QUEST DIAGNOSTICS	179 . 84	177 . 14	0	0 . 00
5	CUSIP # 74915M100 QURATE RETAIL INC	79 . 90	84 . 10	0	0 . 00
2	CUSIP # 749685103 RPM INTERNATIONAL INC	116 . 08	115 . 74	0	0 . 00
2	CUSIP # 751212101 RALPH LAUREN CORP	259 . 36	247 . 04	0	1 . 25
2	CUSIP # 754730109 RAYMOND JAMES FINANCIAL INC	160 . 82	155 . 68	0	0 . 68
3	CUSIP # 755111507 RAYTHEON COMPANY	546 . 24	546 . 15	0	0 . 00
4	CUSIP # 756109104 REALTY INCOME CORP	294 . 24	294 . 44	0	0 . 90
2	CUSIP # 756577102 RED HAT INC	365 . 40	363 . 94	0	0 . 00
2	CUSIP # 758849103 REGENCY CENTERS CORP	134 . 98	133 . 26	0	0 . 00
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	410 . 62	402 . 42	0	0 . 00
13	CUSIP # 7591EP100 REGIONS FINANCIAL CORP	183 . 95	178 . 36	0	0 . 00
1	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	141 . 98	141 . 39	0	0 . 00

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DECATUR U.S. ESG ENHANCED EQUITY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 760759100 REPUBLIC SERVICES INC	241 . 14	240 . 57	0	1 . 13
1	CUSIP # 76680R206 RINGCENTRAL INC CL A	107 . 80	107 . 74	0	0 . 00
2	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	130 . 32	126 . 94	0	0 . 00
1	CUSIP # 773903109 ROCKWELL AUTOMATION	175 . 46	171 . 70	0	0 . 00
1	CUSIP # 776696106 ROPER INDUSTRIES INC	341 . 97	333 . 81	0	0 . 00
5	CUSIP # 778296103 ROSS STORES INC	465 . 50	452 . 65	0	0 . 00
4	CUSIP # 78409V104 S&P GLOBAL INC	842 . 20	822 . 12	0	0 . 00
2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	399 . 32	391 . 92	0	0 . 00
2	CUSIP # 784117103 SEI INVESTMENTS COMPANY	104 . 50	101 . 50	0	0 . 00
1	CUSIP # 78440X101 SL GREEN REALTY CORP	89 . 92	89 . 66	0	0 . 85
2	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	127 . 38	125 . 48	0	0 . 00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	222 . 36	216 . 97	0	0 . 00
7	CUSIP # 79466L302 SALESFORCE.COM INC	1,108 . 59	1,126 . 93	0	0 . 00
1	CUSIP # 803607100 SAREPTA THERAPEUTICS INC	119 . 19	119 . 18	0	0 . 00

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2	CUSIP # 806407102 HENRY SCHEIN INC	120 . 22	118 . 64	0	0 . 00
14	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	598 . 64	593 . 74	0	0 . 00
2	CUSIP # 81211K100 SEALED AIR CORP	92 . 12	90 . 82	0	0 . 00
1	CUSIP # 812578102 SEATTLE GENETICS INC	73 . 24	75 . 23	0	0 . 00
4	CUSIP # 816851109 SEMPRA ENERGY	503 . 44	502 . 52	0	0 . 00
4	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	160 . 60	157 . 96	0	0 . 00
3	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	140 . 10	138 . 36	0	0 . 00
2	CUSIP # 81762P102 SERVICENOW INC	492 . 98	491 . 12	0	0 . 00
1	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	430 . 71	423 . 05	0	0 . 00
1	CUSIP # 82669G104 SIGNATURE BANK	128 . 07	126 . 09	0	0 . 00
4	CUSIP # 828806109 SIMON PROPERTY GROUP INC	728 . 84	717 . 48	0	0 . 00
26	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	147 . 42	150 . 54	0	0 . 00
2	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	164 . 96	164 . 42	0	0 . 00
2	CUSIP # 831865209 SMITH (AO) CORP	106 . 64	103 . 86	0	0 . 00

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2	CUSIP # 832696405 JM SMUCKER CO	233 .00	233 .16	0	0 .00
1	CUSIP # 833034101 SNAP-ON INC	156 .52	151 .97	0	0 .00
11	CUSIP # 842587107 SOUTHERN COMPANY	568 .48	574 .97	0	0 .00
7	CUSIP # 844741108 SOUTHWEST AIRLINES	363 .37	343 .84	0	0 .00
1	CUSIP # 848574109 SPIRIT AEROSYSTEMS HOLD CL A	91 .53	91 .35	0	0 .00
2	CUSIP # 848637104 SPLUNK INC	249 .20	250 .14	0	0 .00
4	CUSIP # 852234103 SQUARE INC-A	299 .68	299 .40	0	0 .00
2	CUSIP # 854502101 STANLEY BLACK & DECKER INC	272 .34	264 .00	0	0 .00
17	CUSIP # 855244109 STARBUCKS CORP	1,263 .78	1,238 .28	0	0 .00
5	CUSIP # 857477103 STATE STREET CORP	329 .05	327 .40	0	2 .35
3	CUSIP # 858119100 STEEL DYNAMICS INC	105 .81	102 .51	0	0 .72
5	CUSIP # 863667101 STRYKER CORP	987 .60	980 .65	0	2 .60
1	CUSIP # 866674104 SUN COMMUNITIES INC	118 .52	118 .18	0	0 .75
6	CUSIP # 867914103 SUNTRUST BANKS INC	355 .50	345 .54	0	0 .00

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8	CUSIP # 871503108 SYMANTEC CORPORATION	183 .92	185 .04	0	0 .00
2	CUSIP # 871607107 SYNOPSIS INC	230 .30	225 .20	0	0 .00
8	CUSIP # 87165B103 SYNCHRONY FINANCIAL	255 .20	252 .64	0	0 .00
6	CUSIP # 871829107 SYSCO CORPORATION	400 .56	398 .76	0	0 .00
4	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	199 .96	198 .32	0	0 .00
17	CUSIP # 872540109 TJX COMPANIES INC	904 .57	901 .68	0	0 .00
5	CUSIP # 872590104 T-MOBILE US INC	345 .50	364 .55	0	0 .00
1	CUSIP # 87336U105 TABLEAU SOFTWARE INC-CL A	127 .28	128 .09	0	0 .00
3	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	283 .11	294 .39	0	0 .00
10	CUSIP # 876030107 TAPESTRY INC	324 .90	319 .20	0	0 .00
6	CUSIP # 87612E106 TARGET CORPORATION	481 .56	476 .40	0	0 .00
5	CUSIP # 87612G101 TARGA RESOURCES CORP	207 .75	208 .60	0	0 .00
1	CUSIP # 879369106 TELEFLEX INC	302 .16	301 .68	0	0 .00
2	CUSIP # 880770102 TERADYNE INC	79 .68	79 .62	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 88160R101 TESLA MOTORS INC	559.72	535.22	0	0.00
12	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,272.84	1,297.56	0	0.00
3	CUSIP # 883203101 TEXTRON, INC	151.98	150.81	0	0.00
5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,368.60	1,346.80	0	0.00
1	CUSIP # 886547108 TIFFANY & CO	105.55	103.57	0	0.00
1	CUSIP # 891027104 TORCHMARK CORP	81.95	81.45	0	0.00
1	CUSIP # 891092108 TORO COMPANY	68.84	68.48	0	0.23
2	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	190.02	186.70	0	0.00
1	CUSIP # 892356106 TRACTOR SUPPLY	97.76	94.86	0	0.00
1	CUSIP # 893641100 TRANSDIGM GROUP INC	453.99	449.24	0	0.00
3	CUSIP # 89400J107 TRANSUNION	200.52	196.56	0	0.00
4	CUSIP # 89417E109 TRAVELERS COS INC	548.64	541.24	0	0.00
4	CUSIP # 896239100 TRIMBLE NAVIGATION LTD	161.60	159.16	0	0.00
1	CUSIP # 90138F102 TWILIO INC	129.18	134.14	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 902494103 TYSON FOODS INC CL A	277.72	271.40	0	0.00
4	CUSIP # 902653104 UDR INC	181.84	181.00	0	0.00
3	CUSIP # 902681105 UGI CORPORATION	166.26	169.05	0	0.00
21	CUSIP # 902973304 US BANCORP	1,011.99	1,016.61	0	7.77
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	348.73	342.33	0	0.00
13	CUSIP # 907818108 UNION PACIFIC CORP	2,173.60	2,111.59	1	0.00
3	CUSIP # 910047109 UNITED AIRLINES	239.34	234.60	0	0.00
9	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,005.66	973.08	0	0.00
1	CUSIP # 911363109 UNITED RENTALS, INC	114.25	112.62	0	0.00
2	CUSIP # 912008109 US FOODS HOLDING CORP	69.82	69.56	0	0.00
11	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	1,417.79	1,392.27	0	0.00
12	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,967.12	2,943.48	1	0.00
1	CUSIP # 91347P105 UNIVERSAL DISPLAY CORP	152.85	154.43	0	0.00
1	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	133.77	134.39	0	0.00

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2	CUSIP # 91529Y106 UNUM GROUP	67.66	67.30	0	0.00
11	CUSIP # 918204108 VF CORP	956.01	933.57	0	0.00
10	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	848.30	867.70	0	0.00
1	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	141.72	139.69	0	0.00
1	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	126.86	125.01	0	0.00
5	CUSIP # 92276F100 VENTAS INC	319.05	324.60	0	3.96
13	CUSIP # 92339V100 VEREIT INC	108.81	110.96	0	1.79
2	CUSIP # 92343E102 VERISIGN INC	363.12	365.72	0	0.00
49	CUSIP # 92343V104 VERIZON COMMUNICATIONS	2,897.37	2,972.34	1	0.00
2	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	266.00	261.50	0	0.00
2	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	367.90	374.38	0	0.00
7	CUSIP # 92553P201 VIACOM INC CL B	196.49	191.31	0	0.00
6	CUSIP # 925652109 VICI PROPERTIES INC	131.28	132.06	0	1.73
20	CUSIP # 92826C839 VISA INC CL A	3,123.80	3,092.60	1	0.00

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5	CUSIP # 92840M102 VISTRA ENERGY CORP	130 . 15	130 . 95	0	0 . 00
1	CUSIP # 928563402 VMWARE INC CL A	180 . 51	181 . 95	0	0 . 00
2	CUSIP # 929042109 VORNADO REALTY TRUST	134 . 88	134 . 04	0	0 . 00
2	CUSIP # 929089100 VOYA FINANCIAL INC	99 . 92	98 . 26	0	0 . 00
2	CUSIP # 929160109 VULCAN MATERIALS CO	236 . 80	228 . 32	0	0 . 00
1	CUSIP # 92927K102 WABCO HOLDINGS INC	131 . 83	142 . 84	0	0 . 00
2	CUSIP # 92936U109 WP CAREY INC	156 . 66	156 . 72	0	2 . 06
4	CUSIP # 92939U106 WEC ENERGY GROUP INC	316 . 32	318 . 76	0	0 . 00
2	CUSIP # 929740108 WABTEC CORP	147 . 44	140 . 82	0	0 . 00
17	CUSIP # 931142103 WAL-MART STORES INC	1,658 . 01	1,677 . 90	1	0 . 00
8	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	506 . 16	497 . 28	0	0 . 00
6	CUSIP # 94106L109 WASTE MANAGEMENT INC	623 . 46	618 . 00	0	0 . 00
1	CUSIP # 941848103 WATERS CORPORATION	251 . 71	247 . 61	0	0 . 00
1	CUSIP # 94419L101 WAYFAIR INC-	148 . 45	161 . 70	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	269 . 75	237 . 89	0	0 . 00
4	CUSIP # 95040Q104 WELLTOWER INC	310 . 40	315 . 16	0	0 . 00
1	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	110 . 20	105 . 60	0	0 . 00
3	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	144 . 18	144 . 63	0	1 . 50
7	CUSIP # 959802109 WESTERN UNION CO	129 . 29	128 . 07	0	0 . 00
4	CUSIP # 96145D105 WESTROCK CO	153 . 40	148 . 00	0	0 . 00
1	CUSIP # 96208T104 WEX INC	191 . 99	188 . 17	0	0 . 00
9	CUSIP # 962166104 WEYERHAUSER CO	237 . 06	230 . 31	0	0 . 00
1	CUSIP # 963320106 WHIRLPOOL CORPORATION	132 . 89	130 . 00	0	0 . 00
28	CUSIP # 969457100 WILLIAMS COS INC	804 . 16	812 . 00	0	0 . 00
1	CUSIP # 98138H101 WORKDAY INC CL A	192 . 85	193 . 41	0	0 . 00
6	CUSIP # 98389B100 XCEL ENERGY INC	337 . 26	343 . 32	0	0 . 00
3	CUSIP # 983919101 XILINX INC	380 . 37	377 . 67	0	0 . 00
2	CUSIP # 984121608 XEROX CORPORATION	63 . 96	62 . 94	0	0 . 50

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2	CUSIP # 98419M100 XYLEM INC	158 .08	155 .36	0	0 .00
4	CUSIP # 988498101 YUM BRANDS INC	399 .24	396 .12	0	0 .00
5	CUSIP # 98850P109 YUM CHINA HOLDINGS INC	224 .55	217 .35	0	0 .00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	209 .53	207 .68	0	0 .00
1	CUSIP # 98936J101 ZENDESK INC	85 .00	83 .91	0	0 .00
3	CUSIP # 98956P102 ZIMMER HOLDINGS INC	383 .10	382 .98	0	0 .72
3	CUSIP # 989701107 ZIONS BANCORPORATION	136 .23	133 .71	0	0 .00
4	CUSIP # 98978V103 ZOETIS INC	402 .68	394 .80	0	0 .00
2	CUSIP # G0684D107 ATHENE HOLDING LTD CLASS A	81 .60	81 .48	0	0 .00
11	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	406 .34	401 .39	0	0 .00
3	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	164 .88	164 .58	0	0 .00
3	CUSIP # N72482123 QIAGEN NV	122 .04	120 .45	0	0 .00
3	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	343 .86	342 .48	0	0 .00
		296 , 422 . 63	295 , 170 . 34	93	91 . 74

FOREIGN STOCK

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4	CUSIP # 550021109 LULULEMON ATHLETICA INC	655.48	584.04	0	0.00
1	CUSIP # G0176J109 ALLEGION PLC	90.71	87.90	0	0.00
4	CUSIP # G0177J108 ALLERGAN PLC	585.64	592.76	0	0.00
2	CUSIP # G02602103 AMDOCS LTD	108.22	108.24	0	0.57
3	CUSIP # G0408V102 AON PLC	512.10	499.41	0	0.00
5	CUSIP # G0450A105 ARCH CAPITAL GROUP LTD	161.60	160.75	0	0.00
1	CUSIP # G06242104 ATLASSIAN CORP PLC CL A	112.39	111.46	0	0.00
7	CUSIP # G1151C101 ACCENTURE PLC	1,232.14	1,167.04	0	0.00
2	CUSIP # G16962105 BUNGE LTD	106.14	103.34	0	0.00
6	CUSIP # G29183103 EATON CORP PLC	483.36	477.30	0	0.00
1	CUSIP # G3223R108 EVEREST RE GROUP LTD	215.96	215.68	0	0.00
5	CUSIP # G47567105 IHS MARKIT LTD	271.90	266.90	0	0.00
3	CUSIP # G47791101 INGERSOLL-RAND PLC	323.85	317.88	0	0.00
6	CUSIP # G491BT108 INVESCO LIMITED	115.86	114.96	0	0.00

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7	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	139 . 23	139 . 44	0	0 . 00
14	CUSIP # G5960L103 MEDTRONIC PLC	1 , 275 . 12	1 , 281 . 07	0	0 . 00
4	CUSIP # G6095L109 APTIV PLC	317 . 96	314 . 60	0	0 . 00
6	CUSIP # G6518L108 NIELSEN HOLDINGS PLC	142 . 02	161 . 97	0	0 . 00
2	CUSIP # G7S00T104 PENTAIR PLC	89 . 02	87 . 08	0	0 . 00
2	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	90 . 04	92 . 04	0	0 . 00
1	CUSIP # G84720104 STERIS PLC	128 . 03	123 . 29	0	0 . 00
2	CUSIP # G96629103 WILLIS TOWERS WATSON PLC	351 . 30	353 . 66	0	1 . 30
6	CUSIP # H1467J104 CHUBB LIMITED	840 . 48	825 . 12	0	0 . 00
2	CUSIP # H2906T109 GARMIN LTD	172 . 70	170 . 10	0	0 . 00
5	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	420 . 40	420 . 55	0	0 . 00
5	CUSIP # N59465109 MYLAN NV	141 . 70	142 . 75	0	0 . 00
6	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	530 . 34	537 . 48	0	0 . 00
		9 , 613 . 69	9 , 456 . 81	3	1 . 87
COMMON TRUST FUNDS - FIXED INCOME					

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	COMMON TRUST FUNDS - FIXED INCOME				
9,508.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,508.33	9,508.33	3	0.00
		9,508.33	9,508.33	3	0.00



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THE DGI GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
279,599.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	279,599.28	279,599.28	0	426.24
		279,599.28	279,599.28	0	426.24
COMMON STOCK					
19,960	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,431,331.60	1,174,824.31	2	0.00
9,413	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,676,398.29	1,056,331.19	4	0.00
11,718	CUSIP # 052769106 AUTODESK INC	1,825,898.76	824,288.50	3	0.00
8,267	CUSIP # 163072101 CHEESECAKE FACTORY	404,421.64	356,728.86	1	0.00
12,763	CUSIP # 192422103 COGNEX CORPORATION	649,126.18	528,733.35	1	0.00
18,074	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,138,119.78	1,001,646.61	2	0.00
23,305	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	4,458,945.65	1,711,773.39	7	0.00
7,462	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	1,852,590.74	1,085,789.05	3	0.00
52,902	CUSIP # 371901109 GENTEX CORP	1,094,013.36	774,455.15	2	0.00
13,176	CUSIP # 37253A103 GENTHERM INC	485,667.36	470,736.33	1	0.00

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THE DGI GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,896	CUSIP # 384109104 GRACO INC	836,689.92	387,577.36	1	0.00
4,420	CUSIP # 44980X109 IPG PHOTONICS INC	670,867.60	588,692.00	1	0.00
10,968	CUSIP # 461202103 INTUIT INC	2,867,144.88	986,118.26	5	0.00
4,095	CUSIP # 46120E602 INTUITIVE SURGICAL INC	2,336,525.10	726,456.95	4	0.00
59,687	CUSIP # 477143101 JETBLUE AIRWAYS CORP	976,479.32	1,090,575.69	2	0.00
23,908	CUSIP # 501797104 L BRANDS INC	659,382.64	1,268,958.38	1	0.00
11,382	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,245,076.98	706,630.31	2	0.00
7,077	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	585,338.67	586,017.22	1	0.00
11,082	CUSIP # 562750109 MANHATTAN ASSOCIATES	610,729.02	484,186.77	1	0.00
8,243	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	603,717.32	510,867.27	1	0.00
11,609	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	963,082.64	568,726.96	2	0.00
16,341	CUSIP # 596278101 MIDDLEBY CORP	2,124,820.23	1,717,406.28	4	0.00
35,321	CUSIP # 62855J104 MYRIAD GENETICS INC	1,172,657.20	1,095,132.36	2	0.00
17,123	CUSIP # 655664100 NORDSTROM INC	759,918.74	718,662.46	1	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,346	CUSIP # 704326107 PAYCHEX INC	589,149.20	340,160.14	1	0.00
21,820	CUSIP # 727493108 PLANTRONICS INC	1,006,120.20	907,409.29	2	0.00
30,356	CUSIP # 729132100 PLEXUS CORP	1,850,198.20	1,219,424.89	3	0.00
18,305	CUSIP # 739276103 POWER INTEGRATIONS INC	1,280,251.70	1,069,813.60	2	0.00
9,647	CUSIP # 743713109 PROTO LABS INC	1,014,285.58	465,253.45	2	0.00
4,755	CUSIP # 751212101 RALPH LAUREN CORP	616,628.40	496,815.94	1	2,971.88
21,867	CUSIP # 75606N109 REALPAGE INC	1,327,108.23	521,582.73	2	0.00
30,758	CUSIP # 83125X103 SLEEP NUMBER CORP	1,445,626.00	766,627.01	2	0.00
184,326	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	864,488.94	1,024,682.31	1	0.00
5,949	CUSIP # 852857200 STAMPS.COM INC	484,308.09	808,754.82	1	0.00
35,198	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	743,645.75	895,928.31	1	0.00
21,899	CUSIP # 872275102 TCF FINANCIAL CORP	453,090.31	331,970.66	1	0.00
57,949	CUSIP # 872540109 TJX COMPANIES INC	3,083,466.29	1,472,051.86	5	0.00
6,777	CUSIP # 896945201 TRIPADVISOR INC	348,676.65	405,125.65	1	0.00

ACCOUNT STATEMENT

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,074	CUSIP # 90347A100 UBIQUITI NETWORKS INC	2,855,568.54	804,004.76	5	0.00
27,598	CUSIP # 904311107 UNDER ARMOUR INC CL A	583,421.72	483,343.22	1	0.00
12,968	CUSIP # 917047102 URBAN OUTFITTERS INC	384,371.52	413,950.55	1	0.00
9,348	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	1,324,798.56	651,856.20	2	0.00
13,852	CUSIP # 92552V100 VIASAT INC	1,073,530.00	874,360.10	2	0.00
12,765	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,463,124.30	786,949.67	2	8,935.50
		55,220,801.80	35,161,380.17	91	11,907.38
	FOREIGN STOCK				
50,520	CUSIP # 683715106 OPEN TEXT CORP	1,941,483.60	1,145,002.49	3	0.00
154,058	CUSIP # 903914208 ULTRA PETROLUEM CORP	93,975.38	1,765,913.11	0	0.00
10,186	CUSIP # G47567105 IHS MARKIT LTD	553,914.68	356,984.82	1	0.00
18,077	CUSIP # H2906T109 GARMIN LTD	1,560,948.95	812,011.28	3	0.00
4,165	CUSIP # N22717107 CORE LABORATORIES NV	287,093.45	460,511.71	0	0.00
		4,437,416.06	4,540,423.41	7	0.00
	COMMON TRUST FUNDS - FIXED INCOME				

ACCOUNT STATEMENT

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
113,323.14	HB&T SHORT TERM INCOME FUND	113,323.14	113,323.14	0	0.00
		113,323.14	113,323.14	0	0.00



ACCOUNT STATEMENT

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XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
152,255.33	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	152,255.33	152,255.33	0	184.55
		152,255.33	152,255.33	0	184.55
COMMON STOCK					
34,225	CUSIP # 002824100 ABBOTT LABORATORIES	2,735,946.50	1,806,603.92	4	0.00
20,875	CUSIP # 00724F101 ADOBE SYSTEMS INC	5,562,978.75	2,357,285.00	7	0.00
4,175	CUSIP # 02079K305 ALPHABET INC	4,913,515.75	3,494,946.47	6	0.00
1,590	CUSIP # 023135106 AMAZON.COM INC	2,831,392.50	2,523,144.52	4	0.00
17,675	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,823,404.50	2,433,191.99	4	14,042.25
9,100	CUSIP # 075887109 BECTON DICKINSON AND CO	2,272,543.00	1,858,402.90	3	0.00
845	CUSIP # 09857L108 BOOKING HOLDINGS INC	1,474,448.95	1,312,914.64	2	0.00
8,175	CUSIP # 122017106 BURLINGTON STORES INC	1,280,859.00	1,323,632.95	2	0.00
39,575	CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC	1,269,170.25	1,211,742.33	2	0.00
9,475	CUSIP # 29414B104 EPAM SYSTEMS INC	1,602,506.75	1,312,537.52	2	0.00

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XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23,100	CUSIP # 30303M102 FACEBOOK INC	3,850,539.00	2,803,711.59	5	0.00
11,275	CUSIP # 461202103 INTUIT INC	2,947,397.75	2,045,382.67	4	0.00
16,500	CUSIP # 55354G100 MSCI INC A	3,280,860.00	2,455,127.70	4	0.00
52,050	CUSIP # 594918104 MICROSOFT CORPORATION	6,138,777.00	4,107,433.20	8	0.00
47,750	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,606,195.00	2,315,174.57	3	0.00
9,475	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	834,747.50	821,290.06	1	0.00
35,525	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	3,688,916.00	2,151,466.77	5	0.00
5,115	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	2,100,321.30	2,050,072.70	3	0.00
167,950	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	952,276.50	989,948.53	1	0.00
8,875	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,429,265.00	1,943,964.60	3	1,710.00
32,125	CUSIP # 92826C839 VISA INC CL A	5,017,603.75	2,658,018.56	7	0.00
27,400	CUSIP # 98978V103 ZOETIS INC	2,758,358.00	1,536,298.68	4	0.00
14,425	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,653,393.50	1,259,043.88	2	10,272.50
		65,025,416.25	46,771,335.75	85	26,024.75
FOREIGN STOCK					

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XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,150	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	5,318,417.50	2,591,887.11	7	0.00
4,450	CUSIP # 13645T100 CANADIAN PACIFIC RAILWAY LTD	916,833.50	871,677.61	1	2,176.03
102,625	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	4,718,697.50	2,733,151.72	6	0.00
		10,953,948.50	6,196,716.44	14	2,176.03
	COMMON TRUST FUNDS - FIXED INCOME				
103,816.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	103,816.88	103,816.88	0	0.00
		103,816.88	103,816.88	0	0.00



ACCOUNT STATEMENT

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Account Number

01/01/2019 through 03/31/2019
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
751.372	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	92,501.41	86,090.25	5	0.00
		92,501.41	86,090.25	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,002.956	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	72,917.12	70,391.92	4	0.00
60,146.037	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	693,615.95	659,495.78	38	0.00
90,685.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	90,685.43	90,685.43	5	0.00
		857,218.50	820,573.13	47	0.00
COMMON TRUST FUNDS - EQUITY					
1,840.179	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	78,963.00	57,878.43	4	0.00
3,166.112	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	158,346.76	117,096.41	9	0.00
2,851.953	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	328,084.97	234,858.65	18	0.00
13,282.868	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	275,909.56	259,233.09	15	0.00
3,847.842	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	46,081.76	47,612.00	3	0.00
		887,386.00	716,678.58	48	0.00



ACCOUNT STATEMENT

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Account Number

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XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
137.18	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	16,888.23	15,143.16	5	0.00
		16,888.23	15,143.16	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
313.449	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	3,263.74	3,164.07	1	0.00
7,965.261	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	91,856.96	89,032.60	28	0.00
7,869.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,869.36	7,869.36	2	0.00
		102,990.06	100,066.03	31	0.00
COMMON TRUST FUNDS - EQUITY					
396.192	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	17,000.80	15,682.05	5	0.00
742.793	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	37,149.31	33,921.94	11	0.00
722.63	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	83,130.42	69,459.00	25	0.00
3,131.857	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	65,054.42	61,804.92	20	0.00
833.354	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	9,980.25	9,326.07	3	0.00
		212,315.20	190,193.98	64	0.00

ACCOUNT STATEMENT

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XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		212,315.20	190,193.98	64	0.00



ACCOUNT STATEMENT

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Account Number

01/01/2019 through 03/31/2019
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
102.381	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	12,604.12	11,189.94	5	0.00
		12,604.12	11,189.94	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,918.356	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	45,187.25	43,748.03	18	0.00
9,210.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,210.12	9,210.12	4	0.00
		54,397.37	52,958.15	21	0.00
COMMON TRUST FUNDS - EQUITY					
359.347	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	15,419.76	14,702.84	6	0.00
674.404	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	33,728.97	32,008.38	13	0.00
626.923	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	72,120.41	65,942.56	28	0.00
2,717.971	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	56,457.25	54,058.26	22	0.00
738.475	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	8,843.98	8,407.64	3	0.00
		186,570.37	175,119.68	74	0.00



ACCOUNT STATEMENT

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XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
74.212	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	9,136.24	8,405.55	5	0.00
		9,136.24	8,405.55	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,420.364	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	16,379.92	15,818.86	9	0.00
5,686.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,686.65	5,686.65	3	0.00
		22,066.57	21,505.51	12	0.00
COMMON TRUST FUNDS - EQUITY					
294.672	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	12,644.52	11,671.70	7	0.00
556.899	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	27,852.19	25,735.21	15	0.00
511.611	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	58,855.06	52,185.36	32	0.00
2,167.355	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	45,019.94	44,971.90	25	0.00
611.691	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	7,325.61	7,423.13	4	0.00
		151,697.32	141,987.30	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,658.434	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	327,279.81	305,196.77	5	0.00
		327,279.81	305,196.77	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
67,786.091	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	781,722.56	740,280.12	12	0.00
196,813.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	196,813.88	196,813.88	3	0.00
		978,536.44	937,094.00	15	0.00
COMMON TRUST FUNDS - EQUITY					
10,099.38	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	433,369.45	320,966.57	7	0.00
19,352.156	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	967,859.38	709,571.44	15	0.00
17,479.633	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,010,834.26	1,447,075.94	31	0.00
75,261.131	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,563,311.87	1,356,912.54	24	0.00
21,928.382	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	262,614.30	226,038.52	4	0.00
		5,237,989.26	4,060,565.01	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/11/2019
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 03/11/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,881.837	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	226,968.36	209,198.14	5	0.00
		226,968.36	209,198.14	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
35,810.43	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	367,261.56	359,022.53	9	0.00
172,121.9	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,955,781.39	1,882,187.92	46	0.00
283,047.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	283,047.02	283,047.02	7	0.00
		2,606,089.97	2,524,257.47	61	0.00
COMMON TRUST FUNDS - EQUITY					
2,622.68	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	113,056.13	81,053.07	3	0.00
4,875.82	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	242,143.95	173,213.81	6	0.00
5,092.65	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	574,622.54	423,422.81	13	0.00
20,956.92	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	429,803.69	368,013.04	10	0.00
7,268.06	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	85,575.59	83,154.42	2	0.00
		1,445,201.90	1,128,857.15	34	0.00



ACCOUNT STATEMENT

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Account Number

01/01/2019 through 03/31/2019
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,134.173	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	385,848.04	339,928.20	5	0.00
		385,848.04	339,928.20	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
19,688.8	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	205,006.36	196,324.82	3	0.00
201,309	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,321,535.05	2,177,981.68	32	0.00
319,689.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	319,689.60	319,689.60	4	0.00
		2,846,231.01	2,693,996.10	39	0.00
COMMON TRUST FUNDS - EQUITY					
8,168.97	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	350,534.59	244,480.41	5	0.00
14,028.96	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	701,630.38	485,918.64	10	0.00
13,834.98	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,591,558.11	1,140,309.80	22	0.00
59,347.41	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,232,754.67	1,061,714.97	17	0.00
15,883.32	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	190,218.64	148,910.08	3	0.00
		4,066,696.39	3,081,333.90	56	0.00



ACCOUNT STATEMENT

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01/01/2019 through 03/31/2019
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
24.49	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	3,014.96	2,777.06	5	0.00
		3,014.96	2,777.06	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
512.725	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	5,338.66	5,199.75	9	0.00
2,447.132	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	28,220.81	27,303.49	46	0.00
4,592.26	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,592.26	4,592.26	8	0.00
		38,151.73	37,095.50	62	0.00
COMMON TRUST FUNDS - EQUITY					
35.224	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,511.48	1,409.24	2	0.00
66.716	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,336.67	3,096.78	5	0.00
68.168	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	7,841.96	7,250.80	13	0.00
288.987	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	6,002.79	5,487.25	10	0.00
106.877	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,279.96	1,157.93	2	0.00
		19,972.86	18,402.00	33	0.00

ACCOUNT STATEMENT

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XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		19,972.86	18,402.00	33	0.00
	TOTAL INVESTMENTS	61,139.55			
	CASH	0.00			
	DUE FROM BROKER	0.00			
	DUE TO BROKER	0.00			
	NET ASSETS	61,139.55			
	ACCRUED INCOME	0.00			
	TOTAL MARKET VALUE	61,139.55			



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XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,172.42	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	14,172.42	14,172.42	3	0.00
		14,172.42	14,172.42	3	0.00
COMMON STOCK					
10	CUSIP # 001055102 AFLAC INC	500.00	462.67	0	0.00
15	CUSIP # 00123Q104 AGNC INVESTMENT CORP	270.00	265.64	0	2.70
5	CUSIP # 00164V103 AMC NETWORKS INC	283.80	287.78	0	0.00
5	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	235.45	221.42	0	0.00
15	CUSIP # 00206R102 AT&T INC	470.40	440.72	0	0.00
6	CUSIP # 002535300 AARON'S INC	315.60	262.40	0	0.21
10	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	293.10	264.13	0	0.00
8	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	284.24	280.54	0	0.00
14	CUSIP # 014491104 ALEXANDER & BALDWIN INC	356.16	274.01	0	0.00
5	CUSIP # 020002101 ALLSTATE CORPORATION	470.90	480.25	0	3.00

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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 023436108 AMEDISYS INC	369.78	343.80	0	0.00
14	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	310.38	230.08	0	0.00
2	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	241.64	251.66	0	0.00
40	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	536.40	454.67	0	10.15
27	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	269.73	299.58	0	8.10
	CUSIP # 03748R101 APARTMENT INVT & MGT CO	0.00	0.00	0	15.23
8	CUSIP # 03748R754 APARTMENT INVT & MGT CO	402.32	363.66	0	0.00
11	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	474.43	452.31	0	0.00
3	CUSIP # 049560105 ATMOS ENERGY CORP	308.79	242.21	0	0.00
1	CUSIP # 053332102 AUTOZONE INC	1,024.12	839.42	0	0.00
9	CUSIP # 05508R106 B & G FOODS INC	219.78	255.36	0	4.28
9	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	453.87	435.10	0	0.00
2	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	401.78	404.19	0	0.00
8	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	430.96	382.79	0	0.00

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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 090572207 BIO-RAD LABORATORIES INC	305.68	229.29	0	0.00
6	CUSIP # 104674106 BRADY CORP CL A	278.46	263.66	0	0.00
2	CUSIP # 11135F101 BROADCOM INC	601.42	508.49	0	0.00
2	CUSIP # 122017106 BURLINGTON STORES INC	313.36	321.24	0	0.00
4	CUSIP # 12503M108 CBOE HOLDINGS INC	381.76	382.86	0	0.00
4	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	347.96	346.87	0	0.00
2	CUSIP # 12572Q105 CME GROUP INC	329.16	320.86	0	0.00
23	CUSIP # 12653C108 CNX RESOURCES CORP	247.71	258.19	0	0.00
3	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	335.88	292.54	0	1.26
6	CUSIP # 128030202 CAL-MAINE FOODS, INC	267.78	257.09	0	0.00
3	CUSIP # 147528103 CASEYS GENERAL STORES INC	386.31	382.71	0	0.00
9	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	209.25	279.85	0	0.00
8	CUSIP # 156782104 CERNER CORP	457.68	415.96	0	0.00
6	CUSIP # 163072101 CHEESECAKE FACTORY	293.52	273.82	0	0.00

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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 166764100 CHEVRON CORP	492.72	447.71	0	0.00
8	CUSIP # 171340102 CHURCH & DWIGHT CO INC	569.84	511.56	0	0.00
8	CUSIP # 171779309 CIENA CORP	298.72	211.08	0	0.00
10	CUSIP # 17243V102 CINEMARK HOLDINGS INC	399.90	372.56	0	0.00
8	CUSIP # 172755100 CIRRUS LOGIC INC	336.56	323.88	0	0.00
3	CUSIP # 189054109 CLOROX COMPANY	481.38	453.67	0	0.00
13	CUSIP # 20030N101 COMCAST CORP	519.74	458.45	0	0.00
6	CUSIP # 209115104 CONSOLIDATED EDISON INC	508.86	489.25	0	0.00
3	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	525.99	503.62	0	0.00
3	CUSIP # 22160K105 COSTCO WHOLESALE CORP	726.42	521.01	0	0.00
2	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	323.22	319.41	0	0.00
10	CUSIP # 227046109 CROCS INC	257.50	272.62	0	0.00
8	CUSIP # 23331A109 D R HORTON INC	331.04	365.24	0	0.00
4	CUSIP # 237194105 DARDEN RESTAURANTS INC	485.88	344.56	0	0.00

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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 237266101 DARLING INTERNATIONAL INC	303 . 10	279 . 41	0	0 . 00
8	CUSIP # 253393102 DICKS SPORTING GOODS INC	294 . 48	315 . 66	0	0 . 00
4	CUSIP # 254687106 DISNEY WALT	444 . 12	435 . 68	0	0 . 00
5	CUSIP # 256677105 DOLLAR GENERAL CORP	596 . 50	450 . 58	0	0 . 00
5	CUSIP # 256746108 DOLLAR TREE INC	525 . 20	518 . 74	0	0 . 00
3	CUSIP # 258278100 DORMAN PRODUCTS INC	264 . 27	261 . 77	0	0 . 00
5	CUSIP # 268948106 EAGLE BANCORP INC	251 . 00	257 . 35	0	0 . 00
4	CUSIP # 278865100 ECOLAB INC	706 . 16	591 . 86	0	1 . 84
6	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	240 . 66	251 . 44	0	0 . 00
6	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	350 . 40	375 . 03	0	1 . 62
31	CUSIP # 29286D105 ENGIE SPON ADR	460 . 97	456 . 75	0	0 . 00
7	CUSIP # 29358P101 ENSIGN GROUP	358 . 33	277 . 21	0	0 . 33
3	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	535 . 56	413 . 26	0	0 . 00
7	CUSIP # 30040W108 EVERSOURCE ENERGY	496 . 65	408 . 26	0	0 . 00

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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 30161N101 EXELON CORPORATION	501 .30	451 .33	0	0 .00
5	CUSIP # 302130109 EXPEDITORS INTL WASH INC	379 .50	306 .55	0	0 .00
4	CUSIP # 302941109 FTI CONSULTING	307 .28	211 .64	0	0 .00
4	CUSIP # 30303M102 FACEBOOK INC	666 .76	664 .82	0	0 .00
10	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	293 .10	282 .75	0	0 .00
2	CUSIP # 315616102 F5 NETWORKS INC	313 .86	264 .06	0	0 .00
7	CUSIP # 337738108 FISERV INC	617 .96	529 .05	0	0 .00
19	CUSIP # 343498101 FLOWERS FOODS INC	405 .08	360 .57	0	0 .00
5	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	390 .50	364 .26	0	0 .00
18	CUSIP # 371901109 GENTEX CORP	372 .24	337 .45	0	0 .00
4	CUSIP # 37244C101 GENOMIC HEALTH INC	280 .20	262 .72	0	0 .00
4	CUSIP # 40412C101 HCA HOLDINGS INC	521 .52	440 .96	0	0 .00
3	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	416 .22	379 .90	0	0 .00
4	CUSIP # 431475102 HILL ROM HOLDINGS INC	423 .44	358 .29	0	0 .00

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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 440452100 HORMEL FOODS CORP	537 . 12	458 . 78	0	0 . 00
7	CUSIP # 443320106 HUB GROUP INC CL A	285 . 95	275 . 89	0	0 . 00
7	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	385 . 42	297 . 25	0	0 . 00
4	CUSIP # 45778Q107 INSPERITY INC	494 . 64	279 . 55	0	0 . 00
9	CUSIP # 458140100 INTEL CORPORATION	483 . 30	425 . 21	0	0 . 00
6	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	456 . 84	450 . 49	0	0 . 00
6	CUSIP # 460335201 INTL SPEEDWAY	261 . 78	236 . 62	0	0 . 00
2	CUSIP # 466032109 J&J SNACK FOODS	317 . 68	268 . 62	0	1 . 00
17	CUSIP # 477143101 JETBLUE AIRWAYS CORP	278 . 12	355 . 58	0	0 . 00
11	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	359 . 48	295 . 51	0	0 . 00
3	CUSIP # 50187A107 LHC GROUP LLC	332 . 58	296 . 87	0	0 . 00
4	CUSIP # 512807108 LAM RESEARCH CORPORATION	716 . 04	689 . 33	0	4 . 40
2	CUSIP # 513847103 LANCASTER COLONY CORP	313 . 38	342 . 98	0	0 . 00
4	CUSIP # 515098101 LANDSTAR SYSTEMS INC	437 . 56	416 . 74	0	0 . 00

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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 521865204 LEAR CORPORATION	271 . 42	248 . 83	0	0 . 00
4	CUSIP # 530307305 LIBERTY BROADBAND C	366 . 96	306 . 79	0	0 . 00
12	CUSIP # 546347105 LOUISIANA PACIFIC	292 . 56	264 . 81	0	0 . 00
6	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	339 . 24	254 . 43	0	0 . 00
10	CUSIP # 552676108 MDC HOLDINGS INC	290 . 60	271 . 01	0	0 . 00
39	CUSIP # 55272X102 MFA FINANCIAL INC	283 . 53	269 . 37	0	7 . 80
4	CUSIP # 55306N104 MKS INSTRUMENTS INC	372 . 20	371 . 92	0	0 . 00
5	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	413 . 55	386 . 76	0	0 . 00
9	CUSIP # 556269108 STEVEN MADDEN LTD	304 . 56	242 . 71	0	0 . 00
5	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	329 . 60	351 . 66	0	0 . 00
5	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	270 . 10	265 . 45	0	0 . 00
2	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	492 . 16	426 . 98	0	0 . 00
5	CUSIP # 577933104 MAXIMUS INC	354 . 90	326 . 16	0	0 . 00
4	CUSIP # 579780206 MCCORMICK & CO	602 . 52	531 . 33	0	0 . 00

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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	314 .67	279 .37	0	4 .50
8	CUSIP # 58502B106 MEDNAX INC	217 .36	405 .67	0	0 .00
7	CUSIP # 59001A102 MERITAGE HOMES CORP	312 .97	276 .05	0	0 .00
14	CUSIP # 595112103 MICRON TECHNOLOGY INC	578 .62	549 .93	0	0 .00
5	CUSIP # 60871R209 MOLSON COORS BREWING CO B	298 .25	385 .86	0	0 .00
4	CUSIP # 626755102 MURPHY USA INC	342 .48	306 .12	0	0 .00
8	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	398 .32	358 .80	0	2 .34
3	CUSIP # 65339F101 NEXTERA ENERGY INC	579 .96	489 .32	0	0 .00
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	539 .20	460 .19	0	0 .00
4	CUSIP # 668074305 NORTHWESTERN CORP	281 .64	237 .58	0	0 .00
8	CUSIP # 670346105 NUCOR CORPORATION	466 .80	494 .03	0	3 .20
2	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	776 .60	702 .96	0	0 .00
7	CUSIP # 681919106 OMNICOM GROUP INC	510 .93	510 .22	0	5 .20
3	CUSIP # 68235P108 ONE GAS INC	267 .09	235 .55	0	0 .00

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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 684060106 ORANGE SPON ADR	440 . 10	414 . 35	0	0 . 00
5	CUSIP # 689648103 OTTER TAIL CORPORATION	249 . 10	240 . 44	0	0 . 00
3	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	470 . 49	401 . 29	0	0 . 00
17	CUSIP # 701877102 PARSLEY ENERGY INC	328 . 10	281 . 61	0	0 . 00
8	CUSIP # 704326107 PAYCHEX INC	641 . 60	535 . 99	0	0 . 00
6	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	623 . 04	524 . 54	0	0 . 00
13	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	289 . 12	277 . 60	0	0 . 00
10	CUSIP # 717081103 PFIZER INC	424 . 70	427 . 00	0	0 . 00
5	CUSIP # 718546104 PHILLIPS 66	475 . 85	447 . 01	0	0 . 00
6	CUSIP # 742718109 PROCTER & GAMBLE CO	624 . 30	552 . 53	0	0 . 00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	653 . 34	630 . 71	0	0 . 00
10	CUSIP # 745867101 PULTEGROUPO INC	279 . 60	264 . 80	0	1 . 21
9	CUSIP # 74762E102 QUANTA SERVICES INC	339 . 66	332 . 46	0	0 . 00
27	CUSIP # 749660106 RPC INC	308 . 07	283 . 80	0	0 . 00

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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 755111507 RAYTHEON COMPANY	546.24	465.49	0	0.00
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	410.62	407.09	0	0.00
2	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	283.96	310.44	0	0.00
4	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	361.04	345.19	0	0.00
21	CUSIP # 759530108 RELX PLC SPONS ADR	450.45	440.63	0	0.00
24	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	292.56	312.10	0	3.98
10	CUSIP # 775711104 ROLLINS INC	416.20	287.97	0	0.00
6	CUSIP # 778296103 ROSS STORES INC	558.60	457.07	0	0.00
8	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	334.48	289.36	0	0.00
16	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	294.56	278.96	0	0.00
3	CUSIP # 800013104 SANDERSON FARMS INC	395.52	317.09	0	0.00
6	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	266.16	272.35	0	0.00
11	CUSIP # 827048109 SILGAN HOLDINGS INC	325.93	267.86	0	0.00
3	CUSIP # 832696405 JM SMUCKER CO	349.50	333.84	0	0.00

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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 844741108 SOUTHWEST AIRLINES	467 . 19	440 . 06	0	0 . 00
4	CUSIP # 84857L101 SPIRE INC	329 . 16	300 . 22	0	2 . 37
11	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	236 . 94	233 . 74	0	0 . 00
8	CUSIP # 855244109 STARBUCKS CORP	594 . 72	523 . 10	0	0 . 00
25	CUSIP # 86771W105 SUNRUN INC	351 . 50	297 . 38	0	0 . 00
3	CUSIP # 87162W100 SYNNEX CORPORATION	286 . 17	334 . 55	0	0 . 00
12	CUSIP # 872540109 TJX COMPANIES INC	638 . 52	504 . 38	0	0 . 00
7	CUSIP # 872590104 T-MOBILE US INC	483 . 70	451 . 79	0	0 . 00
24	CUSIP # 87265H109 TRI POINTE GROUP INC	303 . 36	281 . 55	0	0 . 00
3	CUSIP # 878237106 TECH DATA CORPORATION	307 . 23	229 . 59	0	0 . 00
8	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	245 . 84	264 . 07	0	0 . 00
8	CUSIP # 889478103 TOLL BROTHERS INC	289 . 60	273 . 78	0	0 . 00
8	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	297 . 92	263 . 91	0	0 . 00
15	CUSIP # 90184L102 TWITTER INC	493 . 20	440 . 31	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	270 . 60	266 . 20	0	9 . 40
8	CUSIP # 902494103 TYSON FOODS INC CL A	555 . 44	472 . 71	0	0 . 00
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	348 . 73	289 . 00	0	0 . 00
2	CUSIP # 904708104 UNIFIRST CORP	307 . 00	288 . 12	0	0 . 00
4	CUSIP # 907818108 UNION PACIFIC CORP	668 . 80	572 . 26	0	0 . 00
5	CUSIP # 911684108 US CELLULAR	229 . 55	264 . 03	0	0 . 00
2	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	494 . 52	404 . 87	0	0 . 00
5	CUSIP # 913456109 UNIVERSAL CORPORATION	288 . 15	275 . 72	0	0 . 00
10	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	298 . 90	295 . 77	0	0 . 00
10	CUSIP # 92343V104 VERIZON COMMUNICATIONS	591 . 30	525 . 36	0	0 . 00
3	CUSIP # 928563402 VMWARE INC CL A	541 . 53	401 . 58	0	0 . 00
6	CUSIP # 92939U106 WEC ENERGY GROUP INC	474 . 48	405 . 93	0	0 . 00
6	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	379 . 62	413 . 99	0	0 . 00
6	CUSIP # 94106L109 WASTE MANAGEMENT INC	623 . 46	538 . 82	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 948849104 WEIS MARKETS INC	244.86	286.79	0	0.00
9	CUSIP # 950755108 WERNER ENTERPRISES INC	307.35	276.20	0	0.00
9	CUSIP # 98389B100 XCEL ENERGY INC	505.89	410.71	0	4.05
8	CUSIP # 985817105 YELP INC	276.00	279.67	0	0.00
68	CUSIP # 98986T108 ZYNGA INC CL A	362.44	286.29	0	0.00
		72,708.93	66,321.09	13	98.17
FOREIGN STOCK					
11	CUSIP # 05534B760 BCE INC	488.29	447.59	0	7.15
29	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	428.91	439.48	0	0.00
9	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	492.03	435.93	0	0.00
14	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	584.08	457.78	0	9.37
16	CUSIP # 138006309 CANON INC SPONS ADR	464.64	470.47	0	0.00
26	CUSIP # 251566105 DEUTSCHE TELEKOM	431.21	433.49	0	19.94
14	CUSIP # 26874R108 ENI SPA (ADR)	493.36	467.54	0	0.00

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01/01/2019 through 03/31/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
77	CUSIP # 29265W207 ENEL SPA	489 . 72	446 . 26	0	0 . 00
11	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	446 . 38	452 . 38	0	12 . 60
17	CUSIP # 438128308 HONDA MOTORS LTD ADR	461 . 89	495 . 80	0	0 . 00
18	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	478 . 35	459 . 02	0	0 . 00
10	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	539 . 15	420 . 09	0	0 . 00
20	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	444 . 70	463 . 95	0	0 . 00
9	CUSIP # 636274409 NATIONAL GRID PLC ADR	502 . 56	457 . 16	0	0 . 00
11	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	469 . 92	457 . 33	0	0 . 00
28	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	459 . 76	531 . 58	0	0 . 00
5	CUSIP # 66987V109 NOVARTIS AF ADR	480 . 70	428 . 70	0	0 . 00
10	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	523 . 10	415 . 00	0	5 . 57
9	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	529 . 65	491 . 39	0	42 . 30
6	CUSIP # 780087102 ROYAL BANK OF CANADA	453 . 30	471 . 81	0	0 . 00
8	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	500 . 72	481 . 78	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	436.46	386.49	0	0.00
9	CUSIP # 891160509 TORONTO-DOMINION BANK	488.97	432.00	0	0.00
8	CUSIP # 89151E109 TOTAL SA SPON ADR	445.20	414.03	0	4.78
4	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	472.08	463.64	0	0.00
3	CUSIP # H1467J104 CHUBB LIMITED	420.24	383.45	0	2.19
		12,425.37	11,704.14	2	103.90
MUTUAL FUNDS - FIXED INCOME					
903	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	25,284.00	25,224.04	4	0.00
2,666	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	60,358.24	61,355.30	11	0.00
386	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	43,645.02	43,297.64	8	0.00
282	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	33,574.92	33,228.83	6	0.00
356	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	37,974.52	36,601.53	7	0.00
962	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	102,318.32	101,635.54	18	0.00

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666	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	35,178.12	34,866.29	6	0.00
1,537	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	77,218.88	77,044.08	14	0.00
864	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	24,096.96	23,314.57	4	0.00
587	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	16,035.31	15,682.68	3	0.00
		455,684.29	452,250.50	81	0.00
MUTUAL FUNDS - EQUITY					
44	CUSIP # 78463V107 SPDR GOLD TRUST	5,368.44	5,322.45	1	0.00
69	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,932.50	2,660.76	1	0.00
		8,300.94	7,983.21	1	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
81,978.04	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	81,978.04	81,978.04	2	0.00
		81,978.04	81,978.04	2	0.00
COMMON STOCK					
174	CUSIP # 001055102 AFLAC INC	8,700.00	8,084.72	0	0.00
238	CUSIP # 00123Q104 AGNC INVESTMENT CORP	4,284.00	4,215.55	0	42.84
77	CUSIP # 00164V103 AMC NETWORKS INC	4,370.52	4,509.56	0	0.00
75	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	3,531.75	4,180.70	0	0.00
275	CUSIP # 00206R102 AT&T INC	8,624.00	8,055.71	0	0.00
100	CUSIP # 002535300 AARON'S INC	5,260.00	4,421.63	0	3.85
165	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	4,836.15	4,370.86	0	0.00
122	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	4,334.66	4,382.76	0	0.00
226	CUSIP # 014491104 ALEXANDER & BALDWIN INC	5,749.44	4,636.78	0	0.00
95	CUSIP # 020002101 ALLSTATE CORPORATION	8,947.10	8,543.26	0	60.50

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37	CUSIP # 023436108 AMEDISYS INC	4,560.62	4,549.43	0	0.00
222	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	4,921.74	3,802.22	0	0.00
34	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	4,107.88	4,489.91	0	0.00
813	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	10,902.33	9,427.96	0	244.02
427	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	4,265.73	4,518.69	0	128.10
	CUSIP # 03748R101 APARTMENT INVT & MGT CO	0.00	0.00	0	203.92
97	CUSIP # 03748R754 APARTMENT INVT & MGT CO	4,878.13	4,377.75	0	0.00
192	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	8,280.96	7,885.64	0	0.00
46	CUSIP # 049560105 ATMOS ENERGY CORP	4,734.78	4,205.56	0	0.00
11	CUSIP # 053332102 AUTOZONE INC	11,265.32	9,364.63	0	0.00
141	CUSIP # 05508R106 B & G FOODS INC	3,443.22	3,926.41	0	66.98
168	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	8,472.24	8,242.20	0	0.00
39	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	7,834.71	7,850.78	0	0.00
90	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	4,848.30	4,344.12	0	0.00

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18	CUSIP # 090572207 BIO-RAD LABORATORIES INC	5,502.24	4,242.02	0	0.00
99	CUSIP # 104674106 BRADY CORP CL A	4,594.59	4,371.25	0	0.00
36	CUSIP # 11135F101 BROADCOM INC	10,825.56	9,297.20	0	0.00
27	CUSIP # 122017106 BURLINGTON STORES INC	4,230.36	4,406.86	0	0.00
44	CUSIP # 12503M108 CBOE HOLDINGS INC	4,199.36	4,191.36	0	0.00
51	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	4,436.49	4,374.72	0	0.00
42	CUSIP # 12572Q105 CME GROUP INC	6,912.36	6,962.76	0	0.00
362	CUSIP # 12653C108 CNX RESOURCES CORP	3,898.74	3,963.82	0	0.00
45	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	5,038.20	4,405.11	0	19.32
101	CUSIP # 128030202 CAL-MAINE FOODS, INC	4,507.63	4,335.10	0	0.00
33	CUSIP # 147528103 CASEYS GENERAL STORES INC	4,249.41	4,209.54	0	0.00
136	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	3,162.00	4,140.02	0	0.00
151	CUSIP # 156782104 CERNER CORP	8,638.71	8,683.25	0	0.00
99	CUSIP # 163072101 CHEESECAKE FACTORY	4,843.08	4,659.87	0	0.00

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72	CUSIP # 166764100 CHEVRON CORP	8,868.96	8,127.55	0	0.00
137	CUSIP # 171340102 CHURCH & DWIGHT CO INC	9,758.51	8,703.51	0	0.00
127	CUSIP # 171779309 CIENA CORP	4,742.18	3,769.79	0	0.00
119	CUSIP # 17243V102 CINEMARK HOLDINGS INC	4,758.81	4,446.54	0	0.00
127	CUSIP # 172755100 CIRRUS LOGIC INC	5,342.89	5,002.42	0	0.00
59	CUSIP # 189054109 CLOROX COMPANY	9,467.14	8,919.86	0	0.00
228	CUSIP # 20030N101 COMCAST CORP	9,115.44	8,083.28	0	0.00
102	CUSIP # 209115104 CONSOLIDATED EDISON INC	8,650.62	7,960.42	0	0.00
48	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	8,415.84	8,065.30	0	0.00
45	CUSIP # 22160K105 COSTCO WHOLESALE CORP	10,896.30	8,985.65	0	0.00
26	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	4,201.86	4,228.17	0	0.00
158	CUSIP # 227046109 CROCS INC	4,068.50	4,294.39	0	0.00
122	CUSIP # 23331A109 D R HORTON INC	5,048.36	5,105.75	0	0.00
43	CUSIP # 237194105 DARDEN RESTAURANTS INC	5,223.21	4,318.69	0	0.00

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221	CUSIP # 237266101 DARLING INTERNATIONAL INC	4,784.65	4,447.59	0	0.00
135	CUSIP # 253393102 DICKS SPORTING GOODS INC	4,969.35	4,382.01	0	0.00
73	CUSIP # 254687106 DISNEY WALT	8,105.19	7,958.09	0	0.00
84	CUSIP # 256677105 DOLLAR GENERAL CORP	10,021.20	8,137.15	0	0.00
89	CUSIP # 256746108 DOLLAR TREE INC	9,348.56	8,465.23	0	0.00
48	CUSIP # 258278100 DORMAN PRODUCTS INC	4,228.32	4,163.15	0	0.00
86	CUSIP # 268948106 EAGLE BANCORP INC	4,317.20	4,425.96	0	0.00
63	CUSIP # 278865100 ECOLAB INC	11,122.02	9,445.74	0	31.28
101	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	4,051.11	4,250.89	0	0.00
69	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	4,029.60	4,402.22	0	18.63
640	CUSIP # 29286D105 ENGIE SPON ADR	9,516.80	9,537.02	0	0.00
110	CUSIP # 29358P101 ENSIGN GROUP	5,630.90	4,680.10	0	5.23
32	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	5,712.64	4,455.92	0	0.00
121	CUSIP # 30040W108 EVERSOURCE ENERGY	8,584.95	7,849.52	0	0.00

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175	CUSIP # 30161N101 EXELON CORPORATION	8,772.75	7,961.02	0	0.00
64	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,857.60	4,272.76	0	0.00
66	CUSIP # 302941109 FTI CONSULTING	5,070.12	3,786.78	0	0.00
68	CUSIP # 30303M102 FACEBOOK INC	11,334.92	10,562.56	0	0.00
160	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	4,689.60	3,983.57	0	0.00
26	CUSIP # 315616102 F5 NETWORKS INC	4,080.18	3,829.21	0	0.00
124	CUSIP # 337738108 FISERV INC	10,946.72	9,531.04	0	0.00
231	CUSIP # 343498101 FLOWERS FOODS INC	4,924.92	4,445.18	0	0.00
58	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	4,529.80	4,289.65	0	0.00
212	CUSIP # 371901109 GENTEX CORP	4,384.16	4,309.44	0	0.00
66	CUSIP # 37244C101 GENOMIC HEALTH INC	4,623.30	4,487.80	0	0.00
7	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,782.26	4,532.58	0	0.00
74	CUSIP # 40412C101 HCA HOLDINGS INC	9,648.12	9,013.84	0	0.00
34	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	4,717.16	4,319.21	0	0.00

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49	CUSIP # 431475102 HILL ROM HOLDINGS INC	5,187.14	4,515.17	0	0.00
213	CUSIP # 440452100 HORMEL FOODS CORP	9,533.88	8,414.73	0	0.00
115	CUSIP # 443320106 HUB GROUP INC CL A	4,697.75	4,645.74	0	0.00
105	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	5,781.30	4,522.93	0	0.00
46	CUSIP # 45778Q107 INSPERITY INC	5,688.36	3,910.45	0	0.00
167	CUSIP # 458140100 INTEL CORPORATION	8,967.90	8,006.28	0	0.00
105	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	7,994.70	7,868.36	0	0.00
97	CUSIP # 460335201 INTL SPEEDWAY	4,232.11	3,995.08	0	0.00
29	CUSIP # 466032109 J&J SNACK FOODS	4,606.36	4,363.48	0	19.00
263	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,302.68	4,963.67	0	0.00
168	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	5,490.24	4,719.34	0	0.00
45	CUSIP # 50187A107 LHC GROUP LLC	4,988.70	4,501.01	0	0.00
67	CUSIP # 512807108 LAM RESEARCH CORPORATION	11,993.67	10,871.95	0	75.90
24	CUSIP # 513847103 LANCASTER COLONY CORP	3,760.56	3,990.84	0	0.00

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44	CUSIP # 515098101 LANDSTAR SYSTEMS INC	4,813.16	4,603.40	0	0.00
35	CUSIP # 521865204 LEAR CORPORATION	4,749.85	4,683.45	0	0.00
59	CUSIP # 530307305 LIBERTY BROADBAND C	5,412.66	4,656.96	0	0.00
193	CUSIP # 546347105 LOUISIANA PACIFIC	4,705.34	4,333.12	0	0.00
101	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	5,710.54	4,268.09	0	0.00
161	CUSIP # 552676108 MDC HOLDINGS INC	4,678.66	4,436.68	0	0.00
620	CUSIP # 55272X102 MFA FINANCIAL INC	4,507.40	4,345.23	0	124.00
66	CUSIP # 55306N104 MKS INSTRUMENTS INC	6,141.30	5,595.60	0	0.00
55	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	4,549.05	4,312.84	0	0.00
140	CUSIP # 556269108 STEVEN MADDEN LTD	4,737.60	4,284.23	0	0.00
75	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	4,944.00	5,387.25	0	0.00
81	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	4,375.62	4,422.28	0	0.00
20	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	4,921.60	4,244.97	0	0.00
65	CUSIP # 577933104 MAXIMUS INC	4,613.70	4,444.22	0	0.00

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65	CUSIP # 579780206 MCCORMICK & CO	9,790.95	8,485.21	0	0.00
263	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	4,868.13	4,401.74	0	83.75
128	CUSIP # 58502B106 MEDNAX INC	3,477.76	5,359.48	0	0.00
115	CUSIP # 59001A102 MERITAGE HOMES CORP	5,141.65	4,619.29	0	0.00
248	CUSIP # 595112103 MICRON TECHNOLOGY INC	10,249.84	9,355.28	0	0.00
75	CUSIP # 60871R209 MOLSON COORS BREWING CO B	4,473.75	4,970.03	0	0.00
56	CUSIP # 626755102 MURPHY USA INC	4,794.72	4,270.64	0	0.00
2	CUSIP # 62944T105 NVR INC	5,534.00	5,657.14	0	0.00
93	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	4,630.47	4,174.19	0	34.52
45	CUSIP # 65339F101 NEXTERA ENERGY INC	8,699.40	7,630.86	0	0.00
37	CUSIP # 666807102 NORTHROP GRUMMAN CORP	9,975.20	10,176.52	0	0.00
71	CUSIP # 668074305 NORTHWESTERN CORP	4,999.11	4,277.25	0	0.00
151	CUSIP # 670346105 NUCOR CORPORATION	8,810.85	8,760.40	0	60.40
26	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	10,095.80	9,097.44	0	0.00

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125	CUSIP # 681919106 OMNICOM GROUP INC	9,123.75	9,124.52	0	103.35
54	CUSIP # 68235P108 ONE GAS INC	4,807.62	4,255.31	0	0.00
561	CUSIP # 684060106 ORANGE SPON ADR	9,144.30	8,931.99	0	0.00
85	CUSIP # 689648103 OTTER TAIL CORPORATION	4,234.70	4,086.31	0	0.00
32	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	5,018.56	4,322.51	0	0.00
269	CUSIP # 701877102 PARSLEY ENERGY INC	5,191.70	4,535.74	0	0.00
140	CUSIP # 704326107 PAYCHEX INC	11,228.00	9,546.73	0	0.00
109	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	11,318.56	9,547.61	0	0.00
202	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	4,492.48	4,309.91	0	0.00
182	CUSIP # 717081103 PFIZER INC	7,729.54	7,724.21	0	0.00
92	CUSIP # 718546104 PHILLIPS 66	8,755.64	8,223.67	0	0.00
99	CUSIP # 742718109 PROCTER & GAMBLE CO	10,300.95	9,228.75	0	0.00
45	CUSIP # 74460D109 PUBLIC STORAGE INC	9,800.10	9,226.37	0	0.00
162	CUSIP # 745867101 PULTEGROUP INC	4,529.52	4,296.71	0	22.66

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140	CUSIP # 74762E102 QUANTA SERVICES INC	5,283.60	4,897.50	0	0.00
425	CUSIP # 749660106 RPC INC	4,849.25	4,437.72	0	0.00
59	CUSIP # 755111507 RAYTHEON COMPANY	10,742.72	10,091.54	0	0.00
25	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	10,265.50	9,649.27	0	0.00
31	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	4,401.38	4,507.75	0	0.00
59	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	5,325.34	4,984.81	0	0.00
439	CUSIP # 759530108 RELX PLC SPONS ADR	9,416.55	9,281.10	0	0.00
385	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	4,693.15	4,837.26	0	65.59
118	CUSIP # 775711104 ROLLINS INC	4,911.16	3,597.88	0	0.00
111	CUSIP # 778296103 ROSS STORES INC	10,334.10	9,155.20	0	0.00
121	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	5,059.01	4,412.58	0	0.00
249	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	4,584.09	4,331.96	0	0.00
43	CUSIP # 800013104 SANDERSON FARMS INC	5,669.12	4,829.93	0	0.00
97	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	4,302.92	4,410.64	0	0.00

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181	CUSIP # 827048109 SILGAN HOLDINGS INC	5,363.03	4,501.50	0	0.00
45	CUSIP # 832696405 JM SMUCKER CO	5,242.50	4,909.49	0	0.00
167	CUSIP # 844741108 SOUTHWEST AIRLINES	8,668.97	9,080.06	0	0.00
57	CUSIP # 84857L101 SPIRE INC	4,690.53	4,273.96	0	43.25
182	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	3,920.28	4,377.47	0	0.00
143	CUSIP # 855244109 STARBUCKS CORP	10,630.62	9,438.71	0	0.00
398	CUSIP # 86771W105 SUNRUN INC	5,595.88	4,900.05	0	0.00
53	CUSIP # 87162W100 SYNNEX CORPORATION	5,055.67	4,958.02	0	0.00
206	CUSIP # 872540109 TJX COMPANIES INC	10,961.26	9,423.32	0	0.00
124	CUSIP # 872590104 T-MOBILE US INC	8,568.40	8,134.58	0	0.00
381	CUSIP # 87265H109 TRI POINTE GROUP INC	4,815.84	4,576.01	0	0.00
52	CUSIP # 878237106 TECH DATA CORPORATION	5,325.32	4,353.90	0	0.00
130	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	3,994.90	4,325.82	0	0.00
127	CUSIP # 889478103 TOLL BROTHERS INC	4,597.40	4,410.98	0	0.00

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123	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	4,580.52	4,098.47	0	0.00
275	CUSIP # 90184L102 TWITTER INC	9,042.00	8,134.51	0	0.00
322	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	4,356.66	4,335.64	0	151.34
150	CUSIP # 902494103 TYSON FOODS INC CL A	10,414.50	8,878.05	0	0.00
18	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	6,277.14	4,738.31	0	0.00
30	CUSIP # 904708104 UNIFIRST CORP	4,605.00	4,231.20	0	0.00
66	CUSIP # 907818108 UNION PACIFIC CORP	11,035.20	9,665.14	0	0.00
82	CUSIP # 911684108 US CELLULAR	3,764.62	4,332.69	0	0.00
37	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	9,148.62	8,845.79	0	0.00
77	CUSIP # 913456109 UNIVERSAL CORPORATION	4,437.51	4,241.77	0	0.00
164	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	4,901.96	5,404.51	0	0.00
163	CUSIP # 92343V104 VERIZON COMMUNICATIONS	9,638.19	8,550.09	0	0.00
57	CUSIP # 928563402 VMWARE INC CL A	10,289.07	7,759.09	0	0.00
113	CUSIP # 92939U106 WEC ENERGY GROUP INC	8,936.04	7,809.05	0	0.00

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115	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	7,276.05	7,933.98	0	0.00
103	CUSIP # 94106L109 WASTE MANAGEMENT INC	10,702.73	9,334.45	0	0.00
90	CUSIP # 948849104 WEIS MARKETS INC	3,672.90	4,336.83	0	0.00
140	CUSIP # 950755108 WERNER ENTERPRISES INC	4,781.00	4,955.14	0	0.00
159	CUSIP # 98389B100 XCEL ENERGY INC	8,937.39	7,862.22	0	81.81
122	CUSIP # 985817105 YELP INC	4,209.00	4,287.83	0	0.00
1,084	CUSIP # 98986T108 ZYNGA INC CL A	5,777.72	4,668.72	0	0.00
		1,177,890.22	1,091,961.91	30	1,690.24
FOREIGN STOCK					
229	CUSIP # 05534B760 BCE INC	10,165.31	9,398.86	0	173.33
599	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	8,859.21	9,053.65	0	0.00
189	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	10,332.63	9,235.03	0	0.00
278	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	11,598.16	9,193.48	0	191.47
330	CUSIP # 138006309 CANON INC SPONS ADR	9,583.20	10,260.33	0	0.00

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533	CUSIP # 251566105 DEUTSCHE TELEKOM	8,839.81	8,827.37	0	408.68
288	CUSIP # 26874R108 ENI SPA (ADR)	10,149.12	9,712.81	0	0.00
1,574	CUSIP # 29265W207 ENEL SPA	10,010.64	9,134.59	0	0.00
220	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	8,927.60	9,061.71	0	294.00
342	CUSIP # 438128308 HONDA MOTORS LTD ADR	9,292.14	9,855.78	0	0.00
359	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	9,540.43	9,216.52	0	0.00
199	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	10,729.09	8,985.79	0	0.00
404	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	8,982.94	9,656.29	0	0.00
186	CUSIP # 636274409 NATIONAL GRID PLC ADR	10,386.24	9,529.98	0	0.00
222	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,483.84	9,876.38	0	0.00
567	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	9,310.14	10,337.75	0	0.00
106	CUSIP # 66987V109 NOVARTIS AF ADR	10,190.84	9,088.24	0	0.00
197	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	10,305.07	9,026.38	0	113.11
187	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	11,004.95	10,134.17	0	1,006.74

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133	CUSIP # 780087102 ROYAL BANK OF CANADA	10,048.15	10,456.06	0	0.00
155	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	9,701.45	9,402.40	0	0.00
190	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	9,214.05	8,766.14	0	0.00
182	CUSIP # 891160509 TORONTO-DOMINION BANK	9,888.06	9,564.54	0	0.00
172	CUSIP # 89151E109 TOTAL SA SPON ADR	9,571.80	9,321.64	0	112.85
78	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	9,205.56	9,284.91	0	0.00
71	CUSIP # H1467J104 CHUBB LIMITED	9,945.68	9,077.25	0	53.29
		255,266.11	245,458.05	7	2,353.47
MUTUAL FUNDS - FIXED INCOME					
4,116	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	115,248.00	115,251.55	3	0.00
12,427	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	281,347.28	284,638.84	7	0.00
2,312	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	261,417.84	256,476.03	7	0.00
1,606	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	191,210.36	187,510.31	5	0.00

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1,741	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	185,712.47	178,758.36	5	0.00
4,498	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	478,407.28	470,935.07	12	0.00
3,150	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	166,383.00	164,463.17	4	0.00
7,971	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	400,463.04	399,242.38	10	0.00
2,625	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	73,211.25	72,878.49	2	0.00
2,673	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	73,019.41	70,895.37	2	0.00
		2,226,419.93	2,201,049.57	57	0.00
MUTUAL FUNDS - EQUITY					
379	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	42,144.80	38,763.63	1	0.00
299	CUSIP # 78463V107 SPDR GOLD TRUST	36,480.99	35,896.54	1	0.00
2,367	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	100,597.50	97,346.15	3	0.00
		179,223.29	172,006.32	5	0.00



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SHORT TERM INVESTMENTS					
65,600.1	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	65,600.10	65,600.10	1	0.00
		65,600.10	65,600.10	1	0.00
COMMON STOCK					
480	CUSIP # 001055102 AFLAC INC	24,000.00	21,935.81	0	0.00
638	CUSIP # 00123Q104 AGNC INVESTMENT CORP	11,484.00	11,280.66	0	114.84
244	CUSIP # 00164V103 AMC NETWORKS INC	13,849.44	13,805.70	0	0.00
237	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	11,160.33	10,472.89	0	0.00
759	CUSIP # 00206R102 AT&T INC	23,802.24	22,388.91	0	0.00
293	CUSIP # 002535300 AARON'S INC	15,411.80	9,374.54	0	10.26
483	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	14,156.73	12,619.81	0	0.00
385	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	13,679.05	13,059.87	0	0.00
662	CUSIP # 014491104 ALEXANDER & BALDWIN INC	16,841.28	12,502.87	0	0.00
263	CUSIP # 020002101 ALLSTATE CORPORATION	24,769.34	24,753.12	0	125.50

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116	CUSIP # 023436108 AMEDISYS INC	14,298.16	13,379.91	0	0.00
596	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	13,213.32	8,430.06	0	0.00
90	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	10,873.80	11,366.73	0	0.00
3,054	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	40,954.14	33,608.55	1	687.23
1,146	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	11,448.54	12,772.90	0	343.80
	CUSIP # 03748R101 APARTMENT INVT & MGT CO	0.00	0.00	0	485.53
307	CUSIP # 03748R754 APARTMENT INVT & MGT CO	15,439.03	13,176.10	0	0.00
529	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	22,815.77	21,717.67	0	0.00
123	CUSIP # 049560105 ATMOS ENERGY CORP	12,660.39	9,661.91	0	0.00
29	CUSIP # 053332102 AUTOZONE INC	29,699.48	24,422.01	0	0.00
446	CUSIP # 05508R106 B & G FOODS INC	10,891.32	12,907.43	0	211.85
463	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	23,349.09	22,071.11	0	0.00
107	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	21,495.23	21,616.83	0	0.00
285	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	15,352.95	13,517.41	0	0.00

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49	CUSIP # 090572207 BIO-RAD LABORATORIES INC	14,978.32	11,398.98	0	0.00
314	CUSIP # 104674106 BRADY CORP CL A	14,572.74	13,625.27	0	0.00
97	CUSIP # 11135F101 BROADCOM INC	29,168.87	24,716.75	0	0.00
84	CUSIP # 122017106 BURLINGTON STORES INC	13,161.12	13,399.18	0	0.00
139	CUSIP # 12503M108 CBOE HOLDINGS INC	13,266.16	13,393.51	0	0.00
161	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	14,005.39	13,409.12	0	0.00
116	CUSIP # 12572Q105 CME GROUP INC	19,091.28	17,723.16	0	0.00
1,058	CUSIP # 12653C108 CNX RESOURCES CORP	11,394.66	12,156.21	0	0.00
142	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	15,898.32	13,718.70	0	59.64
319	CUSIP # 128030202 CAL-MAINE FOODS, INC	14,236.97	13,569.21	0	0.00
105	CUSIP # 147528103 CASEYS GENERAL STORES INC	13,520.85	13,246.55	0	0.00
431	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	10,020.75	13,592.23	0	0.00
415	CUSIP # 156782104 GERNER CORP	23,742.15	22,173.47	0	0.00
313	CUSIP # 163072101 CHEESECAKE FACTORY	15,311.96	14,808.57	0	0.00

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199	CUSIP # 166764100 CHEVRON CORP	24,512.82	22,069.09	0	0.00
375	CUSIP # 171340102 CHURCH & DWIGHT CO INC	26,711.25	24,201.81	0	0.00
342	CUSIP # 171779309 CIENA CORP	12,770.28	7,951.76	0	0.00
377	CUSIP # 17243V102 CINEMARK HOLDINGS INC	15,076.23	13,957.20	0	0.00
403	CUSIP # 172755100 CIRRUS LOGIC INC	16,954.21	17,467.63	0	0.00
161	CUSIP # 189054109 CLOROX COMPANY	25,834.06	24,321.32	0	0.00
629	CUSIP # 20030N101 COMCAST CORP	25,147.42	21,752.76	0	0.00
282	CUSIP # 209115104 CONSOLIDATED EDISON INC	23,916.42	22,826.77	0	0.00
133	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	23,318.89	21,881.48	0	0.00
122	CUSIP # 22160K105 COSTCO WHOLESALE CORP	29,541.08	21,379.93	0	0.00
83	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	13,413.63	13,265.71	0	0.00
502	CUSIP # 227046109 CROCS INC	12,926.50	13,669.81	0	0.00
327	CUSIP # 23331A109 D R HORTON INC	13,531.26	15,204.19	0	0.00
136	CUSIP # 237194105 DARDEN RESTAURANTS INC	16,519.92	11,034.13	0	0.00

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648	CUSIP # 237266101 DARLING INTERNATIONAL INC	14,029.20	12,648.02	0	0.00
396	CUSIP # 253393102 DICKS SPORTING GOODS INC	14,576.76	12,050.98	0	0.00
201	CUSIP # 254687106 DISNEY WALT	22,317.03	21,847.41	0	0.00
230	CUSIP # 256677105 DOLLAR GENERAL CORP	27,439.00	18,564.56	0	0.00
246	CUSIP # 256746108 DOLLAR TREE INC	25,839.84	24,849.83	0	0.00
151	CUSIP # 258278100 DORMAN PRODUCTS INC	13,301.59	13,278.64	0	0.00
252	CUSIP # 268948106 EAGLE BANCORP INC	12,650.40	12,519.58	0	0.00
171	CUSIP # 278865100 ECOLAB INC	30,188.34	25,026.91	0	78.66
297	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	11,912.67	12,230.96	0	0.00
218	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	12,731.20	13,376.26	0	58.86
2,403	CUSIP # 29286D105 ENGIE SPON ADR	35,732.61	34,642.39	1	0.00
348	CUSIP # 29358P101 ENSIGN GROUP	17,814.12	13,559.68	0	16.53
101	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	18,030.52	13,475.01	0	0.00
334	CUSIP # 30040W108 EVERSOURCE ENERGY	23,697.30	19,232.90	0	0.00

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483	CUSIP # 30161N101 EXELON CORPORATION	24,212.79	21,495.18	0	0.00
201	CUSIP # 302130109 EXPEDITORS INTL WASH INC	15,255.90	11,224.95	0	0.00
209	CUSIP # 302941109 FTI CONSULTING	16,055.38	8,738.24	0	0.00
185	CUSIP # 30303M102 FACEBOOK INC	30,837.65	30,102.89	0	0.00
506	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	14,830.86	14,794.36	0	0.00
83	CUSIP # 315616102 F5 NETWORKS INC	13,025.19	11,277.18	0	0.00
338	CUSIP # 337738108 FISERV INC	29,838.64	24,745.42	0	0.00
731	CUSIP # 343498101 FLOWERS FOODS INC	15,584.92	13,563.37	0	0.00
184	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	14,370.40	13,293.50	0	0.00
674	CUSIP # 371901109 GENTEX CORP	13,938.32	13,543.36	0	0.00
210	CUSIP # 37244C101 GENOMIC HEALTH INC	14,710.50	13,232.05	0	0.00
18	CUSIP # 384637104 GRAHAM HOLDINGS CO	12,297.24	11,661.11	0	0.00
201	CUSIP # 40412C101 HCA HOLDINGS INC	26,206.38	20,459.24	0	0.00
107	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	14,845.18	13,344.11	0	0.00

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154	CUSIP # 431475102 HILL ROM HOLDINGS INC	16,302.44	13,383.21	0	0.00
582	CUSIP # 440452100 HORMEL FOODS CORP	26,050.32	22,246.95	0	0.00
336	CUSIP # 443320106 HUB GROUP INC CL A	13,725.60	12,614.94	0	0.00
307	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	16,903.42	12,806.05	0	0.00
146	CUSIP # 45778Q107 INSPERITY INC	18,054.36	9,329.12	0	0.00
462	CUSIP # 458140100 INTEL CORPORATION	24,809.40	21,867.02	0	0.00
290	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	22,080.60	21,744.90	0	0.00
283	CUSIP # 460335201 INTL SPEEDWAY	12,347.29	11,084.13	0	0.00
94	CUSIP # 466032109 J&J SNACK FOODS	14,930.96	11,914.30	0	44.50
707	CUSIP # 477143101 JETBLUE AIRWAYS CORP	11,566.52	13,768.00	0	0.00
451	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	14,738.68	11,853.77	0	0.00
143	CUSIP # 50187A107 LHC GROUP LLC	15,852.98	13,448.65	0	0.00
182	CUSIP # 512807108 LAM RESEARCH CORPORATION	32,579.82	30,943.87	0	200.20
77	CUSIP # 513847103 LANCASTER COLONY CORP	12,065.13	13,100.06	0	0.00

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140	CUSIP # 515098101 LANDSTAR SYSTEMS INC	15,314.60	14,758.86	0	0.00
93	CUSIP # 521865204 LEAR CORPORATION	12,621.03	11,666.17	0	0.00
157	CUSIP # 530307305 LIBERTY BROADBAND C	14,403.18	11,628.94	0	0.00
564	CUSIP # 546347105 LOUISIANA PACIFIC	13,750.32	12,167.17	0	0.00
322	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	18,205.88	13,798.24	0	0.00
472	CUSIP # 552676108 MDC HOLDINGS INC	13,716.32	12,600.94	0	0.00
1,814	CUSIP # 55272X102 MFA FINANCIAL INC	13,187.78	12,276.88	0	362.80
176	CUSIP # 55306N104 MKS INSTRUMENTS INC	16,376.80	16,146.89	0	0.00
176	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	14,556.96	13,416.81	0	0.00
444	CUSIP # 556269108 STEVEN MADDEN LTD	15,024.96	11,494.11	0	0.00
219	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	14,436.48	16,415.15	0	0.00
237	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	12,802.74	12,109.38	0	0.00
64	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	15,749.12	13,455.49	0	0.00
206	CUSIP # 577933104 MAXIMUS INC	14,621.88	12,345.60	0	0.00

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177	CUSIP # 579780206 MCCORMICK & CO	26,661.51	23,886.47	0	0.00
706	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	13,068.06	11,207.68	0	168.50
376	CUSIP # 58502B106 MEDNAX INC	10,215.92	17,111.73	0	0.00
335	CUSIP # 59001A102 MERITAGE HOMES CORP	14,977.85	12,775.63	0	0.00
684	CUSIP # 595112103 MICRON TECHNOLOGY INC	28,269.72	26,726.11	0	0.00
202	CUSIP # 60871R209 MOLSON COORS BREWING CO B	12,049.30	14,900.09	0	0.00
178	CUSIP # 626755102 MURPHY USA INC	15,240.36	13,628.46	0	0.00
6	CUSIP # 62944T105 NVR INC	16,602.00	13,639.59	0	0.00
295	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	14,688.05	13,231.60	0	82.19
125	CUSIP # 65339F101 NEXTERA ENERGY INC	24,165.00	19,990.89	0	0.00
102	CUSIP # 666807102 NORTHROP GRUMMAN CORP	27,499.20	24,820.38	0	0.00
208	CUSIP # 668074305 NORTHWESTERN CORP	14,645.28	12,213.28	0	0.00
416	CUSIP # 670346105 NUCOR CORPORATION	24,273.60	25,383.73	0	166.40
72	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	27,957.60	24,780.97	0	0.00

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341	CUSIP # 681919106 OMNICOM GROUP INC	24,889.59	24,746.18	0	211.25
144	CUSIP # 68235P108 ONE GAS INC	12,820.32	11,139.82	0	0.00
2,107	CUSIP # 684060106 ORANGE SPON ADR	34,344.10	32,886.73	1	0.00
270	CUSIP # 689648103 OTTER TAIL CORPORATION	13,451.40	12,931.20	0	0.00
102	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	15,996.66	13,230.80	0	0.00
721	CUSIP # 701877102 PARSLEY ENERGY INC	13,915.30	11,771.08	0	0.00
382	CUSIP # 704326107 PAYCHEX INC	30,636.40	25,129.46	0	0.00
296	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	30,736.64	25,600.58	0	0.00
593	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	13,188.32	12,735.12	0	0.00
503	CUSIP # 717081103 PFIZER INC	21,362.41	21,663.82	0	0.00
254	CUSIP # 718546104 PHILLIPS 66	24,173.18	22,465.63	0	0.00
271	CUSIP # 742718109 PROCTER & GAMBLE CO	28,197.55	24,840.92	0	0.00
122	CUSIP # 74460D109 PUBLIC STORAGE INC	26,569.16	26,525.12	0	0.00
434	CUSIP # 745867101 PULTEGROUP INC	12,134.64	11,425.16	0	45.54

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377	CUSIP # 74762E102 QUANTA SERVICES INC	14,227.98	14,023.70	0	0.00
1,346	CUSIP # 749660106 RPC INC	15,357.86	14,080.62	0	0.00
161	CUSIP # 755111507 RAYTHEON COMPANY	29,314.88	24,873.11	0	0.00
68	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	27,922.16	25,466.86	0	0.00
82	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	11,642.36	12,336.11	0	0.00
159	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	14,351.34	13,885.63	0	0.00
1,648	CUSIP # 759530108 RELX PLC SPONS ADR	35,349.60	33,995.77	1	0.00
1,126	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	13,725.94	14,467.70	0	186.49
375	CUSIP # 775711104 ROLLINS INC	15,607.50	8,925.47	0	0.00
302	CUSIP # 778296103 ROSS STORES INC	28,116.20	21,399.70	0	0.00
353	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	14,758.93	12,663.46	0	0.00
788	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	14,507.08	13,645.94	0	0.00
124	CUSIP # 800013104 SANDERSON FARMS INC	16,348.16	13,378.80	0	0.00
308	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	13,662.88	13,855.29	0	0.00

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573	CUSIP # 827048109 SILGAN HOLDINGS INC	16,977.99	13,470.73	0	0.00
120	CUSIP # 832696405 JM SMUCKER CO	13,980.00	14,034.54	0	0.00
462	CUSIP # 844741108 SOUTHWEST AIRLINES	23,982.42	21,762.82	0	0.00
154	CUSIP # 84857L101 SPIRE INC	12,672.66	11,411.55	0	86.51
576	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	12,407.04	12,017.89	0	0.00
389	CUSIP # 855244109 STARBUCKS CORP	28,918.26	25,170.95	0	0.00
1,164	CUSIP # 86771W105 SUNRUN INC	16,365.84	13,049.09	0	0.00
141	CUSIP # 87162W100 SYNNEX CORPORATION	13,449.99	15,292.46	0	0.00
563	CUSIP # 872540109 TJX COMPANIES INC	29,957.23	23,289.25	0	0.00
341	CUSIP # 872590104 T-MOBILE US INC	23,563.10	21,912.37	0	0.00
1,114	CUSIP # 87265H109 TRI POINTE GROUP INC	14,080.96	12,772.84	0	0.00
152	CUSIP # 878237106 TECH DATA CORPORATION	15,566.32	12,684.48	0	0.00
350	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	10,755.50	11,382.24	0	0.00
341	CUSIP # 889478103 TOLL BROTHERS INC	12,344.20	11,484.02	0	0.00

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391	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	14,560.84	12,645.26	0	0.00
759	CUSIP # 90184L102 TWITTER INC	24,955.92	21,987.45	0	0.00
865	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	11,703.45	11,327.82	0	406.55
412	CUSIP # 902494103 TYSON FOODS INC CL A	28,605.16	24,388.55	0	0.00
56	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	19,528.88	14,170.57	0	0.00
94	CUSIP # 904708104 UNIFIRST CORP	14,429.00	13,444.21	0	0.00
180	CUSIP # 907818108 UNION PACIFIC CORP	30,096.00	24,986.30	0	0.00
221	CUSIP # 911684108 US CELLULAR	10,146.11	11,407.05	0	0.00
100	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	24,726.00	18,914.82	0	0.00
225	CUSIP # 913456109 UNIVERSAL CORPORATION	12,966.75	12,415.61	0	0.00
480	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	14,347.20	13,808.32	0	0.00
446	CUSIP # 92343V104 VERIZON COMMUNICATIONS	26,371.98	23,350.62	0	0.00
156	CUSIP # 928563402 VMWARE INC CL A	28,159.56	15,570.91	0	0.00
313	CUSIP # 92939U106 WEC ENERGY GROUP INC	24,752.04	20,852.82	0	0.00

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317	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	20,056.59	21,443.25	0	0.00
281	CUSIP # 94106L109 WASTE MANAGEMENT INC	29,198.71	24,482.47	0	0.00
263	CUSIP # 948849104 WEIS MARKETS INC	10,733.03	12,352.88	0	0.00
411	CUSIP # 950755108 WERNER ENTERPRISES INC	14,035.65	11,692.76	0	0.00
438	CUSIP # 98389B100 XCEL ENERGY INC	24,619.98	18,866.91	0	169.29
388	CUSIP # 985817105 YELP INC	13,386.00	13,373.25	0	0.00
2,907	CUSIP # 98986T108 ZYNGA INC CL A	15,494.31	11,992.76	0	0.00
		3,402,751.10	3,047,517.20	50	4,322.92
FOREIGN STOCK					
859	CUSIP # 05534B760 BCE INC	38,131.01	34,441.89	1	487.82
2,250	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	33,277.50	34,200.20	0	0.00
708	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	38,706.36	34,006.88	1	0.00
1,045	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	43,597.40	33,501.42	1	699.62
1,240	CUSIP # 138006309 CANON INC SPONS ADR	36,009.60	37,416.68	1	0.00

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2,002	CUSIP # 251566105 DEUTSCHE TELEKOM	33,203.17	33,783.18	0	1,535.03
1,080	CUSIP # 26874R108 ENI SPA (ADR)	38,059.20	36,279.67	1	0.00
5,911	CUSIP # 29265W207 ENEL SPA	37,593.96	34,201.45	1	0.00
826	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	33,519.08	33,745.49	0	827.40
1,285	CUSIP # 438128308 HONDA MOTORS LTD ADR	34,913.45	37,003.25	1	0.00
1,349	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	35,849.68	34,023.77	1	0.00
749	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	40,382.34	29,000.03	1	0.00
1,519	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	33,774.97	35,218.18	0	0.00
700	CUSIP # 636274409 NATIONAL GRID PLC ADR	39,088.00	34,584.01	1	0.00
834	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	35,628.48	35,864.54	1	0.00
2,131	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	34,991.02	40,074.32	1	0.00
398	CUSIP # 66987V109 NOVARTIS AF ADR	38,263.72	33,650.72	1	0.00
740	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	38,709.40	30,017.51	1	412.34
704	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	41,430.40	38,316.33	1	2,838.33

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498	CUSIP # 780087102 ROYAL BANK OF CANADA	37,623.90	39,988.83	1	0.00
584	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	36,552.56	34,745.64	1	0.00
714	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	34,625.43	30,179.88	1	0.00
685	CUSIP # 891160509 TORONTO-DOMINION BANK	37,216.05	31,311.16	1	0.00
648	CUSIP # 89151E109 TOTAL SA SPON ADR	36,061.20	33,591.08	1	369.01
292	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	34,461.84	33,173.86	1	0.00
265	CUSIP # H1467J104 CHUBB LIMITED	37,121.20	33,668.00	1	193.45
		958,790.92	895,987.97	14	7,363.00
MUTUAL FUNDS - FIXED INCOME					
7,026	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	196,728.00	199,192.17	3	0.00
5,657	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	128,074.48	131,243.37	2	0.00
1,127	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	127,429.89	127,214.99	2	0.00
1,097	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	130,608.82	128,911.41	2	0.00

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891	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	95,042.97	91,216.12	1	0.00
2,658	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	282,704.88	282,073.97	4	0.00
1,792	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	94,653.44	93,935.34	1	0.00
6,803	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	341,782.72	340,791.11	5	0.00
4,481	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	124,975.09	121,280.25	2	0.00
10,266	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	280,440.43	273,717.79	4	0.00
		1,802,440.72	1,789,576.52	27	0.00
MUTUAL FUNDS - EQUITY					
1,293	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	143,781.60	125,654.51	2	0.00
764	CUSIP # 78463V107 SPDR GOLD TRUST	93,215.64	91,795.72	1	0.00
7,272	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	309,060.00	275,077.49	5	0.00
		546,057.24	492,527.72	8	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
63,721.31	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	63,721.31	63,721.31	1	0.00
		63,721.31	63,721.31	1	0.00
COMMON STOCK					
528	CUSIP # 001055102 AFLAC INC	25,961.76	23,956.10	0	0.00
669	CUSIP # 00123Q104 AGNC INVESTMENT CORP	11,747.64	11,817.02	0	120.42
233	CUSIP # 00164V103 AMC NETWORKS INC	15,468.87	13,136.76	0	0.00
226	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	11,114.68	9,834.22	0	0.00
834	CUSIP # 00206R102 AT&T INC	25,703.88	24,597.44	0	0.00
304	CUSIP # 002535300 AARON'S INC	16,674.40	9,442.79	0	0.00
500	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	15,205.00	12,924.94	0	0.00
368	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	13,457.76	12,473.28	0	0.00
685	CUSIP # 014491104 ALEXANDER & BALDWIN INC	15,734.45	12,727.23	0	0.00
289	CUSIP # 020002101 ALLSTATE CORPORATION	27,457.89	27,052.39	0	144.50

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127	CUSIP # 023436108 AMEDISYS INC	15,773.40	14,509.96	0	0.00
625	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	12,912.50	9,279.40	0	0.00
95	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	14,132.20	11,940.65	0	0.00
3,449	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	45,854.46	37,538.41	1	0.00
1,202	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	12,092.12	13,494.23	0	0.00
	CUSIP # 03748R101 APARTMENT INVT & MGT CO	0.00	0.00	0	706.14
328	CUSIP # 03748R754 APARTMENT INVT & MGT CO	16,091.68	14,357.58	0	0.00
582	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	24,694.26	23,868.57	0	205.45
129	CUSIP # 049560105 ATMOS ENERGY CORP	12,758.10	9,436.16	0	67.73
32	CUSIP # 053332102 AUTOZONE INC	29,738.24	26,729.62	0	0.00
426	CUSIP # 05508R106 B & G FOODS INC	10,645.74	12,427.16	0	0.00
509	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	26,819.21	24,052.05	0	0.00
117	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	23,766.21	23,568.20	0	0.00
311	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	16,560.75	14,602.68	0	0.00

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52	CUSIP # 090572207 BIO-RAD LABORATORIES INC	16,505.32	11,838.35	0	0.00
300	CUSIP # 104674106 BRADY CORP CL A	14,211.00	12,938.00	0	0.00
104	CUSIP # 11135F101 BROADCOM INC	28,366.00	26,258.94	0	0.00
92	CUSIP # 122017106 BURLINGTON STORES INC	15,712.68	14,675.55	0	0.00
152	CUSIP # 12503M108 CBOE HOLDINGS INC	14,622.40	14,618.87	0	47.12
175	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	15,785.00	14,458.86	0	87.50
127	CUSIP # 12572Q105 CME GROUP INC	23,188.93	19,373.57	0	0.00
1,096	CUSIP # 12653C108 CNX RESOURCES CORP	12,110.80	12,688.41	0	0.00
136	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	15,457.76	13,017.37	0	0.00
305	CUSIP # 128030202 CAL-MAINE FOODS, INC	13,508.45	12,908.19	0	0.00
115	CUSIP # 147528103 CASEYS GENERAL STORES INC	15,507.75	14,469.83	0	0.00
412	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	11,696.68	13,126.26	0	0.00
456	CUSIP # 156782104 GERNER CORP	25,513.20	24,125.78	0	0.00
299	CUSIP # 163072101 CHEESECAKE FACTORY	14,008.15	14,064.43	0	98.67

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218	CUSIP # 166764100 CHEVRON CORP	26,602.54	23,902.00	0	261.80
402	CUSIP # 171340102 CHURCH & DWIGHT CO INC	26,363.16	25,927.32	0	0.00
358	CUSIP # 171779309 CIENA CORP	15,308.08	8,080.84	0	0.00
411	CUSIP # 17243V102 CINEMARK HOLDINGS INC	15,819.39	15,161.36	0	0.00
385	CUSIP # 172755100 CIRRUS LOGIC INC	15,811.95	14,989.24	0	0.00
173	CUSIP # 189054109 CLOROX COMPANY	27,299.40	26,019.37	0	0.00
691	CUSIP # 20030N101 COMCAST CORP	27,018.10	23,648.02	0	0.00
310	CUSIP # 209115104 CONSOLIDATED EDISON INC	25,624.60	24,983.44	0	231.62
146	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	25,103.24	23,918.09	0	0.00
131	CUSIP # 22160K105 COSTCO WHOLESALE CORP	28,746.64	22,815.03	0	0.00
91	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	14,696.50	14,498.10	0	0.00
479	CUSIP # 227046109 CROCS INC	12,032.48	13,087.07	0	0.00
343	CUSIP # 23331A109 D R HORTON INC	13,301.54	16,104.24	0	0.00
148	CUSIP # 237194105 DARDEN RESTAURANTS INC	16,524.20	11,556.10	0	0.00

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671	CUSIP # 237266101 DARLING INTERNATIONAL INC	14,808.97	12,991.01	0	0.00
410	CUSIP # 253393102 DICKS SPORTING GOODS INC	15,990.00	12,744.21	0	0.00
221	CUSIP # 254687106 DISNEY WALT	25,196.21	23,941.97	0	0.00
247	CUSIP # 256677105 DOLLAR GENERAL CORP	29,516.50	20,128.70	0	0.00
270	CUSIP # 256746108 DOLLAR TREE INC	26,017.20	27,236.55	0	0.00
145	CUSIP # 258278100 DORMAN PRODUCTS INC	12,143.75	12,787.89	0	0.00
261	CUSIP # 268948106 EAGLE BANCORP INC	15,440.76	12,842.39	0	0.00
183	CUSIP # 278865100 ECOLAB INC	31,139.28	26,466.53	1	0.00
307	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	12,958.47	12,619.81	0	0.00
238	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	15,177.26	14,586.17	0	0.00
2,714	CUSIP # 29286D105 ENGIE SPON ADR	41,171.38	39,008.44	1	0.00
333	CUSIP # 29358P101 ENSIGN GROUP	16,689.96	12,719.95	0	0.00
110	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	20,146.50	14,308.65	0	0.00
367	CUSIP # 30040W108 EVERSOURCE ENERGY	25,594.58	20,645.26	0	0.00

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530	CUSIP # 30161N101 EXELON CORPORATION	25,726.20	23,356.63	0	193.94
220	CUSIP # 302130109 EXPEDITORS INTL WASH INC	16,588.00	11,521.05	0	0.00
199	CUSIP # 302941109 FTI CONSULTING	14,984.70	8,455.73	0	0.00
199	CUSIP # 30303M102 FACEBOOK INC	32,293.72	31,888.39	1	0.00
483	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	14,272.65	13,868.46	0	0.00
91	CUSIP # 315616102 F5 NETWORKS INC	15,154.23	12,393.61	0	0.00
363	CUSIP # 337738108 FISERV INC	31,359.57	26,284.50	1	0.00
798	CUSIP # 343498101 FLOWERS FOODS INC	16,454.76	14,670.73	0	143.64
201	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	16,144.32	14,381.33	0	86.43
736	CUSIP # 371901109 GENTEX CORP	15,088.00	13,870.13	0	0.00
201	CUSIP # 37244C101 GENOMIC HEALTH INC	15,483.03	12,462.28	0	0.00
18	CUSIP # 384637104 GRAHAM HOLDINGS CO	12,249.18	11,634.32	0	0.00
216	CUSIP # 40412C101 HCA HOLDINGS INC	29,909.52	22,040.45	0	86.40
117	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	15,649.92	14,504.89	0	46.80

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168	CUSIP # 431475102 HILL ROM HOLDINGS INC	18,026.40	14,420.65	0	0.00
624	CUSIP # 440452100 HORMEL FOODS CORP	27,075.36	23,892.20	0	0.00
347	CUSIP # 443320106 HUB GROUP INC CL A	15,000.81	12,849.14	0	0.00
317	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	17,894.65	12,952.13	0	0.00
159	CUSIP # 45778Q107 INSPERITY INC	20,318.61	9,991.63	0	0.00
507	CUSIP # 458140100 INTEL CORPORATION	27,023.10	23,793.81	0	0.00
319	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	24,623.61	23,903.31	0	0.00
293	CUSIP # 460335201 INTL SPEEDWAY	13,012.13	11,231.14	0	0.00
89	CUSIP # 466032109 J&J SNACK FOODS	13,851.96	10,853.13	0	0.00
741	CUSIP # 477143101 JETBLUE AIRWAYS CORP	12,545.13	14,758.49	0	0.00
473	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	15,930.64	12,217.48	0	28.38
136	CUSIP # 50187A107 LHC GROUP LLC	14,882.48	12,621.04	0	0.00
195	CUSIP # 512807108 LAM RESEARCH CORPORATION	34,466.25	32,497.07	1	0.00
84	CUSIP # 513847103 LANCASTER COLONY CORP	13,183.80	14,368.17	0	0.00

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153	CUSIP # 515098101 LANDSTAR SYSTEMS INC	16,724.43	16,070.77	0	25.58
97	CUSIP # 521865204 LEAR CORPORATION	14,809.96	12,057.96	0	72.75
165	CUSIP # 530307305 LIBERTY BROADBAND C	14,830.20	11,994.76	0	0.00
584	CUSIP # 546347105 LOUISIANA PACIFIC	14,874.48	12,450.06	0	78.84
307	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	15,353.07	12,978.99	0	0.00
486.56	CUSIP # 552676108 MDC HOLDINGS INC	13,696.66	12,853.51	0	0.00
1,878	CUSIP # 55272X102 MFA FINANCIAL INC	13,653.06	12,619.18	0	0.00
185	CUSIP # 55306N104 MKS INSTRUMENTS INC	15,512.25	16,936.66	0	37.00
192	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	16,095.36	14,585.74	0	0.00
425	CUSIP # 556269108 STEVEN MADDEN LTD	14,237.50	10,753.29	0	0.00
227	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	15,758.34	17,225.29	0	0.00
246	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	13,525.08	12,589.04	0	0.00
70	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	17,016.30	14,621.73	0	0.00
225	CUSIP # 577933104 MAXIMUS INC	16,083.00	13,128.42	0	0.00

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190	CUSIP # 579780206 MCCORMICK & CO	25,974.90	25,559.78	0	0.00
741	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	13,397.28	11,624.91	0	0.00
389	CUSIP # 58502B106 MEDNAX INC	12,763.09	18,404.50	0	0.00
347	CUSIP # 59001A102 MERITAGE HOMES CORP	15,087.56	13,028.13	0	0.00
751	CUSIP # 595112103 MICRON TECHNOLOGY INC	31,226.58	29,181.06	1	0.00
212	CUSIP # 60871R209 MOLSON COORS BREWING CO B	13,018.92	15,647.91	0	86.92
170	CUSIP # 626755102 MURPHY USA INC	13,324.60	12,956.54	0	0.00
6	CUSIP # 62944T105 NVR INC	15,606.00	12,817.01	0	0.00
322	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	15,732.92	14,360.21	0	0.00
137	CUSIP # 65339F101 NEXTERA ENERGY INC	25,695.72	21,710.32	0	171.25
109	CUSIP # 666807102 NORTHROP GRUMMAN CORP	31,283.00	25,730.95	1	130.80
215	CUSIP # 668074305 NORTHWESTERN CORP	14,845.75	12,456.87	0	0.00
457	CUSIP # 670346105 NUCOR CORPORATION	27,589.09	27,811.18	0	0.00
77	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	28,573.93	26,312.80	0	0.00

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366	CUSIP # 681919106 OMNICOM GROUP INC	28,079.52	26,482.01	0	0.00
151	CUSIP # 68235P108 ONE GAS INC	13,093.21	11,575.47	0	76.50
2,380	CUSIP # 684060106 ORANGE SPON ADR	35,914.20	36,987.77	1	0.00
258	CUSIP # 689648103 OTTER TAIL CORPORATION	13,062.54	12,300.58	0	91.00
111	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	16,474.62	14,219.42	0	0.00
756	CUSIP # 701877102 PARSLEY ENERGY INC	14,046.48	12,242.36	0	0.00
409	CUSIP # 704326107 PAYCHEX INC	31,668.87	26,535.10	1	0.00
318	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	31,418.40	27,251.12	1	0.00
614	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	14,404.44	13,119.17	0	0.00
552	CUSIP # 717081103 PFIZER INC	23,934.72	23,797.66	0	0.00
279	CUSIP # 718546104 PHILLIPS 66	27,196.92	24,468.76	0	0.00
290	CUSIP # 742718109 PROCTER & GAMBLE CO	28,547.60	26,418.97	0	0.00
131	CUSIP # 74460D109 PUBLIC STORAGE INC	27,772.00	28,361.63	0	0.00
456	CUSIP # 745867101 PULTEGROUP INC	12,193.44	11,953.47	0	0.00

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395	CUSIP # 74762E102 QUANTA SERVICES INC	14,196.30	14,754.88	0	0.00
1,286	CUSIP # 749660106 RPC INC	13,798.78	13,405.04	0	129.80
173	CUSIP # 755111507 RAYTHEON COMPANY	32,210.87	26,096.30	1	0.00
73	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	32,088.61	27,182.93	1	0.00
86	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	12,491.50	12,896.61	0	0.00
167	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	14,906.42	14,583.52	0	0.00
1,861	CUSIP # 759530108 RELX PLC SPONS ADR	39,825.40	38,238.15	1	0.00
1,165	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	14,131.45	15,033.15	0	0.00
409	CUSIP # 775711104 ROLLINS INC	16,270.02	8,945.79	0	43.37
324	CUSIP # 778296103 ROSS STORES INC	30,734.64	22,662.76	1	0.00
365	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	15,563.60	12,952.19	0	43.80
754	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	13,413.66	13,004.34	0	0.00
129	CUSIP # 800013104 SANDERSON FARMS INC	14,925.30	13,552.15	0	0.00
294	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	13,600.44	13,207.43	0	0.00

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548	CUSIP # 827048109 SILGAN HOLDINGS INC	15,639.92	12,665.48	0	0.00
126	CUSIP # 832696405 JM SMUCKER CO	13,282.92	14,864.71	0	0.00
507	CUSIP # 844741108 SOUTHWEST AIRLINES	27,550.38	23,239.37	0	0.00
161	CUSIP # 84857L101 SPIRE INC	12,764.08	11,896.71	0	0.00
551	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	12,783.20	11,322.17	0	0.00
417	CUSIP # 855244109 STARBUCKS CORP	29,544.45	26,778.01	0	0.00
1,205	CUSIP # 86771W105 SUNRUN INC	19,231.80	13,146.75	0	0.00
148	CUSIP # 87162W100 SYNNEX CORPORATION	14,643.12	16,328.95	0	0.00
604	CUSIP # 872540109 TJX COMPANIES INC	31,420.08	25,097.05	1	118.76
375	CUSIP # 872590104 T-MOBILE US INC	27,127.50	24,093.21	0	0.00
1,154	CUSIP # 87265H109 TRI POINTE GROUP INC	14,459.62	13,053.98	0	0.00
158	CUSIP # 878237106 TECH DATA CORPORATION	16,247.14	12,663.92	0	0.00
367	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	11,799.05	11,938.54	0	0.00
357	CUSIP # 889478103 TOLL BROTHERS INC	12,659.22	11,901.05	0	0.00

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385	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	14,279.65	12,367.10	0	0.00
834	CUSIP # 90184L102 TWITTER INC	25,537.08	24,011.61	0	0.00
907	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	12,589.16	11,811.34	0	0.00
453	CUSIP # 902494103 TYSON FOODS INC CL A	28,172.07	26,184.93	0	169.88
61	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	19,233.30	15,155.80	0	0.00
90	CUSIP # 904708104 UNIFIRST CORP	12,901.50	12,862.34	0	0.00
193	CUSIP # 907818108 UNION PACIFIC CORP	32,315.92	26,528.02	1	169.84
232	CUSIP # 911684108 US CELLULAR	10,924.88	12,025.80	0	0.00
107	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	26,338.05	20,473.28	0	0.00
233	CUSIP # 913456109 UNIVERSAL CORPORATION	13,966.02	12,744.74	0	0.00
497	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	15,456.70	13,513.94	0	0.00
479	CUSIP # 92343V104 VERIZON COMMUNICATIONS	27,283.84	25,301.86	0	0.00
167	CUSIP # 928563402 VMWARE INC CL A	29,759.40	16,128.28	0	0.00
344	CUSIP # 92939U106 WEC ENERGY GROUP INC	26,154.32	22,700.91	0	0.00

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349	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	23,246.89	23,679.01	0	154.88
301	CUSIP # 94106L109 WASTE MANAGEMENT INC	30,401.00	26,094.32	0	0.00
273	CUSIP # 948849104 WEIS MARKETS INC	13,445.25	12,884.64	0	85.25
425	CUSIP # 950755108 WERNER ENTERPRISES INC	14,675.25	11,583.70	0	0.00
482	CUSIP # 98389B100 XCEL ENERGY INC	26,471.44	20,028.76	0	0.00
371	CUSIP # 985817105 YELP INC	13,775.23	12,753.74	0	0.00
3,049	CUSIP # 98986T108 ZYNGA INC CL A	16,281.66	12,307.77	0	0.00
		3,592,608.76	3,202,556.98	59	4,242.76
FOREIGN STOCK					
970	CUSIP # 05534B760 BCE INC	42,243.50	38,637.29	1	0.00
2,541	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	36,412.53	38,657.85	1	0.00
800	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	42,008.00	38,180.19	1	0.00
1,180	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	44,781.00	37,158.45	1	0.00
1,401	CUSIP # 138006309 CANON INC SPONS ADR	39,942.51	43,048.82	1	0.00

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2,261	CUSIP # 251566105 DEUTSCHE TELEKOM	37,340.42	38,115.02	1	0.00
1,220	CUSIP # 26874R108 ENI SPA (ADR)	41,955.80	40,901.70	1	0.00
6,676	CUSIP # 29265W207 ENEL SPA	40,089.38	38,557.07	1	0.00
933	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	37,889.13	38,096.29	1	988.05
1,451	CUSIP # 438128308 HONDA MOTORS LTD ADR	41,135.85	42,802.94	1	0.00
1,524	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	38,100.00	38,369.07	1	0.00
846	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	43,006.41	31,849.12	1	0.00
1,715	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	39,324.95	39,067.82	1	0.00
791	CUSIP # 636274409 NATIONAL GRID PLC ADR	44,675.68	38,634.00	1	0.00
942	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	40,374.12	39,011.53	1	0.00
2,407	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	41,484.65	45,960.33	1	0.00
449	CUSIP # 66987V109 NOVARTIS AF ADR	41,038.60	37,706.86	1	0.00
836	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	41,465.60	34,275.54	1	0.00
795	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	46,396.20	42,939.27	1	0.00

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562	CUSIP # 780087102 ROYAL BANK OF CANADA	43,729.22	45,085.24	1	0.00
659	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	41,068.88	38,936.38	1	531.34
806	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	39,324.74	33,843.82	1	0.00
774	CUSIP # 891160509 TORONTO-DOMINION BANK	43,731.00	35,002.68	1	0.00
731	CUSIP # 89151E109 TOTAL SA SPON ADR	41,820.51	37,830.58	1	0.00
329	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	39,591.86	38,399.43	1	0.00
300	CUSIP # H1467J104 CHUBB LIMITED	40,236.00	37,911.12	1	0.00
		1,069,166.54	1,008,978.41	18	1,519.39
MUTUAL FUNDS - FIXED INCOME					
4,157	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	114,608.49	118,688.70	2	0.00
3,765	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	85,879.65	87,146.96	1	0.00
500	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	55,330.00	56,405.19	1	0.00
487	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	56,233.89	57,102.65	1	174.56

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527	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	54,581.39	53,925.81	1	104.90
1,647	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	82,448.82	82,698.93	1	197.03
3,977	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	109,685.66	107,263.93	2	104.16
8,098	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	219,455.80	214,757.27	4	0.00
		778,223.70	777,989.44	13	580.65
MUTUAL FUNDS - EQUITY					
1,148	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	122,996.72	110,727.50	2	0.00
904	CUSIP # 78463V107 SPDR GOLD TRUST	110,179.52	109,176.77	2	0.00
7,171	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	298,815.57	267,516.50	5	0.00
		531,991.81	487,420.77	9	0.00



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SHORT TERM INVESTMENTS					
26,173.44	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	26,173.44	26,173.44	1	0.00
		26,173.44	26,173.44	1	0.00
COMMON STOCK					
156	CUSIP # 001055102 AFLAC INC	7,670.52	7,105.24	0	0.00
198	CUSIP # 00123Q104 AGNC INVESTMENT CORP	3,476.88	3,498.96	0	35.64
69	CUSIP # 00164V103 AMC NETWORKS INC	4,580.91	3,905.57	0	0.00
67	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	3,295.06	3,649.84	0	0.00
246	CUSIP # 00206R102 AT&T INC	7,581.72	7,252.58	0	0.00
90	CUSIP # 002535300 AARON'S INC	4,936.50	4,068.57	0	0.00
148	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	4,500.68	3,834.66	0	0.00
109	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	3,986.13	3,734.48	0	0.00
202	CUSIP # 014491104 ALEXANDER & BALDWIN INC	4,639.94	3,792.17	0	0.00
85	CUSIP # 020002101 ALLSTATE CORPORATION	8,075.85	7,856.08	0	42.50

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38	CUSIP # 023436108 AMEDISYS INC	4,719.60	4,387.47	0	0.00
185	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	3,822.10	3,513.67	0	0.00
28	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	4,165.28	3,525.51	0	0.00
1,019	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	13,547.61	11,148.39	1	0.00
355	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	3,571.30	3,731.88	0	0.00
	CUSIP # 03748R101 APARTMENT INVT & MGT CO	0.00	0.00	0	206.22
96	CUSIP # 03748R754 APARTMENT INVT & MGT CO	4,709.76	4,233.93	0	0.00
172	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	7,297.96	7,059.78	0	60.20
38	CUSIP # 049560105 ATMOS ENERGY CORP	3,758.20	3,429.33	0	19.95
9	CUSIP # 053332102 AUTOZONE INC	8,363.88	7,527.24	0	0.00
126	CUSIP # 05508R106 B & G FOODS INC	3,148.74	3,648.68	0	0.00
150	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	7,903.50	7,126.79	0	0.00
35	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	7,109.55	7,053.29	0	0.00
92	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	4,899.00	4,330.77	0	0.00

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15	CUSIP # 090572207 BIO-RAD LABORATORIES INC	4,761.15	3,422.75	0	0.00
89	CUSIP # 104674106 BRADY CORP CL A	4,215.93	3,842.81	0	0.00
31	CUSIP # 11135F101 BROADCOM INC	8,455.25	7,832.07	0	0.00
27	CUSIP # 122017106 BURLINGTON STORES INC	4,611.33	4,314.43	0	0.00
45	CUSIP # 12503M108 CBOE HOLDINGS INC	4,329.00	4,322.94	0	13.95
52	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	4,690.40	4,308.68	0	26.00
38	CUSIP # 12572Q105 CME GROUP INC	6,938.42	6,243.08	0	0.00
323	CUSIP # 12653C108 CNX RESOURCES CORP	3,569.15	3,718.91	0	0.00
40	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	4,546.40	3,812.18	0	0.00
90	CUSIP # 128030202 CAL-MAINE FOODS, INC	3,986.10	3,811.65	0	0.00
34	CUSIP # 147528103 CASEYS GENERAL STORES INC	4,584.90	4,281.52	0	0.00
122	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	3,463.58	3,858.29	0	0.00
135	CUSIP # 156782104 GERNER CORP	7,553.25	7,734.99	0	0.00
88	CUSIP # 163072101 CHEESECAKE FACTORY	4,122.80	4,351.59	0	29.04

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64	CUSIP # 166764100 CHEVRON CORP	7,809.92	7,039.99	0	76.16
119	CUSIP # 171340102 CHURCH & DWIGHT CO INC	7,804.02	7,659.10	0	0.00
106	CUSIP # 171779309 CIENA CORP	4,532.56	3,103.02	0	0.00
122	CUSIP # 17243V102 CINEMARK HOLDINGS INC	4,695.78	4,496.85	0	0.00
114	CUSIP # 172755100 CIRRUS LOGIC INC	4,681.98	4,752.43	0	0.00
51	CUSIP # 189054109 CLOROX COMPANY	8,047.80	7,682.55	0	0.00
204	CUSIP # 20030N101 COMCAST CORP	7,976.40	6,993.21	0	0.00
92	CUSIP # 209115104 CONSOLIDATED EDISON INC	7,604.72	7,278.17	0	65.12
43	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	7,393.42	7,048.98	0	0.00
39	CUSIP # 22160K105 COSTCO WHOLESALE CORP	8,558.16	7,581.39	0	0.00
27	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	4,360.50	4,312.78	0	0.00
142	CUSIP # 227046109 CROCS INC	3,567.04	3,895.82	0	0.00
101	CUSIP # 23331A109 D R HORTON INC	3,916.78	4,248.36	0	0.00
44	CUSIP # 237194105 DARDEN RESTAURANTS INC	4,912.60	4,357.64	0	0.00

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198	CUSIP # 237266101 DARLING INTERNATIONAL INC	4,369.86	3,840.52	0	0.00
121	CUSIP # 253393102 DICKS SPORTING GOODS INC	4,719.00	4,015.75	0	0.00
65	CUSIP # 254687106 DISNEY WALT	7,410.65	7,043.52	0	0.00
73	CUSIP # 256677105 DOLLAR GENERAL CORP	8,723.50	6,904.29	0	0.00
80	CUSIP # 256746108 DOLLAR TREE INC	7,708.80	7,529.97	0	0.00
43	CUSIP # 258278100 DORMAN PRODUCTS INC	3,601.25	3,791.60	0	0.00
77	CUSIP # 268948106 EAGLE BANCORP INC	4,555.32	3,812.63	0	0.00
54	CUSIP # 278865100 ECOLAB INC	9,188.64	7,842.83	1	0.00
91	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	3,841.11	3,754.43	0	0.00
70	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	4,463.90	4,305.51	0	0.00
801	CUSIP # 29286D105 ENGIE SPON ADR	12,151.17	11,568.50	1	0.00
98	CUSIP # 29358P101 ENSIGN GROUP	4,911.76	3,785.04	0	0.00
33	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,043.95	4,354.84	0	0.00
108	CUSIP # 30040W108 EVERSOURCE ENERGY	7,531.92	6,581.43	0	0.00

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157	CUSIP # 30161N101 EXELON CORPORATION	7,620.78	6,949.21	0	56.91
65	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,901.00	4,350.87	0	0.00
59	CUSIP # 302941109 FTI CONSULTING	4,442.70	3,554.78	0	0.00
59	CUSIP # 30303M102 FACEBOOK INC	9,574.52	9,222.18	1	0.00
143	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	4,225.65	3,423.78	0	0.00
27	CUSIP # 315616102 F5 NETWORKS INC	4,496.31	4,348.33	0	0.00
107	CUSIP # 337738108 FISERV INC	9,243.73	7,787.69	1	0.00
236	CUSIP # 343498101 FLOWERS FOODS INC	4,866.32	4,353.45	0	42.48
59	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	4,738.88	4,244.16	0	25.37
217	CUSIP # 371901109 GENTEX CORP	4,448.50	4,563.47	0	0.00
59	CUSIP # 37244C101 GENOMIC HEALTH INC	4,544.77	3,697.31	0	0.00
5	CUSIP # 384637104 GRAHAM HOLDINGS CO	3,402.55	3,225.14	0	0.00
64	CUSIP # 40412C101 HCA HOLDINGS INC	8,862.08	7,346.76	0	25.60
34	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	4,547.84	4,220.10	0	13.60

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50	CUSIP # 431475102 HILL ROM HOLDINGS INC	5,365.00	4,326.61	0	0.00
184	CUSIP # 440452100 HORMEL FOODS CORP	7,983.76	7,012.71	0	0.00
103	CUSIP # 443320106 HUB GROUP INC CL A	4,452.69	3,854.27	0	0.00
94	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	5,306.30	3,861.57	0	0.00
47	CUSIP # 45778Q107 INSPERITY INC	6,006.13	4,069.45	0	0.00
150	CUSIP # 458140100 INTEL CORPORATION	7,995.00	7,092.90	0	0.00
94	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	7,255.86	7,045.87	0	0.00
87	CUSIP # 460335201 INTL SPEEDWAY	3,863.67	3,567.92	0	0.00
26	CUSIP # 466032109 J&J SNACK FOODS	4,046.64	3,769.73	0	0.00
219	CUSIP # 477143101 JETBLUE AIRWAYS CORP	3,707.67	4,105.40	0	0.00
140	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,715.20	3,649.96	0	8.40
40	CUSIP # 50187A107 LHC GROUP LLC	4,377.20	3,739.73	0	0.00
58	CUSIP # 512807108 LAM RESEARCH CORPORATION	10,251.50	9,363.55	1	0.00
25	CUSIP # 513847103 LANCASTER COLONY CORP	3,923.75	4,274.67	0	0.00

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45	CUSIP # 515098101 LANDSTAR SYSTEMS INC	4,918.95	4,841.49	0	7.43
29	CUSIP # 521865204 LEAR CORPORATION	4,427.72	3,638.29	0	21.75
49	CUSIP # 530307305 LIBERTY BROADBAND C	4,404.12	3,587.37	0	0.00
172	CUSIP # 546347105 LOUISIANA PACIFIC	4,380.84	3,682.83	0	23.22
91	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	4,550.91	3,852.30	0	0.00
144.72	CUSIP # 552676108 MDC HOLDINGS INC	4,073.87	3,840.10	0	0.00
555	CUSIP # 55272X102 MFA FINANCIAL INC	4,034.85	3,749.38	0	0.00
55	CUSIP # 55306N104 MKS INSTRUMENTS INC	4,611.75	4,722.85	0	11.00
57	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	4,778.31	4,342.51	0	0.00
125	CUSIP # 556269108 STEVEN MADDEN LTD	4,187.50	3,965.17	0	0.00
67	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	4,651.14	5,028.23	0	0.00
73	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	4,013.54	4,125.86	0	0.00
21	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	5,104.89	4,401.93	0	0.00
67	CUSIP # 577933104 MAXIMUS INC	4,789.16	4,359.11	0	0.00

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56	CUSIP # 579780206 MCCORMICK & CO	7,655.76	7,517.20	0	0.00
219	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	3,959.52	3,457.08	0	0.00
115	CUSIP # 58502B106 MEDNAX INC	3,773.15	5,191.16	0	0.00
102	CUSIP # 59001A102 MERITAGE HOMES CORP	4,434.96	3,852.88	0	0.00
222	CUSIP # 595112103 MICRON TECHNOLOGY INC	9,230.76	8,720.64	1	0.00
63	CUSIP # 60871R209 MOLSON COORS BREWING CO B	3,868.83	4,015.63	0	25.83
50	CUSIP # 626755102 MURPHY USA INC	3,919.00	3,804.74	0	0.00
2	CUSIP # 62944T105 NVR INC	5,202.00	4,119.90	0	0.00
95	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	4,641.70	4,236.58	0	0.00
41	CUSIP # 65339F101 NEXTERA ENERGY INC	7,689.96	6,748.84	0	51.25
32	CUSIP # 666807102 NORTHROP GRUMMAN CORP	9,184.00	8,517.24	1	38.40
63	CUSIP # 668074305 NORTHWESTERN CORP	4,350.15	3,665.93	0	0.00
135	CUSIP # 670346105 NUCOR CORPORATION	8,149.95	8,104.47	0	0.00
23	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	8,535.07	7,879.38	0	0.00

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108	CUSIP # 681919106 OMNICOM GROUP INC	8,285.76	7,827.07	0	0.00
45	CUSIP # 68235P108 ONE GAS INC	3,901.95	3,460.13	0	22.50
703	CUSIP # 684060106 ORANGE SPON ADR	10,608.27	11,420.06	1	0.00
76	CUSIP # 689648103 OTTER TAIL CORPORATION	3,847.88	3,629.40	0	26.60
33	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	4,897.86	4,240.36	0	0.00
223	CUSIP # 701877102 PARSLEY ENERGY INC	4,143.34	3,621.39	0	0.00
121	CUSIP # 704326107 PAYCHEX INC	9,369.03	7,894.49	1	0.00
94	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	9,287.20	8,083.82	1	0.00
181	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	4,246.26	3,875.78	0	0.00
163	CUSIP # 717081103 PFIZER INC	7,067.68	7,013.08	0	0.00
82	CUSIP # 718546104 PHILLIPS 66	7,993.36	7,207.02	0	0.00
86	CUSIP # 742718109 PROCTER & GAMBLE CO	8,465.84	7,855.10	0	0.00
39	CUSIP # 74460D109 PUBLIC STORAGE INC	8,268.00	8,007.27	0	0.00
135	CUSIP # 745867101 PULTEGROUP INC	3,609.90	3,549.03	0	0.00

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117	CUSIP # 74762E102 QUANTA SERVICES INC	4,204.98	4,052.87	0	0.00
380	CUSIP # 749660106 RPC INC	4,077.40	3,952.22	0	36.60
51	CUSIP # 755111507 RAYTHEON COMPANY	9,495.69	8,602.60	1	0.00
22	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	9,670.54	8,232.21	1	0.00
25	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	3,631.25	3,644.13	0	0.00
49	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	4,373.74	4,197.42	0	0.00
550	CUSIP # 759530108 RELX PLC SPONS ADR	11,770.00	11,338.70	1	0.00
344	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	4,172.72	4,226.71	0	0.00
121	CUSIP # 775711104 ROLLINS INC	4,813.38	4,029.53	0	12.29
96	CUSIP # 778296103 ROSS STORES INC	9,106.56	7,817.64	1	0.00
108	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	4,605.12	3,832.38	0	12.96
223	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	3,967.17	3,848.88	0	0.00
38	CUSIP # 800013104 SANDERSON FARMS INC	4,396.60	4,091.45	0	0.00
87	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	4,024.62	3,913.28	0	0.00

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162	CUSIP # 827048109 SILGAN HOLDINGS INC	4,623.48	3,768.58	0	0.00
37	CUSIP # 832696405 JM SMUCKER CO	3,900.54	4,102.57	0	0.00
150	CUSIP # 844741108 SOUTHWEST AIRLINES	8,151.00	8,004.94	0	0.00
48	CUSIP # 84857L101 SPIRE INC	3,805.44	3,519.00	0	0.00
163	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	3,781.60	3,979.13	0	0.00
123	CUSIP # 855244109 STARBUCKS CORP	8,714.55	7,922.11	0	0.00
356	CUSIP # 86771W105 SUNRUN INC	5,681.76	3,934.74	0	0.00
44	CUSIP # 87162W100 SYNNEX CORPORATION	4,353.36	4,098.06	0	0.00
178	CUSIP # 872540109 TJX COMPANIES INC	9,259.56	8,076.29	1	34.71
111	CUSIP # 872590104 T-MOBILE US INC	8,029.74	7,164.74	0	0.00
341	CUSIP # 87265H109 TRI POINTE GROUP INC	4,272.73	3,896.00	0	0.00
47	CUSIP # 878237106 TECH DATA CORPORATION	4,833.01	3,647.63	0	0.00
108	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	3,472.20	3,534.64	0	0.00
105	CUSIP # 889478103 TOLL BROTHERS INC	3,723.30	3,513.88	0	0.00

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114	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	4,228.26	3,681.59	0	0.00
246	CUSIP # 90184L102 TWITTER INC	7,532.52	7,084.30	0	0.00
268	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	3,719.84	3,504.75	0	0.00
134	CUSIP # 902494103 TYSON FOODS INC CL A	8,333.46	8,149.70	0	50.25
18	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,675.40	4,496.13	0	0.00
27	CUSIP # 904708104 UNIFIRST CORP	3,870.45	3,859.70	0	0.00
57	CUSIP # 907818108 UNION PACIFIC CORP	9,544.08	7,895.00	1	50.16
68	CUSIP # 911684108 US CELLULAR	3,202.12	3,544.56	0	0.00
32	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	7,876.80	7,304.58	0	0.00
69	CUSIP # 913456109 UNIVERSAL CORPORATION	4,135.86	3,767.20	0	0.00
147	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	4,571.70	4,815.18	0	0.00
141	CUSIP # 92343V104 VERIZON COMMUNICATIONS	8,031.36	7,291.91	0	0.00
49	CUSIP # 928563402 VMWARE INC CL A	8,731.80	6,254.29	0	0.00
102	CUSIP # 92939U106 WEC ENERGY GROUP INC	7,755.06	6,828.85	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
103	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,860.83	6,997.34	0	45.32
89	CUSIP # 94106L109 WASTE MANAGEMENT INC	8,989.00	7,820.97	0	0.00
81	CUSIP # 948849104 WEIS MARKETS INC	3,989.25	3,843.24	0	25.11
126	CUSIP # 950755108 WERNER ENTERPRISES INC	4,350.78	4,253.92	0	0.00
142	CUSIP # 98389B100 XCEL ENERGY INC	7,798.64	6,630.66	0	0.00
110	CUSIP # 985817105 YELP INC	4,084.30	3,793.76	0	0.00
900	CUSIP # 98986T108 ZYNGA INC CL A	4,806.00	3,652.78	0	0.00
		1,062,351.08	971,939.32	59	1,242.52
FOREIGN STOCK					
286	CUSIP # 05534B760 BCE INC	12,455.30	11,427.34	1	0.00
750	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	10,747.50	11,393.44	1	0.00
236	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	12,392.36	11,296.32	1	0.00
348	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	13,206.60	11,004.90	1	0.00
414	CUSIP # 138006309 CANON INC SPONS ADR	11,803.14	12,951.03	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
668	CUSIP # 251566105 DEUTSCHE TELEKOM	11,032.02	11,231.54	1	0.00
360	CUSIP # 26874R108 ENI SPA (ADR)	12,380.40	12,480.95	1	0.00
1,971	CUSIP # 29265W207 ENEL SPA	11,835.86	11,414.74	1	0.00
276	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	11,208.36	11,285.56	1	289.80
428	CUSIP # 438128308 HONDA MOTORS LTD ADR	12,133.80	12,588.17	1	0.00
450	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	11,250.00	11,356.60	1	0.00
250	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	12,708.75	10,908.38	1	0.00
507	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	11,625.51	12,313.71	1	0.00
233	CUSIP # 636274409 NATIONAL GRID PLC ADR	13,159.84	11,432.58	1	0.00
278	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	11,915.08	12,317.46	1	0.00
711	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	12,254.09	13,390.74	1	0.00
133	CUSIP # 66987V109 NOVARTIS AF ADR	12,156.20	11,183.47	1	0.00
247	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	12,251.20	10,981.63	1	0.00
235	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	13,714.60	12,320.32	1	0.00

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166	CUSIP # 780087102 ROYAL BANK OF CANADA	12,916.46	13,042.74	1	0.00
195	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	12,152.40	11,542.82	1	155.81
238	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	11,612.02	10,874.66	1	0.00
229	CUSIP # 891160509 TORONTO-DOMINION BANK	12,938.50	12,397.49	1	0.00
216	CUSIP # 89151E109 TOTAL SA SPON ADR	12,357.36	12,051.20	1	0.00
97	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	11,672.98	11,658.46	1	0.00
89	CUSIP # H1467J104 CHUBB LIMITED	11,936.68	11,280.05	1	0.00
		315,817.01	306,126.30	17	445.61
MUTUAL FUNDS - FIXED INCOME					
1,227	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	33,828.39	34,031.75	2	0.00
1,112	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	25,364.72	25,679.21	1	0.00
148	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	16,377.68	16,506.61	1	0.00
144	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	16,627.68	16,708.16	1	51.61

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156	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	16,156.92	15,927.13	1	31.05
486	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	24,329.16	24,368.82	1	58.14
1,174	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	32,378.92	32,336.07	2	30.75
2,391	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	64,796.10	63,271.54	4	0.00
		229,859.57	228,829.29	13	171.55
MUTUAL FUNDS - EQUITY					
339	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	36,320.46	32,900.02	2	0.00
267	CUSIP # 78463V107 SPDR GOLD TRUST	32,541.96	31,556.87	2	0.00
2,118	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	88,257.06	86,699.75	5	0.00
		157,119.48	151,156.64	9	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
62,454.61	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	62,454.61	62,454.61	2	0.00
		62,454.61	62,454.61	2	0.00
COMMON STOCK					
301	CUSIP # 001055102 AFLAC INC	15,050.00	13,661.40	0	0.00
951	CUSIP # 00206R102 AT&T INC	29,823.36	32,978.35	1	0.00
1,012	CUSIP # 007903107 ADVANCED MICRO DEVICES	25,826.24	18,946.08	1	0.00
645	CUSIP # 014491104 ALEXANDER & BALDWIN INC	16,408.80	11,869.15	1	0.00
20	CUSIP # 017175100 ALLEGHENY CORP	12,248.00	12,265.87	0	0.00
311	CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC	13,970.12	13,701.53	0	0.00
165	CUSIP # 020002101 ALLSTATE CORPORATION	15,539.70	16,634.89	0	84.50
357	CUSIP # 023139884 AMBAC FINANCIAL GROUP INC	6,468.84	6,247.11	0	0.00
203	CUSIP # 034164103 THE ANDERSONS, INC	6,542.69	6,245.29	0	34.51
1,052	CUSIP # 03938L203 ARCELORMITTAL	21,439.76	31,787.22	1	0.00

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332	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	14,319.16	12,429.20	0	0.00
288	CUSIP # 042315507 ARMOUR RESIDENTIAL REIT INC	5,624.64	7,289.86	0	0.00
2,396	CUSIP # 04351G101 ASCENA RETAIL GROUP INC	2,587.68	6,768.70	0	0.00
145	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	7,331.20	6,001.27	0	0.00
343	CUSIP # 05329W102 AUTONATION INC	12,251.96	12,321.46	0	0.00
599	CUSIP # 06417N103 BANK OZK	17,359.02	13,780.90	1	0.00
89	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	17,879.21	17,930.87	1	0.00
295	CUSIP # 097793400 BONANZA CREEK ENERGY INC	6,693.55	6,395.28	0	0.00
301	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	17,500.14	13,333.10	1	0.00
124	CUSIP # 11135F101 BROADCOM INC	37,288.04	31,226.04	1	0.00
114	CUSIP # 122017106 BURLINGTON STORES INC	17,861.52	18,168.01	1	0.00
396	CUSIP # 12514G108 CDW CORP OF DELAWARE	38,162.52	29,372.84	1	0.00
291	CUSIP # 126408103 CSX CORP	21,772.62	17,823.75	1	0.00
1,031	CUSIP # 12653C108 CNX RESOURCES CORP	11,103.87	11,902.79	0	0.00

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403	CUSIP # 12662P108 CVR ENERGY INC	16,603.60	14,067.12	1	0.00
208	CUSIP # 126650100 CVS HEALTH CORP	11,217.44	15,280.81	0	0.00
446	CUSIP # 12674R100 C & J ENERGY SERVICES INC	6,921.92	6,228.17	0	0.00
94	CUSIP # 127190304 CACI INTERNATIONAL INC	17,109.88	13,277.53	1	0.00
303	CUSIP # 14149Y108 CARDINAL HEALTH INC	14,589.45	18,267.36	0	144.32
564	CUSIP # 14575E105 CARS.COM INC	12,859.20	12,428.42	0	0.00
107	CUSIP # 147528103 CASEYS GENERAL STORES INC	13,778.39	13,408.88	0	0.00
151	CUSIP # 150870103 GELANESE CORP SERIES A	14,890.11	15,916.16	0	0.00
63	CUSIP # 16119P108 CHARTER COMMUNICATIONS INC	21,855.33	18,042.25	1	0.00
274	CUSIP # 171340102 CHURCH & DWIGHT CO INC	19,517.02	17,565.85	1	0.00
280	CUSIP # 184496107 CLEAN HARBORS INC	20,028.40	13,872.88	1	0.00
245	CUSIP # 18538R103 CLEARWATER PAPER CORP	4,772.60	6,197.28	0	0.00
786	CUSIP # 18539C204 CLEARWAY ENERGY INC	11,876.46	13,429.91	0	0.00
118	CUSIP # 189054109 CLOROX COMPANY	18,934.28	17,700.00	1	0.00

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919	CUSIP # 20030N101 COMCAST CORP	36,741.62	33,857.78	1	0.00
48	CUSIP # 225310101 CREDIT ACCEPTANCE CORP	21,692.64	18,611.75	1	0.00
3,496	CUSIP # 247916208 DENBURY RESOURCES INC	7,166.80	6,853.20	0	0.00
202	CUSIP # 254067101 DILLARDS INC	14,548.04	12,722.32	0	20.20
168	CUSIP # 256677105 DOLLAR GENERAL CORP	20,042.40	18,011.86	1	0.00
374	CUSIP # 277432100 EASTMAN CHEMICAL CO	28,379.12	27,731.72	1	237.46
221	CUSIP # 313148306 FEDERAL AGRIC MTG CORP	16,007.03	13,663.83	1	0.00
247	CUSIP # 337738108 FISERV INC	21,805.16	17,755.52	1	0.00
1,732	CUSIP # 345370860 FORD MOTOR COMPANY	15,206.96	19,604.54	0	0.00
410	CUSIP # 349553107 FORTIS INC	15,165.90	14,876.15	0	0.00
958	CUSIP # 35471R106 FRANKLIN STREET PROPERTIES	6,888.02	5,977.92	0	0.00
275	CUSIP # 368736104 GENERAC HOLDINGS INC	14,088.25	13,919.12	0	0.00
399	CUSIP # 37045V100 GENERAL MOTORS CO	14,802.90	14,026.41	0	0.00
137	CUSIP # 371532102 GENESCO INC	6,240.35	6,160.73	0	0.00

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163	CUSIP # 371559105 GENESEE & WYOMING INC CL A	14,203.82	11,951.35	0	0.00
2,614	CUSIP # 37247D106 GENWORTH FINANCIAL INC CL A	10,011.62	12,403.69	0	0.00
219	CUSIP # 375558103 GILEAD SCIENCES, INC	14,237.19	13,853.94	0	0.00
1,338	CUSIP # 377316104 GLATFELTER (P.H.)CO	18,892.56	21,152.00	1	0.00
665	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	12,069.75	13,716.63	0	0.00
40	CUSIP # 384637104 GRAHAM HOLDINGS CO	27,327.20	25,917.74	1	0.00
115	CUSIP # 398905109 GROUP 1 AUTOMOTIVE INC	7,440.50	7,944.52	0	0.00
883	CUSIP # 402635304 GULFPORT ENERGY CORP	7,081.66	11,240.65	0	0.00
284	CUSIP # 423452101 HELMERICH & PAYNE	15,779.04	13,610.26	1	0.00
170	CUSIP # 427866108 HERSHEY CO	19,521.10	17,817.38	1	0.00
1,038	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	16,016.34	13,958.20	1	119.70
265	CUSIP # 436106108 HOLLYFRONTIER CORP	13,056.55	13,531.92	0	0.00
710	CUSIP # 447011107 HUNTSMAN CORPORATION	15,967.90	13,963.21	1	0.00
653	CUSIP # 45031U101 ISTAR INC	5,498.26	5,985.52	0	0.00

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120	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	16,932.00	13,761.35	1	0.00
340	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	15,731.80	13,897.50	1	0.00
276	CUSIP # 460335201 INTL SPEEDWAY	12,041.88	10,573.60	0	0.00
158	CUSIP # 46266C105 IQVIA HOLDINGS INC	22,728.30	18,015.36	1	0.00
752	CUSIP # 477143101 JETBLUE AIRWAYS CORP	12,302.72	12,121.99	0	0.00
236	CUSIP # 487836108 KELLOGG COMPANY	13,541.68	13,270.28	0	0.00
181	CUSIP # 497266106 KIRBY CORP	13,594.91	12,235.37	0	0.00
480	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	15,686.40	12,380.64	1	0.00
311	CUSIP # 500754106 THE KRAFT HEINZ CO	10,154.15	13,432.66	0	0.00
654	CUSIP # 501044101 KROGER COMPANY	16,088.40	17,747.07	1	0.00
1,180	CUSIP # 50105F105 KRONOS WORLDWIDE INC	16,543.60	13,983.44	1	0.00
100	CUSIP # 512807108 LAM RESEARCH CORPORATION	17,901.00	18,388.86	1	112.20
1,666	CUSIP # 516806106 LAREDO PETROLEUM INC	5,147.94	6,141.21	0	0.00
251	CUSIP # 530307305 LIBERTY BROADBAND C	23,026.74	18,171.07	1	0.00

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281	CUSIP # 55305B101 M/I HOMES INC	7,480.22	8,751.64	0	0.00
209	CUSIP # 56418H100 MANPOWER INC	17,282.21	20,996.66	1	0.00
163	CUSIP # 59001A102 MERITAGE HOMES CORP	7,287.73	8,081.04	0	0.00
1,180	CUSIP # 64704V106 NEW MEDIA INVESTMENT GROUP	12,390.00	14,356.47	0	0.00
1,006	CUSIP # 649604501 NEW YORK MORTGAGE TRUST INC	6,126.54	6,009.03	0	201.20
177	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	19,181.49	13,999.52	1	0.00
122	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	22,800.58	18,047.50	1	0.00
261	CUSIP # 670346105 NUCOR CORPORATION	15,229.35	13,573.42	0	104.40
53	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	20,579.90	18,054.61	1	0.00
372	CUSIP # 67103X102 OFG BANCORP	7,361.88	6,158.16	0	26.04
586	CUSIP # 680223104 OLD REPUBLIC INTL CORP	12,259.12	11,775.67	0	0.00
616	CUSIP # 680665205 OLIN CORP	14,254.24	12,681.10	0	0.00
1,345	CUSIP # 684060106 ORANGE SPON ADR	21,923.50	23,512.21	1	0.00
207	CUSIP # 69327R101 PDC ENERGY INC	8,420.76	9,238.81	0	0.00

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477	CUSIP # 69351T106 PPL CORPORATION	15,139.98	13,362.16	0	201.71
738	CUSIP # 70338P100 PATTERN ENERGY GROUP INC	16,236.00	13,686.50	1	311.44
681	CUSIP # 703395103 PATTERSON COS INC	14,879.85	13,685.72	0	0.00
1,166	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	16,347.32	19,720.12	1	0.00
5,838	CUSIP # 708160106 J C PENNEY CO INC	8,698.62	6,700.27	0	0.00
318	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	6,585.78	5,983.01	0	0.00
338	CUSIP # 70959W103 PENSKE AUTOMOTIVE GROUP, INC	15,091.70	13,812.20	0	0.00
420	CUSIP # 717081103 PFIZER INC	17,837.40	18,093.60	1	0.00
318	CUSIP # 718546104 PHILLIPS 66	30,264.06	27,834.54	1	0.00
621	CUSIP # 719405102 PHOTRONICS INC	5,868.45	6,089.84	0	0.00
154	CUSIP # 737446104 POST HOLDINGS INC	16,847.60	13,761.44	1	0.00
311	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	15,609.09	13,750.25	1	0.00
167	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	15,343.96	13,760.61	0	0.00
588	CUSIP # 75508B104 RAYONIER ADVANCED MATERIALS	7,973.28	6,334.52	0	0.00

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780	CUSIP # 75605Y106 REALOGY HOLDINGS CORP	8,892.00	11,906.39	0	0.00
87	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	12,352.26	13,346.29	0	0.00
359	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	32,403.34	31,168.45	1	0.00
92	CUSIP # 761624105 REX AMERICAN RESOURCES CORP	7,416.12	6,155.13	0	0.00
221	CUSIP # 778296103 ROSS STORES INC	20,575.10	17,860.90	1	0.00
536	CUSIP # 783549108 RYDER SYSTEMS INC	33,226.64	25,915.56	1	0.00
783	CUSIP # 78454L100 SM ENERGY COMPANY	13,694.67	16,983.89	0	0.00
733	CUSIP # 78573L106 SABRA HEALTH CARE REIT INC	14,271.51	11,716.12	0	0.00
629	CUSIP # 78573M104 SABRE CORP	13,454.31	13,349.33	0	0.00
162	CUSIP # 811904101 SEACOR HOLDINGS INC	6,849.36	6,109.02	0	0.00
998	CUSIP # 81663A105 SEMGROUP CORP CL A	14,710.52	22,361.19	0	0.00
1,025	CUSIP # 81721M109 SENIOR HOUSING PROP TRUST	12,074.50	11,855.36	0	0.00
511	CUSIP # 829226109 SINCLAIR BROADCAST GROUP A	19,663.28	13,713.30	1	0.00
144	CUSIP # 832696405 JM SMUCKER CO	16,776.00	13,432.32	1	0.00

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7,240	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	33,955.60	26,638.12	1	0.00
356	CUSIP # 847215100 SPARTANNASH CO	5,649.72	6,190.84	0	0.00
583	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	12,557.82	13,626.41	0	0.00
285	CUSIP # 855244109 STARBUCKS CORP	21,186.90	18,231.45	1	0.00
1,828	CUSIP # 868157108 SUPERIOR ENERGY SERVICES INC	8,536.76	6,238.78	0	0.00
217	CUSIP # 871829107 SYSCO CORPORATION	14,486.92	13,370.18	0	0.00
309	CUSIP # 872540109 TJX COMPANIES INC	16,441.89	13,747.41	1	0.00
285	CUSIP # 872590104 T-MOBILE US INC	19,693.50	18,349.75	1	0.00
1,086	CUSIP # 87265H109 TRI POINTE GROUP INC	13,727.04	12,354.45	0	0.00
624	CUSIP # 87305R109 TTM TECHNOLOGIES	7,319.52	6,123.26	0	0.00
208	CUSIP # 87612E106 TARGET CORPORATION	16,694.08	13,746.70	1	0.00
791	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	24,307.43	22,178.31	1	0.00
362	CUSIP # 889478103 TOLL BROTHERS INC	13,104.40	12,083.56	0	0.00
183	CUSIP # 891027104 TORCHMARK CORP	14,996.85	13,949.89	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
662	CUSIP # 896522109 TRINITY INDUSTRIES, INC	14,385.26	13,767.29	0	0.00
258	CUSIP # 902494103 TYSON FOODS INC CL A	17,912.94	13,686.87	1	0.00
258	CUSIP # 902681105 UGI CORPORATION	14,298.36	12,520.69	0	68.64
75	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	26,154.75	18,523.03	1	0.00
132	CUSIP # 907818108 UNION PACIFIC CORP	22,070.40	18,020.64	1	0.00
418	CUSIP # 909218109 UNIT CORPORATION	5,952.32	8,682.43	0	0.00
264	CUSIP # 911684108 US CELLULAR	12,120.24	13,721.84	0	0.00
659	CUSIP # 912909108 UNITED STATES STEEL CORP	12,843.91	12,175.82	0	0.00
247	CUSIP # 913456109 UNIVERSAL CORPORATION	14,234.61	13,227.00	0	0.00
116	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	15,517.32	13,570.84	0	0.00
368	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	31,217.44	26,290.56	1	0.00
571	CUSIP # 92343V104 VERIZON COMMUNICATIONS	33,763.23	31,796.82	1	0.00
112	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	20,602.40	18,245.92	1	0.00
138	CUSIP # 92826C839 VISA INC CL A	21,554.22	18,279.48	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
199	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	12,590.73	13,457.37	0	0.00
205	CUSIP # 94106L109 WASTE MANAGEMENT INC	21,301.55	18,041.98	1	0.00
866	CUSIP # 95058W100 WENDY'S COMP[ANY	15,492.74	13,469.59	0	0.00
388	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	14,480.16	13,404.29	0	0.00
116	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	24,305.48	17,969.56	1	0.00
		2,438,423.63	2,273,068.84	78	1,666.32
FOREIGN STOCK					
342	CUSIP # 05534B760 BCE INC	15,181.38	16,251.66	0	209.07
4,108	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	23,538.84	26,582.37	1	0.00
4,875.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	22,572.08	23,689.68	1	0.00
2,871	CUSIP # 06738E204 BARCLAYS PLC SPONSORED ADR	22,968.00	29,875.63	1	599.34
666	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	27,785.52	20,929.85	1	457.26
143	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	26,563.68	21,163.30	1	0.00
901	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	24,777.50	22,073.54	1	257.50

ACCOUNT STATEMENT

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Account Number

01/01/2019 through 03/31/2019
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
455	CUSIP # 16941M109 CHINA MOBILE LTD	23,200.45	23,724.41	1	0.00
2,046	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	26,188.80	23,912.55	1	0.00
689	CUSIP # 26874R108 ENI SPA (ADR)	24,280.36	23,000.83	1	0.00
820	CUSIP # 438128308 HONDA MOTORS LTD ADR	22,279.40	24,081.31	1	0.00
2,036	CUSIP # 456837103 ING GROEP NV ADR	24,717.04	21,751.20	1	0.00
1,480	CUSIP # 500631106 KOREA ELECTRIC POWER CO ADR	19,254.80	26,873.10	1	0.00
8,489	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	27,249.69	26,505.75	1	0.00
4,482	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	22,185.90	26,014.80	1	0.00
7,144	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	21,860.64	25,899.92	1	0.00
447	CUSIP # 636274409 NATIONAL GRID PLC ADR	24,960.48	21,730.90	1	0.00
396	CUSIP # 693483109 POSCO ADR	21,863.16	30,421.34	1	0.00
1,661	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	26,443.12	18,403.43	1	0.00
3,310	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	23,269.30	24,679.31	1	0.00
413	CUSIP # 89151E109 TOTAL SA SPON ADR	22,983.45	19,875.48	1	252.57

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
186	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	21,951.72	23,744.73	1	0.00
788	CUSIP # G0129K104 AIRCASLE LTD	15,949.12	16,338.56	1	0.00
163	CUSIP # G0177J108 ALLERGAN PLC	23,864.83	22,042.85	1	0.00
588	CUSIP # G4474Y214 JANUS HENDERSON GRP PLC	14,688.24	12,122.44	0	0.00
754	CUSIP # G5785G107 MALLINCKRODT PLC	16,391.96	12,234.56	1	0.00
1,501	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	22,289.85	27,285.72	1	0.00
		609,259.31	611,209.22	20	1,775.74



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
26,253.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	26,253.48	26,253.48	1	0.00
		26,253.48	26,253.48	1	0.00
COMMON TRUST FUNDS - EQUITY					
7,530.711	CUSIP # 06427F694 BNY MELLON STOCK INDEX FUND INSTL	2,387,988.46	2,271,028.25	99	0.00
		2,387,988.46	2,271,028.25	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,133,130.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,133,130.17	1,133,130.17	2	0.00
		1,133,130.17	1,133,130.17	2	0.00
INSURANCE POLICIES/ANNUITIES					
3,783,542.288	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	48,020,718.72	45,115,880.66	98	0.00
		48,020,718.72	45,115,880.66	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
88.49	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	88.49	88.49	0	0.00
		88.49	88.49	0	0.00
MUTUAL FUNDS - FIXED INCOME					
415	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	20,629.65	20,410.61	16	0.00
195	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	20,800.65	20,390.18	16	0.00
534	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	25,818.90	25,484.26	20	0.00
95	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	2,588.75	2,570.87	2	0.00
364	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	18,138.12	17,862.14	14	0.00
		87,976.07	86,718.06	67	0.00
MUTUAL FUNDS - EQUITY					
30	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	3,133.20	3,018.13	2	0.00
50	CUSIP # 46138G102 INVESCO S&P SMALLCAP LOW VOLATILITY ETF	2,347.00	2,371.82	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 464286657 ISHARES BRIC INDEX FUND	1,250.19	1,243.76	1	0.00
25	CUSIP # 464288497 ISHARES MSCI EUROPE SMALL-CAP ETF	1,262.50	1,257.11	1	0.00
32	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	2,833.60	2,680.27	2	0.00
70	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	2,572.50	2,559.50	2	0.00
71	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	2,538.96	2,439.01	2	0.00
87	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	2,541.27	2,505.09	2	0.00
454	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	15,513.18	15,258.72	12	0.00
125	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	4,651.25	4,408.86	4	0.00
85	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	2,573.80	2,454.89	2	0.00
		41,217.45	40,197.16	31	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,674.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,674.67	2,674.67	2	0.00
		2,674.67	2,674.67	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
617.26	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	617.26	617.26	0	0.00
		617.26	617.26	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,056	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	52,493.76	51,911.33	11	0.00
496	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	52,908.32	51,811.87	11	0.00
435	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	48,097.95	48,047.58	10	0.00
1,355	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	65,514.25	64,543.21	13	0.00
240	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	6,540.00	6,492.30	1	0.00
925	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	46,092.75	45,351.30	9	0.00
		271,647.03	268,157.59	55	0.00
MUTUAL FUNDS - EQUITY					
201	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	20,992.44	20,416.76	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
329	CUSIP # 46138G102 INVESCO S&P SMALLCAP LOW VOLATILITY ETF	15,443.26	15,617.63	3	0.00
203	CUSIP # 464286657 ISHARES BRIC INDEX FUND	8,751.33	8,702.61	2	0.00
173	CUSIP # 464288497 ISHARES MSCI EUROPE SMALL-CAP ETF	8,736.50	8,682.87	2	0.00
218	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	19,303.90	18,257.94	4	0.00
475	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	17,456.25	17,361.25	4	0.00
490	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	17,522.40	16,781.29	4	0.00
598	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	17,467.58	17,421.89	4	0.00
1,153	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	39,398.01	38,636.98	8	0.00
855	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	31,814.55	30,395.59	6	0.00
575	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	17,411.00	16,750.05	4	0.00
		214,297.22	209,024.86	43	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,920.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	6,920.19	6,920.19	1	0.00
		6,920.19	6,920.19	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,119.77	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	9,119.77	9,119.77	0	3.68
		9,119.77	9,119.77	0	3.68
MUTUAL FUNDS - FIXED INCOME					
3,488	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	385,668.16	384,624.45	10	0.00
		385,668.16	384,624.45	10	0.00
MUTUAL FUNDS - EQUITY					
4,004	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	418,177.76	405,107.66	11	0.00
6,604	CUSIP # 46138G102 INVESCO S&P SMALLCAP LOW VOLATILITY ETF	309,991.76	313,370.96	8	0.00
4,011	CUSIP # 464286657 ISHARES BRIC INDEX FUND	172,914.21	172,294.77	4	0.00
3,369	CUSIP # 464288497 ISHARES MSCI EUROPE SMALL-CAP ETF	170,134.50	169,507.06	4	0.00
4,318	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	382,358.90	365,817.87	10	0.00
9,392	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	345,156.00	343,728.60	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,689	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	346,478.64	336,926.83	9	0.00
11,799	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	344,648.79	341,271.76	9	0.00
16,952	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	630,783.92	602,060.85	16	0.00
11,429	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	346,070.12	334,262.58	9	0.00
		3,466,714.60	3,384,348.94	88	0.00
COMMON TRUST FUNDS - FIXED INCOME					
76,725.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	76,725.93	76,725.93	2	0.00
		76,725.93	76,725.93	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,673.13	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	8,673.13	8,673.13	0	5.34
		8,673.13	8,673.13	0	5.34
MUTUAL FUNDS - FIXED INCOME					
2,289	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	113,786.19	112,597.58	3	0.00
1,075	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	114,670.25	112,372.40	3	0.00
3,787	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	418,728.59	418,214.76	10	0.00
2,942	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	142,245.70	140,193.69	3	0.00
528	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	14,388.00	14,289.45	0	0.00
2,013	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	100,307.79	98,754.99	2	0.00
		904,126.52	896,422.87	21	0.00
MUTUAL FUNDS - EQUITY					
3,695	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	385,905.80	376,313.04	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,095	CUSIP # 46138G102 INVESCO S&P SMALLCAP LOW VOLATILITY ETF	286,099.30	289,218.50	7	0.00
3,702	CUSIP # 464286657 ISHARES BRIC INDEX FUND	159,593.22	159,019.94	4	0.00
3,110	CUSIP # 464288497 ISHARES MSCI EUROPE SMALL-CAP ETF	157,055.00	156,474.08	4	0.00
3,985	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	352,871.75	340,109.84	8	0.00
8,669	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	318,585.75	317,266.87	7	0.00
8,943	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	319,801.68	307,932.79	7	0.00
10,890	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	318,096.90	317,266.99	7	0.00
2,505	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	85,595.85	84,043.46	2	0.00
15,636	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	581,815.56	560,004.11	14	0.00
10,549	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	319,423.72	310,484.22	7	0.00
		3,284,844.53	3,218,133.84	76	0.00
COMMON TRUST FUNDS - FIXED INCOME					
107,321.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	107,321.41	107,321.41	2	0.00
		107,321.41	107,321.41	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
13,560.85	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	13,560.85	13,560.85	0	8.00
		13,560.85	13,560.85	0	8.00
MUTUAL FUNDS - FIXED INCOME					
10,293	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	511,665.03	506,243.79	6	0.00
4,834	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	515,642.78	505,312.13	6	0.00
7,300	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	807,161.00	806,015.54	10	0.00
13,233	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	639,815.55	629,911.77	8	0.00
2,356	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	64,201.00	63,748.39	1	0.00
9,045	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	450,712.35	443,726.08	5	0.00
		2,989,197.71	2,954,957.70	36	0.00
MUTUAL FUNDS - EQUITY					
5,447	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	568,884.68	554,629.21	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,984	CUSIP # 46138G102 INVESCO S&P SMALLCAP LOW VOLATILITY ETF	421,708.96	426,310.30	5	0.00
5,456	CUSIP # 464286657 ISHARES BRIC INDEX FUND	235,208.16	234,350.72	3	0.00
4,584	CUSIP # 464288497 ISHARES MSCI EUROPE SMALL-CAP ETF	231,492.00	230,619.10	3	0.00
5,874	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	520,142.70	498,570.52	6	0.00
12,778	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	469,591.50	467,631.66	6	0.00
13,181	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	471,352.56	451,229.13	6	0.00
16,052	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	468,878.92	467,521.38	6	0.00
11,267	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	384,993.39	377,917.58	5	0.00
23,043	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	857,430.03	833,659.70	10	0.00
15,549	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	470,823.72	463,025.23	6	0.00
		5,100,506.62	5,005,464.53	62	0.00
COMMON TRUST FUNDS - FIXED INCOME					
160,140.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	160,140.39	160,140.39	2	0.00
		160,140.39	160,140.39	2	0.00

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-2,253.21	0.00	-2,253.21		0.00
			-2,253.21	0.00	-2,253.21	-0.17	0.00
	REBATE RECEIVABLE		2,813.03	0.00	2,813.03		0.00
			2,813.03	0.00	2,813.03	0.22	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,472.60	0.00	-1,472.60		0.00
			-1,472.60	0.00	-1,472.60	-0.11	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		5,027.69	0.00	5,027.69		0.00
			5,027.69	0.00	5,027.69	0.39	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-523.87	0.00	-523.87		0.00
			-523.87	0.00	-523.87	-0.04	0.00
	PAYABLE FOR TRUSTEE FEES		-88.48	0.00	-88.48		0.00
			-88.48	0.00	-88.48	-0.01	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-5,143.68	0.00	-5,143.68		0.00
			-5,143.68	0.00	-5,143.68	-0.39	0.00
	68,291.120 BLACKROCK LIQ TREAS TR INSTL	100.0000	68,291.12	124.34	68,291.12		0.00
	996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	68,291.12	124.34	68,291.12	5.24	0.00

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	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						
		66,650.00	124.34	66,650.00		0.00
		66,650.00	124.34	66,650.00	5.13	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		66,650.00	124.34	66,650.00		0.00
		66,650.00	124.34	66,650.00	5.13	0.00
TOTAL CASH & CASH EQUIVALENTS						
		66,650.00	124.34	66,650.00	5.13	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
5,000.000 BROOKFIELD FINANCE INC 11271LAA0 4.250% 06/02/2026 DD 06/02/16	100.8969 100.8969	4,996.70 4,996.70	70.08 70.08	5,044.84 5,044.84		48.14 48.14
15,000.000 HUSKY ENERGY INC 448055AP8 4.400% 04/15/2029 DD 03/15/19	101.2307 101.2307	14,991.02 14,991.02	30.06 30.06	15,184.61 15,184.61	0.39 1.17	193.59 193.59
SUBTOTAL CANADA						
		19,987.72	100.14	20,229.45		241.73
		19,987.72	100.14	20,229.45	1.56	241.73
FRANCE						
10,000.000 TOTAL CAPITAL INTERNATIONAL SA 89153VAQ2 3.455% 02/19/2029 DD 02/19/19	102.2274 102.2274	10,000.00 10,000.00	39.13 39.13	10,222.74 10,222.74		222.74 222.74
MEXICO						
10,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10	102.2950 102.2950	10,222.48 10,222.48	43.47 43.47	10,229.50 10,229.50	0.79	7.02 7.02
UNITED STATES						
0.000 AT&T INC 00206RCN0 3.400% 05/15/2025 DD 05/04/15	0.0000 0.0000	0.00 0.00	-0.11 -0.11	0.00 0.00		0.00 0.00

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 AT&T INC 00206RCT7 4.125% 02/17/2026 DD 02/09/16	102.2222 102.2222	5,117.90 5,117.90	25.78 25.78	5,111.11 5,111.11	0.39	-6.79 -6.79
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	100.9026 100.9026	10,260.22 10,260.22	128.83 128.83	10,090.26 10,090.26	0.77	-169.96 -169.96
15,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	101.7626 101.7626	14,759.07 14,759.07	206.98 206.98	15,264.39 15,264.39	1.17	505.32 505.32
5,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	100.0134 100.0134	4,999.91 4,999.91	12.09 12.09	5,000.67 5,000.67	0.38	0.76 0.76
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	101.5850 101.5850	9,976.50 9,976.50	81.80 81.80	10,158.50 10,158.50	0.78	182.00 182.00
5,000.000 APACHE CORP 037411BE4 4.375% 10/15/2028 DD 08/23/18	100.7408 100.7408	4,749.13 4,749.13	132.94 132.94	5,037.04 5,037.04	0.39	287.91 287.91
14,000.000 APPALACHIAN POWER CO 037735CE5 5.800% 10/01/2035 DD 09/29/05	115.3322 115.3322	16,192.49 16,192.49	405.88 405.88	16,146.51 16,146.51	1.24	-45.98 -45.98
10,000.000 AUTOZONE INC 053332AN2 2.875% 01/15/2023 DD 11/13/12	99.5014 99.5014	9,655.40 9,655.40	61.04 61.04	9,950.14 9,950.14	0.76	294.74 294.74
10,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	102.5990 102.5990	9,962.72 9,962.72	161.62 161.62	10,259.90 10,259.90	0.79	297.18 297.18

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	105.4216 105.4216	10,590.63 10,590.63	375.36 375.36	10,542.16 10,542.16	0.81	-48.47 -48.47
10,000.000 CFCRE COMMERCIAL MORTGAG C8 A3 12532CAZ8 3.305% 06/15/2050 DD 06/01/17	100.2013 100.2013	9,636.67 9,636.67	27.59 27.59	10,020.13 10,020.13	0.77	383.46 383.46
10,000.000 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	99.9624 99.9624	9,996.54 9,996.54	9.86 9.86	9,996.24 9,996.24	0.77	-0.30 -0.30
25,000.000 COMM 2015-CCRE22 MORT CR22 ASB 12592XBB1 3.144% 03/10/2048 DD 03/01/15	100.9094 100.9094	25,967.32 25,967.32	65.41 65.41	25,227.36 25,227.36	1.94	-739.96 -739.96
20,000.000 COMM 2015-CCRE24 MORTG CR24 A5 12593JBF2 3.696% 08/10/2048 DD 08/01/15	103.4315 103.4315	20,395.76 20,395.76	61.69 61.69	20,686.30 20,686.30	1.59	290.54 290.54
20,000.000 CNH EQUIPMENT TRUST 2017-B B B 12637BAF8 2.470% 12/16/2024 DD 07/25/17	99.3659 99.3659	19,998.36 19,998.36	22.61 22.61	19,873.18 19,873.18	1.53	-125.18 -125.18
10,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	101.3251 101.3251	9,871.04 9,871.04	8.12 8.12	10,132.51 10,132.51	0.78	261.47 261.47
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	99.8192 99.8192	9,998.47 9,998.47	12.24 12.24	9,981.92 9,981.92	0.77	-16.55 -16.55
5,588.360 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	103.0726 103.0726	5,769.24 5,769.24	29.78 29.78	5,760.07 5,760.07	0.44	-9.17 -9.17

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 CGMS COMMERCIAL MORTGAG B1 AAB 17326CBA1 3.243% 08/15/2050 DD 08/01/17	101.0065 101.0065	15,437.55 15,437.55	40.61 40.61	15,150.98 15,150.98	1.16	-286.57 -286.57
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	101.8595 101.8595	15,355.92 15,355.92	63.30 63.30	15,278.93 15,278.93	1.17	-76.99 -76.99
10,000.000 JOHN DEERE CAPITAL CORP 24422EUR8 3.450% 01/10/2024 DD 01/10/19	102.7700 102.7700	9,999.10 9,999.10	78.13 78.13	10,277.00 10,277.00	0.79	277.90 277.90
10,000.000 DOWDUPONT INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	106.5182 106.5182	10,000.00 10,000.00	153.80 153.80	10,651.82 10,651.82	0.82	651.82 651.82
15,000.000 ERP OPERATING LP 26884AAZ6 4.625% 12/15/2021 DD 12/12/11	104.5573 104.5573	15,666.11 15,666.11	204.62 204.62	15,683.60 15,683.60	1.20	17.49 17.49
5,000.000 ENERGY TRANSFER OPERATING LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13	105.4669 105.4669	4,789.76 4,789.76	149.35 149.35	5,273.35 5,273.35	0.40	483.59 483.59
10,000.000 ENTERGY TEXAS INC 29365TAG9 4.000% 03/30/2029 DD 01/08/19	103.7583 103.7583	9,981.40 9,981.40	92.72 92.72	10,375.83 10,375.83	0.80	394.43 394.43
10,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	99.9078 99.9078	9,951.78 9,951.78	135.07 135.07	9,990.78 9,990.78	0.77	39.00 39.00
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	90.0592 90.0592	6,334.80 6,334.80	8.68 8.68	6,233.00 6,233.00	0.48	-101.80 -101.80

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,175.000 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	100.4363 100.4363	12,561.12 12,561.12	30.38 30.38	12,228.12 12,228.12	0.94	-333.00 -333.00
4,413.720 FNMA GTD REMIC P/T 16-M6 A1 3136ASVY9 2.137% 05/25/2026 DD 06/01/16	98.5589 98.5589	4,403.03 4,403.03	7.87 7.87	4,350.12 4,350.12	0.33	-52.91 -52.91
13,994.270 FNMA GTD REMIC P/T 17-M7 A1 3136AV7F0 2.510% 12/25/2026 DD 06/01/17	100.3309 100.3309	14,109.46 14,109.46	29.14 29.14	14,040.57 14,040.57	1.08	-68.89 -68.89
1,886.010 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	99.8493 99.8493	1,927.97 1,927.97	4.72 4.72	1,883.17 1,883.17	0.14	-44.80 -44.80
20,000.000 FHLMC MULTICLASS MTG KIR3 A2 3137FBAJ5 3.281% 08/25/2027 DD 10/01/17	101.8300 101.8300	19,383.12 19,383.12	54.56 54.56	20,365.99 20,365.99	1.56	982.87 982.87
10,819.516 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	103.4096 103.4096	11,547.72 11,547.72	35.96 35.96	11,188.42 11,188.42	0.86	-359.30 -359.30
16,848.950 FNMA POOL #0AS6311 3138WGAM6 3.500% 12/01/2045 DD 11/01/15	101.7260 101.7260	17,394.07 17,394.07	49.29 49.29	17,139.77 17,139.77	1.32	-254.30 -254.30
17,298.820 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	101.7261 101.7261	17,848.32 17,848.32	50.53 50.53	17,597.41 17,597.41	1.35	-250.91 -250.91
3,614.470 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	115.7447 115.7447	4,391.93 4,391.93	23.97 23.97	4,183.56 4,183.56	0.32	-208.37 -208.37

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,833.550 FNMA POOL #0BM3352 3140J7WN1 2.546% 12/01/2026 DD 12/01/17	98.9649 98.9649	14,497.00 14,497.00	32.52 32.52	14,680.01 14,680.01	 1.13	183.01 183.01
11,000.000 FORD CREDIT AUTO OWNER TRU A C 34531EAG1 2.410% 07/15/2023 DD 01/25/17	98.9925 98.9925	10,999.70 10,999.70	12.07 12.07	10,889.18 10,889.18	 0.84	-110.52 -110.52
5,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	92.8169 92.8169	5,119.23 5,119.23	68.08 68.08	4,640.84 4,640.84	 0.36	-478.39 -478.39
8,835.550 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	103.2162 103.2162	9,150.37 9,150.37	30.13 30.13	9,119.72 9,119.72	 0.70	-30.65 -30.65
3,940.224 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	112.1105 112.1105	4,203.76 4,203.76	24.49 24.49	4,417.40 4,417.40	 0.34	213.64 213.64
6,378.488 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	112.2566 112.2566	6,724.80 6,724.80	37.20 37.20	7,160.28 7,160.28	 0.55	435.48 435.48
3,266.191 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	114.2878 114.2878	3,480.11 3,480.11	18.91 18.91	3,732.86 3,732.86	 0.29	252.75 252.75
1,799.380 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	104.6821 104.6821	1,931.60 1,931.60	9.67 9.67	1,883.63 1,883.63	 0.14	-47.97 -47.97
10,000.000 GS MORTGAGE SECURITIES GS3 A3 36251PAC8 2.592% 10/10/2049 DD 09/01/16	96.9423 96.9423	9,703.17 9,703.17	21.70 21.70	9,694.23 9,694.23	 0.74	-8.94 -8.94

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 GENERAL MILLS INC 370334CG7 4.200% 04/17/2028 DD 04/17/18	103.9127 103.9127	4,989.90 4,989.90	95.52 95.52	5,195.64 5,195.64	0.40	205.74 205.74
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBF2 4.200% 03/01/2021 DD 03/01/16	101.4296 101.4296	5,041.39 5,041.39	17.36 17.36	5,071.48 5,071.48	0.39	30.09 30.09
10,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWT7 3.200% 02/23/2023 DD 01/23/18	100.1639 100.1639	9,885.60 9,885.60	32.36 32.36	10,016.39 10,016.39	0.77	130.79 130.79
14,067.727 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	97.3442 97.3442	14,080.92 14,080.92	23.56 23.56	13,694.11 13,694.11	1.05	-386.81 -386.81
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	102.9340 102.9340	10,058.39 10,058.39	133.76 133.76	10,293.40 10,293.40	0.79	235.01 235.01
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	103.0342 103.0342	10,368.35 10,368.35	105.00 105.00	10,303.42 10,303.42	0.79	-64.93 -64.93
15,000.000 HYUNDAI AUTO RECEIVABLES T B B 44932GAF2 2.230% 02/15/2023 DD 08/16/17	99.0226 99.0226	14,999.12 14,999.12	15.30 15.30	14,853.39 14,853.39	1.14	-145.73 -145.73
15,000.000 JPMORGAN CHASE & CO 46625HLW8 2.750% 06/23/2020 DD 06/23/15	100.0516 100.0516	15,066.61 15,066.61	113.25 113.25	15,007.75 15,007.75	1.15	-58.86 -58.86
10,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	104.0554 104.0554	10,415.77 10,415.77	31.62 31.62	10,405.54 10,405.54	0.80	-10.23 -10.23

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 KRAFT HEINZ FOODS CO 50076QAE6 5.000% 06/04/2042 DD 12/04/12	94.5743 94.5743	15,383.23 15,383.23	244.24 244.24	14,186.15 14,186.15	1.09	-1,197.08 -1,197.08
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	101.3170 101.3170	5,010.95 5,010.95	78.98 78.98	5,065.85 5,065.85	0.39	54.90 54.90
25,000.000 MORGAN STANLEY BANK OF C34 A4 61767EAE4 3.536% 11/15/2052 DD 10/01/17	102.0986 102.0986	24,717.60 24,717.60	73.78 73.78	25,524.64 25,524.64	1.96	807.04 807.04
20,000.000 NEW YORK AND PRESBYTERIAN HOSP 649322AE4 4.763% 08/01/2046 DD 06/28/16	106.5495 106.5495	18,924.82 18,924.82	158.88 158.88	21,309.90 21,309.90	1.64	2,385.08 2,385.08
10,000.000 NORTHERN STATES POWER CO/MN 665772BN8 7.125% 07/01/2025 DD 07/01/95	121.9745 121.9745	11,995.99 11,995.99	178.26 178.26	12,197.45 12,197.45	0.94	201.46 201.46
10,000.000 NORTHROP GRUMMAN CORP 666807BM3 2.930% 01/15/2025 DD 10/13/17	98.6248 98.6248	9,998.50 9,998.50	62.28 62.28	9,862.48 9,862.48	0.76	-136.02 -136.02
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	101.9178 101.9178	20,600.12 20,600.12	76.00 76.00	20,383.55 20,383.55	1.56	-216.57 -216.57
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	100.7177 100.7177	4,991.99 4,991.99	8.80 8.80	5,035.89 5,035.89	0.39	43.90 43.90
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	99.4750 99.4750	4,995.80 4,995.80	5.44 5.44	4,973.75 4,973.75	0.38	-22.05 -22.05

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,666.270 SBA GTD PARTN CTFS 2007-20E 1 83162CRA3 5.310% 05/01/2027 DD 05/16/07	104.7133 104.7133	8,240.16 8,240.16	169.15 169.15	8,027.60 8,027.60	0.62	-212.56 -212.56
7,151.580 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	103.4891 103.4891	7,383.80 7,383.80	34.42 34.42	7,401.10 7,401.10	0.57	17.30 17.30
5,000.000 SOUTHERN CALIFORNIA EDISON CO 842400GR8 4.875% 03/01/2049 DD 03/15/19	105.9351 105.9351	4,992.30 4,992.30	11.22 11.22	5,296.76 5,296.76	0.41	304.46 304.46
10,000.000 SOUTHWEST AIRLINES CO 844741BC1 3.000% 11/15/2026 DD 11/04/16	96.5640 96.5640	9,312.52 9,312.52	113.69 113.69	9,656.40 9,656.40	0.74	343.88 343.88
5,000.000 STEELCASE INC 858155AE4 5.125% 01/18/2029 DD 01/18/19	104.3103 104.3103	4,961.38 4,961.38	52.33 52.33	5,215.51 5,215.51	0.40	254.13 254.13
10,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166HAD9 2.250% 03/18/2020 DD 12/18/12	98.4060 98.4060	9,781.79 9,781.79	8.40 8.40	9,840.60 9,840.60	0.76	58.81 58.81
10,000.000 UNION PACIFIC CORP 907818FB9 3.700% 03/01/2029 DD 02/19/19	102.7601 102.7601	9,999.25 9,999.25	41.69 41.69	10,276.01 10,276.01	0.79	276.76 276.76
86,000.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	103.7813 103.7813	83,148.79 83,148.79	976.41 976.41	89,251.88 89,251.88	6.85	6,103.09 6,103.09
3,900.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	99.0430 99.0430	3,804.14 3,804.14	10.91 10.91	3,862.68 3,862.68	0.30	58.54 58.54

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	100.0228 100.0228	10,090.84 10,090.84	58.26 58.26	10,002.28 10,002.28	0.77	-88.56 -88.56
15,000.000 VERIZON COMMUNICATIONS INC 92343VDD3 2.625% 08/15/2026 DD 08/01/16	95.3644 95.3644	14,060.88 14,060.88	49.24 49.24	14,304.66 14,304.66	1.10	243.78 243.78
5,000.000 VORNADO REALTY LP 929043AJ6 3.500% 01/15/2025 DD 12/27/17	99.2767 99.2767	4,984.40 4,984.40	37.12 37.12	4,963.83 4,963.83	0.38	-20.57 -20.57
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	103.5112 103.5112	5,202.69 5,202.69	47.28 47.28	5,175.56 5,175.56	0.40	-27.13 -27.13
15,000.000 WELLS FARGO & CO 949746SK8 3.069% 01/24/2023 DD 01/24/17	100.1325 100.1325	15,000.00 15,000.00	86.72 86.72	15,019.88 15,019.88	1.15	19.88 19.88
15,000.000 WELLS FARGO COMMERCIA LC24 ASB 95000HBG6 2.825% 10/15/2049 DD 09/01/16	99.4523 99.4523	14,577.17 14,577.17	35.34 35.34	14,917.85 14,917.85	1.15	340.68 340.68
20,000.000 WELLS FARGO COMMERCIAL C42 A4 95001GAE3 3.589% 12/15/2050 DD 12/01/17	102.1973 102.1973	19,874.84 19,874.84	59.83 59.83	20,439.46 20,439.46	1.57	564.62 564.62
7,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161VAE0 2.890% 04/15/2025 DD 02/07/18	100.0469 100.0469	6,998.82 6,998.82	9.18 9.18	7,003.28 7,003.28	0.54	4.46 4.46
20,000.000 AMERICAN EXPRESS CO 025816BN8 VAR RT 08/01/2022 DD 08/01/17	99.9678 99.9678	19,997.20 19,997.20	109.68 109.68	19,993.56 19,993.56	1.53	-3.64 -3.64

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 BANK OF AMERICA CORP 06051GHE2 VAR RT 03/05/2024 DD 03/05/18	99.6563 99.6563	14,980.75 14,980.75	38.12 38.12	14,948.45 14,948.45	1.15	-32.30 -32.30
4,158.830 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	102.2047 102.2047	4,293.47 4,293.47	17.98 17.98	4,250.52 4,250.52	0.33	-42.95 -42.95
13,110.860 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	99.4938 99.4938	13,110.86 13,110.86	82.22 82.22	13,044.50 13,044.50	1.00	-66.36 -66.36
30,000.000 FNMA GTD REMIC P/T 17-M8 A2 3136AW7J0 VAR RT 05/25/2027 DD 07/01/17	100.7682 100.7682	30,255.60 30,255.60	76.57 76.57	30,230.45 30,230.45	2.32	-25.15 -25.15
30,000.000 FNMA GTD REMIC P/T 17-M12 A2 3136AX7E9 VAR RT 06/25/2027 DD 10/01/17	101.1512 101.1512	29,543.04 29,543.04	76.88 76.88	30,345.36 30,345.36	2.33	802.32 802.32
25,000.000 FNMA GTD REMIC P/T 17-M13 A2 3136AY2C6 VAR RT 09/25/2027 DD 11/01/17	99.9964 99.9964	25,192.04 25,192.04	61.21 61.21	24,999.09 24,999.09	1.92	-192.95 -192.95
25,000.000 FNMA GTD REMIC P/T 17-M15 AV2 3136AY6S7 VAR RT 11/25/2024 DD 12/01/17	99.3968 99.3968	25,033.07 25,033.07	54.87 54.87	24,849.20 24,849.20	1.91	-183.87 -183.87
10,000.000 FNMA GTD REMIC P/T 18-M7 A2 3136B1K86 VAR RT 03/25/2028 DD 05/01/18	100.4766 100.4766	9,603.93 9,603.93	25.42 25.42	10,047.66 10,047.66	0.77	443.73 443.73
10,000.000 GENERAL ELECTRIC CO 36966THT2 VAR RT 03/15/2023 DD 03/14/13	97.2629 97.2629	10,014.49 10,014.49	17.05 17.05	9,726.29 9,726.29	0.75	-288.20 -288.20

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	101.3498 101.3498	10,823.91 10,823.91	36.45 36.45	10,134.98 10,134.98	0.78	-688.93 -688.93
11,000.000 MORGAN STANLEY 61745EE98 VAR RT 09/22/2019 DD 09/22/10	100.6750 100.6750	11,043.35 11,043.35	13.14 13.14	11,074.25 11,074.25	0.85	30.90 30.90
12,069.490 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.1740 100.1740	11,983.98 11,983.98	79.02 79.02	12,090.49 12,090.49	0.93	106.51 106.51
8,243.300 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	98.4102 98.4102	7,992.01 7,992.01	8.28 8.28	8,112.25 8,112.25	0.62	120.24 120.24
25,000.000 U S TREASURY NOTE 9128283B4 VAR RT 10/31/2019 DD 10/31/17	99.9995 99.9995	25,000.98 25,000.98	102.63 102.63	24,999.87 24,999.87	1.92	-1.11 -1.11
1,641.510 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	104.0484 104.0484	1,681.67 1,681.67	6.82 6.82	1,707.96 1,707.96	0.13	26.29 26.29
13,186.370 EQUITY ONE MORTGAGE PASS- 2 M1 294751EK4 VAR RT 07/25/2034 DD 04/01/04	102.1305 102.1305	12,633.92 12,633.92	62.62 62.62	13,467.31 13,467.31	1.03	833.39 833.39
SUBTOTAL UNITED STATES		1,181,913.36	7,421.52	1,195,407.27		13,493.91
		1,181,913.36	7,421.52	1,195,407.27	91.81	13,493.91
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,222,123.56	7,604.26	1,236,088.96		13,965.40
		1,222,123.56	7,604.26	1,236,088.96	94.94	13,965.40
TOTAL FIXED INCOME SECURITIES		1,222,123.56	7,604.26	1,236,088.96	94.94	13,965.40



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		<u>1,288,773.56</u>	<u>7,728.60</u>	<u>1,302,738.96</u>	<u>100.07</u>	<u>13,965.40</u>
NET ASSETS - BASE:				<u>1,310,467.56</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
5,818.810 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	98.4102 98.4102	5,640.91 5,640.91	5.88 5.88	5,726.30 5,726.30	0.47	85.39 85.39
12,069.500 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.1740 100.1740	11,967.38 11,967.38	79.02 79.02	12,090.50 12,090.50	0.99	123.12 123.12
5,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CBB4 VAR RT 10/05/2021 DD 09/19/18	99.6206 99.6206	5,000.00 5,000.00	41.01 41.01	4,981.03 4,981.03	0.41	-18.97 -18.97
35,000.000 GOLDMAN SACHS GROUP INC/THE 38148YAB4 VAR RT 10/31/2022 DD 10/31/17	99.5680 99.5680	35,019.57 35,019.57	205.59 205.59	34,848.81 34,848.81	2.87	-170.76 -170.76
665.470 GNMA II POOL #0757319 36230SDY7 VAR RT 03/20/2061 DD 03/01/11	99.9417 99.9417	707.00 707.00	2.48 2.48	665.08 665.08	0.05	-41.92 -41.92
1,776.860 GNMA II POOL #0777424 36176VPH0 VAR RT 10/20/2062 DD 11/01/12	100.7364 100.7364	1,926.23 1,926.23	6.88 6.88	1,789.95 1,789.95	0.15	-136.28 -136.28
10,463.210 FRESB 2016-SB23 MORTG SB23 A5F 30295LAA2 VAR RT 09/25/2021 DD 10/01/16	98.0264 98.0264	10,488.58 10,488.58	15.01 15.01	10,256.70 10,256.70	0.84	-231.88 -231.88
15,891.950 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	99.4938 99.4938	15,891.95 15,891.95	99.66 99.66	15,811.51 15,811.51	1.30	-80.44 -80.44

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 XCEL ENERGY INC 98389BAT7 2.600% 03/15/2022 DD 12/01/16	99.3798 99.3798	9,896.36 9,896.36	11.97 11.97	9,937.98 9,937.98	0.82	41.62 41.62
20,000.000 WORLD OMNI AUTO RECEIVABL B A3 98162QAC4 2.870% 07/17/2023 DD 04/11/18	100.4700 100.4700	19,998.07 19,998.07	26.18 26.18	20,094.00 20,094.00	1.65	95.93 95.93
6,491.720 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	99.5829 99.5829	6,530.99 6,530.99	5.27 5.27	6,464.64 6,464.64	0.53	-66.35 -66.35
15,000.000 WORLD OMNI AUTOMOBILE LEA B A3 98162CAD3 3.190% 12/15/2021 DD 09/19/18	100.8573 100.8573	14,998.80 14,998.80	21.93 21.93	15,128.59 15,128.59	1.25	129.79 129.79
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98161VAC4 2.500% 04/17/2023 DD 02/07/18	99.8789 99.8789	14,996.21 14,996.21	17.17 17.17	14,981.83 14,981.83	1.23	-14.38 -14.38
27,000.000 WORLD OMNI AUTO RECEIVABL B A3 98161TAD7 1.950% 02/15/2023 DD 08/02/17	98.9717 98.9717	26,534.68 26,534.68	24.14 24.14	26,722.37 26,722.37	2.20	187.69 187.69
20,000.000 WELLS FARGO & CO 95000U2B8 2.625% 07/22/2022 DD 07/24/17	99.2642 99.2642	19,308.24 19,308.24	101.49 101.49	19,852.84 19,852.84	1.63	544.60 544.60
15,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MBB0 2.700% 04/01/2020 DD 03/19/13	99.7832 99.7832	15,073.83 15,073.83	202.94 202.94	14,967.49 14,967.49	1.23	-106.34 -106.34
10,000.000 U S TREASURY NOTE 912828G95 1.625% 12/31/2019 DD 12/31/14	99.3828 99.3828	9,940.63 9,940.63	40.85 40.85	9,938.28 9,938.28	0.82	-2.35 -2.35

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 U S TREASURY NOTE 9128286C9 2.500% 02/15/2022 DD 02/15/19	100.7344 100.7344	15,128.31 15,128.31	46.62 46.62	15,110.16 15,110.16	1.24	-18.15 -18.15
157,000.000 U S TREASURY NOTE 9128285A4 2.750% 09/15/2021 DD 09/15/18	101.1719 101.1719	157,889.92 157,889.92	199.45 199.45	158,839.84 158,839.84	13.07	949.92 949.92
5,000.000 UNION PACIFIC CORP 907818EZ7 2.950% 03/01/2022 DD 02/19/19	100.7936 100.7936	4,997.80 4,997.80	16.80 16.80	5,039.68 5,039.68	0.41	41.88 41.88
5,000.000 TOYOTA MOTOR CREDIT CORP 89236TBP9 2.125% 07/18/2019 DD 07/18/14	99.8591 99.8591	5,004.37 5,004.37	22.01 22.01	4,992.96 4,992.96	0.41	-11.41 -11.41
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	99.3006 99.3006	14,996.58 14,996.58	10.37 10.37	14,895.09 14,895.09	1.23	-101.49 -101.49
10,000.000 TOYOTA AUTO RECEIVABLES 2 D A3 89231PAD0 3.180% 03/15/2023 DD 11/07/18	101.3702 101.3702	9,997.84 9,997.84	14.45 14.45	10,137.02 10,137.02	0.83	139.18 139.18
10,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89190BAE8 2.050% 09/15/2022 DD 05/17/17	99.0381 99.0381	9,997.31 9,997.31	9.35 9.35	9,903.81 9,903.81	0.82	-93.50 -93.50
5,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FR9 3.875% 06/01/2021 DD 05/17/11	100.7040 100.7040	4,985.71 4,985.71	64.19 64.19	5,035.20 5,035.20	0.41	49.49 49.49
15,000.000 PFIZER INC 717081EM1 3.000% 09/15/2021 DD 09/07/18	101.6060 101.6060	14,983.87 14,983.87	20.57 20.57	15,240.90 15,240.90	1.25	257.03 257.03

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 MORGAN STANLEY CAPITAL HR2 A2 61691NAB1 3.345% 12/15/2050 DD 12/01/17	101.9806 101.9806	10,294.62 10,294.62	27.90 27.90	10,198.06 10,198.06	0.84	-96.56 -96.56
5,871.460 MORGAN STANLEY CAPITAL BNK2 A1 61690YBQ4 1.424% 11/15/2049 DD 11/01/16	98.2129 98.2129	5,871.41 5,871.41	6.82 6.82	5,766.53 5,766.53	0.47	-104.88 -104.88
20,000.000 MERCEDES-BENZ AUTO RECEIV 1 A3 58772RAD6 3.030% 01/17/2023 DD 07/25/18	100.7646 100.7646	19,975.17 19,975.17	27.71 27.71	20,152.93 20,152.93	1.66	177.76 177.76
9,533.470 MERCEDES-BENZ AUTO RECEIV 1 A4 58772PAE8 1.750% 12/15/2021 DD 07/22/15	99.7162 99.7162	9,596.29 9,596.29	7.65 7.65	9,506.41 9,506.41	0.78	-89.88 -89.88
15,000.000 HYUNDAI AUTO RECEIVABLES B A3 44932GAD7 1.770% 01/18/2022 DD 08/16/17	99.1817 99.1817	14,997.40 14,997.40	12.07 12.07	14,877.25 14,877.25	1.22	-120.15 -120.15
20,000.000 HONDA AUTO RECEIVABLES 20 1 A3 43814WAC9 2.830% 03/20/2023 DD 02/27/19	100.6160 100.6160	19,999.46 19,999.46	47.12 47.12	20,123.20 20,123.20	1.66	123.74 123.74
15,000.000 HERSHEY CO/THE 427866BA5 3.100% 05/15/2021 DD 05/10/18	100.9974 100.9974	14,992.91 14,992.91	175.53 175.53	15,149.61 15,149.61	1.25	156.70 156.70
15,000.000 HCP INC 40414LAH2 2.625% 02/01/2020 DD 11/19/12	99.7560 99.7560	14,952.48 14,952.48	65.62 65.62	14,963.41 14,963.41	1.23	10.93 10.93
20,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	99.8683 99.8683	19,896.60 19,896.60	42.47 42.47	19,973.65 19,973.65	1.64	77.05 77.05

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	99.6594 99.6594	10,033.27 10,033.27	39.13 39.13	9,965.94 9,965.94	0.82	-67.33 -67.33
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBF2 4.200% 03/01/2021 DD 03/01/16	101.4296 101.4296	5,041.39 5,041.39	17.36 17.36	5,071.48 5,071.48	0.42	30.09 30.09
10,000.000 GENERAL DYNAMICS CORP 369550BE7 3.000% 05/11/2021 DD 05/11/18	100.9032 100.9032	9,950.00 9,950.00	116.85 116.85	10,090.32 10,090.32	0.83	140.32 140.32
15,000.000 GM FINANCIAL CONSUMER AUT 1 A4 36255PAE0 2.460% 07/17/2023 DD 01/18/18	99.5333 99.5333	14,755.54 14,755.54	15.84 15.84	14,929.99 14,929.99	1.23	174.45 174.45
2,878.653 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	103.3960 103.3960	3,021.64 3,021.64	10.85 10.85	2,976.41 2,976.41	0.24	-45.23 -45.23
2,126.560 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	104.6821 104.6821	2,283.64 2,283.64	11.47 11.47	2,226.13 2,226.13	0.18	-57.51 -57.51
3,908.653 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	114.2878 114.2878	4,164.31 4,164.31	22.94 22.94	4,467.11 4,467.11	0.37	302.80 302.80
7,641.464 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	112.2566 112.2566	8,056.47 8,056.47	44.64 44.64	8,578.05 8,578.05	0.71	521.58 521.58
4,715.968 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	112.1105 112.1105	5,031.37 5,031.37	29.45 29.45	5,287.09 5,287.09	0.44	255.72 255.72



Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 FORD CREDIT AUTO OWNER TRU C B 34531CAF7 1.730% 03/15/2022 DD 10/25/16	98.5890 98.5890	19,444.83 19,444.83	15.81 15.81	19,717.80 19,717.80	 1.62	272.97 272.97
15,066.700 FNMA POOL #0AS3988 3138WDNE7 3.500% 12/01/2029 DD 12/01/14	102.6525 102.6525	15,203.97 15,203.97	44.02 44.02	15,466.34 15,466.34	 1.27	262.37 262.37
8,459.290 FNMA POOL #0FN0004 3138NJAE8 3.630% 12/01/2020 DD 03/01/11	101.6748 101.6748	8,730.73 8,730.73	26.44 26.44	8,600.96 8,600.96	 0.71	-129.77 -129.77
18,774.540 FHLMC MULTICLASS MTG KJ17 A1 3137FBTF3 2.404% 10/25/2024 DD 11/01/17	98.9395 98.9395	18,774.48 18,774.48	37.72 37.72	18,575.44 18,575.44	 1.53	-199.04 -199.04
11,791.800 FHLMC MULTICLASS MTG K722 A1 3137BQBY2 2.183% 05/25/2022 DD 06/01/16	99.2892 99.2892	11,801.96 11,801.96	21.39 21.39	11,707.98 11,707.98	 0.96	-93.98 -93.98
13,398.930 FHLMC MULTICLASS MTG K050 A1 3137BLW87 2.802% 01/25/2025 DD 11/01/15	100.1982 100.1982	13,468.64 13,468.64	31.31 31.31	13,425.49 13,425.49	 1.10	-43.15 -43.15
10,000.000 FHLMC MULTICLASS MTG K718 A2 3137BHXY8 2.791% 01/25/2022 DD 05/01/15	100.4750 100.4750	10,098.44 10,098.44	23.25 23.25	10,047.50 10,047.50	 0.83	-50.94 -50.94
20,000.000 ERP OPERATING LP 26884ABC6 2.375% 07/01/2019 DD 06/19/14	99.9035 99.9035	20,028.75 20,028.75	118.84 118.84	19,980.69 19,980.69	 1.64	-48.06 -48.06
5,000.000 DOWDUPONT INC 26078JAA8 3.766% 11/15/2020 DD 11/28/18	101.8264 101.8264	5,000.00 5,000.00	64.67 64.67	5,091.32 5,091.32	 0.42	91.32 91.32

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 JOHN DEERE CAPITAL CORP 24422EUD9 2.875% 03/12/2021 DD 03/13/18	100.4802 100.4802	9,997.04 9,997.04	15.40 15.40	10,048.02 10,048.02	0.83	50.98 50.98
15,000.000 COSTCO WHOLESALE CORP 22160KAJ4 2.150% 05/18/2021 DD 05/18/17	99.6242 99.6242	14,987.41 14,987.41	119.49 119.49	14,943.63 14,943.63	1.23	-43.78 -43.78
1,006.927 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.7126 99.7126	1,003.93 1,003.93	1.24 1.24	1,004.03 1,004.03	0.08	0.10 0.10
5,000.000 COMCAST CORP 20030NCQ2 3.450% 10/01/2021 DD 10/05/18	101.9721 101.9721	4,994.95 4,994.95	83.88 83.88	5,098.60 5,098.60	0.42	103.65 103.65
20,000.000 CITIGROUP COMMERCIAL M GC11 A4 17320DAG3 3.093% 04/10/2046 DD 04/01/13	101.0982 101.0982	20,434.31 20,434.31	51.46 51.46	20,219.63 20,219.63	1.66	-214.68 -214.68
12,000.000 CITIBANK CREDIT CARD ISS A1 A1 17305EFM2 2.880% 01/23/2023 DD 01/24/14	100.5592 100.5592	12,287.71 12,287.71	67.90 67.90	12,067.11 12,067.11	0.99	-220.60 -220.60
5,000.000 CATERPILLAR FINANCIAL SERVICES 14913Q2N8 3.150% 09/07/2021 DD 09/07/18	101.1521 101.1521	4,996.15 4,996.15	10.50 10.50	5,057.60 5,057.60	0.42	61.45 61.45
15,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14314JAD2 2.270% 09/15/2022 DD 01/31/17	99.3352 99.3352	14,783.86 14,783.86	15.64 15.64	14,900.28 14,900.28	1.23	116.42 116.42
20,000.000 CAPITAL ONE MULTI-ASSET A1 A1 14041NFT3 2.840% 12/16/2024 DD 02/28/19	100.8448 100.8448	19,996.52 19,996.52	49.12 49.12	20,168.96 20,168.96	1.66	172.44 172.44

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
599.140 CAPITAL AUTO RECEIVABLES 3 A3 13976AAD2 1.540% 08/20/2020 DD 09/21/16	99.9273 99.9273	599.06 599.06	0.24 0.24	598.70 598.70	 0.05	-0.36 -0.36
10,996.930 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	99.6933 99.6933	10,996.97 10,996.97	5.76 5.76	10,963.21 10,963.21	 0.90	-33.76 -33.76
20,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	99.8774 99.8774	20,184.10 20,184.10	111.69 111.69	19,975.48 19,975.48	 1.64	-208.62 -208.62
20,000.000 CNH EQUIPMENT TRUST 2017- B A4 12637BAE1 2.170% 04/17/2023 DD 07/25/17	98.9681 98.9681	19,460.57 19,460.57	19.89 19.89	19,793.61 19,793.61	 1.63	333.04 333.04
30,000.000 COMM 2012-CCRE2 MORTGAG CR2 A4 12624KAD8 3.147% 08/15/2045 DD 08/01/12	101.0956 101.0956	29,796.18 29,796.18	78.74 78.74	30,328.69 30,328.69	 2.50	532.51 532.51
15,882.030 CD 2017-CD5 MORTGAGE TR CD5 A1 12515HAW5 2.028% 08/15/2050 DD 08/01/17	98.8302 98.8302	15,881.86 15,881.86	26.97 26.97	15,696.24 15,696.24	 1.29	-185.62 -185.62
6,434.900 CD 2017-CD3 MORTGAGE TR CD3 A1 12515GAA5 1.965% 02/10/2050 DD 02/01/17	98.9989 98.9989	6,434.72 6,434.72	10.54 10.54	6,370.48 6,370.48	 0.52	-64.24 -64.24
30,000.000 BENCHMARK 2018-B3 MORTGA B3 A2 08161BAV5 3.848% 04/10/2051 DD 04/01/18	103.6284 103.6284	30,885.25 30,885.25	96.10 96.10	31,088.52 31,088.52	 2.56	203.27 203.27
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A 06742LAH6 2.200% 12/15/2022 DD 03/12/15	99.5793 99.5793	15,051.81 15,051.81	15.13 15.13	14,936.89 14,936.89	 1.23	-114.92 -114.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406FAB9 2.050% 05/03/2021 DD 05/02/16	98.7039 98.7039	9,902.20 9,902.20	84.19 84.19	9,870.39 9,870.39	0.81	-31.81 -31.81
10,000.000 BANK OF AMERICA CORP 06051GFD6 2.650% 04/01/2019 DD 04/01/14	100.0000 100.0000	10,000.36 10,000.36	132.36 132.36	10,000.00 10,000.00	0.82	-0.36 -0.36
22,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	100.0377 100.0377	21,957.36 21,957.36	40.80 40.80	22,008.29 22,008.29	1.81	50.93 50.93
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DT3 2.375% 05/26/2020 DD 05/26/15	99.6759 99.6759	9,931.56 9,931.56	82.70 82.70	9,967.59 9,967.59	0.82	36.03 36.03
10,000.000 ALLY AUTO RECEIVABLES TRU 4 A4 02007FAD7 1.960% 07/15/2022 DD 08/23/17	98.9650 98.9650	9,999.06 9,999.06	9.01 9.01	9,896.50 9,896.50	0.81	-102.56 -102.56
10,000.000 ALLY AUTO RECEIVABLES TRU 1 A4 02004WAD3 3.020% 04/15/2024 DD 02/13/19	101.0187 101.0187	9,999.69 9,999.69	13.77 13.77	10,101.87 10,101.87	0.83	102.18 102.18
10,000.000 AT&T INC 00206RCM2 3.000% 06/30/2022 DD 05/04/15	100.4408 100.4408	9,782.19 9,782.19	76.65 76.65	10,044.08 10,044.08	0.83	261.89 261.89
SUBTOTAL UNITED STATES		1,111,711.73	3,635.32	1,115,518.05	91.75	3,806.32
		1,111,711.73	3,635.32	1,115,518.05		3,806.32
UNITED KINGDOM						
10,000.000 GLAXOSMITHKLINE CAPITAL PLC 377373AJ4 2.875% 06/01/2022 DD 03/25/19	100.4587 100.4587	9,992.27 9,992.27	5.39 5.39	10,045.87 10,045.87	0.83	53.60 53.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 BP CAPITAL MARKETS PLC 05565QCX4 2.315% 02/13/2020 DD 02/13/15	99.7685 99.7685	14,924.25 14,924.25	45.31 45.31	14,965.27 14,965.27	1.23	41.02 41.02
SUBTOTAL UNITED KINGDOM		24,916.52	50.70	25,011.14		94.62
		24,916.52	50.70	25,011.14	2.06	94.62
CANADA						
10,000.000 BANK OF NOVA SCOTIA/THE 064159LG9 3.125% 04/20/2021 DD 04/20/18	100.7185 100.7185	9,987.92 9,987.92	140.34 140.34	10,071.85 10,071.85	0.83	83.93 83.93
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,146,616.17	3,826.36	1,150,601.04		3,984.87
		1,146,616.17	3,826.36	1,150,601.04	94.64	3,984.87
TOTAL FIXED INCOME SECURITIES		1,146,616.17	3,826.36	1,150,601.04	94.64	3,984.87
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
75,715.590 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000 100.0000	75,715.59 75,715.59	148.21 148.21	75,715.59 75,715.59	6.23	0.00 0.00
REBATE RECEIVABLE		3,308.75 3,308.75	0.00 0.00	3,308.75 3,308.75	0.27	0.00 0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-402.02 -402.02	0.00 0.00	-402.02 -402.02	-0.03	0.00 0.00
PAYABLE FOR TRUSTEE FEES		-83.88 -83.88	0.00 0.00	-83.88 -83.88	-0.01	0.00 0.00

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,472.60	0.00	-1,472.60		0.00
		-1,472.60	0.00	-1,472.60	-0.12	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-9,981.48	0.00	-9,981.48		0.00
		-9,981.48	0.00	-9,981.48	-0.82	0.00
PAYABLE FOR CUSTODIAN FEES		-2,543.49	0.00	-2,543.49		0.00
		-2,543.49	0.00	-2,543.49	-0.21	0.00
SUBTOTAL U.S. DOLLAR		64,540.87	148.21	64,540.87		0.00
		64,540.87	148.21	64,540.87	5.31	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		64,540.87	148.21	64,540.87		0.00
		64,540.87	148.21	64,540.87	5.31	0.00
TOTAL CASH & CASH EQUIVALENTS		64,540.87	148.21	64,540.87	5.31	0.00
TOTAL ASSETS - BASE:		1,211,157.04	3,974.57	1,215,141.91	99.95	3,984.87
NET ASSETS - BASE:				1,219,116.48		



ACCOUNT STATEMENT

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01/01/2019 through 03/31/2019
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
699,628.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	699,628.16	699,628.16	3	0.00
		699,628.16	699,628.16	3	0.00
INSURANCE POLICIES/ANNUITIES					
198,336.07	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	22,057,946.03	21,668,826.37	97	0.00
		22,057,946.03	21,668,826.37	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
100,275.14	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	100,275.14	100,275.14	4	0.00
		100,275.14	100,275.14	4	0.00
COMMON STOCK					
40	CUSIP # 001084102 AGCO CORP	2,782.00	2,746.00	0	0.00
122	CUSIP # 00182C103 ANI PHARMACEUTICALS INC	8,605.88	7,081.65	0	0.00
33	CUSIP # 00215F107 ATN INTERNATIONAL INC	1,860.87	2,408.14	0	5.61
45	CUSIP # 00287Y109 ABBVIE INC	3,626.55	4,414.25	0	0.00
52	CUSIP # 00401C108 ACACIA COMMUNICATIONS INC	2,982.20	2,280.50	0	0.00
11	CUSIP # 00724F101 ADOBE SYSTEMS INC	2,931.39	2,721.91	0	0.00
166	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	7,689.12	8,134.08	0	0.00
142	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	24,215.26	23,752.33	1	8.52
203	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	16,317.14	15,066.82	1	0.00
164	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	11,760.44	12,035.16	0	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
48	CUSIP # 011642105 ALARM.COM HOLDINGS INC	3,115.20	2,106.41	0	0.00
134	CUSIP # 011659109 ALASKA AIR GROUP INC	7,520.08	8,272.88	0	0.00
133	CUSIP # 012653101 ALBEMARLE CORP	10,903.34	13,054.80	0	48.88
16	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	2,162.88	2,208.00	0	0.00
3	CUSIP # 016255101 ALIGN TECHNOLOGY INC	852.99	643.10	0	0.00
71	CUSIP # 019330109 ALLIED MOTION TECHNOLOGIES	2,440.98	3,062.26	0	2.13
193	CUSIP # 02208R106 ALTRA HOLDINGS INC	5,992.65	6,990.66	0	32.81
4	CUSIP # 023135106 AMAZON.COM INC	7,123.00	7,096.95	0	0.00
279	CUSIP # 023436108 AMEDISYS INC	34,389.54	28,367.44	1	0.00
312	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	6,917.04	7,315.33	0	0.00
142	CUSIP # 032095101 AMPHENOL CORP CL A	13,410.48	12,123.14	0	32.66
89	CUSIP # 032654105 ANALOG DEVICES INC	9,369.03	8,601.00	0	0.00
58	CUSIP # 037833100 APPLE INC	11,017.10	9,902.19	0	0.00
11	CUSIP # 03783C100 APPFOLIO INC-A	873.40	920.30	0	0.00

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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21	CUSIP # 038336103 APTARGROUP INC	2,234.19	2,151.31	0	0.00
20	CUSIP # 039380407 ARCH COAL INC - A	1,825.40	1,769.52	0	0.00
467	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	20,141.71	21,948.54	1	0.00
9	CUSIP # 045327103 ASPEN TECHNOLOGY INC	938.34	785.58	0	0.00
282	CUSIP # 053015103 AUTO DATA PROCESSING INC.	45,046.68	38,040.84	2	222.78
10	CUSIP # 053332102 AUTOZONE INC	10,241.20	8,780.96	0	0.00
17	CUSIP # 05350V106 AVANOS MEDICAL INC	725.56	1,131.59	0	0.00
38	CUSIP # 053611109 AVERY DENNISON CORP	4,294.00	4,053.55	0	0.00
134	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	2,367.78	2,898.52	0	0.00
44	CUSIP # 08180D106 BENEFITFOCUS INC	2,178.88	2,052.40	0	0.00
43	CUSIP # 086516101 BEST BUY INC	3,055.58	3,257.44	0	21.50
9	CUSIP # 09227Q100 BLACKBAUD INC	717.57	797.01	0	0.00
272	CUSIP # 097793400 BONANZA CREEK ENERGY INC	6,171.68	9,956.22	0	0.00
328	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	19,069.92	16,083.63	1	0.00

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Account Number

01/01/2019 through 03/31/2019
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	2,533.08	2,221.37	0	0.00
18	CUSIP # 101388106 BOTTOMLINE TECHNOLOGIES (DE) INC	901.62	898.72	0	0.00
24	CUSIP # 10316T104 BOX INC - CLASS A	463.44	446.64	0	0.00
164	CUSIP # 104674106 BRADY CORP CL A	7,611.24	7,296.37	0	0.00
81	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	3,864.51	4,116.42	0	0.00
44	CUSIP # 11135F101 BROADCOM INC	13,231.24	11,117.46	0	0.00
180	CUSIP # 114340102 BROOKS AUTOMATION INC	5,279.40	5,924.39	0	0.00
56	CUSIP # 116794108 BRUKER CORP	2,152.64	2,185.68	0	0.00
172	CUSIP # 122017106 BURLINGTON STORES INC	26,948.96	16,084.52	1	0.00
72	CUSIP # 12514G108 CDW CORP OF DELAWARE	6,938.64	6,840.00	0	0.00
77	CUSIP # 126402106 CSW INDUSTRIALS INC	4,411.33	4,425.96	0	0.00
617	CUSIP # 126408103 CSX CORP	46,163.94	43,210.09	2	0.00
157	CUSIP # 127055101 CABOT CORPORATION	6,535.91	9,758.89	0	0.00
123	CUSIP # 127190304 CACI INTERNATIONAL INC	22,388.46	20,690.16	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
111	CUSIP # 13100M509 CALIX INC	854.70	1,083.96	0	0.00
10	CUSIP # 138098108 CANTEL MEDICAL CORP	668.90	1,137.64	0	0.00
59	CUSIP # 14081R103 CARBON BLACK INC	823.05	773.49	0	0.00
37	CUSIP # 141619106 CARDIOVASCULAR SYSTEMS INC	1,430.42	1,180.23	0	0.00
74	CUSIP # 141788109 CARGURUS INC	2,964.44	3,361.19	0	0.00
40	CUSIP # 150870103 CELANESE CORP SERIES A	3,944.40	4,358.95	0	0.00
45	CUSIP # 163092109 CHEGG INC	1,715.40	1,234.50	0	0.00
31	CUSIP # 16359R103 CHEMED CORP	9,922.17	9,028.34	0	0.00
136	CUSIP # 166764100 CHEVRON CORP	16,752.48	16,612.45	1	0.00
143	CUSIP # 171779309 CIENA CORP	5,339.62	4,913.34	0	0.00
486	CUSIP # 17275R102 CISCO SYSTEMS INC	26,239.14	21,921.57	1	0.00
65	CUSIP # 172908105 CINTAS CORP	13,137.15	11,761.41	0	0.00
145	CUSIP # 177376100 CITRIX SYSTEMS INC	14,450.70	15,652.78	1	0.00
55	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	3,984.75	4,353.55	0	0.00

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XXXXXX1287
MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
380	CUSIP # 194014106 COLFAX CORP	11,278.40	9,871.52	0	0.00
493	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	51,360.74	45,131.91	2	0.00
25	CUSIP # 204166102 COMMVAULT SYSTEMS INC	1,618.50	1,673.94	0	0.00
64	CUSIP # 207410101 CONMED CORP	5,323.52	4,864.04	0	12.80
32	CUSIP # 20825C104 CONOCO/PHILLIPS	2,135.68	2,218.40	0	0.00
148	CUSIP # 211171103 CONTINENTAL BUILDING PRODUCT	3,668.92	5,465.37	0	0.00
143	CUSIP # 21240D107 CONTROL4 CORP	2,420.99	4,017.34	0	0.00
131	CUSIP # 219350105 CORNING INC	4,336.10	4,321.77	0	0.00
68	CUSIP # 224399105 CRANE CO	5,754.16	6,008.95	0	0.00
225	CUSIP # 227046109 CROCS INC	5,793.75	6,188.61	0	0.00
43	CUSIP # 231021106 CUMMINS INC	6,788.41	6,460.79	0	0.00
101	CUSIP # 23291C103 DMC GLOBAL INC	5,013.64	4,106.41	0	2.02
536	CUSIP # 23331A109 D R HORTON INC	22,179.68	20,460.81	1	0.00
211	CUSIP # 23334L102 DSW INC CL A	4,688.42	5,441.37	0	52.75

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317	CUSIP # 243537107 DECKERS OUTDOOR CORP	46,595.83	32,478.09	2	0.00
33	CUSIP # 252131107 DEXCOM INC	3,930.30	4,460.24	0	0.00
1,115	CUSIP # 253393102 DICKS SPORTING GOODS INC	41,043.15	39,492.80	1	0.00
99	CUSIP # 254543101 DIODES INC	3,435.30	3,605.47	0	0.00
293	CUSIP # 256677105 DOLLAR GENERAL CORP	34,954.90	27,705.03	1	0.00
136	CUSIP # 260003108 DOVER CORPORATION	12,756.80	11,659.35	0	0.00
19	CUSIP # 26875P101 EOG RESOURCES INC	1,808.42	2,261.22	0	0.00
69	CUSIP # 28225C806 EGAIN CORP	721.05	776.25	0	0.00
56	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	3,834.32	4,318.72	0	0.00
118	CUSIP # 29270J100 ENERGY RECOVERY INC	1,030.14	963.43	0	0.00
83	CUSIP # 29275Y102 ENERSYS	5,408.28	6,886.93	0	0.00
348	CUSIP # 293389102 ENNIS INC	7,224.48	6,874.54	0	0.00
114	CUSIP # 29358P101 ENSIGN GROUP	5,835.66	5,215.77	0	5.42
310	CUSIP # 29362U104 ENTEGRIS INC	11,063.90	10,171.20	0	0.00

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29	CUSIP # 29786A106 ETSY INC	1,949.38	1,287.71	0	0.00
69	CUSIP # 298736109 EURONET WORLDWIDE INC	9,838.71	7,535.54	0	0.00
26	CUSIP # 29978A104 EVERBRIDGE INC	1,950.26	1,648.83	0	0.00
115	CUSIP # 30212P303 EXPEDIA INC	13,685.00	14,558.16	0	0.00
52	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,946.80	3,467.02	0	0.00
65	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	16,137.55	12,563.97	1	0.00
34	CUSIP # 311900104 FASTENAL COMPANY	2,186.54	2,064.82	0	0.00
213	CUSIP # 313855108 FEDERAL SIGNAL CORP	5,535.87	5,103.08	0	0.00
40	CUSIP # 31428X106 FEDEX CORPORATION	7,256.40	9,749.69	0	26.00
13	CUSIP # 315616102 F5 NETWORKS INC	2,040.09	2,199.69	0	0.00
43	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	4,863.30	4,342.16	0	0.00
175	CUSIP # 33829M101 FIVE BELOW INC	21,743.75	13,703.91	1	0.00
96	CUSIP # 338307101 FIVE9 INC	5,071.68	2,948.14	0	0.00
11	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	2,712.49	2,262.75	0	0.00

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165	CUSIP # 34354P105 FLOWSERVE CORP	7,448.10	7,716.08	0	31.35
84	CUSIP # 344849104 FOOT LOCKER INC	5,090.40	5,021.10	0	0.00
150	CUSIP # 34959E109 FORTINET INC	12,595.50	10,418.69	0	0.00
102	CUSIP # 349853101 FORWARD AIR CORP	6,602.46	6,708.64	0	0.00
27	CUSIP # 353514102 FRANKLIN ELECTRIC CO	1,379.43	1,223.16	0	0.00
20	CUSIP # 368736104 GENERAC HOLDINGS INC	1,024.60	1,051.80	0	0.00
38	CUSIP # 371532102 GENESCO INC	1,730.90	1,807.28	0	0.00
29	CUSIP # 37244C101 GENOMIC HEALTH INC	2,031.45	2,060.42	0	0.00
82	CUSIP # 372460105 GENUINE PARTS CO	9,186.46	8,267.52	0	62.53
162	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	8,004.42	8,238.74	0	0.00
527	CUSIP # 379890106 GLU MOBILE INC	5,765.38	3,183.17	0	0.00
1,043	CUSIP # 38268T103 GOPRO INC-CLASS A	6,779.50	7,120.23	0	0.00
166	CUSIP # 384802104 WW GRAINGER INC	49,954.38	51,887.68	2	0.00
54	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	6,183.54	5,661.91	0	0.00

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718	CUSIP # 401617105 GUESS? INC	14,072.80	15,227.08	1	0.00
551	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	23,885.85	22,108.59	1	0.00
186	CUSIP # 40425J101 HMS HOLDINGS CP	5,507.46	5,813.01	0	0.00
1,535	CUSIP # 40434L105 HP INC	29,825.05	32,087.00	1	245.91
34	CUSIP # 405024100 HAEMONETICS CORP	2,974.32	3,421.39	0	0.00
54	CUSIP # 413875105 HARRIS CORPORATION	8,624.34	8,606.52	0	0.00
353	CUSIP # 422347104 HEARTLAND EXPRESS INC	6,805.84	7,121.31	0	7.06
49	CUSIP # 422819102 HEIDRICK & STRUGGLES INTL	1,878.17	1,746.76	0	0.00
65	CUSIP # 423452101 HELMERICH & PAYNE	3,611.40	4,094.04	0	0.00
36	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	4,994.64	4,473.57	0	0.00
79	CUSIP # 431571108 HILLENBRAND INC	3,280.87	3,569.90	0	0.00
97	CUSIP # 436106108 HOLLYFRONTIER CORP	4,779.19	6,390.52	0	0.00
25	CUSIP # 437076102 HOME DEPOT INC	4,797.25	4,353.75	0	0.00
106	CUSIP # 443320106 HUB GROUP INC CL A	4,330.10	4,629.65	0	0.00

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41	CUSIP # 443573100 HUBSPOT INC	6,814.61	3,266.95	0	0.00
69	CUSIP # 44925C103 ICF INTERNATIONAL INC	5,249.52	5,405.72	0	9.66
78	CUSIP # 45073V108 ITT INC	4,524.00	4,410.68	0	11.47
32	CUSIP # 45167R104 IDEX CORP	4,855.68	4,477.35	0	0.00
10	CUSIP # 452327109 ILLUMINA INC	3,106.90	3,335.70	0	0.00
146	CUSIP # 453204109 IMPINJ INC	2,446.23	3,230.09	0	0.00
12	CUSIP # 45688C107 INGEVITY CORP	1,267.32	1,168.42	0	0.00
35	CUSIP # 45772F107 INPHI CORP	1,530.90	1,240.23	0	0.00
139	CUSIP # 45778Q107 INSPERITY INC	17,188.74	12,696.22	1	0.00
33	CUSIP # 45781U103 INSTRUCTURE INC	1,554.96	1,220.31	0	0.00
771	CUSIP # 458140100 INTEL CORPORATION	41,402.70	39,003.97	1	0.00
39	CUSIP # 458334109 INTER PARFUMS	2,958.93	2,424.62	0	10.73
76	CUSIP # 461202103 INTUIT INC	19,867.16	12,195.57	1	0.00
48	CUSIP # 46266A109 IRADIMED CORP	1,348.32	1,261.13	0	0.00

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44	CUSIP # 462726100 I ROBOT CORP	5,178.36	3,703.65	0	0.00
486	CUSIP # 477143101 JETBLUE AIRWAYS CORP	7,950.96	8,290.17	0	0.00
34	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	4,752.86	4,256.53	0	0.00
37	CUSIP # 48273U102 K12 INC	1,262.81	1,171.29	0	0.00
110	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	9,592.00	7,722.50	0	0.00
151	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,934.68	4,996.63	0	0.00
377	CUSIP # 49926D109 KNOWLES CORP	6,646.51	6,050.03	0	0.00
130	CUSIP # 500643200 KORN FERRY INTERNATIONAL	5,821.40	7,675.04	0	13.00
79	CUSIP # 50187A107 LHC GROUP LLC	8,757.94	5,732.09	0	0.00
128	CUSIP # 505336107 LA-Z BOY INC	4,222.72	4,428.80	0	0.00
70	CUSIP # 515098101 LANDSTAR SYSTEMS INC	7,657.30	7,178.11	0	0.00
201	CUSIP # 518439104 LAUDER ESTEE COMPANIES	33,275.55	26,792.71	1	0.00
6	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	754.26	763.38	0	0.00
287	CUSIP # 532457108 LILLY ELI & COMPANY	37,241.12	27,958.83	1	0.00

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21	CUSIP # 537008104 LITTELFUSE INC	3,832.08	4,645.43	0	0.00
174	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	9,837.96	9,776.10	0	0.00
10	CUSIP # 55303J106 MGP INGREDIENTS INC	771.50	817.30	0	0.00
16	CUSIP # 55306N104 MKS INSTRUMENTS INC	1,488.80	1,450.45	0	0.00
147	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	12,158.37	12,855.80	0	0.00
44	CUSIP # 576690101 MATERION CORP	2,510.64	2,574.00	0	0.00
149	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	7,922.33	7,808.80	0	0.00
33	CUSIP # 577933104 MAXIMUS INC	2,342.34	2,339.31	0	0.00
50	CUSIP # 58470H101 MEDIFAST INC	6,377.50	7,872.06	0	37.50
6	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	439.44	453.78	0	0.00
33	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	1,946.01	1,329.25	0	0.00
31	CUSIP # 58933Y105 MERCK & CO INC	2,578.27	2,269.24	0	17.05
86	CUSIP # 589889104 MERIT MEDICAL SYSTEMS	5,317.38	4,433.55	0	0.00
376	CUSIP # 594918104 MICROSOFT CORPORATION	44,345.44	38,568.85	2	0.00

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122	CUSIP # 595112103 MICRON TECHNOLOGY INC	5,042.26	6,414.87	0	0.00
133	CUSIP # 607525102 MODEL N INC	2,332.82	2,374.58	0	0.00
201	CUSIP # 61022P100 MONOTYPE IMAGING HOLDINGS INC	3,997.89	3,592.17	0	23.32
274	CUSIP # 624580106 MOVADO GROUP INC	9,968.12	12,733.07	0	0.00
332	CUSIP # 62855J104 MYRIAD GENETICS INC	11,022.40	11,104.14	0	0.00
27	CUSIP # 62945V109 NV5 GLOBAL INC	1,602.72	1,829.32	0	0.00
249	CUSIP # 630077105 NANOMETRICS INC	7,689.12	9,392.11	0	0.00
526	CUSIP # 64051T100 NEOPHOTONICS CORP	3,308.54	3,809.52	0	0.00
207	CUSIP # 64110D104 NETAPP INC	14,353.38	13,324.80	1	0.00
44	CUSIP # 64829B100 NEW RELIC INC	4,342.80	2,844.01	0	0.00
230	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	42,984.70	39,327.32	2	0.00
104	CUSIP # 670346105 NUCOR CORPORATION	6,068.40	6,555.46	0	41.60
19	CUSIP # 67066G104 NVIDIA CORP	3,411.64	4,442.51	0	0.00
60	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	23,298.00	20,667.78	1	0.00

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16	CUSIP # 671044105 OSI SYSTEMS INC	1,401.60	1,426.24	0	0.00
78	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	5,163.60	6,453.76	0	60.84
65	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	1,102.40	2,060.37	0	0.00
49	CUSIP # 679295105 OKTA INC	4,053.77	2,696.29	0	0.00
30	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	4,331.70	4,434.92	0	0.00
90	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	7,679.70	5,043.03	0	0.00
80	CUSIP # 68389X105 ORACLE CORP	4,296.80	4,040.00	0	0.00
486	CUSIP # 688239201 OSHKOSH CORPORATION	36,513.18	37,404.22	1	0.00
105	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	11,580.45	10,388.45	0	0.00
181	CUSIP # 693656100 PVH CORP	22,072.95	21,377.96	1	0.00
27	CUSIP # 697435105 PALO ALTO NETWORKS INC	6,557.76	5,278.28	0	0.00
60	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	10,297.20	9,845.74	0	0.00
188	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	2,635.76	3,019.49	0	0.00
4	CUSIP # 70432V102 PAYCOM SOFTWARE INC	756.52	441.02	0	0.00

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143	CUSIP # 71375U101 PERFICIENT INC	3,916.77	3,573.41	0	0.00
121	CUSIP # 717081103 PFIZER INC	5,138.87	4,493.51	0	0.00
90	CUSIP # 718546104 PHILLIPS 66	8,565.30	9,371.61	0	0.00
281	CUSIP # 74051N102 PREMIER INC-CLASS A	9,691.69	10,216.75	0	0.00
132	CUSIP # 742718109 PROCTER & GAMBLE CO	13,734.60	12,921.93	0	0.00
47	CUSIP # 743312100 PROGRESS SOFTWARE CORP	2,085.39	1,756.61	0	0.00
4	CUSIP # 743424103 PROOFPOINT INC	485.72	368.73	0	0.00
10	CUSIP # 743713109 PROTO LABS INC	1,051.40	1,296.91	0	0.00
73	CUSIP # 74758T303 QUALYS INC	6,040.02	5,594.47	0	0.00
980	CUSIP # 74766D100 QUANTENA COMMUNICATIONS INC	23,843.40	16,158.51	1	0.00
168	CUSIP # 74834L100 QUEST DIAGNOSTICS	15,106.56	17,363.77	1	0.00
106	CUSIP # 751212101 RALPH LAUREN CORP	13,746.08	12,434.74	0	66.25
387	CUSIP # 75134P303 RAMACO RESOURCES INC	2,244.60	2,858.95	0	0.00
65	CUSIP # 753422104 RAPID7 INC	3,289.65	2,489.04	0	0.00

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23	CUSIP # 75606N109 REALPAGE INC	1,395.87	1,230.54	0	0.00
19	CUSIP # 76680R206 RINGCENTRAL INC CL A	2,048.20	1,365.97	0	0.00
112	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	7,297.92	7,507.29	0	0.00
24	CUSIP # 773903109 ROCKWELL AUTOMATION	4,211.04	4,268.06	0	0.00
15	CUSIP # 776696106 ROPER INDUSTRIES INC	5,129.55	4,425.29	0	0.00
74	CUSIP # 78409V104 S&P GLOBAL INC	15,580.70	14,120.90	1	0.00
58	CUSIP # 78463M107 SPS COMMERCE INC	6,151.48	4,488.96	0	0.00
222	CUSIP # 78709Y105 SAIA INC	13,564.20	16,755.81	0	0.00
38	CUSIP # 79466L302 SALESFORCE.COM INC	6,018.06	5,428.38	0	0.00
108	CUSIP # 806407102 HENRY SCHEIN INC	6,491.88	8,018.45	0	0.00
921	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	19,387.05	22,974.32	1	55.26
22	CUSIP # 808625107 SCIENCE APPLICATIONS INTL CORP	1,692.90	1,767.78	0	0.00
215	CUSIP # 81374A105 SECUREWORKS CORP - A	3,956.00	3,738.15	0	0.00
10	CUSIP # 81762P102 SERVICENOW INC	2,464.90	1,429.67	0	0.00

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818	CUSIP # 824889109 SHOE CARNIVAL INC	27,836.54	31,516.85	1	0.00
13	CUSIP # 826919102 SILICON LABORATORIES INC	1,051.18	1,251.49	0	0.00
248	CUSIP # 830566105 SKECHERS USA INC	8,335.28	8,262.24	0	0.00
116	CUSIP # 83125X103 SLEEP NUMBER CORP	5,452.00	4,532.88	0	0.00
277	CUSIP # 835495102 SONOCO PRODUCTS	17,043.81	14,902.86	1	0.00
633	CUSIP # 846819100 SPARTAN MOTORS INC	5,589.39	9,608.57	0	0.00
24	CUSIP # 854502101 STANLEY BLACK & DECKER INC	3,268.08	3,531.23	0	0.00
219	CUSIP # 858119100 STEEL DYNAMICS INC	7,724.13	9,734.20	0	52.56
318	CUSIP # 86183P102 STONERIDGE INC	9,177.48	9,377.03	0	0.00
196	CUSIP # 863667101 STRYKER CORP	38,713.92	34,486.39	1	101.92
15	CUSIP # 868873100 SURMODICS INC	652.20	1,145.18	0	0.00
41	CUSIP # 872540109 TJX COMPANIES INC	2,181.61	2,163.26	0	0.00
42	CUSIP # 876030107 TAPESTRY INC	1,364.58	2,151.06	0	14.18
39	CUSIP # 87612E106 TARGET CORPORATION	3,130.14	3,263.46	0	0.00

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17	CUSIP # 88162G103 TETRA TECH INC	1,013.03	1,031.73	0	0.00
295	CUSIP # 882508104 TEXAS INSTRUMENTS INC	31,290.65	30,586.94	1	0.00
82	CUSIP # 883203101 TEXTRON, INC	4,154.12	5,451.26	0	1.64
21	CUSIP # 88339J105 TRADE DESK INC CLASS A	4,156.95	2,434.59	0	0.00
83	CUSIP # 886547108 TIFFANY & CO	8,760.65	10,726.91	0	45.65
202	CUSIP # 88870R102 TIVITY HEALTH INC	3,547.12	6,980.01	0	0.00
23	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	2,185.23	2,256.71	0	2.99
568	CUSIP # 892356106 TRACTOR SUPPLY	55,527.68	50,905.62	2	0.00
67	CUSIP # 896288107 TRINET GROUP INC	4,002.58	3,422.24	0	0.00
17	CUSIP # 896945201 TRIPADVISOR INC	874.65	1,071.22	0	0.00
21	CUSIP # 90138F102 TWILIO INC	2,712.78	1,700.47	0	0.00
71	CUSIP # 902104108 II-VI INC	2,644.04	2,904.88	0	0.00
4	CUSIP # 902252105 TYLER TECHNOLOGIES INC	817.60	887.76	0	0.00
22	CUSIP # 904708104 UNIFIRST CORP	3,377.00	3,520.54	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
138	CUSIP # 907818108 UNION PACIFIC CORP	23,073.60	21,802.97	1	0.00
64	CUSIP # 91544A109 UPLAND SOFTWARE INC	2,711.04	1,832.26	0	0.00
967	CUSIP # 917047102 URBAN OUTFITTERS INC	28,661.88	39,492.79	1	0.00
150	CUSIP # 918204108 VF CORP	13,036.50	13,527.66	0	0.00
29	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	2,460.07	3,291.82	0	0.00
23	CUSIP # 922280102 VARONIS SYSTEMS INC	1,371.49	1,326.70	0	0.00
75	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	9,514.50	7,441.59	0	0.00
85	CUSIP # 92337F107 VERACYTE INC	2,126.70	1,225.23	0	0.00
108	CUSIP # 92343X100 VERINT SYSTEMS INC	6,464.88	4,868.46	0	0.00
42	CUSIP # 92346J108 VERICEL CORP	735.42	811.44	0	0.00
164	CUSIP # 92827P102 VIRTUSA CORP	8,765.80	7,698.58	0	0.00
661	CUSIP # 92835K103 VISHAY PRECISION GROUP	22,612.81	23,681.60	1	0.00
65	CUSIP # 928563402 VMWARE INC CL A	11,733.15	9,279.62	0	0.00
28	CUSIP # 931142103 WAL-MART STORES INC	2,730.84	2,747.36	0	14.84

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	3,290.04	3,410.18	0	0.00
51	CUSIP # 94106L109 WASTE MANAGEMENT INC	5,299.41	4,355.09	0	0.00
14	CUSIP # 941848103 WATERS CORPORATION	3,523.94	3,301.25	0	0.00
393	CUSIP # 950755108 WERNER ENTERPRISES INC	13,420.95	14,545.69	0	0.00
28	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	1,900.08	3,174.70	0	0.00
330	CUSIP # 969904101 WILLIAMS-SONOMA INC	18,569.10	21,572.17	1	0.00
486	CUSIP # 978097103 WOLVERINE WORLD WIDE	17,364.78	18,100.73	1	48.60
11	CUSIP # 980745103 WOODWARD INC	1,043.79	1,049.51	0	0.00
46	CUSIP # 98139A105 WORKIVA INC	2,332.20	1,633.60	0	0.00
229	CUSIP # 983919101 XILINX INC	29,034.91	22,740.09	1	0.00
23	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	4,819.19	4,375.21	0	0.00
39	CUSIP # 98936J101 ZENDESK INC	3,315.00	2,275.26	0	0.00
65	CUSIP # 98978V103 ZOETIS INC	6,543.55	5,450.97	0	0.00
42	CUSIP # 98980G102 ZSCALER INC	2,979.06	2,096.07	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
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MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
494	CUSIP # 989817101 ZUMIEZ INC	12,295.66	12,800.89	0	0.00
		2,558,127.08	2,427,855.38	91	1,449.79
FOREIGN STOCK					
53	CUSIP # 257559203 DOMTAR CORP	2,631.45	2,719.96	0	0.00
70	CUSIP # 550021109 LULULEMON ATHLETICA INC	11,470.90	9,719.84	0	0.00
73	CUSIP # G06242104 ATLISSIAN CORP PLC CL A	8,204.47	5,626.45	0	0.00
84	CUSIP # G1890L107 CAPRI HOLDINGS LIMITED	3,843.00	5,530.75	0	0.00
315	CUSIP # G29183103 EATON CORP PLC	25,376.40	26,251.06	1	0.00
201	CUSIP # G3323L100 FABRINET	10,524.36	10,875.71	0	0.00
30	CUSIP # G4388N106 HELEN OF TROY	3,478.80	3,660.26	0	0.00
499	CUSIP # G47791101 INGERSOLL-RAND PLC	53,867.05	48,554.65	2	0.00
22	CUSIP # G6095L109 APTIV PLC	1,748.78	2,150.80	0	0.00
81	CUSIP # G84720104 STERIS PLC	10,370.43	8,590.47	0	0.00
26	CUSIP # H2906T109 GARMIN LTD	2,245.10	2,206.88	0	0.00

ACCOUNT STATEMENT

Statement Period
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01/01/2019 through 03/31/2019
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MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
112	CUSIP # M85548101 STRATASYS LTD	2,667.84	2,290.27	0	0.00
29	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	2,438.32	3,179.40	0	0.00
		138,866.90	131,356.50	5	0.00

Holdings



QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
AUSTRALIAN DOLLAR							Exchange Rate:	1.408352	
AUD	AUSTRALIAN DOLLAR								
		29,253.160	Local	1.000000	29,253.16	1.000000	29,253.16	0.00	0.95
			Base	0.710108	20,772.90	0.710050	20,771.20	-1.70	0.02
AUSTRALIAN DOLLAR Total									
		29,253.160	Local		29,253.16		29,253.16	0.00	0.95
			Base		20,772.90		20,771.20	-1.70	0.02
BRAZILIAN REAL							Exchange Rate:	3.915350	
BRL	BRAZILIAN REAL								
		176,032.750	Local	1.000000	176,032.75	1.000000	176,032.75	0.00	4.67
			Base	0.260333	45,827.06	0.255405	44,959.65	-867.41	0.04
BRAZILIAN REAL Total									
		176,032.750	Local		176,032.75		176,032.75	0.00	4.67
			Base		45,827.06		44,959.65	-867.41	0.04
CANADIAN DOLLAR							Exchange Rate:	1.336350	
CAD	CANADIAN DOLLAR								
		4,038.900	Local	1.000000	4,038.90	1.000000	4,038.90	0.00	0.10
			Base	0.746320	3,014.31	0.748307	3,022.34	8.03	0.00
CANADIAN DOLLAR Total									
		4,038.900	Local		4,038.90		4,038.90	0.00	0.10
			Base		3,014.31		3,022.34	8.03	0.00
CHILEAN PESO							Exchange Rate:	680.505000	
CLP	CHILEAN PESO								
		6,089,915.000	Local	1.000000	6,089,915.00	1.000000	6,089,915.00	0.00	4.79
			Base	0.001573	9,580.70	0.001469	8,949.11	-631.59	0.01

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		6,089,915.000	Local	6,089,915.00		6,089,915.00	0.00	4.79
			Base	9,580.70		8,949.11	-631.59	0.01
							Exchange Rate:	23.011400
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,701.440	Local	5,701.44	1.000000	5,701.44	0.00	0.41
			Base	250.93	0.043457	247.77	-3.16	0.00
CZECH KORUNA Total								
		5,701.440	Local	5,701.44		5,701.44	0.00	0.41
			Base	250.93		247.77	-3.16	0.00
							Exchange Rate:	6.655400
DANISH KRONE								
DKK	DANISH KRONE							
		58,841.590	Local	58,841.59	1.000000	58,841.59	0.00	1.44
			Base	8,939.86	0.150254	8,841.18	-98.68	0.01
DANISH KRONE Total								
		58,841.590	Local	58,841.59		58,841.59	0.00	1.44
			Base	8,939.86		8,841.18	-98.68	0.01
							Exchange Rate:	0.891464
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		11,268.380	Local	11,268.38	1.000000	11,268.38	0.00	0.12
			Base	12,736.80	1.121750	12,640.31	-96.49	0.01
INTERNATIONAL Total								
		11,268.380	Local	11,268.38		11,268.38	0.00	0.12
			Base	12,736.80		12,640.31	-96.49	0.01
EURO CURRENCY Total								
		11,268.380	Local	11,268.38		11,268.38	0.00	0.12

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		12,736.80		12,640.31	-96.49	0.01
HONG KONG DOLLAR							Exchange Rate:	7.849950
HKD	HONG KONG DOLLAR							
		104,947.560	Local	1.000000	104,947.56	1.000000	104,947.56	0.18
			Base	0.127399	13,370.23	0.127389	13,369.20	0.01
HONG KONG DOLLAR Total								
		104,947.560	Local		104,947.56		104,947.56	0.18
			Base		13,370.23		13,369.20	0.01
HUNGARIAN FORINT							Exchange Rate:	286.365100
HUF	HUNGARIAN FORINT							
		69,875.000	Local	1.000000	69,875.00	1.000000	69,875.00	100.00
			Base	0.003559	248.71	0.003492	244.01	0.00
HUNGARIAN FORINT Total								
		69,875.000	Local		69,875.00		69,875.00	100.00
			Base		248.71		244.01	0.00
INDONESIAN RUPIAH							Exchange Rate:	14,240.000000
IDR	INDONESIAN RUPIAH							
		85,615,827.000	Local	1.000000	85,615,827.00	1.000000	85,615,827.00	2.74
			Base	0.000070	5,977.59	0.000070	6,012.35	0.01
INDONESIAN RUPIAH Total								
		85,615,827.000	Local		85,615,827.00		85,615,827.00	2.74
			Base		5,977.59		6,012.35	0.01
JAPANESE YEN							Exchange Rate:	110.830000
JPY	JAPANESE YEN							
		3,891,748.000	Local	1.000000	3,891,748.00	1.000000	3,891,748.00	0.13
			Base	0.009039	35,178.14	0.009023	35,114.57	0.03

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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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JAPANESE YEN Total

3,891,748.000	Local			3,891,748.00		3,891,748.00	0.00	0.13
	Base			35,178.14		35,114.57	-63.57	0.03

MALAYSIAN RINGGIT

Exchange Rate: 4.082500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46,773.940	Local		1.000000	46,773.94	1.000000	46,773.94	0.00	4.38
	Base		0.243566	11,392.55	0.244948	11,457.18	64.63	0.01

MALAYSIAN RINGGIT Total

46,773.940	Local			46,773.94		46,773.94	0.00	4.38
	Base			11,392.55		11,457.18	64.63	0.01

MEXICAN PESO

Exchange Rate: 19.410250

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
145,812.470	Local		1.000000	145,812.47	1.000000	145,812.47	0.00	1.47
	Base		0.050367	7,344.16	0.051519	7,512.14	167.98	0.01

MEXICAN PESO Total

145,812.470	Local			145,812.47		145,812.47	0.00	1.47
	Base			7,344.16		7,512.14	167.98	0.01

NEW ISRAELI SHEQEL

Exchange Rate: 3.632600

ILS	NEW ISRAELI SHEQEL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
919.190	Local		1.000000	919.19	1.000000	919.19	0.00	0.38
	Base		0.276047	253.74	0.275285	253.04	-0.70	0.00

NEW ISRAELI SHEQEL Total

919.190	Local			919.19		919.19	0.00	0.38
	Base			253.74		253.04	-0.70	0.00

NEW TAIWAN DOLLAR

Exchange Rate: 30.820500

TWD	NEW TAIWAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,127,102.000	Local Base	1.000000 0.032407	1,127,102.00 36,525.73	1.000000 0.032446	1,127,102.00 36,569.88	0.00 44.15	4.41 0.03
NEW TAIWAN DOLLAR Total		1,127,102.000	Local Base		1,127,102.00 36,525.73		1,127,102.00 36,569.88	0.00 44.15	4.41 0.03
NORWEGIAN KRONE							Exchange Rate:	8.624950	
NOK	NORWEGIAN KRONE	2,163.710	Local Base	1.000000 0.120007	2,163.71 259.66	1.000000 0.115943	2,163.71 250.87	0.00 -8.79	0.05 0.00
NORWEGIAN KRONE Total		2,163.710	Local Base		2,163.71 259.66		2,163.71 250.87	0.00 -8.79	0.05 0.00
PHILIPPINE PISO							Exchange Rate:	52.510000	
PHP	PHILIPPINE PESO	114,259.040	Local Base	1.000000 0.018979	114,259.04 2,168.55	1.000000 0.019044	114,259.04 2,175.95	0.00 7.40	100.00 0.00
PHILIPPINE PISO Total		114,259.040	Local Base		114,259.04 2,168.55		114,259.04 2,175.95	0.00 7.40	100.00 0.00
POLISH ZLOTY							Exchange Rate:	3.839400	
PLN	POLISH ZLOTY	956.120	Local Base	1.000000 0.262634	956.12 251.11	1.000000 0.260457	956.12 249.03	0.00 -2.08	0.39 0.00
POLISH ZLOTY Total		956.120	Local Base		956.12 251.11		956.12 249.03	0.00 -2.08	0.39 0.00

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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:	0.767784
GBP	POUND STERLING							
		37,714.230	Local 1.000000	37,714.23	1.000000	37,714.23	0.00	0.58
			Base 1.313723	49,546.07	1.302450	49,120.89	-425.18	0.04
POUND STERLING Total								
		37,714.230	Local	37,714.23		37,714.23	0.00	0.58
			Base	49,546.07		49,120.89	-425.18	0.04
QATARI RIAL							Exchange Rate:	3.640750
QAR	QATARI RIAL							
		56,297.500	Local 1.000000	56,297.50	1.000000	56,297.50	0.00	11.50
			Base 0.274652	15,462.24	0.274669	15,463.16	0.92	0.01
QATARI RIAL Total								
		56,297.500	Local	56,297.50		56,297.50	0.00	11.50
			Base	15,462.24		15,463.16	0.92	0.01
SINGAPORE DOLLAR							Exchange Rate:	1.355250
SGD	SINGAPORE DOLLAR							
		339.990	Local 1.000000	339.99	1.000000	339.99	0.00	0.02
			Base 0.738904	251.22	0.737871	250.87	-0.35	0.00
SINGAPORE DOLLAR Total								
		339.990	Local	339.99		339.99	0.00	0.02
			Base	251.22		250.87	-0.35	0.00
SOUTH AFRICAN RAND							Exchange Rate:	14.428750
ZAR	SOUTH AFRICAN RAND							
		27,185.770	Local 1.000000	27,185.77	1.000000	27,185.77	0.00	0.22
			Base 0.069129	1,879.33	0.069306	1,884.14	4.81	0.00

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SOUTH AFRICAN RAND Total								
		27,185.770	Local	27,185.77		27,185.77	0.00	0.22
			Base	1,879.33		1,884.14	4.81	0.00
							Exchange Rate:	1,135.100000
SOUTH KOREAN WON								
KRW	SOUTH KOREAN WON							
		35,273,350.000	Local	35,273,350.00	1.000000	35,273,350.00	0.00	2.05
			Base	31,086.06	0.000881	31,075.10	-10.96	0.03
SOUTH KOREAN WON Total								
		35,273,350.000	Local	35,273,350.00		35,273,350.00	0.00	2.05
			Base	31,086.06		31,075.10	-10.96	0.03
							Exchange Rate:	9.297300
SWEDISH KRONA								
SEK	SWEDISH KRONA							
		2,352.410	Local	2,352.41	1.000000	2,352.41	0.00	0.03
			Base	252.55	0.107358	253.02	0.47	0.00
SWEDISH KRONA Total								
		2,352.410	Local	2,352.41		2,352.41	0.00	0.03
			Base	252.55		253.02	0.47	0.00
							Exchange Rate:	0.995750
SWISS FRANC								
CHF	SWISS FRANC							
		252.440	Local	252.44	1.000000	252.44	0.00	0.01
			Base	251.37	0.995761	253.52	2.15	0.00
SWISS FRANC Total								
		252.440	Local	252.44		252.44	0.00	0.01
			Base	251.37		253.52	2.15	0.00
							Exchange Rate:	31.735000
THAILAND BAHT								
THB	THAILAND BAHT							

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		336,834.150	Local 1.000000	336,834.15	1.000000	336,834.15	0.00	2.95
			Base 0.030880	10,401.43	0.031511	10,613.96	212.53	0.01
THAILAND BAHT Total								
		336,834.150	Local	336,834.15		336,834.15	0.00	2.95
			Base	10,401.43		10,613.96	212.53	0.01
TURKISH LIRA							Exchange Rate:	5.575500
TRY	TURKISH LIRA							
		1,550.030	Local 1.000000	1,550.03	1.000000	1,550.03	0.00	0.56
			Base 0.159287	246.90	0.179356	278.01	31.11	0.00
TURKISH LIRA Total								
		1,550.030	Local	1,550.03		1,550.03	0.00	0.56
			Base	246.90		278.01	31.11	0.00
UAE DIRHAM							Exchange Rate:	3.673150
AED	UAE DIRHAM							
		229,164.720	Local 1.000000	229,164.72	1.000000	229,164.72	0.00	27.01
			Base 0.272249	62,389.90	0.272246	62,389.15	-0.75	0.06
UAE DIRHAM Total								
		229,164.720	Local	229,164.72		229,164.72	0.00	27.01
			Base	62,389.90		62,389.15	-0.75	0.06
CASH Total								
		133,460,476.490	Base	385,859.80		384,221.60	-1,638.20	0.34
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.355528	31 Dec 2030		
		1,691,298.670	Local 100.000000	1,691,298.67	100.000000	1,691,298.67	0.00	3.98
			Base 100.000000	1,691,298.67	100.000000	1,691,298.67	0.00	1.50

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QS INVESTORS 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
US DOLLAR Total								
		1,691,298.67	Local	1,691,298.67		1,691,298.67	0.00	3.98
			Base	1,691,298.67		1,691,298.67	0.00	1.50
CASH EQUIVALENT Total								
		1,691,298.67	Base	1,691,298.67		1,691,298.67	0.00	1.50
EQUITY								
AUSTRALIAN DOLLAR							Exchange Rate:	1.408352
606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local	30.915451	26.030000	106,306.52	-19,952.18	3.46
			Base	22.923800	18.482595	75,482.92	-18,137.88	0.07
606660009	AMCOR LIMITED COMMON STOCK							
		8,384.000	Local	15.377685	15.390000	129,029.76	103.25	4.20
			Base	11.402550	10.927666	91,617.55	-3,981.43	0.08
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local	33.986985	25.920000	97,588.80	-30,372.20	3.17
			Base	25.201344	18.404490	69,292.90	-25,590.16	0.06
608728903	TELSTRA CORP LTD COMMON STOCK							
		30,918.000	Local	4.452225	3.320000	102,647.76	-35,006.13	3.34
			Base	3.301324	2.357365	72,885.02	-29,185.31	0.06
614469005	BHP GROUP LTD COMMON STOCK							
		12,875.000	Local	22.841415	38.490000	495,558.75	201,475.53	16.11
			Base	16.936905	27.329815	351,871.37	133,808.72	0.31
618549901	CSL LTD COMMON STOCK							
		587.000	Local	134.397172	194.940000	114,429.78	35,538.64	3.72
			Base	99.655468	138.417100	81,250.84	22,753.08	0.07
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		1,545.000	Local	85.042498	70.640000	109,138.80	-22,251.86	3.55
			Base	63.058997	50.157915	77,493.98	-19,932.17	0.07

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STATE STREET

As of: March 29, 2019

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622010007	RIO TINTO LTD COMMON STOCK	2,333.000	Local 57.588778	134,354.62	97.910000	228,424.03	94,069.41	7.43
			Base 42.702070	99,623.93	69.520972	162,192.43	62,568.50	0.14
653323907	BLUESCOPE STEEL LTD COMMON STOCK	7,977.000	Local 17.878934	142,620.26	13.950000	111,279.15	-31,341.11	3.62
			Base 13.190182	105,218.08	9.905194	79,013.73	-26,204.35	0.07
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK	3,873.000	Local 32.906445	127,446.66	25.270000	97,870.71	-29,575.95	3.18
			Base 24.400124	94,501.68	17.942957	69,493.07	-25,008.61	0.06
663710002	NEWCREST MINING LTD COMMON STOCK	7,100.000	Local 21.180585	150,382.15	25.510000	181,121.00	30,738.85	5.89
			Base 15.625973	110,944.41	18.113369	128,604.92	17,660.51	0.11
670995901	AMP LTD COMMON STOCK	24,792.000	Local 5.386128	133,532.88	2.100000	52,063.20	-81,469.68	1.69
			Base 3.993813	99,014.61	1.491104	36,967.46	-62,047.15	0.03
694883000	WESFARMERS LTD COMMON STOCK	5,025.000	Local 31.491447	158,244.52	34.650000	174,116.25	15,871.73	5.66
			Base 23.350901	117,338.28	24.603224	123,631.20	6,292.92	0.11
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK	4,353.000	Local 34.377179	149,643.86	34.620000	150,700.86	1,057.00	4.90
			Base 25.361760	110,399.74	24.581923	107,005.11	-3,394.63	0.10
698123908	WOOLWORTHS GROUP LTD COMMON STOCK	8,418.000	Local 26.413200	222,346.32	30.400000	255,907.20	33,560.88	8.32
			Base 19.585384	164,869.76	21.585513	181,706.85	16,837.09	0.16
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK	1,421.000	Local 95.627790	135,887.09	129.420000	183,905.82	48,018.73	5.98
			Base 70.907987	100,760.25	91.894640	130,582.28	29,822.03	0.12
BLZH0Z901	SCENTRE GROUP REIT	29,866.000	Local 4.322160	129,085.63	4.110000	122,749.26	-6,336.37	3.99
			Base 3.204881	95,716.97	2.918305	87,158.08	-8,558.89	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	
BSS7GP901	AGL ENERGY LTD COMMON STOCK	4,825.000	Local	27.643816	133,381.41	21.770000	105,040.25	-28,341.16	3.42
			Base	20.497884	98,902.29	15.457783	74,583.80	-24,318.49	0.07
BWSW5D906	SOUTH32 LTD COMMON STOCK	38,249.000	Local	3.741870	143,122.79	3.730000	142,668.77	-454.02	4.64
			Base	2.760564	105,588.82	2.648486	101,301.93	-4,286.89	0.09
BYWR0T908	COLES GROUP LTD COMMON STOCK	7,217.000	Local	12.330453	88,988.88	11.850000	85,521.45	-3,467.43	2.78
			Base	9.143029	65,985.24	8.414090	60,724.49	-5,260.75	0.05
AUSTRALIAN DOLLAR Total		207,607.000	Local		2,874,202.19		3,046,068.12	171,865.93	99.05
			Base		2,129,023.79		2,162,859.93	33,836.14	1.92
BRAZILIAN REAL							Exchange Rate:	3.915350	
219628005	VALE SA COMMON STOCK	10,127.000	Local	26.581203	269,187.84	50.930000	515,768.11	246,580.27	13.67
			Base	8.191876	82,959.13	13.007777	131,729.76	48,770.63	0.12
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK	11,200.000	Local	27.119775	303,741.48	31.150000	348,880.00	45,138.52	9.25
			Base	6.918133	77,483.09	7.955866	89,105.70	11,622.61	0.08
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE	13,200.000	Local	13.951634	184,161.57	28.060000	370,392.00	186,230.43	9.82
			Base	4.384617	57,876.95	7.166665	94,599.97	36,723.02	0.08
284097904	CCR SA COMMON STOCK	17,400.000	Local	17.574921	305,803.63	11.740000	204,276.00	-101,527.63	5.41
			Base	5.523318	96,105.73	2.998455	52,173.11	-43,932.62	0.05
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK	5,000.000	Local	28.318410	141,592.05	42.710000	213,550.00	71,957.95	5.66
			Base	8.545600	42,728.00	10.908348	54,541.74	11,813.74	0.05
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE								

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QS INVESTORS GLOBAL DBI CIF
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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
	12,600.000	Local	26.040851	328,114.72	34.430000	433,818.00	105,703.28	11.50	
		Base	8.183929	103,117.50	8.793594	110,799.29	7,681.79	0.10	
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK								
	5,300.000	Local	72.642953	385,007.65	47.000000	249,100.00	-135,907.65	6.60	
		Base	22.829696	120,997.39	12.004035	63,621.39	-57,376.00	0.06	
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK								
	2,800.000	Local	56.101354	157,083.79	80.000000	224,000.00	66,916.21	5.94	
		Base	17.631125	49,367.15	20.432401	57,210.72	7,843.57	0.05	
B23DZG901	MULTIPLAN EMPREENDIMENTOS COMMON STOCK								
	14,700.000	Local	23.270231	342,072.40	23.390000	343,833.00	1,760.60	9.11	
		Base	7.022220	103,226.63	5.973923	87,816.67	-15,409.96	0.08	
B2QY96901	HYPERA SA COMMON STOCK								
	9,500.000	Local	30.071706	285,681.21	25.900000	246,050.00	-39,631.21	6.52	
		Base	9.450717	89,781.81	6.614990	62,842.40	-26,939.41	0.06	
BG7ZWY901	AMBEV SA COMMON STOCK								
	26,600.000	Local	18.977567	504,803.28	16.830000	447,678.00	-57,125.28	11.86	
		Base	5.964131	158,645.89	4.298466	114,339.20	-44,306.69	0.10	
BRAZILIAN REAL Total									
	128,427.000	Local		3,207,249.62		3,597,345.11	390,095.49	95.33	
		Base		982,289.27		918,779.95	-63,509.32	0.82	
CANADIAN DOLLAR									
							Exchange Rate:	1.336350	
008474959	AGNICO EAGLE MINES LTD COMMON STOCK								
	2,454.000	Local	59.569772	146,184.22	58.100000	142,577.40	-3,606.82	3.50	
		Base	44.846626	110,053.62	43.476634	106,691.66	-3,361.96	0.09	
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK								
	3,000.000	Local	62.727680	188,183.04	78.720000	236,160.00	47,976.96	5.79	
		Base	45.583663	136,750.99	58.906724	176,720.17	39,969.18	0.16	
063671952	BANK OF MONTREAL COMMON STOCK								
	1,500.000	Local	95.865573	143,798.36	99.990000	149,985.00	6,186.64	3.68	

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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	69.664687	104,497.03	74.823212	112,234.82	7,737.79	0.10
064149958	BANK OF NOVA SCOTIA COMMON STOCK							
		2,000.000 Local	75.847425	151,694.85	71.140000	142,280.00	-9,414.85	3.49
		Base	55.117670	110,235.34	53.234557	106,469.11	-3,766.23	0.09
067901959	BARRICK GOLD CORP COMMON STOCK							
		13,985.000 Local	19.529246	273,116.50	18.320000	256,205.20	-16,911.30	6.29
		Base	14.412593	201,560.11	13.708983	191,720.13	-9,839.98	0.17
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK							
		2,700.000 Local	51.689759	139,562.35	62.260000	168,102.00	28,539.65	4.12
		Base	37.562500	101,418.75	46.589591	125,791.90	24,373.15	0.11
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							
		1,300.000 Local	101.240169	131,612.22	119.630000	155,519.00	23,906.78	3.82
		Base	73.570362	95,641.47	89.519961	116,375.95	20,734.48	0.10
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		3,100.000 Local	41.501758	128,655.45	36.690000	113,739.00	-14,916.45	2.79
		Base	30.158971	93,492.81	27.455382	85,111.68	-8,381.13	0.08
29250N956	ENBRIDGE INC COMMON STOCK							
		7,380.000 Local	49.527874	365,515.71	48.400000	357,192.00	-8,323.71	8.76
		Base	36.418057	268,765.26	36.218057	267,289.26	-1,476.00	0.24
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK							
		6,967.000 Local	20.350169	141,779.63	15.150000	105,550.05	-36,229.58	2.59
		Base	15.320462	106,737.66	11.336850	78,983.84	-27,753.82	0.07
349553958	FORTIS INC COMMON STOCK							
		3,000.000 Local	44.610687	133,832.06	49.390000	148,170.00	14,337.94	3.63
		Base	32.418200	97,254.60	36.958881	110,876.64	13,622.04	0.10
351858956	FRANCO NEVADA CORP COMMON STOCK							
		1,500.000 Local	89.882347	134,823.52	100.190000	150,285.00	15,461.48	3.69
		Base	65.316727	97,975.09	74.972874	112,459.31	14,484.22	0.10
380956953	GOLDCORP INC COMMON STOCK							
		7,957.000 Local	18.369181	146,163.57	15.290000	121,662.53	-24,501.04	2.98

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		Base	13.829090	110,038.07	11.441613	91,040.92	-18,997.15	0.08
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		2,300.000 Local	78.479561	180,502.99	65.920000	151,616.00	-28,886.99	3.72
		Base	57.030417	131,169.96	49.328395	113,455.31	-17,714.65	0.10
59162N950	METRO INC COMMON STOCK							
		2,900.000 Local	46.565514	135,039.99	49.200000	142,680.00	7,640.01	3.50
		Base	33.838759	98,132.40	36.816702	106,768.44	8,636.04	0.09
67077M959	NUTRIEN LTD COMMON STOCK							
		4,125.000 Local	55.947772	230,784.56	70.480000	290,730.00	59,945.44	7.13
		Base	40.656764	167,709.15	52.740674	217,555.28	49,846.13	0.19
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		3,200.000 Local	43.123809	137,996.19	49.090000	157,088.00	19,091.81	3.85
		Base	31.337700	100,280.64	36.734388	117,550.04	17,269.40	0.10
775109960	ROGERS COMMUNICATIONS INC B COMMON STOCK							
		2,700.000 Local	62.336522	168,308.61	71.870000	194,049.00	25,740.39	4.76
		Base	45.299415	122,308.42	53.780821	145,208.22	22,899.80	0.13
780087953	ROYAL BANK OF CANADA COMMON STOCK							
		1,500.000 Local	93.263940	139,895.91	100.820000	151,230.00	11,334.09	3.71
		Base	67.774100	101,661.15	75.444307	113,166.46	11,505.31	0.10
867224958	SUNCOR ENERGY INC COMMON STOCK							
		4,300.000 Local	42.140956	181,206.11	43.310000	186,233.00	5,026.89	4.57
		Base	30.623470	131,680.92	32.409174	139,359.45	7,678.53	0.12
878742956	TECK RESOURCES LTD CLS B COMMON STOCK							
		3,553.000 Local	30.175080	107,212.06	30.920000	109,858.76	2,646.70	2.69
		Base	23.470681	83,391.33	23.137651	82,208.07	-1,183.26	0.07
891160954	TORONTO DOMINION BANK COMMON STOCK							
		2,100.000 Local	63.789500	133,957.95	72.520000	152,292.00	18,334.05	3.74
		Base	46.355281	97,346.09	54.267220	113,961.16	16,615.07	0.10
89353D958	TRANSCANADA CORP COMMON STOCK							
		2,100.000 Local	63.521605	133,395.37	60.020000	126,042.00	-7,353.37	3.09

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		Base	46.160600	96,937.26	44.913383	94,318.11	-2,619.15	0.08
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK							
		5,128.000 Local	29.624828	151,916.12	31.810000	163,121.68	11,205.56	4.00
		Base	22.175932	113,718.18	23.803644	122,065.09	8,346.91	0.11
CANADIAN DOLLAR Total								
		90,749.000 Local		3,925,137.34		4,072,367.62	147,230.28	99.90
		Base		2,878,756.30		3,047,381.02	168,624.72	2.71
CHILEAN PESO							Exchange Rate:	680.505000
219602901	EMPRESAS COPEC SA COMMON STOCK							
		7,237.000 Local	7,634.670582	55,252,111.00	8,639.900000	62,526,956.30	7,274,845.30	49.16
		Base	11.308445	81,839.22	12.696306	91,883.17	10,043.95	0.08
229945902	ENEL AMERICAS SA COMMON STOCK							
		484,217.000 Local	134.929121	65,334,974.00	120.980000	58,580,572.66	-6,754,401.34	46.05
		Base	0.199857	96,773.92	0.177780	86,083.97	-10,689.95	0.08
CHILEAN PESO Total								
		491,454.000 Local		120,587,085.00		121,107,528.96	520,443.96	95.21
		Base		178,613.14		177,967.14	-646.00	0.16
CZECH KORUNA							Exchange Rate:	23.011400
562403907	CEZ AS COMMON STOCK CZK100.							
		2,593.000 Local	429.157721	1,112,805.97	540.500000	1,401,516.50	288,710.53	99.59
		Base	17.550023	45,507.21	23.488358	60,905.31	15,398.10	0.05
CZECH KORUNA Total								
		2,593.000 Local		1,112,805.97		1,401,516.50	288,710.53	99.59
		Base		45,507.21		60,905.31	15,398.10	0.05
DANISH KRONE							Exchange Rate:	6.655400
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000 Local	253.267023	683,061.16	116.800000	315,009.60	-368,051.56	7.70

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FUND: HBQ2



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		Base	37.358324	100,755.40	17.549659	47,331.43	-53,423.97	0.04
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000 Local	283.680027	834,870.32	348.400000	1,025,341.20	190,470.88	25.07
		Base	41.844414	123,148.11	52.348469	154,061.54	30,913.43	0.14
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		1,456.000 Local	456.697672	664,951.81	674.600000	982,217.60	317,265.79	24.01
		Base	67.365501	98,084.17	101.361301	147,582.05	49,497.88	0.13
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		2,307.000 Local	294.871808	680,269.26	306.000000	705,942.00	25,672.74	17.26
		Base	43.495267	100,343.58	45.977702	106,070.56	5,726.98	0.09
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		1,988.000 Local	302.652752	601,673.67	504.400000	1,002,747.20	401,073.53	24.52
		Base	47.161992	93,758.04	75.788082	150,666.71	56,908.67	0.13
DANISH KRONE Total		11,391.000 Local		3,464,826.22		4,031,257.60	566,431.38	98.56
		Base		516,089.30		605,712.29	89,622.99	0.54
EURO CURRENCY							Exchange Rate:	0.891464
AUSTRIA								
465145001	OMV AG COMMON STOCK							
		2,114.000 Local	41.905047	88,587.27	48.370000	102,254.18	13,666.91	1.12
		Base	45.961466	97,162.54	54.259061	114,703.66	17,541.12	0.10
AUSTRIA Total		2,114.000 Local		88,587.27		102,254.18	13,666.91	1.12
		Base		97,162.54		114,703.66	17,541.12	0.10
BELGIUM								
559699905	UCB SA COMMON STOCK							
		734.000 Local	73.658542	54,065.37	76.560000	56,195.04	2,129.67	0.62
		Base	80.788706	59,298.91	85.881202	63,036.80	3,737.89	0.06
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK							

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Holdings

QS INVESTORS 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	
		1,360.000	Local Base	108.276294 118.757471	147,255.76 161,510.16	74.760000 83.862052	101,673.60 114,052.39	-45,582.16 -47,457.77	1.11 0.10
B00D9P907	PROXIMUS COMMON STOCK	3,573.000	Local Base	28.618402 31.388671	102,253.55 112,151.72	25.710000 28.840200	91,861.83 103,046.03	-10,391.72 -9,105.69	1.01 0.09
BELGIUM Total		5,667.000	Local Base		303,574.68 332,960.79		249,730.47 280,135.22	-53,844.21 -52,825.57	2.73 0.25
FINLAND									
B06YV4907	NESTE OYJ COMMON STOCK	1,680.000	Local Base	38.081988 41.768339	63,977.74 70,170.81	95.000000 106.566277	159,600.00 179,031.35	95,622.26 108,860.54	1.75 0.16
FINLAND Total		1,680.000	Local Base		63,977.74 70,170.81		159,600.00 179,031.35	95,622.26 108,860.54	1.75 0.16
FRANCE									
405780909	L OREAL COMMON STOCK EUR.2	295.000	Local Base	186.294271 204.327593	54,956.81 60,276.64	239.800000 268.995719	70,741.00 79,353.74	15,784.19 19,077.10	0.77 0.07
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3	508.000	Local Base	249.219232 282.078858	126,603.37 143,296.06	327.900000 367.821920	166,573.20 186,853.54	39,969.83 43,557.48	1.82 0.17
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55	785.000	Local Base	118.198879 129.640561	92,786.12 101,767.84	160.000000 179.480046	125,600.00 140,891.84	32,813.88 39,124.00	1.38 0.13
517617908	ORANGE COMMON STOCK EUR4.0	14,879.000	Local Base	14.559224 15.968561	216,626.69 237,596.22	14.500000 16.265379	215,745.50 242,012.58	-881.19 4,416.36	2.36 0.21
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5	332.000	Local Base	84.025482 92.159187	27,896.46 30,596.85	132.750000 148.912351	44,073.00 49,438.90	16,176.54 18,842.05	0.48 0.04

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Holdings

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550507909	KERING COMMON STOCK EUR4.0							
		132.000	Local 288.408106	38,069.87	511.200000	67,478.40	29,408.53	0.74
			Base 316.326061	41,755.04	573.438748	75,693.91	33,938.87	0.07
564156909	CARREFOUR SA COMMON STOCK EUR2.5							
		4,195.000	Local 21.655528	90,844.94	16.650000	69,846.75	-20,998.19	0.76
			Base 23.751790	99,638.76	18.677142	78,350.61	-21,288.15	0.07
567173901	SANOFI COMMON STOCK EUR2.0							
		2,935.000	Local 89.468917	262,591.27	78.740000	231,101.90	-31,489.37	2.53
			Base 98.129533	288,010.18	88.326618	259,238.62	-28,771.56	0.23
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
		1,798.000	Local 51.711457	92,977.20	25.775000	46,343.45	-46,633.75	0.51
			Base 56.717141	101,977.42	28.913114	51,985.78	-49,991.64	0.05
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18							
		929.000	Local 119.910603	111,396.95	97.380000	90,466.02	-20,930.93	0.99
			Base 131.517987	122,180.21	109.236043	101,480.28	-20,699.93	0.09
730968906	BNP PARIBAS COMMON STOCK EUR2.							
		1,575.000	Local 66.153663	104,192.02	42.610000	67,110.75	-37,081.27	0.73
			Base 72.557359	114,277.84	47.797780	75,281.50	-38,996.34	0.07
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,794.000	Local 51.125897	91,719.86	32.310000	57,964.14	-33,755.72	0.63
			Base 56.074900	100,598.37	36.243752	65,021.29	-35,577.08	0.06
758255905	KLEPIERRE REIT EUR1.4							
		1,820.000	Local 36.423775	66,291.27	31.180000	56,747.60	-9,543.67	0.62
			Base 39.949604	72,708.28	34.976174	63,656.64	-9,051.64	0.06
774246904	GECINA SA REIT EUR7.5							
		376.000	Local 134.478590	50,563.95	131.800000	49,556.80	-1,007.15	0.54
			Base 147.496170	55,458.56	147.846688	55,590.35	131.79	0.05
774563902	COVIVIO REIT EUR3.0							
		1,087.000	Local 84.675483	92,042.25	94.600000	102,830.20	10,787.95	1.13
			Base 92.872098	100,951.97	106.117577	115,349.81	14,397.84	0.10

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B0C2CQ902	ENGIE COMMON STOCK EUR1.0	4,711.000	Local 13.733375	64,697.93	13.280000	62,562.08	-2,135.85	0.68
			Base 15.062770	70,960.71	14.896844	70,179.03	-781.68	0.06
B0NJJ1901	EDF COMMON STOCK EUR.5	4,846.000	Local 11.266597	54,597.93	12.190000	59,072.74	4,474.81	0.65
			Base 13.282198	64,365.53	13.674136	66,264.86	1,899.33	0.06
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0	1,498.000	Local 60.779720	91,048.02	59.660000	89,370.68	-1,677.34	0.98
			Base 66.663218	99,861.50	66.923622	100,251.59	390.09	0.09
B15C55900	TOTAL SA COMMON STOCK EUR2.5	29,337.000	Local 47.874733	1,404,501.04	49.520000	1,452,768.24	48,267.20	15.91
			Base 53.002524	1,554,935.05	55.549074	1,629,643.19	74,708.14	1.45
B1Y9TB906	DANONE COMMON STOCK EUR.25	1,867.000	Local 65.491452	122,272.54	68.690000	128,244.23	5,971.69	1.40
			Base 71.831044	134,108.56	77.053027	143,858.00	9,749.44	0.13
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5	474.000	Local 102.786287	48,720.70	113.350000	53,727.90	5,007.20	0.59
			Base 112.736034	53,436.88	127.150395	60,269.29	6,832.41	0.05
FRANCE Total		76,173.000	Local	3,305,397.19		3,307,924.58	2,527.39	36.22
			Base	3,648,758.47		3,710,665.35	61,906.88	3.30
GERMANY								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK	1,664.000	Local 78.318858	130,322.58	49.760000	82,800.64	-47,521.94	0.91
			Base 85.900150	142,937.85	55.818294	92,881.64	-50,056.21	0.08
484628904	SAP SE COMMON STOCK	1,937.000	Local 92.919241	179,984.57	103.000000	199,511.00	19,526.43	2.18
			Base 101.913851	197,407.13	115.540280	223,801.52	26,394.39	0.20
494290901	E.ON SE COMMON STOCK	6,617.000	Local 7.138984	47,238.66	9.912000	65,587.70	18,349.04	0.72

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Holdings

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		Base	7.830039	51,811.37	11.118789	73,573.02	21,761.65	0.07
506921907	BAYER AG REG COMMON STOCK							
		2,237.000 Local	113.811806	254,597.01	57.600000	128,851.20	-125,745.81	1.41
		Base	124.828824	279,242.08	64.612817	144,538.87	-134,703.21	0.13
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE							
		729.000 Local	126.221687	92,015.61	91.000000	66,339.00	-25,676.61	0.73
		Base	138.439986	100,922.75	102.079276	74,415.79	-26,506.96	0.07
512067901	HEIDELBERGCEMENT AG COMMON STOCK							
		1,044.000 Local	88.348132	92,235.45	64.160000	66,983.04	-25,252.41	0.73
		Base	96.900259	101,163.87	71.971499	75,138.24	-26,025.63	0.07
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK							
		506.000 Local	83.999506	42,503.75	71.900000	36,381.40	-6,122.35	0.40
		Base	92.130692	46,618.13	80.653846	40,810.85	-5,807.28	0.04
523148906	ALLIANZ SE REG COMMON STOCK							
		516.000 Local	172.400019	88,958.41	198.280000	102,312.48	13,354.07	1.12
		Base	189.088391	97,569.61	222.420647	114,769.05	17,199.44	0.10
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK							
		511.000 Local	179.374618	91,660.43	211.000000	107,821.00	16,160.57	1.18
		Base	196.738141	100,533.19	236.689311	120,948.24	20,415.05	0.11
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK							
		1,542.000 Local	67.782244	104,520.22	52.250000	80,569.50	-23,950.72	0.88
		Base	74.343586	114,637.81	58.611453	90,378.86	-24,258.95	0.08
572797900	SIEMENS AG REG COMMON STOCK NPV							
		563.000 Local	131.983783	74,306.87	95.940000	54,014.22	-20,292.65	0.59
		Base	144.759840	81,499.79	107.620723	60,590.47	-20,909.32	0.05
573467909	1+1 DRILLISCH AG COMMON STOCK							
		1,331.000 Local	67.689527	90,094.76	31.740000	42,245.94	-47,848.82	0.46
		Base	79.799219	106,212.76	35.604354	47,389.40	-58,823.36	0.04
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
		18,439.000 Local	14.716475	271,357.09	14.795000	272,805.01	1,447.92	2.99

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		Base	17.115700	315,596.40	16.596296	306,019.10	-9,577.30	0.27
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
		2,049.000 Local	18.664080	38,242.70	17.685000	36,236.57	-2,006.13	0.40
		Base	20.470766	41,944.60	19.838154	40,648.38	-1,296.22	0.04
ACI0054Q2	BASF SE COMMON STOCK							
		1,931.000 Local	90.152553	174,084.58	65.530000	126,538.43	-47,546.15	1.39
		Base	98.879347	190,936.02	73.508296	141,944.52	-48,991.50	0.13
ACI0YTV75	LINDE PLC COMMON STOCK EUR.001							
		1,400.000 Local	138.264421	193,570.19	156.000000	218,400.00	24,829.81	2.39
		Base	156.494636	219,092.49	174.993045	244,990.26	25,897.77	0.22
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK							
		3,839.000 Local	32.266603	123,871.49	43.230000	165,959.97	42,088.48	1.82
		Base	35.390018	135,862.28	48.493265	186,165.64	50,303.36	0.17
BBJPFY900	VONOVIA SE COMMON STOCK							
		5,002.000 Local	33.978353	169,959.72	46.220000	231,192.44	61,232.72	2.53
		Base	37.267467	186,411.87	51.847298	259,340.19	72,928.32	0.23
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
		3,226.000 Local	28.887148	93,189.94	36.140000	116,587.64	23,397.70	1.28
		Base	31.683431	102,210.75	40.540055	130,782.22	28,571.47	0.12
GERMANY Total		55,083.000 Local		2,352,714.03		2,201,137.18	-151,576.85	24.10
		Base		2,612,610.75		2,469,126.26	-143,484.49	2.19
ITALY								
714456902	ENEL SPA COMMON STOCK EUR1.							
		25,810.000 Local	4.500564	116,159.55	5.704000	147,220.24	31,060.69	1.61
		Base	4.936220	127,403.83	6.398464	165,144.35	37,740.52	0.15
714505906	ENI SPA COMMON STOCK							
		29,338.000 Local	14.287941	419,179.61	15.754000	462,190.85	43,011.24	5.06
		Base	15.671018	459,756.32	17.672054	518,462.72	58,706.40	0.46
725147904	SNAM SPA COMMON STOCK							

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		32,109.000	Local 4.145095	133,094.87	4.579000	147,027.11	13,932.24	1.61
			Base 4.546342	145,978.49	5.136495	164,927.70	18,949.21	0.15
753851906	TENARIS SA COMMON STOCK USD1.	7,437.000	Local 13.982498	103,987.84	12.515000	93,074.06	-10,913.78	1.02
			Base 15.336008	114,053.89	14.038705	104,405.85	-9,648.04	0.09
763439908	TELECOM ITALIA SPA COMMON STOCK	118,763.000	Local 0.862855	102,475.29	0.554400	65,842.21	-36,633.08	0.72
			Base 0.946380	112,394.93	0.621898	73,858.52	-38,536.41	0.07
B01BN5908	TERNA SPA COMMON STOCK EUR.22	19,530.000	Local 4.755490	92,874.72	5.648000	110,305.44	17,430.72	1.21
			Base 5.215823	101,865.02	6.335646	123,735.16	21,870.14	0.11
ITALY Total		232,987.000	Local Base	967,771.88 1,061,452.48		1,025,659.91 1,150,534.30	57,888.03 89,081.82	11.23 1.02
NETHERLANDS (THE)								
580942902	VOPAK COMMON STOCK EUR.5	2,162.000	Local 41.599394	89,937.89	42.660000	92,230.92	2,293.03	1.01
			Base 45.626230	98,643.91	47.853867	103,460.06	4,816.15	0.09
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04	36,544.000	Local 2.728752	99,719.53	2.826000	103,273.34	3,553.81	1.13
			Base 2.992897	109,372.41	3.170066	115,846.90	6,474.49	0.10
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	2,844.000	Local 32.659617	92,883.95	36.315000	103,279.86	10,395.91	1.13
			Base 35.821076	101,875.14	40.736362	115,854.21	13,979.07	0.10
779255900	HEINEKEN NV COMMON STOCK EUR1.6	1,090.000	Local 83.254514	90,747.42	94.080000	102,547.20	11,799.78	1.12
			Base 91.313578	99,531.80	105.534267	115,032.35	15,500.55	0.10
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09	869.000	Local 122.860748	106,765.99	167.200000	145,296.80	38,530.81	1.59
			Base 134.753705	117,100.97	187.556648	162,986.73	45,885.76	0.14

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B12T3J908	UNILEVER NV CVA DUTCH CERT EUR.16							
		2,387.000	Local 48.198969	115,050.94	51.780000	123,598.86	8,547.92	1.35
			Base 52.864642	126,187.90	58.084230	138,647.06	12,459.16	0.12
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		4,807.000	Local 19.011693	91,389.21	23.725000	114,046.08	22,656.87	1.25
			Base 20.852030	100,235.71	26.613526	127,931.22	27,695.51	0.11
BFYM46904	UNIBAIL RODAMCO WESTFIELD REIT EUR.5							
		1,383.000	Local 229.771721	317,774.29	146.140000	202,111.62	-115,662.67	2.21
			Base 252.013695	348,534.94	163.932587	226,718.77	-121,816.17	0.20
NETHERLANDS (THE) Total		52,086.000	Local	1,004,269.22		986,384.68	-17,884.54	10.80
			Base	1,101,482.78		1,106,477.30	4,994.52	0.98
PORTUGAL								
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
		7,992.000	Local 13.972832	111,670.87	14.280000	114,125.76	2,454.89	1.25
			Base 15.325405	122,480.64	16.018594	128,020.60	5,539.96	0.11
PORTUGAL Total		7,992.000	Local	111,670.87		114,125.76	2,454.89	1.25
			Base	122,480.64		128,020.60	5,539.96	0.11
SPAIN								
527178909	ENDESA SA COMMON STOCK EUR1.2							
		1,818.000	Local 22.321342	40,580.20	22.740000	41,341.32	761.12	0.45
			Base 24.482057	44,508.38	25.508602	46,374.64	1,866.26	0.04
566935904	REPSOL SA COMMON STOCK EUR1.							
		14,259.000	Local 14.461040	206,199.97	15.260000	217,592.34	11,392.37	2.38
			Base 15.860873	226,160.19	17.117909	244,084.27	17,924.08	0.22
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		24,753.000	Local 10.392957	257,256.86	7.469000	184,880.16	-72,376.70	2.02
			Base 11.398998	282,159.40	8.378353	207,389.37	-74,770.03	0.18
738307909	ENAGAS SA COMMON STOCK EUR1.5							

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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
		3,934.000	Local 24.866614	97,825.26	25.940000	102,047.96	4,222.70	1.12
			Base 27.273709	107,294.77	29.098203	114,472.33	7,177.56	0.10
B288C9908	IBERDROLA SA COMMON STOCK EUR.75	21,261.000	Local 6.789026	144,341.48	7.826000	166,388.59	22,047.11	1.82
			Base 7.446205	158,313.77	8.778818	186,646.45	28,332.68	0.17
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01	700.000	Local 50.505757	35,354.03	71.400000	49,980.00	14,625.97	0.55
			Base 55.394729	38,776.31	80.092971	56,065.08	17,288.77	0.05
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5	5,051.000	Local 18.829758	95,109.11	19.000000	95,969.00	859.89	1.05
			Base 20.652485	104,315.70	21.313255	107,653.25	3,337.55	0.10
SPAIN Total		71,776.000	Local Base	876,666.91 961,528.52		858,199.37 962,685.39	-18,467.54 1,156.87	9.40 0.86
UNITED KINGDOM								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125	1,176.000	Local 80.129022	94,231.73	99.000000	116,424.00	22,192.27	1.27
			Base 87.885536	103,353.39	111.053279	130,598.66	27,245.27	0.12
UNITED KINGDOM Total		1,176.000	Local Base	94,231.73 103,353.39		116,424.00 130,598.66	22,192.27 27,245.27	1.27 0.12
EURO CURRENCY Total		506,734.000	Local Base	9,168,861.52 10,111,961.17		9,121,440.13 10,231,978.09	-47,421.39 120,016.92	99.87 9.09
HONG KONG DOLLAR							Exchange Rate:	7.849950
607355906	CHINA MOBILE LTD COMMON STOCK	32,000.000	Local 81.076433	2,594,445.85	80.000000	2,560,000.00	-34,445.85	4.48
			Base 10.394802	332,633.66	10.191148	326,116.73	-6,516.93	0.29
609701909	CLP HOLDINGS LTD COMMON STOCK							

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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
		52,500.000	Local 80.925784	4,248,603.68	91.000000	4,777,500.00	528,896.32	8.36
			Base 10.343670	543,042.70	11.592431	608,602.60	65,559.90	0.54
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1	6,500.000	Local 81.929046	532,538.80	68.800000	447,200.00	-85,338.80	0.78
			Base 10.496995	68,230.47	8.764387	56,968.52	-11,261.95	0.05
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK	38,000.000	Local 11.154774	423,881.43	14.600000	554,800.00	130,918.57	0.97
			Base 1.433011	54,454.43	1.859884	70,675.61	16,221.18	0.06
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK	44,000.000	Local 22.435325	987,154.29	29.800000	1,311,200.00	324,045.71	2.30
			Base 2.882180	126,815.94	3.796203	167,032.91	40,216.97	0.15
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1	24,000.000	Local 20.532329	492,775.89	35.200000	844,800.00	352,024.11	1.48
			Base 2.637710	63,305.03	4.484105	107,618.52	44,313.49	0.10
619615008	CITIC LTD COMMON STOCK	79,000.000	Local 11.316810	894,028.01	11.720000	925,880.00	31,851.99	1.62
			Base 1.453827	114,852.36	1.493003	117,947.25	3,094.89	0.10
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0	96,000.000	Local 5.288327	507,679.40	5.090000	488,640.00	-19,039.40	0.86
			Base 0.679371	65,219.63	0.648412	62,247.53	-2,972.10	0.06
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK	9,500.000	Local 219.195151	2,082,353.93	273.600000	2,599,200.00	516,846.07	4.55
			Base 27.990205	265,906.95	34.853725	331,110.39	65,203.44	0.29
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	98,000.000	Local 6.159699	603,650.46	6.190000	606,620.00	2,969.54	1.06
			Base 0.791313	77,548.67	0.788540	77,276.93	-271.74	0.07
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1	12,000.000	Local 41.858062	502,296.74	75.900000	910,800.00	408,503.26	1.59
			Base 5.377345	64,528.14	9.668851	116,026.22	51,498.08	0.10
640837001	HANG SENG BANK LTD COMMON STOCK							

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STATE STREET

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		7,500.000	Local 195.307583	1,464,806.87	193.700000	1,452,750.00	-12,056.87	2.54
			Base 24.882165	186,616.24	24.675316	185,064.87	-1,551.37	0.16
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK	45,000.000	Local 61.317796	2,759,300.83	54.450000	2,450,250.00	-309,050.83	4.29
			Base 7.842543	352,914.44	6.936350	312,135.75	-40,778.69	0.28
643655004	HONG KONG + CHINA GAS COMMON STOCK	282,890.000	Local 14.002968	3,961,299.48	18.820000	5,323,989.80	1,362,690.32	9.32
			Base 1.789217	506,151.67	2.397467	678,219.58	172,067.91	0.60
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	17,200.000	Local 20.882905	359,185.97	27.600000	474,720.00	115,534.03	0.83
			Base 2.673388	45,982.28	3.515946	60,474.27	14,491.99	0.05
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK	16,000.000	Local 62.197957	995,167.31	53.450000	855,200.00	-139,967.31	1.50
			Base 7.924013	126,784.21	6.808961	108,943.37	-17,840.84	0.10
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	18,000.000	Local 29.145902	524,626.23	37.000000	666,000.00	141,373.77	1.17
			Base 3.734261	67,216.69	4.713406	84,841.30	17,624.61	0.08
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK	24,000.000	Local 32.401041	777,624.98	32.500000	780,000.00	2,375.02	1.37
			Base 4.162438	99,898.51	4.140154	99,363.69	-534.82	0.09
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK	48,000.000	Local 13.862859	665,417.21	11.800000	566,400.00	-99,017.21	0.99
			Base 1.780909	85,483.61	1.503194	72,153.33	-13,330.28	0.06
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK	7,000.000	Local 118.987404	832,911.83	134.700000	942,900.00	109,988.17	1.65
			Base 15.285857	107,001.00	17.159345	120,115.41	13,114.41	0.11
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK	38,000.000	Local 11.478082	436,167.12	15.160000	576,080.00	139,912.88	1.01
			Base 1.474545	56,032.72	1.931222	73,386.45	17,353.73	0.07
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK							

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		18,000.000	Local Base	25.239763 3.233794	454,315.73 58,208.29	33.050000 4.210218	594,900.00 75,783.92	140,584.27 17,575.63	1.04 0.07
B00G0S903	CNOOC LTD COMMON STOCK	86,000.000	Local Base	8.853941 1.137432	761,438.90 97,819.15	14.700000 1.872623	1,264,200.00 161,045.61	502,761.10 63,226.46	2.21 0.14
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	84,000.000	Local Base	4.178659 0.536816	351,007.34 45,092.58	7.160000 0.912108	601,440.00 76,617.05	250,432.66 31,524.47	1.05 0.07
B0190C903	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	19,000.000	Local Base	51.981894 6.621939	987,655.98 125,816.85	52.750000 6.719788	1,002,250.00 127,675.97	14,594.02 1,859.12	1.75 0.11
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	24,000.000	Local Base	21.483835 2.752573	515,612.04 66,061.76	29.200000 3.719769	700,800.00 89,274.45	185,187.96 23,212.69	1.23 0.08
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	8,500.000	Local Base	43.218098 5.552064	367,353.83 47,192.54	87.900000 11.197524	747,150.00 95,178.95	379,796.17 47,986.41	1.31 0.08
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	130,000.000	Local Base	5.869243 0.753999	763,001.56 98,019.89	4.850000 0.617838	630,500.00 80,318.98	-132,501.56 -17,700.91	1.10 0.07
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	34,500.000	Local Base	18.328865 2.354639	632,345.85 81,235.06	17.900000 2.280269	617,550.00 78,669.29	-14,795.85 -2,565.77	1.08 0.07
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	122,000.000	Local Base	6.259860 0.804180	763,702.97 98,110.00	6.730000 0.857330	821,060.00 104,594.30	57,357.03 6,484.30	1.44 0.09
B0PB4M906	LINK REIT REIT	8,500.000	Local Base	56.211412 7.221265	477,797.00 61,380.75	91.800000 11.694342	780,300.00 99,401.91	302,503.00 38,021.16	1.37 0.09
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0								

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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	
		205,000.000	Local Base	3.705837 0.476075	759,696.66 97,595.33	3.560000 0.453506	729,800.00 92,968.75	-29,896.66 -4,626.58	1.28 0.08
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	127,000.000	Local Base	5.007885 0.643344	636,001.40 81,704.66	5.750000 0.732489	730,250.00 93,026.07	94,248.60 11,321.41	1.28 0.08
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	53,000.000	Local Base	6.843738 0.879189	362,718.13 46,597.01	12.260000 1.561793	649,780.00 82,775.05	287,061.87 36,178.04	1.14 0.07
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0	19,600.000	Local Base	34.053634 4.374740	667,451.23 85,744.91	32.700000 4.165632	640,920.00 81,646.38	-26,531.23 -4,098.53	1.12 0.07
B4TX8S909	AIA GROUP LTD COMMON STOCK	60,000.000	Local Base	62.579868 7.995968	3,754,792.10 479,758.09	78.150000 9.955477	4,689,000.00 597,328.65	934,207.90 117,570.56	8.21 0.53
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005	77,000.000	Local Base	9.920299 1.274423	763,863.03 98,130.56	12.620000 1.607654	971,740.00 123,789.32	207,876.97 25,658.76	1.70 0.11
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	22,000.000	Local Base	27.793785 3.558105	611,463.26 78,278.32	39.100000 4.980923	860,200.00 109,580.32	248,736.74 31,302.00	1.51 0.10
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01	19,600.000	Local Base	43.368300 5.525117	850,018.68 108,292.29	39.450000 5.025510	773,220.00 98,499.99	-76,798.68 -9,792.30	1.35 0.09
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01	30,000.000	Local Base	14.202362 1.821540	426,070.85 54,646.19	26.100000 3.324862	783,000.00 99,745.86	356,929.15 45,099.67	1.37 0.09
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1	11,000.000	Local Base	40.983414 5.264983	450,817.55 57,914.81	58.450000 7.445907	642,950.00 81,904.98	192,132.45 23,990.17	1.13 0.07
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005								

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		107,500.000	Local Base	7.511829 0.957006	807,521.63 102,878.17	8.020000 1.021663	862,150.00 109,828.73	54,628.37 6,950.56	1.51 0.10
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001	110,000.000	Local Base	6.860807 0.881382	754,688.77 96,951.98	8.400000 1.070071	924,000.00 117,707.76	169,311.23 20,755.78	1.62 0.10
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	5,200.000	Local Base	243.583569 31.292250	1,266,634.56 162,719.70	361.000000 45.987554	1,877,200.00 239,135.28	610,565.44 76,415.58	3.29 0.21
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	23,500.000	Local Base	89.764777 11.471835	2,109,472.26 269,588.13	82.450000 10.503252	1,937,575.00 246,826.41	-171,897.26 -22,761.72	3.39 0.22
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	11,000.000	Local Base	68.043564 8.741296	748,479.20 96,154.26	64.450000 8.210243	708,950.00 90,312.68	-39,529.20 -5,841.58	1.24 0.08
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	13,500.000	Local Base	56.088312 7.205451	757,192.21 97,273.59	69.800000 8.891776	942,300.00 120,038.98	185,107.79 22,765.39	1.65 0.11
BZ3C3R901	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.000025	5,500.000	Local Base	70.010253 8.920322	385,056.39 49,061.77	76.350000 9.726177	419,925.00 53,493.97	34,868.61 4,432.20	0.74 0.05
HONG KONG DOLLAR Total		2,429,990.000	Local Base		48,832,085.42 6,252,845.99		57,018,039.80 7,263,490.84	8,185,954.38 1,010,644.85	99.82 6.45
INDONESIAN RUPIAH							Exchange Rate:	14,240.000000	
623084902	UNITED TRACTORS TBK PT COMMON STOCK IDR250.0	25,700.000	Local Base	33,142.698988 2.439205	851,767,364.00 62,687.57	27,050.000000 1.899579	695,185,000.00 48,819.17	-156,582,364.00 -13,868.40	22.22 0.04
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.	146,400.000	Local	8,771.161762	1,284,098,082.00	7,325.000000	1,072,380,000.00	-211,718,082.00	34.28

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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	0.658002	96,331.44	0.514396	75,307.58	-21,023.86	0.07	
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.								
		322,800.000	Local	4,357.364424	1,406,557,236.00	3,950.000000	1,275,060,000.00	-131,497,236.00	40.76
			Base	0.326884	105,518.17	0.277388	89,540.73	-15,977.44	0.08
INDONESIAN RUPIAH Total									
		494,900.000	Local		3,542,422,682.00		3,042,625,000.00	-499,797,682.00	97.26
			Base		264,537.18		213,667.48	-50,869.70	0.19
JAPANESE YEN							Exchange Rate:	110.830000	
601090004	AJINOMOTO CO INC COMMON STOCK								
		5,200.000	Local	2,219.109038	11,539,367.00	1,769.000000	9,198,800.00	-2,340,567.00	0.31
			Base	19.621637	102,032.51	15.961382	82,999.19	-19,033.32	0.07
602150005	ALPS ALPINE CO LTD COMMON STOCK								
		4,400.000	Local	2,751.375000	12,106,050.00	2,310.000000	10,164,000.00	-1,942,050.00	0.34
			Base	25.006816	110,029.99	20.842732	91,708.02	-18,321.97	0.08
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
		5,900.000	Local	4,786.154576	28,238,312.00	4,930.000000	29,087,000.00	848,688.00	0.98
			Base	42.523680	250,889.71	44.482541	262,446.99	11,557.28	0.23
605460005	ASAHI KASEI CORP COMMON STOCK								
		18,500.000	Local	1,256.452216	23,244,366.00	1,142.000000	21,127,000.00	-2,117,366.00	0.71
			Base	11.272058	208,533.08	10.304069	190,625.28	-17,907.80	0.17
608484903	YAHOO JAPAN CORP COMMON STOCK								
		34,100.000	Local	317.158475	10,815,104.00	271.000000	9,241,100.00	-1,574,004.00	0.31
			Base	2.799404	95,459.68	2.445186	83,380.85	-12,078.83	0.07
612528901	TREND MICRO INC COMMON STOCK								
		1,900.000	Local	6,273.134737	11,918,956.00	5,390.000000	10,241,000.00	-1,677,956.00	0.34
			Base	57.015542	108,329.53	48.633042	92,402.78	-15,926.75	0.08
612927905	NTT DOCOMO INC COMMON STOCK								
		23,000.000	Local	2,759.035304	63,457,812.00	2,451.500000	56,384,500.00	-7,073,312.00	1.89
			Base	24.733559	568,871.86	22.119462	508,747.63	-60,124.23	0.45

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613210004	BRIDGESTONE CORP COMMON STOCK							
		2,400.000	Local 4,786.392083	11,487,341.00	4,266.000000	10,238,400.00	-1,248,941.00	0.34
			Base 42.321871	101,572.49	38.491383	92,379.32	-9,193.17	0.08
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK							
		1,200.000	Local 9,414.705000	11,297,646.00	9,340.000000	11,208,000.00	-89,646.00	0.38
			Base 85.568783	102,682.54	84.273211	101,127.85	-1,554.69	0.09
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK							
		2,300.000	Local 4,357.177391	10,021,508.00	2,811.000000	6,465,300.00	-3,556,208.00	0.22
			Base 38.612057	88,807.73	25.363169	58,335.29	-30,472.44	0.05
617232004	CANON INC COMMON STOCK							
		4,900.000	Local 3,795.896939	18,599,895.00	3,213.000000	15,743,700.00	-2,856,195.00	0.53
			Base 33.563792	164,462.58	28.990346	142,052.69	-22,409.89	0.13
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK							
		600.000	Local 19,019.505000	11,411,703.00	25,710.000000	15,426,000.00	4,014,297.00	0.52
			Base 168.172817	100,903.69	231.976902	139,186.14	38,282.45	0.12
619446909	KOSE CORP COMMON STOCK							
		400.000	Local 17,058.525000	6,823,410.00	20,330.000000	8,132,000.00	1,308,590.00	0.27
			Base 151.167750	60,467.10	183.434088	73,373.64	12,906.54	0.07
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK							
		20,000.000	Local 1,574.236700	31,484,734.00	1,728.500000	34,570,000.00	3,085,266.00	1.16
			Base 14.137827	282,756.53	15.595958	311,919.16	29,162.63	0.28
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK							
		9,100.000	Local 1,226.612967	11,162,178.00	1,381.000000	12,567,100.00	1,404,922.00	0.42
			Base 10.845864	98,697.36	12.460525	113,390.78	14,693.42	0.10
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK							
		2,800.000	Local 4,112.055000	11,513,754.00	7,610.000000	21,308,000.00	9,794,246.00	0.71
			Base 36.359300	101,806.04	68.663719	192,258.41	90,452.37	0.17
624899902	KDDI CORP COMMON STOCK							
		30,700.000	Local 3,015.509967	92,576,156.00	2,385.000000	73,219,500.00	-19,356,656.00	2.46
			Base 27.034265	829,951.93	21.519444	660,646.94	-169,304.99	0.59

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625054002	DAICEL CORP COMMON STOCK		10,000.000	Local	1,190.595000	11,905,950.00	1,202.000000	12,020,000.00	114,050.00	0.40
				Base	10.821132	108,211.32	10.845439	108,454.39	243.07	0.10
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK		1,000.000	Local	11,230.613000	11,230,613.00	12,970.000000	12,970,000.00	1,739,387.00	0.44
				Base	99.302470	99,302.47	117.026076	117,026.08	17,723.61	0.10
625086004	SUMITOMO DAINIPPON PHARMA CO COMMON STOCK		2,700.000	Local	3,611.804815	9,751,873.00	2,737.000000	7,389,900.00	-2,361,973.00	0.25
				Base	31.879648	86,075.05	24.695480	66,677.79	-19,397.26	0.06
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK		3,300.000	Local	3,528.763636	11,644,920.00	3,519.000000	11,612,700.00	-32,220.00	0.39
				Base	31.201767	102,965.83	31.751331	104,779.39	1,813.56	0.09
629854902	EAST JAPAN RAILWAY CO COMMON STOCK		1,100.000	Local	10,315.155455	11,346,671.00	10,680.000000	11,748,000.00	401,329.00	0.39
				Base	91.207882	100,328.67	96.363800	106,000.18	5,671.51	0.09
630720001	EISAI CO LTD COMMON STOCK		3,800.000	Local	6,762.116053	25,696,041.00	6,213.000000	23,609,400.00	-2,086,641.00	0.79
				Base	60.569511	230,164.14	56.058829	213,023.55	-17,140.59	0.19
633127006	FAMILYMART UNY HOLDINGS CO L COMMON STOCK		4,000.000	Local	1,625.812500	6,503,250.00	2,821.000000	11,284,000.00	4,780,750.00	0.38
				Base	14.375635	57,502.54	25.453397	101,813.59	44,311.05	0.09
633243902	FAST RETAILING CO LTD COMMON STOCK		300.000	Local	50,075.023333	15,022,507.00	52,030.000000	15,609,000.00	586,493.00	0.52
				Base	455.124033	136,537.21	469.457728	140,837.32	4,300.11	0.13
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK		53,100.000	Local	680.470565	36,132,987.00	550.000000	29,205,000.00	-6,927,987.00	0.98
				Base	6.107887	324,328.78	4.962555	263,511.68	-60,817.10	0.23
635640006	SUBARU CORP COMMON STOCK		2,600.000	Local	4,258.128077	11,071,133.00	2,522.500000	6,558,500.00	-4,512,633.00	0.22
				Base	37.650896	97,892.33	22.760083	59,176.22	-38,716.11	0.05

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635652001	FUJIFILM HOLDINGS CORP COMMON STOCK							
		2,800.000	Local 4,270.133929	11,956,375.00	5,034.000000	14,095,200.00	2,138,825.00	0.47
			Base 37.757054	105,719.75	45.420915	127,178.56	21,458.81	0.11
635693005	FANUC CORP COMMON STOCK							
		1,000.000	Local 22,588.788000	22,588,788.00	18,880.000000	18,880,000.00	-3,708,788.00	0.63
			Base 202.435180	202,435.18	170.350988	170,350.99	-32,084.19	0.15
635694003	FUJITSU LTD COMMON STOCK							
		1,100.000	Local 7,927.961818	8,720,758.00	7,986.000000	8,784,600.00	63,842.00	0.29
			Base 70.100018	77,110.02	72.056302	79,261.93	2,151.91	0.07
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK							
		2,600.000	Local 4,607.302308	11,978,986.00	4,280.000000	11,128,000.00	-850,986.00	0.37
			Base 41.875050	108,875.13	38.617703	100,406.03	-8,469.10	0.09
642155907	RESONA HOLDINGS INC COMMON STOCK							
		18,800.000	Local 615.607606	11,573,423.00	479.700000	9,018,360.00	-2,555,063.00	0.30
			Base 5.595161	105,189.03	4.328250	81,371.11	-23,817.92	0.07
642890008	HISAMITSU PHARMACEUTICAL CO COMMON STOCK							
		1,300.000	Local 9,674.834615	12,577,285.00	5,090.000000	6,617,000.00	-5,960,285.00	0.22
			Base 87.933054	114,312.97	45.926193	59,704.05	-54,608.92	0.05
642910004	HITACHI LTD COMMON STOCK							
		7,000.000	Local 3,500.892429	24,506,247.00	3,585.000000	25,095,000.00	588,753.00	0.84
			Base 31.370867	219,596.07	32.346837	226,427.86	6,831.79	0.20
642912000	HITACHI CHEMICAL CO LTD COMMON STOCK							
		5,200.000	Local 2,242.120385	11,659,026.00	2,452.000000	12,750,400.00	1,091,374.00	0.43
			Base 20.378281	105,967.06	22.123974	115,044.66	9,077.60	0.10
642920003	HITACHI METALS LTD COMMON STOCK							
		5,900.000	Local 1,142.571017	6,741,169.00	1,286.000000	7,587,400.00	846,231.00	0.25
			Base 10.384649	61,269.43	11.603356	68,459.80	7,190.37	0.06
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK							
		2,800.000	Local 4,017.007500	11,247,621.00	3,976.000000	11,132,800.00	-114,821.00	0.37
			Base 35.518879	99,452.86	35.874763	100,449.34	996.48	0.09

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643514003	HONDA MOTOR CO LTD COMMON STOCK								
	6,900.000	Local		3,349.920435	23,114,451.00	2,995.000000	20,665,500.00	-2,448,951.00	0.69
		Base		30.050259	207,346.79	27.023369	186,461.25	-20,885.54	0.17
644146003	AIR WATER INC COMMON STOCK								
	5,800.000	Local		2,015.006897	11,687,040.00	1,604.000000	9,303,200.00	-2,383,840.00	0.31
		Base		18.314083	106,221.68	14.472616	83,941.17	-22,280.51	0.07
644150005	HOYA CORP COMMON STOCK								
	5,400.000	Local		5,877.826296	31,740,262.00	7,309.000000	39,468,600.00	7,728,338.00	1.32
		Base		52.542035	283,726.99	65.947848	356,118.38	72,391.39	0.32
646780007	ITOCHU CORP COMMON STOCK								
	6,800.000	Local		1,641.320294	11,160,978.00	2,002.500000	13,617,000.00	2,456,022.00	0.46
		Base		14.512757	98,686.75	18.068213	122,863.85	24,177.10	0.11
647098003	JSR CORP COMMON STOCK								
	6,400.000	Local		1,859.929375	11,903,548.00	1,716.000000	10,982,400.00	-921,148.00	0.37
		Base		16.904606	108,189.48	15.483172	99,092.30	-9,097.18	0.09
647453901	JAPAN TOBACCO INC COMMON STOCK								
	12,300.000	Local		3,524.981057	43,357,267.00	2,745.000000	33,763,500.00	-9,593,767.00	1.13
		Base		31.469059	387,069.42	24.767662	304,642.24	-82,427.18	0.27
648004000	AEON CO LTD COMMON STOCK								
	8,200.000	Local		1,704.351707	13,975,684.00	2,316.500000	18,995,300.00	5,019,616.00	0.64
		Base		15.070089	123,574.73	20.901380	171,391.32	47,816.59	0.15
648336006	KANEKA CORP COMMON STOCK								
	2,400.000	Local		5,132.565000	12,318,156.00	4,145.000000	9,948,000.00	-2,370,156.00	0.33
		Base		46.649079	111,957.79	37.399621	89,759.09	-22,198.70	0.08
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK								
	23,600.000	Local		1,560.345424	36,824,152.00	1,632.000000	38,515,200.00	1,691,048.00	1.29
		Base		14.026405	331,023.16	14.725255	347,516.02	16,492.86	0.31
648374007	KANSAI PAINT CO LTD COMMON STOCK								
	5,400.000	Local		2,196.097407	11,858,926.00	2,111.000000	11,399,400.00	-459,526.00	0.38
		Base		19.959985	107,783.92	19.047189	102,854.82	-4,929.10	0.09

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648380004	KAO CORP COMMON STOCK		5,900.000	7,008.502373	41,350,164.00	8,718.000000	51,436,200.00	10,086,036.00	1.73
				62.566851	369,144.42	78.661012	464,099.97	94,955.55	0.41
649080009	KIKKOMAN CORP COMMON STOCK		2,800.000	4,632.315000	12,970,482.00	5,430.000000	15,204,000.00	2,233,518.00	0.51
				41.050246	114,940.69	48.993955	137,183.07	22,242.38	0.12
649099009	KEYENCE CORP COMMON STOCK		800.000	56,504.905000	45,203,924.00	68,970.000000	55,176,000.00	9,972,076.00	1.85
				504.749250	403,799.40	622.304430	497,843.54	94,044.14	0.44
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK		12,900.000	2,436.884496	31,435,810.00	2,642.500000	34,088,250.00	2,652,440.00	1.14
				21.639108	279,144.49	23.842822	307,572.41	28,427.92	0.27
649602000	KOBEL STEEL LTD COMMON STOCK		10,800.000	1,095.547500	11,831,913.00	831.000000	8,974,800.00	-2,857,113.00	0.30
				9.957259	107,538.40	7.497970	80,978.07	-26,560.33	0.07
649658002	KOMATSU LTD COMMON STOCK		5,900.000	3,131.276610	18,474,532.00	2,570.500000	15,165,950.00	-3,308,582.00	0.51
				27.885392	164,523.81	23.193179	136,839.75	-27,684.06	0.12
649670007	KONICA MINOLTA INC COMMON STOCK		11,600.000	1,041.520431	12,081,637.00	1,089.000000	12,632,400.00	550,763.00	0.42
				9.466216	109,808.11	9.825859	113,979.97	4,171.86	0.10
649750007	KUBOTA CORP COMMON STOCK		6,300.000	1,790.895079	11,282,639.00	1,599.500000	10,076,850.00	-1,205,789.00	0.34
				15.835316	99,762.49	14.432013	90,921.68	-8,840.81	0.08
649766003	KURARAY CO LTD COMMON STOCK		6,200.000	1,840.920000	11,413,704.00	1,408.000000	8,729,600.00	-2,684,104.00	0.29
				16.277642	100,921.38	12.704141	78,765.68	-22,155.70	0.07
649926003	KYOCERA CORP COMMON STOCK		1,700.000	6,602.299412	11,223,909.00	6,500.000000	11,050,000.00	-173,909.00	0.37
				58.378347	99,243.19	58.648380	99,702.25	459.06	0.09

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649955002	KYOWA HAKKO KIRIN CO LTD COMMON STOCK							
		5,700.000	Local 1,991.995439	11,354,374.00	2,410.000000	13,737,000.00	2,382,626.00	0.46
			Base 17.613470	100,396.78	21.745015	123,946.58	23,549.80	0.11
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK							
		8,900.000	Local 1,270.635056	11,308,652.00	1,307.000000	11,632,300.00	323,648.00	0.39
			Base 11.235112	99,992.50	11.792836	104,956.24	4,963.74	0.09
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK							
		2,300.000	Local 4,872.435217	11,206,601.00	5,362.000000	12,332,600.00	1,125,999.00	0.41
			Base 43.082674	99,090.15	48.380402	111,274.93	12,184.78	0.10
654379908	JFE HOLDINGS INC COMMON STOCK							
		9,000.000	Local 2,067.333111	18,605,998.00	1,878.500000	16,906,500.00	-1,699,498.00	0.57
			Base 18.603153	167,428.38	16.949382	152,544.44	-14,883.94	0.14
655580009	MAKITA CORP COMMON STOCK							
		2,400.000	Local 5,032.515000	12,078,036.00	3,855.000000	9,252,000.00	-2,826,036.00	0.31
			Base 45.739742	109,775.38	34.783001	83,479.20	-26,296.18	0.07
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK							
		6,200.000	Local 4,370.200000	27,095,240.00	3,876.000000	24,031,200.00	-3,064,040.00	0.81
			Base 39.264173	243,437.87	34.972480	216,829.38	-26,608.49	0.19
656946001	MARUBENI CORP COMMON STOCK							
		14,000.000	Local 851.425500	11,919,957.00	765.000000	10,710,000.00	-1,209,957.00	0.36
			Base 7.738473	108,338.62	6.902463	96,634.49	-11,704.13	0.09
657270005	PANASONIC CORP COMMON STOCK							
		8,300.000	Local 1,377.188193	11,430,662.00	954.200000	7,919,860.00	-3,510,802.00	0.27
			Base 12.177269	101,071.33	8.609582	71,459.53	-29,611.80	0.06
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK							
		53,700.000	Local 210.004953	11,277,266.00	171.300000	9,198,810.00	-2,078,456.00	0.31
			Base 1.856890	99,714.98	1.545610	82,999.28	-16,715.70	0.07
659517908	MISUMI GROUP INC COMMON STOCK							
		3,900.000	Local 3,096.547436	12,076,535.00	2,752.000000	10,732,800.00	-1,343,735.00	0.36
			Base 28.144036	109,761.74	24.830822	96,840.21	-12,921.53	0.09

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659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK	5,300.000	Local 2,279.639245	12,082,088.00	2,005.500000	10,629,150.00	-1,452,938.00	0.36
			Base 20.156853	106,831.32	18.095281	95,904.99	-10,926.33	0.09
659678007	MITSUBISHI CORP COMMON STOCK	4,500.000	Local 2,463.731333	11,086,791.00	3,074.000000	13,833,000.00	2,746,209.00	0.46
			Base 21.784618	98,030.78	27.736173	124,812.78	26,782.00	0.11
659692008	MITSUBISHI GAS CHEMICAL CO COMMON STOCK	4,500.000	Local 2,553.276000	11,489,742.00	1,579.000000	7,105,500.00	-4,384,242.00	0.24
			Base 23.206327	104,428.47	14.247045	64,111.70	-40,316.77	0.06
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK	6,900.000	Local 1,665.332319	11,490,793.00	1,422.500000	9,815,250.00	-1,675,543.00	0.33
			Base 14.725075	101,603.02	12.834972	88,561.31	-13,041.71	0.08
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK	3,000.000	Local 4,066.032000	12,198,096.00	4,598.000000	13,794,000.00	1,595,904.00	0.46
			Base 36.955527	110,866.58	41.486962	124,460.89	13,594.31	0.11
659708002	MITSUBISHI MATERIALS CORP COMMON STOCK	1,900.000	Local 3,026.512105	5,750,373.00	2,922.000000	5,551,800.00	-198,573.00	0.19
			Base 27.507500	52,264.25	26.364703	50,092.94	-2,171.31	0.04
659730006	MITSUI + CO LTD COMMON STOCK	6,900.000	Local 1,617.808551	11,162,879.00	1,718.500000	11,857,650.00	694,771.00	0.40
			Base 14.304864	98,703.56	15.505729	106,989.53	8,285.97	0.10
659736003	MITSUI CHEMICALS INC COMMON STOCK	4,000.000	Local 2,905.452000	11,621,808.00	2,671.000000	10,684,000.00	-937,808.00	0.36
			Base 26.407198	105,628.79	24.099973	96,399.89	-9,228.90	0.09
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK	4,400.000	Local 2,605.302045	11,463,329.00	2,782.500000	12,243,000.00	779,671.00	0.41
			Base 23.036405	101,360.18	25.106018	110,466.48	9,106.30	0.10
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK	4,500.000	Local 5,725.639111	25,765,376.00	5,512.000000	24,804,000.00	-961,376.00	0.83
			Base 51.333138	230,999.12	49.733827	223,802.22	-7,196.90	0.20

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661650903	SEIKO EPSON CORP COMMON STOCK							
		6,300.000	Local 1,864.931905	11,749,071.00	1,695.000000	10,678,500.00	-1,070,571.00	0.36
			Base 16.950075	106,785.47	15.293693	96,350.27	-10,435.20	0.09
663567907	RENESAS ELECTRONICS CORP COMMON STOCK							
		11,100.000	Local 1,085.542432	12,049,521.00	512.000000	5,683,200.00	-6,366,321.00	0.19
			Base 9.866325	109,516.21	4.619688	51,278.53	-58,237.68	0.05
663955003	NINTENDO CO LTD COMMON STOCK							
		800.000	Local 33,357.921250	26,686,337.00	31,560.000000	25,248,000.00	-1,438,337.00	0.85
			Base 300.518088	240,414.47	284.760444	227,808.36	-12,606.11	0.20
664038007	DENSO CORP COMMON STOCK							
		2,200.000	Local 5,443.720455	11,976,185.00	4,317.000000	9,497,400.00	-2,478,785.00	0.32
			Base 49.477123	108,849.67	38.951547	85,693.40	-23,156.27	0.08
664040003	NEC CORP COMMON STOCK							
		3,900.000	Local 3,111.554872	12,135,064.00	3,745.000000	14,605,500.00	2,470,436.00	0.49
			Base 28.280436	110,293.70	33.790490	131,782.91	21,489.21	0.12
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK							
		2,600.000	Local 4,432.215000	11,523,759.00	4,350.000000	11,310,000.00	-213,759.00	0.38
			Base 39.190192	101,894.50	39.249301	102,048.18	153.68	0.09
664068004	NIDEC CORP COMMON STOCK							
		700.000	Local 10,585.290000	7,409,703.00	14,025.000000	9,817,500.00	2,407,797.00	0.33
			Base 93.596443	65,517.51	126.545159	88,581.61	23,064.10	0.08
664076007	NH FOODS LTD COMMON STOCK							
		2,700.000	Local 4,377.187407	11,818,406.00	3,985.000000	10,759,500.00	-1,058,906.00	0.36
			Base 39.783570	107,415.64	35.955969	97,081.12	-10,334.52	0.09
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK							
		5,100.000	Local 2,327.162941	11,868,531.00	2,540.000000	12,954,000.00	1,085,469.00	0.43
			Base 21.151220	107,871.22	22.917982	116,881.71	9,010.49	0.10
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK							
		11,100.000	Local 5,022.291532	55,747,436.00	4,703.000000	52,203,300.00	-3,544,136.00	1.75
			Base 44.962294	499,081.46	42.434359	471,021.38	-28,060.08	0.42

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664158003	NISSAN CHEMICAL CORP COMMON STOCK	2,400.000	5,022.510000	12,054,024.00	5,070.000000	12,168,000.00	113,976.00	0.41
			45.648808	109,557.14	45.745737	109,789.77	232.63	0.10
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	1,500.000	8,124.060000	12,186,090.00	7,600.000000	11,400,000.00	-786,090.00	0.38
			73.838307	110,757.46	68.573491	102,860.24	-7,897.22	0.09
664180007	NITTO DENKO CORP COMMON STOCK	2,800.000	8,879.937857	24,863,826.00	5,815.000000	16,282,000.00	-8,581,826.00	0.55
			79.568196	222,790.95	52.467743	146,909.68	-75,881.27	0.13
664256005	NIPPON STEEL CORP COMMON STOCK	11,900.000	2,367.662185	28,175,180.00	1,954.000000	23,252,600.00	-4,922,580.00	0.78
			21.184899	252,100.30	17.630605	209,804.20	-42,296.10	0.19
664310000	NOMURA HOLDINGS INC COMMON STOCK	16,300.000	709.054356	11,557,586.00	400.200000	6,523,260.00	-5,034,326.00	0.22
			6.269547	102,193.61	3.610936	58,858.25	-43,335.36	0.05
664480902	NITORI HOLDINGS CO LTD COMMON STOCK NPV	600.000	19,494.741667	11,696,845.00	14,300.000000	8,580,000.00	-3,116,845.00	0.29
			177.184650	106,310.79	129.026437	77,415.86	-28,894.93	0.07
664889904	ORIENTAL LAND CO LTD COMMON STOCK	1,000.000	11,895.945000	11,895,945.00	12,570.000000	12,570,000.00	674,055.00	0.42
			108.120380	108,120.38	113.416945	113,416.94	5,296.56	0.10
665770004	OJI HOLDINGS CORP COMMON STOCK	17,000.000	684.342000	11,633,814.00	687.000000	11,679,000.00	45,186.00	0.39
			6.219877	105,737.91	6.198683	105,377.61	-360.30	0.09
665880001	OLYMPUS CORP COMMON STOCK	11,600.000	1,063.031293	12,331,163.00	1,202.000000	13,943,200.00	1,612,037.00	0.47
			9.399454	109,033.67	10.845439	125,807.09	16,773.42	0.11
665942009	OMRON CORP COMMON STOCK	2,200.000	5,382.690000	11,841,918.00	5,180.000000	11,396,000.00	-445,918.00	0.38
			48.922427	107,629.34	46.738248	102,824.15	-4,805.19	0.09

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666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK	4,800.000	2,392.195417	11,482,538.00	2,169.000000	10,411,200.00	-1,071,338.00	0.35
			21.152088	101,530.02	19.570513	93,938.46	-7,591.56	0.08
666020003	TAIHEIYO CEMENT CORP COMMON STOCK	3,000.000	3,881.940000	11,645,820.00	3,690.000000	11,070,000.00	-575,820.00	0.37
			35.282343	105,847.03	33.294234	99,882.70	-5,964.33	0.09
666114004	ORIX CORP COMMON STOCK	6,400.000	1,757.878438	11,250,422.00	1,589.500000	10,172,800.00	-1,077,622.00	0.34
			15.543380	99,477.63	14.341785	91,787.42	-7,690.21	0.08
666176003	OSAKA GAS CO LTD COMMON STOCK	11,600.000	2,188.386724	25,385,286.00	2,184.000000	25,334,400.00	-50,886.00	0.85
			19.648881	227,927.02	19.705856	228,587.93	660.91	0.20
668721905	ALFRESA HOLDINGS CORP COMMON STOCK	4,500.000	2,650.324444	11,926,460.00	3,150.000000	14,175,000.00	2,248,540.00	0.48
			24.088384	108,397.73	28.421907	127,898.58	19,500.85	0.11
668808900	PIGEON CORP COMMON STOCK	1,700.000	4,642.320000	7,891,944.00	4,525.000000	7,692,500.00	-199,444.00	0.26
			40.975506	69,658.36	40.828296	69,408.10	-250.26	0.06
674429907	T+D HOLDINGS INC COMMON STOCK	7,000.000	1,706.352714	11,944,469.00	1,164.000000	8,148,000.00	-3,796,469.00	0.27
			15.507363	108,551.54	10.502572	73,518.00	-35,033.54	0.07
674720008	ROHM CO LTD COMMON STOCK	1,300.000	9,274.634615	12,057,025.00	6,900.000000	8,970,000.00	-3,087,025.00	0.30
			84.295700	109,584.41	62.257512	80,934.76	-28,649.65	0.07
675845903	RYOHIN KEIKAKU CO LTD COMMON STOCK	300.000	39,369.673333	11,810,902.00	28,040.000000	8,412,000.00	-3,398,902.00	0.28
			357.792267	107,337.68	253.000090	75,900.03	-31,437.65	0.07
676396005	SMC CORP COMMON STOCK	300.000	38,519.250000	11,555,775.00	41,530.000000	12,459,000.00	903,225.00	0.42
			350.095433	105,028.63	374.718037	112,415.41	7,386.78	0.10

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677062903	SOFTBANK GROUP CORP COMMON STOCK	14,800.000	8,405.094865	124,395,404.00	10,745.000000	159,026,000.00	34,630,596.00	5.34
			75.435335	1,116,442.96	96.950284	1,434,864.21	318,421.25	1.27
677660003	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK	7,100.000	1,616.808028	11,479,337.00	1,649.000000	11,707,900.00	228,563.00	0.39
			14.296017	101,501.72	14.878643	105,638.37	4,136.65	0.09
678209909	MEDIPAL HOLDINGS CORP COMMON STOCK	4,900.000	2,399.198980	11,756,075.00	2,630.000000	12,887,000.00	1,130,925.00	0.43
			21.805945	106,849.13	23.730037	116,277.18	9,428.05	0.10
679390005	SEKISUI HOUSE LTD COMMON STOCK	6,400.000	1,902.950938	12,178,886.00	1,832.000000	11,724,800.00	-454,086.00	0.39
			17.295623	110,691.99	16.529820	105,790.85	-4,901.14	0.09
680436003	SHIMADZU CORP COMMON STOCK	3,900.000	3,121.560000	12,174,084.00	3,200.000000	12,480,000.00	305,916.00	0.42
			28.371369	110,648.34	28.873049	112,604.89	1,956.55	0.10
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK	5,300.000	9,852.603019	52,218,796.00	9,280.000000	49,184,000.00	-3,034,796.00	1.65
			88.390585	468,470.10	83.731842	443,778.76	-24,691.34	0.39
680468006	SHIONOGI + CO LTD COMMON STOCK	4,100.000	5,907.952439	24,222,605.00	6,852.000000	28,093,200.00	3,870,595.00	0.94
			52.838993	216,639.87	61.824416	253,480.10	36,840.23	0.23
680482007	SHIMANO INC COMMON STOCK	700.000	16,258.124286	11,380,687.00	18,000.000000	12,600,000.00	1,219,313.00	0.42
			147.767543	103,437.28	162.410900	113,687.63	10,250.35	0.10
680526001	SHISEIDO CO LTD COMMON STOCK	4,700.000	5,729.416170	26,928,256.00	7,987.000000	37,538,900.00	10,610,644.00	1.26
			51.641583	242,715.44	72.065325	338,707.03	95,991.59	0.30
680546009	SHOWA DENKO K K COMMON STOCK	2,800.000	4,962.480000	13,894,944.00	3,890.000000	10,892,000.00	-3,002,944.00	0.37
			44.353400	124,189.52	35.098800	98,276.64	-25,912.88	0.09

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682150008	SONY CORP COMMON STOCK		5,200.000	Local	4,573.804808	23,783,785.00	4,645.000000	24,154,000.00	370,215.00	0.81
				Base	41.021462	213,311.60	41.911035	217,937.38	4,625.78	0.19
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK		17,000.000	Local	655.327529	11,140,568.00	515.000000	8,755,000.00	-2,385,568.00	0.29
				Base	5.794487	98,506.28	4.646756	78,994.86	-19,511.42	0.07
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK		4,800.000	Local	3,745.997083	17,980,786.00	3,270.000000	15,696,000.00	-2,284,786.00	0.53
				Base	33.725175	161,880.84	29.504647	141,622.30	-20,258.54	0.13
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK		2,600.000	Local	3,172.585385	8,248,722.00	4,586.000000	11,923,600.00	3,674,878.00	0.40
				Base	28.052396	72,936.23	41.378688	107,584.59	34,648.36	0.10
685894008	SUMITOMO CORP COMMON STOCK		6,400.000	Local	1,882.440625	12,047,620.00	1,531.000000	9,798,400.00	-2,249,220.00	0.33
				Base	17.109208	109,498.93	13.813949	88,409.28	-21,089.65	0.08
686550005	SUZUKI MOTOR CORP COMMON STOCK		1,900.000	Local	6,357.176842	12,078,636.00	4,898.000000	9,306,200.00	-2,772,436.00	0.31
				Base	57.779384	109,780.83	44.193810	83,968.24	-25,812.59	0.07
686930009	TDK CORP COMMON STOCK		1,100.000	Local	11,165.580000	12,282,138.00	8,670.000000	9,537,000.00	-2,745,138.00	0.32
				Base	101.482209	111,630.43	78.227917	86,050.71	-25,579.72	0.08
687010009	TAISEI CORP COMMON STOCK		2,000.000	Local	6,153.075000	12,306,150.00	5,140.000000	10,280,000.00	-2,026,150.00	0.34
				Base	55.924335	111,848.67	46.377335	92,754.67	-19,094.00	0.08
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK		19,698.000	Local	4,754.413595	93,652,439.00	4,521.000000	89,054,658.00	-4,597,781.00	2.99
				Base	42.646394	840,048.67	40.792204	803,524.84	-36,523.83	0.71
687098004	MITSUBISHI TANABE PHARMA COMMON STOCK		6,400.000	Local	1,871.935469	11,980,387.00	1,479.000000	9,465,600.00	-2,514,787.00	0.32
				Base	17.013728	108,887.86	13.344762	85,406.48	-23,481.38	0.08

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688050004	TEIJIN LTD COMMON STOCK		5,900.000	2,020.009492	11,918,056.00	1,826.000000	10,773,400.00	-1,144,656.00	0.36
				18.359551	108,321.35	16.475683	97,206.53	-11,114.82	0.09
688380906	SYSMEX CORP COMMON STOCK		2,100.000	8,617.163333	18,096,043.00	6,690.000000	14,049,000.00	-4,047,043.00	0.47
				77.293186	162,315.69	60.362718	126,761.71	-35,553.98	0.11
688507003	TERUMO CORP COMMON STOCK		6,800.000	2,081.040000	14,151,072.00	3,380.000000	22,984,000.00	8,832,928.00	0.77
				18.400813	125,125.53	30.497158	207,380.67	82,255.14	0.18
689522001	TOHO GAS CO LTD COMMON STOCK		3,200.000	3,736.867500	11,957,976.00	4,970.000000	15,904,000.00	3,946,024.00	0.53
				33.963803	108,684.17	44.843454	143,499.05	34,814.88	0.13
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK		16,200.000	1,439.064815	23,312,850.00	1,412.000000	22,874,400.00	-438,450.00	0.77
				12.905023	209,061.38	12.740233	206,391.77	-2,669.61	0.18
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK		49,500.000	477.729636	23,647,617.00	700.000000	34,650,000.00	11,002,383.00	1.16
				4.285460	212,130.29	6.315979	312,640.98	100,510.69	0.28
689544005	TOKYO GAS CO LTD COMMON STOCK		12,100.000	2,766.940579	33,479,981.00	2,993.500000	36,221,350.00	2,741,369.00	1.22
				24.830183	300,445.21	27.009835	326,819.00	26,373.79	0.29
689567006	TOKYO ELECTRON LTD COMMON STOCK		1,100.000	16,990.763636	18,689,840.00	16,000.000000	17,600,000.00	-1,089,840.00	0.59
				152.732709	168,005.98	144.365244	158,801.77	-9,204.21	0.14
689714004	TORAY INDUSTRIES INC COMMON STOCK		26,300.000	928.584183	24,421,764.00	706.900000	18,591,470.00	-5,830,294.00	0.62
				8.323479	218,907.50	6.378237	167,747.63	-51,159.87	0.15
689721009	TOSHIBA CORP COMMON STOCK		3,600.000	3,321.660000	11,957,976.00	3,525.000000	12,690,000.00	732,024.00	0.43
				30.190047	108,684.17	31.805468	114,499.68	5,815.51	0.10

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689996007	TOYO SUISAN KAISHA LTD COMMON STOCK								
	3,000.000	Local	3,846.922333	11,540,767.00	4,215.000000	12,645,000.00	1,104,233.00	0.42	
		Base	34.964073	104,892.22	38.031219	114,093.66	9,201.44	0.10	
690026000	TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK								
	4,000.000	Local	1,849.924500	7,399,698.00	2,267.000000	9,068,000.00	1,668,302.00	0.30	
		Base	16.813673	67,254.69	20.454751	81,819.00	14,564.31	0.07	
690028006	TOSOH CORP COMMON STOCK								
	6,800.000	Local	1,703.851471	11,586,190.00	1,721.000000	11,702,800.00	116,610.00	0.39	
		Base	15.486040	105,305.07	15.528287	105,592.35	287.28	0.09	
690030002	MAZDA MOTOR CORP COMMON STOCK								
	8,600.000	Local	1,385.692442	11,916,955.00	1,238.500000	10,651,100.00	-1,265,855.00	0.36	
		Base	12.594342	108,311.34	11.174772	96,103.04	-12,208.30	0.09	
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	10,400.000	Local	7,018.218846	72,989,476.00	6,487.000000	67,464,800.00	-5,524,676.00	2.26	
		Base	63.005484	655,257.03	58.531084	608,723.27	-46,533.76	0.54	
691148001	UNICHARM CORP COMMON STOCK								
	4,100.000	Local	2,815.907317	11,545,220.00	3,663.000000	15,018,300.00	3,473,080.00	0.50	
		Base	24.898602	102,084.27	33.050618	135,507.53	33,423.26	0.12	
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	2,100.000	Local	7,640.961429	16,046,019.00	7,740.000000	16,254,000.00	207,981.00	0.55	
		Base	68.116352	143,044.34	69.836687	146,657.04	3,612.70	0.13	
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	26,000.000	Local	1,551.720115	40,344,723.00	1,658.500000	43,121,000.00	2,776,277.00	1.45	
		Base	13.878792	360,848.58	14.964360	389,073.36	28,224.78	0.35	
698604006	YASKAWA ELECTRIC CORP COMMON STOCK								
	2,900.000	Local	4,017.007241	11,649,321.00	3,475.000000	10,077,500.00	-1,571,821.00	0.34	
		Base	36.509948	105,878.85	31.354326	90,927.55	-14,951.30	0.08	
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
	2,200.000	Local	5,242.620000	11,533,764.00	5,200.000000	11,440,000.00	-93,764.00	0.38	
		Base	46.355895	101,982.97	46.918704	103,221.15	1,238.18	0.09	

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Holdings

QS INVESTORS 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
B019MQ908	ASAHI INTECC CO LTD COMMON STOCK								
	2,100.000	Local		5,112.554762	10,736,365.00	5,200.000000	10,920,000.00	183,635.00	0.37
		Base		45.126043	94,764.69	46.918704	98,529.28	3,764.59	0.09
B02K2M903	M3 INC COMMON STOCK								
	6,000.000	Local		1,878.438667	11,270,632.00	1,857.000000	11,142,000.00	-128,632.00	0.37
		Base		16.646185	99,877.11	16.755391	100,532.35	655.24	0.09
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK								
	4,000.000	Local		2,784.391500	11,137,566.00	2,696.000000	10,784,000.00	-353,566.00	0.36
		Base		24.619935	98,479.74	24.325544	97,302.17	-1,177.57	0.09
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
	8,600.000	Local		4,850.784651	41,716,748.00	4,176.000000	35,913,600.00	-5,803,148.00	1.20
		Base		43.264155	372,071.73	37.679329	324,042.23	-48,029.50	0.29
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
	8,500.000	Local		3,096.700471	26,321,954.00	5,100.000000	43,350,000.00	17,028,046.00	1.45
		Base		27.743580	235,820.43	46.016422	391,139.58	155,319.15	0.35
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK								
	27,800.000	Local		948.014065	26,354,791.00	779.400000	21,667,320.00	-4,687,471.00	0.73
		Base		8.431841	234,405.18	7.032392	195,500.50	-38,904.68	0.17
B0MKZN903	TSURUHA HOLDINGS INC COMMON STOCK								
	800.000	Local		14,537.265000	11,629,812.00	9,000.000000	7,200,000.00	-4,429,812.00	0.24
		Base		132.126925	105,701.54	81.205450	64,964.36	-40,737.18	0.06
B1G185909	AOZORA BANK LTD COMMON STOCK								
	4,000.000	Local		4,382.190000	17,528,760.00	2,736.000000	10,944,000.00	-6,584,760.00	0.37
		Base		39.829040	159,316.16	24.686457	98,745.83	-60,570.33	0.09
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
	3,000.000	Local		3,779.889000	11,339,667.00	3,370.000000	10,110,000.00	-1,229,667.00	0.34
		Base		33.422247	100,266.74	30.406930	91,220.79	-9,045.95	0.08
B3QX5G903	TAISHO PHARMACEUTICAL HOLDIN COMMON STOCK								
	1,000.000	Local		12,436.215000	12,436,215.00	10,550.000000	10,550,000.00	-1,886,215.00	0.35
		Base		113.030810	113,030.81	95.190833	95,190.83	-17,839.98	0.08

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QS INVESTORS LLC

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B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
	5,700.000	Local	5,215.764386	29,729,857.00	4,349.000000	24,789,300.00	-4,940,557.00	0.83	
		Base	46.678430	266,067.05	39.240278	223,669.58	-42,397.47	0.20	
B5N4QN907	POLA ORBIS HOLDINGS INC COMMON STOCK								
	2,400.000	Local	4,997.497500	11,993,994.00	3,530.000000	8,472,000.00	-3,521,994.00	0.28	
		Base	45.421471	109,011.53	31.850582	76,441.40	-32,570.13	0.07	
B601QS905	DAI ICHI LIFE HOLDINGS INC COMMON STOCK								
	5,900.000	Local	2,009.504237	11,856,075.00	1,538.000000	9,074,200.00	-2,781,875.00	0.30	
		Base	18.264069	107,758.01	13.877109	81,874.94	-25,883.07	0.07	
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
	1,200.000	Local	9,654.825000	11,585,790.00	8,990.000000	10,788,000.00	-797,790.00	0.36	
		Base	85.369158	102,442.99	81.115222	97,338.27	-5,104.72	0.09	
B62G7K908	SOMPO HOLDINGS INC COMMON STOCK								
	2,700.000	Local	4,533.265185	12,239,816.00	4,098.000000	11,064,600.00	-1,175,216.00	0.37	
		Base	41.202137	111,245.77	36.975548	99,833.98	-11,411.79	0.09	
B63QM7907	NEXON CO LTD COMMON STOCK								
	6,900.000	Local	1,682.841014	11,611,603.00	1,734.000000	11,964,600.00	352,997.00	0.40	
		Base	15.119186	104,322.38	15.645583	107,954.52	3,632.14	0.10	
BF5M0K909	SOFTBANK CORP COMMON STOCK								
	31,000.000	Local	1,348.173742	41,793,386.00	1,247.000000	38,657,000.00	-3,136,386.00	1.30	
		Base	12.112427	375,485.25	11.251466	348,795.45	-26,689.80	0.31	
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK								
	4,400.000	Local	3,089.543864	13,593,993.00	3,161.000000	13,908,400.00	314,407.00	0.47	
		Base	28.080380	123,553.67	28.521159	125,493.10	1,939.43	0.11	
BYT814908	JAPAN POST HOLDINGS CO LTD COMMON STOCK								
	9,900.000	Local	1,219.609495	12,074,134.00	1,296.000000	12,830,400.00	756,266.00	0.43	
		Base	11.084839	109,739.91	11.693585	115,766.49	6,026.58	0.10	
JAPANESE YEN Total									
	1,215,498.000	Local		3,038,645,505.00		2,976,788,888.00	-61,856,617.00	99.87	
		Base		27,258,650.54		26,859,053.37	-399,597.17	23.86	

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MALAYSIAN RINGGIT							Exchange Rate:	4.082500
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.							
		22,800.000	Local 19.056263	434,482.79	17.620000	401,736.00	-32,746.79	37.59
			Base 4.393375	100,168.94	4.315983	98,404.41	-1,764.53	0.09
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.							
		30,800.000	Local 13.937820	429,284.87	12.660000	389,928.00	-39,356.87	36.48
			Base 3.213331	98,970.58	3.101041	95,512.06	-3,458.52	0.08
932GJZ902	SIME DARBY PLANTATION BHD COMMON STOCK MYR.5							
		45,900.000	Local 5.630052	258,419.37	5.020000	230,418.00	-28,001.37	21.56
			Base 1.297995	59,577.95	1.229639	56,440.42	-3,137.53	0.05
MALAYSIAN RINGGIT Total		99,500.000	Local	1,122,187.03		1,022,082.00	-100,105.03	95.62
			Base	258,717.47		250,356.89	-8,360.58	0.22
MEXICAN PESO							Exchange Rate:	19.410250
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT							
		13,000.000	Local 169.120192	2,198,562.49	178.920000	2,325,960.00	127,397.51	23.42
			Base 8.881710	115,462.23	9.217810	119,831.53	4,369.30	0.11
240645903	CEMEX SAB CPO UNIT							
		106,800.000	Local 16.577831	1,770,512.32	9.060000	967,608.00	-802,904.32	9.74
			Base 0.870620	92,982.26	0.466764	49,850.36	-43,131.90	0.04
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK							
		196,800.000	Local 14.292877	2,812,838.22	13.870000	2,729,616.00	-83,222.22	27.48
			Base 0.750621	147,722.24	0.714571	140,627.56	-7,094.68	0.12
B671GT907	FIBRA UNO ADMINISTRACION SA REIT							
		56,700.000	Local 32.394990	1,836,795.95	26.750000	1,516,725.00	-320,070.95	15.27
			Base 1.701292	96,463.28	1.378138	78,140.42	-18,322.86	0.07
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK							
		43,300.000	Local 42.823813	1,854,271.09	51.890000	2,246,837.00	392,565.91	22.62

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		Base	2.248985	97,381.03	2.673330	115,755.18	18,374.15	0.10
MEXICAN PESO Total		416,600.000		10,472,980.07		9,786,746.00	-686,234.07	98.53
		Base		550,011.04		504,205.05	-45,805.99	0.45
NEW ISRAELI SHEQEL							Exchange Rate:	3.632600
664713906	NICE LTD COMMON STOCK ILS1.0	565.000	257.128496	145,277.60	427.800000	241,707.00	96,429.40	99.62
		Base	71.267204	40,265.97	117.766889	66,538.29	26,272.32	0.06
NEW ISRAELI SHEQEL Total		565.000		145,277.60		241,707.00	96,429.40	99.62
		Base		40,265.97		66,538.29	26,272.32	0.06
NEW TAIWAN DOLLAR							Exchange Rate:	30.820500
619095904	CHINA STEEL CORP COMMON STOCK TWD10.	77,000.000	23.919122	1,841,772.40	25.300000	1,948,100.00	106,327.60	7.62
		Base	0.790793	60,891.08	0.820882	63,207.93	2,316.85	0.06
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.	29,000.000	105.084000	3,047,436.00	109.500000	3,175,500.00	128,064.00	12.41
		Base	3.474196	100,751.68	3.552830	103,032.07	2,280.39	0.09
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.	27,000.000	112.590000	3,039,930.00	111.500000	3,010,500.00	-29,430.00	11.77
		Base	3.722353	100,503.52	3.617722	97,678.49	-2,825.03	0.09
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0	32,000.000	88.570813	2,834,266.00	109.500000	3,504,000.00	669,734.00	13.70
		Base	2.928251	93,704.04	3.552830	113,690.56	19,986.52	0.10
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.	24,000.000	130.104000	3,122,496.00	73.500000	1,764,000.00	-1,358,496.00	6.90
		Base	4.301385	103,233.25	2.384776	57,234.63	-45,998.62	0.05

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662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0	41,000.000	Local 70.456317	2,888,709.00	78.900000	3,234,900.00	346,191.00	12.65
			Base 2.329365	95,503.98	2.559984	104,959.36	9,455.38	0.09
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.	29,000.000	Local 56.144887	1,628,201.72	74.800000	2,169,200.00	540,998.28	8.48
			Base 1.856213	53,830.19	2.426956	70,381.73	16,551.54	0.06
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.	23,000.000	Local 203.662783	4,684,244.00	245.500000	5,646,500.00	962,256.00	22.07
			Base 6.733322	154,866.40	7.965478	183,205.98	28,339.58	0.16
NEW TAIWAN DOLLAR Total		282,000.000	Local	23,087,055.12		24,452,700.00	1,365,644.88	95.59
			Base	763,284.14		793,390.75	30,106.61	0.70
NORWEGIAN KRONE							Exchange Rate:	8.624950
473249902	TELENOR ASA COMMON STOCK NOK6.	7,188.000	Local 137.143392	985,786.70	172.700000	1,241,367.60	255,580.90	29.55
			Base 15.796109	113,542.43	20.023304	143,927.51	30,385.08	0.13
713360907	EQUINOR ASA COMMON STOCK NOK2.5	7,395.000	Local 142.471199	1,053,574.52	188.850000	1,396,545.75	342,971.23	33.25
			Base 16.409762	121,350.19	21.895779	161,919.29	40,569.10	0.14
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7	2,680.000	Local 321.236022	860,912.54	352.800000	945,504.00	84,591.46	22.51
			Base 36.999806	99,159.48	40.904585	109,624.29	10,464.81	0.10
B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098	17,597.000	Local 46.041380	810,190.16	34.950000	615,015.15	-195,175.01	14.64
			Base 5.303023	93,317.30	4.052197	71,306.52	-22,010.78	0.06
NORWEGIAN KRONE Total		34,860.000	Local	3,710,463.92		4,198,432.50	487,968.58	99.95
			Base	427,369.40		486,777.61	59,408.21	0.43

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PHILIPPINE PESO							Exchange Rate:	52.510000
605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		87,200.000	Local 36.174187	3,154,389.10	44.900000	3,915,280.00	760,890.90	37.84
			Base 0.724643	63,188.88	0.855075	74,562.56	11,373.68	0.07
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		161,200.000	Local 31.466405	5,072,384.55	39.900000	6,431,880.00	1,359,495.45	62.16
			Base 0.630337	101,610.27	0.759855	122,488.67	20,878.40	0.11
PHILIPPINE PESO Total		248,400.000	Local	8,226,773.65		10,347,160.00	2,120,386.35	100.00
			Base	164,799.15		197,051.23	32,252.08	0.18
POLISH ZLOTY							Exchange Rate:	3.839400
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25							
		2,476.000	Local 117.094317	289,925.53	97.640000	241,756.64	-48,168.89	99.61
			Base 30.368752	75,193.03	25.431057	62,967.30	-12,225.73	0.06
POLISH ZLOTY Total		2,476.000	Local	289,925.53		241,756.64	-48,168.89	99.61
			Base	75,193.03		62,967.30	-12,225.73	0.06
POUND STERLING							Exchange Rate:	0.767784
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1							
		12,874.000	Local 5.899954	75,956.01	5.992000	77,141.01	1,185.00	1.20
			Base 7.615664	98,044.06	7.804278	100,472.28	2,428.22	0.09
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,278.000	Local 22.717342	97,184.79	31.380000	134,243.64	37,058.85	2.08
			Base 29.323558	125,446.18	40.870870	174,845.58	49,399.40	0.16
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		2,869.000	Local 51.055152	146,477.23	31.940000	91,635.86	-54,841.37	1.42
			Base 66.774378	191,575.69	41.600242	119,351.09	-72,224.60	0.11

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045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1	2,036.000	Local 36.322534	73,952.68	26.245000	53,434.82	-20,517.86	0.83
			Base 46.885147	95,458.16	34.182791	69,596.16	-25,862.00	0.06
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5	11,937.000	Local 6.658418	79,481.54	6.233000	74,403.32	-5,078.22	1.15
			Base 8.594690	102,594.82	8.118169	96,906.58	-5,688.24	0.09
068253004	PERSIMMON PLC COMMON STOCK GBP.1	3,205.000	Local 23.957888	76,785.03	21.700000	69,548.50	-7,236.53	1.08
			Base 30.924855	99,114.16	28.263157	90,583.42	-8,530.74	0.08
071887004	RIO TINTO PLC COMMON STOCK GBP.1	11,365.000	Local 31.393937	356,792.09	44.610000	506,992.65	150,200.56	7.86
			Base 40.062411	455,309.30	58.102279	660,332.40	205,023.10	0.59
079087003	SSE PLC COMMON STOCK GBP.5	11,340.000	Local 13.190229	149,577.20	11.870000	134,605.80	-14,971.40	2.09
			Base 17.680610	200,498.12	15.460077	175,317.28	-25,180.84	0.16
079805909	BP PLC COMMON STOCK USD.25	133,683.000	Local 4.459587	596,170.97	5.585000	746,619.56	150,448.59	11.57
			Base 5.756438	769,537.84	7.274181	972,434.38	202,896.54	0.86
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	38,299.000	Local 1.979515	75,813.44	1.754500	67,195.60	-8,617.84	1.04
			Base 2.555159	97,860.03	2.285148	87,518.89	-10,341.14	0.08
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	6,961.000	Local 15.941065	110,965.75	15.968000	111,153.25	187.50	1.72
			Base 20.576736	143,234.66	20.797516	144,771.51	1,536.85	0.13
098952906	ASTRAZENECA PLC COMMON STOCK USD.25	1,849.000	Local 63.176106	116,812.62	61.350000	113,436.15	-3,376.47	1.76
			Base 82.577534	152,685.86	79.905286	147,744.87	-4,940.99	0.13
309135903	BT GROUP PLC COMMON STOCK GBP.05	61,939.000	Local 2.722754	168,644.63	2.229500	138,093.00	-30,551.63	2.14
			Base 3.538527	219,172.81	2.903811	179,859.18	-39,313.63	0.16

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QS INVESTORS GLOBAL DBI CIF
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STATE STREET

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ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095		188,808.000	Local	2.038781	384,938.17	1.398000	263,953.58	-120,984.59	4.09
				Base	2.631660	496,878.42	1.820825	343,786.25	-153,092.17	0.31
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728		50,423.000	Local	1.845384	93,049.78	1.142000	57,583.07	-35,466.71	0.89
				Base	2.420441	122,045.90	1.487397	74,999.05	-47,046.85	0.07
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07		28,910.000	Local	20.347018	588,232.30	24.135000	697,742.85	109,510.55	10.82
				Base	26.263943	759,290.60	31.434622	908,774.93	149,484.33	0.81
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07		24,329.000	Local	20.765972	505,215.33	24.280000	590,708.12	85,492.79	9.16
				Base	26.804729	652,132.25	31.623477	769,367.58	117,235.33	0.68
B0744B906	BUNZL PLC COMMON STOCK GBP.3214286		3,178.000	Local	24.113386	76,632.34	25.320000	80,466.96	3,834.62	1.25
				Base	31.125573	98,917.07	32.978025	104,804.16	5,887.09	0.09
B1CRLC906	MONDI PLC COMMON STOCK EUR.2		8,340.000	Local	20.698934	172,629.11	16.980000	141,613.20	-31,015.91	2.20
				Base	26.969043	224,921.82	22.115595	184,444.06	-40,477.76	0.16
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789		3,358.000	Local	23.713335	79,629.38	19.760000	66,354.08	-13,275.30	1.03
				Base	30.609187	102,785.65	25.736405	86,422.85	-16,362.80	0.08
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945		12,341.000	Local	10.056553	124,107.92	20.535000	253,422.44	129,314.52	3.93
				Base	12.981005	160,198.58	26.745804	330,069.97	169,871.39	0.29
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1		1,192.000	Local	71.933708	85,744.98	63.820000	76,073.44	-9,671.54	1.18
				Base	92.852072	110,679.67	83.122336	99,081.83	-11,597.84	0.09
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05		10,123.000	Local	7.859361	79,560.31	8.144000	82,441.71	2,881.40	1.28
				Base	10.687273	108,187.26	10.607150	107,376.18	-811.08	0.10

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B4T3BW902	GLENCORE PLC COMMON STOCK USD.01		125,658.000	Local	2.816529	353,919.35	3.179500	399,529.61	45,610.26	6.19
				Base	3.648440	458,455.63	4.141139	520,367.20	61,911.57	0.46
B5N0P8909	JOHN WOOD GROUP PLC COMMON STOCK GBP.042857		11,376.000	Local	6.943870	78,993.46	5.074000	57,721.82	-21,271.64	0.89
				Base	9.286389	105,641.96	6.608630	75,179.76	-30,462.20	0.07
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948		10,268.000	Local	7.033131	72,216.19	7.012000	71,999.22	-216.97	1.12
				Base	9.078370	93,216.70	9.132777	93,775.36	558.66	0.08
B8KF9B904	WPP PLC COMMON STOCK GBP.1		5,536.000	Local	17.008681	94,160.06	8.108000	44,885.89	-49,274.17	0.70
				Base	21.954816	121,541.86	10.560262	58,461.61	-63,080.25	0.05
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105		5,976.000	Local	16.459147	98,359.86	18.045000	107,836.92	9,477.06	1.67
				Base	21.245475	126,962.96	23.502704	140,452.16	13,489.20	0.12
BD8YWM906	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1		3,740.000	Local	14.848869	55,534.77	19.965000	74,669.10	19,134.33	1.16
				Base	18.599703	69,562.89	26.003407	97,252.74	27,689.85	0.09
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129		34,100.000	Local	10.744850	366,399.39	8.508000	290,122.80	-76,276.59	4.50
				Base	13.964367	476,184.91	11.081242	377,870.34	-98,314.57	0.34
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5		17,732.000	Local	11.167371	198,019.83	18.486000	327,793.75	129,773.92	5.08
				Base	14.414849	255,604.11	24.077084	426,934.85	171,330.74	0.38
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213		2,928.000	Local	48.074378	140,761.78	46.150000	135,127.20	-5,634.58	2.09
				Base	62.635072	183,395.49	60.108051	175,996.37	-7,399.12	0.16
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01		17,906.000	Local	4.256295	76,213.22	5.216000	93,397.70	17,184.48	1.45
				Base	5.576363	99,850.36	6.793577	121,645.80	21,795.44	0.11

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BYZWX7906	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1035714							
		2,005.000	Local 38.056264	76,302.81	50.380000	101,011.90	24,709.09	1.57
			Base 49.123047	98,491.71	65.617413	131,562.91	33,071.20	0.12
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245							
		2,546.000	Local 31.003028	78,933.71	31.420000	79,995.32	1,061.61	1.24
			Base 40.018727	101,887.68	40.922968	104,189.88	2,302.20	0.09
POUND STERLING Total		873,408.000	Local	6,004,168.03		6,412,953.84	408,785.81	99.42
			Base	7,777,365.17		8,352,549.46	575,184.29	7.42
QATARI RIAL							Exchange Rate:	3.640750
667357909	INDUSTRIES QATAR COMMON STOCK QAR10.							
		3,498.000	Local 95.013250	332,356.35	123.900000	433,402.20	101,045.85	88.50
			Base 26.095372	91,281.61	34.031450	119,042.01	27,760.40	0.11
QATARI RIAL Total		3,498.000	Local	332,356.35		433,402.20	101,045.85	88.50
			Base	91,281.61		119,042.01	27,760.40	0.11
SINGAPORE DOLLAR							Exchange Rate:	1.355250
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		13,000.000	Local 23.281704	302,662.15	25.230000	327,990.00	25,327.85	22.18
			Base 16.850098	219,051.27	18.616491	242,014.39	22,963.12	0.21
630930907	CAPITALAND LTD COMMON STOCK							
		40,200.000	Local 3.637102	146,211.49	3.650000	146,730.00	518.51	9.92
			Base 2.589237	104,087.34	2.693230	108,267.85	4,180.51	0.10
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		11,900.000	Local 25.114851	298,866.73	25.190000	299,761.00	894.27	20.27
			Base 18.178408	216,323.06	18.586977	221,185.02	4,861.96	0.20
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		171,900.000	Local 3.454286	593,791.83	3.020000	519,138.00	-74,653.83	35.11

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			Base	2.501454	429,999.96	2.228371	383,057.00	-46,942.96	0.34
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
	16,700.000	Local		10.189162	170,159.00	11.050000	184,535.00	14,376.00	12.48
		Base		7.253621	121,135.47	8.153477	136,163.07	15,027.60	0.12
SINGAPORE DOLLAR Total									
	253,700.000	Local			1,511,691.20		1,478,154.00	-33,537.20	99.98
		Base			1,090,597.10		1,090,687.33	90.23	0.97
SOUTH AFRICAN RAND								Exchange Rate:	14.428750
641880901	EXXARO RESOURCES LTD COMMON STOCK ZAR.01								
	5,266.000	Local		149.707307	788,358.68	164.350000	865,467.10	77,108.42	7.01
		Base		11.104854	58,478.16	11.390453	59,982.13	1,503.97	0.05
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001								
	12,031.000	Local		119.198439	1,434,076.42	88.620000	1,066,187.22	-367,889.20	8.64
		Base		8.722869	104,944.84	6.141904	73,893.25	-31,051.59	0.07
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
	1,190.000	Local		2,488.939824	2,961,838.39	3,332.140000	3,965,246.60	1,003,408.21	32.12
		Base		182.139092	216,745.52	230.937538	274,815.67	58,070.15	0.24
677745903	SASOL LTD COMMON STOCK								
	3,159.000	Local		411.978262	1,301,439.33	450.000000	1,421,550.00	120,110.67	11.52
		Base		30.148316	95,238.53	31.187733	98,522.05	3,283.52	0.09
ACI065395	GROWTHPOINT PROPERTIES LTD REIT								
	62,670.000	Local		25.770289	1,615,024.00	24.420000	1,530,401.40	-84,622.60	12.40
		Base		1.885854	118,186.47	1.692454	106,066.11	-12,120.36	0.09
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK								
	36,649.000	Local		29.158897	1,068,644.41	26.840000	983,659.16	-84,985.25	7.97
		Base		2.133830	78,202.74	1.860175	68,173.55	-10,029.19	0.06
BMP385909	REDEFINE PROPERTIES LTD REIT								
	148,383.000	Local		10.923002	1,620,787.86	9.700000	1,439,315.10	-181,472.76	11.66
		Base		0.799339	118,608.26	0.672269	99,753.28	-18,854.98	0.09

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BZBFKT902	BID CORP LTD COMMON STOCK	3,510.000	298.838222	1,048,922.16	298.000000	1,045,980.00	-2,942.16	8.47
			22.166952	77,806.00	20.653210	72,492.77	-5,313.23	0.06
SOUTH AFRICAN RAND Total		272,858.000		11,839,091.25		12,317,806.58	478,715.33	99.78
				868,210.52		853,698.81	-14,511.71	0.76
SOUTH KOREAN WON							Exchange Rate:	1,135.100000
617507900	KT+G CORP COMMON STOCK KRW5000.	520.000	103,582.798077	53,863,055.00	103,500.000000	53,820,000.00	-43,055.00	3.12
			91.544673	47,603.23	91.181394	47,414.32	-188.91	0.04
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	73.000	1,183,946.397260	86,428,087.00	1,417,000.000000	103,441,000.00	17,012,913.00	6.00
			1,085.492192	79,240.93	1,248.348163	91,129.42	11,888.49	0.08
634691901	LG CHEM LTD COMMON STOCK KRW5000.	258.000	276,220.786822	71,264,963.00	366,000.000000	94,428,000.00	23,163,037.00	5.48
			244.119109	62,982.73	322.438552	83,189.15	20,206.42	0.07
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.	2,324.000	48,839.036145	113,501,920.00	42,000.000000	97,608,000.00	-15,893,920.00	5.66
			43.163090	100,311.02	37.001145	85,990.66	-14,320.36	0.08
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.	741.000	152,121.592443	112,722,100.00	119,500.000000	88,549,500.00	-24,172,600.00	5.14
			134.442416	99,621.83	105.277068	78,010.31	-21,611.52	0.07
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0	3,189.000	35,278.196927	112,502,170.00	35,350.000000	112,731,150.00	228,980.00	6.54
			31.178257	99,427.46	31.142631	99,313.85	-113.61	0.09
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	3,143.000	44,685.717467	140,447,210.00	29,900.000000	93,975,700.00	-46,471,510.00	5.45
			39.492459	124,124.80	26.341292	82,790.68	-41,334.12	0.07
653703009	LG CORP COMMON STOCK KRW5000.							

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	1,162.000	Local	69,455.514630	80,707,308.00	77,500.000000	90,055,000.00	9,347,692.00	5.22	
		Base	61.383571	71,327.71	68.275923	79,336.62	8,008.91	0.07	
669323008	POSCO COMMON STOCK KRW5000.								
	390.000	Local	255,704.389744	99,724,712.00	253,000.000000	98,670,000.00	-1,054,712.00	5.72	
		Base	225.987103	88,134.97	222.887851	86,926.26	-1,208.71	0.08	
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
	4,400.000	Local	45,556.415000	200,448,226.00	44,650.000000	196,460,000.00	-3,988,226.00	11.39	
		Base	40.261968	177,152.66	39.335741	173,077.26	-4,075.40	0.15	
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	771.000	Local	132,105.600519	101,853,418.00	107,000.000000	82,497,000.00	-19,356,418.00	4.78	
		Base	121.120013	93,383.53	94.264822	72,678.18	-20,705.35	0.06	
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
	170.000	Local	243,694.794118	41,428,115.00	319,500.000000	54,315,000.00	12,886,885.00	3.15	
		Base	216.829588	36,861.03	281.472998	47,850.41	10,989.38	0.04	
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
	856.000	Local	184,107.369159	157,595,908.00	181,000.000000	154,936,000.00	-2,659,908.00	8.99	
		Base	164.166016	140,526.11	159.457317	136,495.46	-4,030.65	0.12	
B0P5XC909	VIROMED CO LTD COMMON STOCK KRW500.								
	436.000	Local	301,741.199541	131,559,163.00	279,800.000000	121,992,800.00	-9,566,363.00	7.08	
		Base	267.086697	116,449.80	246.498106	107,473.17	-8,976.63	0.10	
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								
	416.000	Local	249,839.370192	103,933,178.00	270,500.000000	112,528,000.00	8,594,822.00	6.53	
		Base	220.803678	91,854.33	238.304995	99,134.88	7,280.55	0.09	
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.								
	129.000	Local	410,393.155039	52,940,717.00	456,000.000000	58,824,000.00	5,883,283.00	3.41	
		Base	365.150930	47,104.47	401.726720	51,822.75	4,718.28	0.05	
BYNHB906	SILLAJEN INC COMMON STOCK KRW500.0								
	1,151.000	Local	77,562.000000	89,273,862.00	64,300.000000	74,009,300.00	-15,264,562.00	4.29	
		Base	68.635899	78,999.92	56.646991	65,200.69	-13,799.23	0.06	

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SOUTH KOREAN WON Total

20,129.000	Local			1,750,194,112.00		1,688,840,450.00	-61,353,662.00	97.95
	Base			1,555,106.53		1,487,834.07	-67,272.46	1.32

SWEDISH KRONA

Exchange Rate: 9.297300

595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0							
18,798.000	Local		58.425520	1,098,282.93	85.420000	1,605,725.16	507,442.23	21.30
	Base		6.610044	124,255.61	9.187614	172,708.76	48,453.15	0.15

597838903	TELIA CO AB COMMON STOCK SEK3.2							
23,944.000	Local		36.798792	881,110.28	41.950000	1,004,450.80	123,340.52	13.32
	Base		4.163277	99,685.51	4.512063	108,036.83	8,351.32	0.10

718762909	LUNDIN PETROLEUM AB COMMON STOCK SEK.01							
2,207.000	Local		231.148360	510,144.43	314.800000	694,763.60	184,619.17	9.21
	Base		25.435718	56,136.63	33.859292	74,727.46	18,590.83	0.07

ACI12K196	BOLIDEN AB COMMON STOCK SEK2.11							
3,488.000	Local		237.668231	828,986.79	264.600000	922,924.80	93,938.01	12.24
	Base		26.888893	93,788.46	28.459875	99,268.05	5,479.59	0.09

B00L2M903	MILLICOM INTL CELLULAR SDR SDR USD1.5							
876.000	Local		489.329658	428,652.78	564.500000	494,502.00	65,849.22	6.56
	Base		55.360925	48,496.17	60.716552	53,187.70	4,691.53	0.05

B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
6,075.000	Local		142.301799	864,483.43	151.000000	917,325.00	52,841.57	12.17
	Base		16.099491	97,804.41	16.241274	98,665.74	861.33	0.09

B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22							
2,271.000	Local		393.373668	893,351.60	485.000000	1,101,435.00	208,083.40	14.61
	Base		44.504822	101,070.45	52.165683	118,468.26	17,397.81	0.11

B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
6,432.000	Local		92.679832	596,116.68	123.850000	796,603.20	200,486.52	10.56
	Base		10.485448	67,442.40	13.321072	85,681.13	18,238.73	0.08

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

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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	
SWEDISH KRONA Total									
		64,091.000	Local	6,101,128.92		7,537,729.56	1,436,600.64	99.97	
			Base	688,679.64		810,743.93	122,064.29	0.72	
							Exchange Rate:	0.995750	
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0	265.000	Local	444.322415	117,745.44	487.000000	129,055.00	11,309.56	5.79
			Base	449.537057	119,127.32	489.078584	129,605.82	10,478.50	0.12
598061901	GIVAUDAN REG COMMON STOCK CHF10.0	70.000	Local	1,957.464000	137,022.48	2,544.000000	178,080.00	41,057.52	7.99
			Base	1,980.437000	138,630.59	2,554.858147	178,840.07	40,209.48	0.16
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	359.000	Local	276.125738	99,129.14	329.600000	118,326.40	19,197.26	5.31
			Base	279.366379	100,292.53	331.006779	118,831.43	18,538.90	0.11
710306903	NOVARTIS AG REG COMMON STOCK CHF.5	2,367.000	Local	79.614212	188,446.84	95.780000	226,711.26	38,264.42	10.17
			Base	80.617254	190,821.04	96.188802	227,678.90	36,857.86	0.20
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK	607.000	Local	267.108007	162,134.56	274.350000	166,530.45	4,395.89	7.47
			Base	270.242817	164,037.39	275.520964	167,241.23	3,203.84	0.15
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1	1,312.000	Local	74.552157	97,812.43	53.120000	69,693.44	-28,118.99	3.13
			Base	75.427111	98,960.37	53.346724	69,990.90	-28,969.47	0.06
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0	6,601.000	Local	53.930138	355,992.84	49.190000	324,703.19	-31,289.65	14.57
			Base	54.514143	359,847.86	49.399950	326,089.07	-33,758.79	0.29
712387901	NESTLE SA REG COMMON STOCK CHF.1	2,541.000	Local	78.264301	198,869.59	94.900000	241,140.90	42,271.31	10.82
			Base	79.182822	201,203.55	95.305046	242,170.12	40,966.57	0.22
714789906	TEMENOS AG REG COMMON STOCK CHF5.0								

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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
	798.000	Local		118.365063	94,455.32	146.800000	117,146.40	22,691.08	5.26
		Base		119.181466	95,106.81	147.426563	117,646.40	22,539.59	0.10
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25								
	244.000	Local		406.068115	99,080.62	285.000000	69,540.00	-29,540.62	3.12
		Base		410.833770	100,243.44	286.216420	69,836.81	-30,406.63	0.06
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1								
	1,134.000	Local		89.129506	101,072.86	97.280000	110,315.52	9,242.66	4.95
		Base		90.175547	102,259.07	97.695205	110,786.36	8,527.29	0.10
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0								
	2,286.000	Local		86.250626	197,168.93	72.540000	165,826.44	-31,342.49	7.44
		Base		87.149252	199,223.19	72.849611	166,534.21	-32,688.98	0.15
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01								
	1,080.000	Local		106.835796	115,382.66	139.100000	150,228.00	34,845.34	6.74
		Base		108.089639	116,736.81	139.693698	150,869.19	34,132.38	0.13
B0R80X901	DUFREY AG REG COMMON STOCK CHF5.0								
	603.000	Local		159.357413	96,092.52	104.600000	63,073.80	-33,018.72	2.83
		Base		161.227662	97,220.28	105.046447	63,343.01	-33,877.27	0.06
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1								
	240.000	Local		448.123333	107,549.60	407.000000	97,680.00	-9,869.60	4.38
		Base		452.780875	108,667.41	408.737133	98,096.91	-10,570.50	0.09
SWISS FRANC Total									
	20,507.000	Local			2,167,955.83		2,228,050.80	60,094.97	99.99
		Base			2,192,377.66		2,237,560.43	45,182.77	1.99
THAILAND BAHT								Exchange Rate:	31.735000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A								
	77,600.000	Local		65.264419	5,064,518.91	68.000000	5,276,800.00	212,281.09	46.22
		Base		2.014662	156,337.79	2.142745	166,276.98	9,939.19	0.15
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A								
	56,900.000	Local		38.931937	2,215,227.21	48.000000	2,731,200.00	515,972.79	23.92

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		Base	1.122767	63,885.43	1.512526	86,062.71	22,177.28	0.08
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		123,900.000 Local	19.215763	2,380,833.06	24.800000	3,072,720.00	691,886.94	26.91
		Base	0.566519	70,191.73	0.781472	96,824.33	26,632.60	0.09
THAILAND BAHT Total								
		258,400.000 Local		9,660,579.18		11,080,720.00	1,420,140.82	97.05
		Base		290,414.95		349,164.02	58,749.07	0.31
TURKISH LIRA							Exchange Rate:	5.575500
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000 Local	87.897262	192,319.21	124.800000	273,062.40	80,743.19	99.44
		Base	24.712802	54,071.61	22.383643	48,975.41	-5,096.20	0.04
TURKISH LIRA Total								
		2,188.000 Local		192,319.21		273,062.40	80,743.19	99.44
		Base		54,071.61		48,975.41	-5,096.20	0.04
UAE DIRHAM							Exchange Rate:	3.673150
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		20,430.000 Local	17.714160	361,900.29	16.700000	341,181.00	-20,719.29	40.21
		Base	4.822804	98,529.89	4.546506	92,885.13	-5,644.76	0.08
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		59,423.000 Local	8.676936	515,609.57	4.680000	278,099.64	-237,509.93	32.78
		Base	2.362357	140,378.32	1.274111	75,711.48	-64,666.84	0.07
UAE DIRHAM Total								
		79,853.000 Local		877,509.86		619,280.64	-258,229.22	72.99
		Base		238,908.21		168,596.61	-70,311.60	0.15
US DOLLAR							Exchange Rate:	1.000000
00206R102	AT+T INC COMMON STOCK USD1.0							
		33,698.000 Local	36.594559	1,233,163.44	31.360000	1,056,769.28	-176,394.16	2.49

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		Base	36.594559	1,233,163.44	31.360000	1,056,769.28	-176,394.16	0.94
002824100	ABBOTT LABORATORIES COMMON STOCK							
		1,900.000 Local	43.980300	83,562.57	79.940000	151,886.00	68,323.43	0.36
		Base	43.980300	83,562.57	79.940000	151,886.00	68,323.43	0.13
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		2,200.000 Local	66.784100	146,925.02	80.590000	177,298.00	30,372.98	0.42
		Base	66.784100	146,925.02	80.590000	177,298.00	30,372.98	0.16
00724F101	ADOBE INC COMMON STOCK USD.0001							
		400.000 Local	135.075000	54,030.00	266.490000	106,596.00	52,566.00	0.25
		Base	135.075000	54,030.00	266.490000	106,596.00	52,566.00	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		700.000 Local	144.660000	101,262.00	190.960000	133,672.00	32,410.00	0.31
		Base	144.660000	101,262.00	190.960000	133,672.00	32,410.00	0.12
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		700.000 Local	111.845000	78,291.50	81.980000	57,386.00	-20,905.50	0.14
		Base	111.845000	78,291.50	81.980000	57,386.00	-20,905.50	0.05
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		1,100.000 Local	115.370700	126,907.77	182.450000	200,695.00	73,787.23	0.47
		Base	115.370700	126,907.77	182.450000	200,695.00	73,787.23	0.18
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		200.000 Local	926.812500	185,362.50	1,173.310000	234,662.00	49,299.50	0.55
		Base	926.812500	185,362.50	1,173.310000	234,662.00	49,299.50	0.21
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		200.000 Local	948.222500	189,644.50	1,176.890000	235,378.00	45,733.50	0.55
		Base	948.222500	189,644.50	1,176.890000	235,378.00	45,733.50	0.21
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		4,100.000 Local	65.682063	269,296.46	57.430000	235,463.00	-33,833.46	0.55
		Base	65.682063	269,296.46	57.430000	235,463.00	-33,833.46	0.21
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		300.000 Local	1,122.742500	336,822.75	1,780.750000	534,225.00	197,402.25	1.26

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		Base	1,122.742500	336,822.75	1,780.750000	534,225.00	197,402.25	0.47
023586100	AMERCO COMMON STOCK USD.25							
		300.000 Local	357.762000	107,328.60	371.510000	111,453.00	4,124.40	0.26
		Base	357.762000	107,328.60	371.510000	111,453.00	4,124.40	0.10
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,800.000 Local	67.996100	122,392.98	83.750000	150,750.00	28,357.02	0.36
		Base	67.996100	122,392.98	83.750000	150,750.00	28,357.02	0.13
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		900.000 Local	78.831300	70,948.17	109.300000	98,370.00	27,421.83	0.23
		Base	78.831300	70,948.17	109.300000	98,370.00	27,421.83	0.09
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		1,600.000 Local	62.976300	100,762.08	43.060000	68,896.00	-31,866.08	0.16
		Base	62.976300	100,762.08	43.060000	68,896.00	-31,866.08	0.06
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,500.000 Local	126.990300	190,485.45	197.060000	295,590.00	105,104.55	0.70
		Base	126.990300	190,485.45	197.060000	295,590.00	105,104.55	0.26
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		800.000 Local	128.828800	103,063.04	128.100000	102,480.00	-583.04	0.24
		Base	128.828800	103,063.04	128.100000	102,480.00	-583.04	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
		1,000.000 Local	163.750600	163,750.60	189.980000	189,980.00	26,229.40	0.45
		Base	163.750600	163,750.60	189.980000	189,980.00	26,229.40	0.17
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1							
		1,800.000 Local	52.011700	93,621.06	45.480000	81,864.00	-11,757.06	0.19
		Base	52.011700	93,621.06	45.480000	81,864.00	-11,757.06	0.07
036752103	ANTHEM INC COMMON STOCK USD.01							
		500.000 Local	180.898000	90,449.00	286.980000	143,490.00	53,041.00	0.34
		Base	180.898000	90,449.00	286.980000	143,490.00	53,041.00	0.13
037411105	APACHE CORP COMMON STOCK USD.625							
		2,000.000 Local	46.958700	93,917.40	34.660000	69,320.00	-24,597.40	0.16

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			Base	46.958700	93,917.40	34.660000	69,320.00	-24,597.40	0.06
037833100	APPLE INC COMMON STOCK USD.00001								
	5,000.000	Local		152.444750	762,223.75	189.950000	949,750.00	187,526.25	2.24
		Base		152.444750	762,223.75	189.950000	949,750.00	187,526.25	0.84
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	1,800.000	Local		41.554800	74,798.64	39.660000	71,388.00	-3,410.64	0.17
		Base		41.554800	74,798.64	39.660000	71,388.00	-3,410.64	0.06
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
	1,300.000	Local		41.996700	54,595.71	43.130000	56,069.00	1,473.29	0.13
		Base		41.996700	54,595.71	43.130000	56,069.00	1,473.29	0.05
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	900.000	Local		98.701700	88,831.53	159.740000	143,766.00	54,934.47	0.34
		Base		98.701700	88,831.53	159.740000	143,766.00	54,934.47	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	600.000	Local		188.796700	113,278.02	200.730000	120,438.00	7,159.98	0.28
		Base		188.796700	113,278.02	200.730000	120,438.00	7,159.98	0.11
056752108	BAIDU INC SPON ADR ADR USD.00005								
	400.000	Local		176.736000	70,694.40	164.850000	65,940.00	-4,754.40	0.16
		Base		176.736000	70,694.40	164.850000	65,940.00	-4,754.40	0.06
058498106	BALL CORP COMMON STOCK								
	2,600.000	Local		40.169600	104,440.96	57.860000	150,436.00	45,995.04	0.35
		Base		40.169600	104,440.96	57.860000	150,436.00	45,995.04	0.13
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
	8,300.000	Local		23.949200	198,778.36	27.590000	228,997.00	30,218.64	0.54
		Base		23.949200	198,778.36	27.590000	228,997.00	30,218.64	0.20
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
	2,200.000	Local		47.707600	104,956.72	50.430000	110,946.00	5,989.28	0.26
		Base		47.707600	104,956.72	50.430000	110,946.00	5,989.28	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
	1,200.000	Local		55.691900	66,830.28	81.310000	97,572.00	30,741.72	0.23

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			Base	55.691900	66,830.28	81.310000	97,572.00	30,741.72	0.09
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
	500.000	Local		183.741000	91,870.50	249.730000	124,865.00	32,994.50	0.29
		Base		183.741000	91,870.50	249.730000	124,865.00	32,994.50	0.11
07725L102	BEIGENE LTD ADR ADR USD.0001								
	806.000	Local		135.710000	109,382.26	132.000000	106,392.00	-2,990.26	0.25
		Base		135.710000	109,382.26	132.000000	106,392.00	-2,990.26	0.09
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
	2,700.000	Local		184.242148	497,453.80	200.890000	542,403.00	44,949.20	1.28
		Base		184.242148	497,453.80	200.890000	542,403.00	44,949.20	0.48
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	300.000	Local		270.438200	81,131.46	236.380000	70,914.00	-10,217.46	0.17
		Base		270.438200	81,131.46	236.380000	70,914.00	-10,217.46	0.06
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	300.000	Local		384.663300	115,398.99	427.370000	128,211.00	12,812.01	0.30
		Base		384.663300	115,398.99	427.370000	128,211.00	12,812.01	0.11
097023105	BOEING CO/THE COMMON STOCK USD5.0								
	500.000	Local		183.370000	91,685.00	381.420000	190,710.00	99,025.00	0.45
		Base		183.370000	91,685.00	381.420000	190,710.00	99,025.00	0.17
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
	100.000	Local		1,889.160000	188,916.00	1,744.910000	174,491.00	-14,425.00	0.41
		Base		1,889.160000	188,916.00	1,744.910000	174,491.00	-14,425.00	0.15
101121101	BOSTON PROPERTIES INC REIT USD.01								
	900.000	Local		123.807900	111,427.11	133.880000	120,492.00	9,064.89	0.28
		Base		123.807900	111,427.11	133.880000	120,492.00	9,064.89	0.11
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
	3,700.000	Local		26.437400	97,818.38	38.380000	142,006.00	44,187.62	0.33
		Base		26.437400	97,818.38	38.380000	142,006.00	44,187.62	0.13
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	2,100.000	Local		55.210500	115,942.05	47.710000	100,191.00	-15,751.05	0.24

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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
			Base	55.210500	115,942.05	47.710000	100,191.00	-15,751.05	0.09
11135F101	BROADCOM INC COMMON STOCK								
	600.000	Local		224.073300	134,443.98	300.710000	180,426.00	45,982.02	0.42
		Base		224.073300	134,443.98	300.710000	180,426.00	45,982.02	0.16
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
	2,000.000	Local		63.028300	126,056.60	47.530000	95,060.00	-30,996.60	0.22
		Base		63.028300	126,056.60	47.530000	95,060.00	-30,996.60	0.08
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
	1,100.000	Local		35.722400	39,294.64	49.450000	54,395.00	15,100.36	0.13
		Base		35.722400	39,294.64	49.450000	54,395.00	15,100.36	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
	2,500.000	Local		44.520000	111,300.00	40.880000	102,200.00	-9,100.00	0.24
		Base		44.520000	111,300.00	40.880000	102,200.00	-9,100.00	0.09
125523100	CIGNA CORP COMMON STOCK USD.01								
	989.000	Local		166.071274	164,244.49	160.820000	159,050.98	-5,193.51	0.37
		Base		166.071274	164,244.49	160.820000	159,050.98	-5,193.51	0.14
12572Q105	CME GROUP INC COMMON STOCK USD.01								
	900.000	Local		118.230400	106,407.36	164.580000	148,122.00	41,714.64	0.35
		Base		118.230400	106,407.36	164.580000	148,122.00	41,714.64	0.13
126408103	CSX CORP COMMON STOCK USD1.0								
	1,200.000	Local		51.465800	61,758.96	74.820000	89,784.00	28,025.04	0.21
		Base		51.465800	61,758.96	74.820000	89,784.00	28,025.04	0.08
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	2,170.000	Local		78.095599	169,467.45	53.930000	117,028.10	-52,439.35	0.28
		Base		78.095599	169,467.45	53.930000	117,028.10	-52,439.35	0.10
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
	2,000.000	Local		22.050000	44,100.00	26.100000	52,200.00	8,100.00	0.12
		Base		22.050000	44,100.00	26.100000	52,200.00	8,100.00	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	1,600.000	Local		82.620000	132,192.00	81.690000	130,704.00	-1,488.00	0.31

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		Base	82.620000	132,192.00	81.690000	130,704.00	-1,488.00	0.12
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		1,000.000 Local	99.958500	99,958.50	135.490000	135,490.00	35,531.50	0.32
		Base	99.958500	99,958.50	135.490000	135,490.00	35,531.50	0.12
150870103	CELANESE CORP COMMON STOCK USD.0001							
		1,100.000 Local	84.938200	93,432.02	98.610000	108,471.00	15,038.98	0.26
		Base	84.938200	93,432.02	98.610000	108,471.00	15,038.98	0.10
151020104	CELGENE CORP COMMON STOCK USD.01							
		1,200.000 Local	124.009200	148,811.04	94.340000	113,208.00	-35,603.04	0.27
		Base	124.009200	148,811.04	94.340000	113,208.00	-35,603.04	0.10
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
		6,328.000 Local	23.284785	147,346.12	11.990000	75,872.72	-71,473.40	0.18
		Base	23.284785	147,346.12	11.990000	75,872.72	-71,473.40	0.07
156782104	CERNER CORP COMMON STOCK USD.01							
		1,500.000 Local	64.399700	96,599.55	57.210000	85,815.00	-10,784.55	0.20
		Base	64.399700	96,599.55	57.210000	85,815.00	-10,784.55	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		700.000 Local	343.477800	240,434.46	346.910000	242,837.00	2,402.54	0.57
		Base	343.477800	240,434.46	346.910000	242,837.00	2,402.54	0.22
166764100	CHEVRON CORP COMMON STOCK USD.75							
		5,500.000 Local	112.672016	619,696.09	123.180000	677,490.00	57,793.91	1.60
		Base	112.672016	619,696.09	123.180000	677,490.00	57,793.91	0.60
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		800.000 Local	48.430000	38,744.00	71.230000	56,984.00	18,240.00	0.13
		Base	48.430000	38,744.00	71.230000	56,984.00	18,240.00	0.05
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
		800.000 Local	88.970000	71,176.00	69.900000	55,920.00	-15,256.00	0.13
		Base	88.970000	71,176.00	69.900000	55,920.00	-15,256.00	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		6,000.000 Local	34.254800	205,528.80	53.990000	323,940.00	118,411.20	0.76

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		Base	34.254800	205,528.80	53.990000	323,940.00	118,411.20	0.29
172967424	CITIGROUP INC COMMON STOCK USD.01							
		2,200.000 Local	60.737400	133,622.28	62.220000	136,884.00	3,261.72	0.32
		Base	60.737400	133,622.28	62.220000	136,884.00	3,261.72	0.12
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		700.000 Local	145.330000	101,731.00	160.460000	112,322.00	10,591.00	0.26
		Base	145.330000	101,731.00	160.460000	112,322.00	10,591.00	0.10
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		6,000.000 Local	43.511500	261,069.00	46.860000	281,160.00	20,091.00	0.66
		Base	43.511500	261,069.00	46.860000	281,160.00	20,091.00	0.25
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,800.000 Local	71.748900	129,148.02	68.540000	123,372.00	-5,776.02	0.29
		Base	71.748900	129,148.02	68.540000	123,372.00	-5,776.02	0.11
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		16,900.000 Local	38.603669	652,402.01	39.980000	675,662.00	23,259.99	1.59
		Base	38.603669	652,402.01	39.980000	675,662.00	23,259.99	0.60
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
		800.000 Local	128.457800	102,766.24	110.960000	88,768.00	-13,998.24	0.21
		Base	128.457800	102,766.24	110.960000	88,768.00	-13,998.24	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		2,700.000 Local	46.215900	124,782.93	66.740000	180,198.00	55,415.07	0.42
		Base	46.215900	124,782.93	66.740000	180,198.00	55,415.07	0.16
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,300.000 Local	78.983100	102,678.03	84.810000	110,253.00	7,574.97	0.26
		Base	78.983100	102,678.03	84.810000	110,253.00	7,574.97	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		300.000 Local	175.428300	52,628.49	175.330000	52,599.00	-29.49	0.12
		Base	175.428300	52,628.49	175.330000	52,599.00	-29.49	0.05
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000 Local	28.144863	53,475.24	33.100000	62,890.00	9,414.76	0.15

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		Base	28.144863	53,475.24	33.100000	62,890.00	9,414.76	0.06
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,700.000 Local	194.485185	525,110.00	242.140000	653,778.00	128,668.00	1.54
		Base	194.485185	525,110.00	242.140000	653,778.00	128,668.00	0.58
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,500.000 Local	93.991300	140,986.95	128.000000	192,000.00	51,013.05	0.45
		Base	93.991300	140,986.95	128.000000	192,000.00	51,013.05	0.17
22943F100	CTRIP.COM INTERNATIONAL ADR ADR USD.01							
		1,900.000 Local	51.911800	98,632.42	43.690000	83,011.00	-15,621.42	0.20
		Base	51.911800	98,632.42	43.690000	83,011.00	-15,621.42	0.07
231021106	CUMMINS INC COMMON STOCK USD2.5							
		600.000 Local	158.768300	95,260.98	157.870000	94,722.00	-538.98	0.22
		Base	158.768300	95,260.98	157.870000	94,722.00	-538.98	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK							
		1,000.000 Local	104.105320	104,105.32	124.740000	124,740.00	20,634.68	0.29
		Base	104.105320	104,105.32	124.740000	124,740.00	20,634.68	0.11
235851102	DANAHER CORP COMMON STOCK USD.01							
		1,300.000 Local	82.960800	107,849.04	132.020000	171,626.00	63,776.96	0.40
		Base	82.960800	107,849.04	132.020000	171,626.00	63,776.96	0.15
244199105	DEERE + CO COMMON STOCK USD1.0							
		900.000 Local	111.030000	99,927.00	159.840000	143,856.00	43,929.00	0.34
		Base	111.030000	99,927.00	159.840000	143,856.00	43,929.00	0.13
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		2,500.000 Local	37.261600	93,154.00	31.560000	78,900.00	-14,254.00	0.19
		Base	37.261600	93,154.00	31.560000	78,900.00	-14,254.00	0.07
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		500.000 Local	120.180000	60,090.00	101.530000	50,765.00	-9,325.00	0.12
		Base	120.180000	60,090.00	101.530000	50,765.00	-9,325.00	0.05
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000 Local	111.394700	100,255.23	119.000000	107,100.00	6,844.77	0.25

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		Base	111.394700	100,255.23	119.000000	107,100.00	6,844.77	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		7,862.000 Local	94.194598	740,557.93	111.030000	872,917.86	132,359.93	2.06
		Base	94.194598	740,557.93	111.030000	872,917.86	132,359.93	0.78
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		1,900.000 Local	61.321900	116,511.61	71.160000	135,204.00	18,692.39	0.32
		Base	61.321900	116,511.61	71.160000	135,204.00	18,692.39	0.12
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		1,600.000 Local	60.639400	97,023.04	31.690000	50,704.00	-46,319.04	0.12
		Base	60.639400	97,023.04	31.690000	50,704.00	-46,319.04	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,000.000 Local	76.967800	153,935.60	76.660000	153,320.00	-615.60	0.36
		Base	76.967800	153,935.60	76.660000	153,320.00	-615.60	0.14
26078J100	DOWDUPONT INC COMMON STOCK USD.01							
		10,789.000 Local	63.332125	683,290.30	53.310000	575,161.59	-108,128.71	1.35
		Base	63.332125	683,290.30	53.310000	575,161.59	-108,128.71	0.51
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		1,900.000 Local	82.347600	156,460.44	90.000000	171,000.00	14,539.56	0.40
		Base	82.347600	156,460.44	90.000000	171,000.00	14,539.56	0.15
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000 Local	89.855400	116,812.02	95.180000	123,734.00	6,921.98	0.29
		Base	89.855400	116,812.02	95.180000	123,734.00	6,921.98	0.11
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		1,200.000 Local	78.295400	93,954.48	75.880000	91,056.00	-2,898.48	0.21
		Base	78.295400	93,954.48	75.880000	91,056.00	-2,898.48	0.08
278865100	ECOLAB INC COMMON STOCK USD1.0							
		800.000 Local	125.691300	100,553.04	176.540000	141,232.00	40,678.96	0.33
		Base	125.691300	100,553.04	176.540000	141,232.00	40,678.96	0.13
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000 Local	78.862900	102,521.77	61.920000	80,496.00	-22,025.77	0.19

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		Base	78.862900	102,521.77	61.920000	80,496.00	-22,025.77	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		1,700.000 Local	58.619100	99,652.47	68.470000	116,399.00	16,746.53	0.27
		Base	58.619100	99,652.47	68.470000	116,399.00	16,746.53	0.10
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		1,300.000 Local	76.571500	99,542.95	95.630000	124,319.00	24,776.05	0.29
		Base	76.571500	99,542.95	95.630000	124,319.00	24,776.05	0.11
29444U700	EQUINIX INC REIT USD.001							
		300.000 Local	422.193300	126,657.99	453.160000	135,948.00	9,290.01	0.32
		Base	422.193300	126,657.99	453.160000	135,948.00	9,290.01	0.12
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,500.000 Local	64.030300	96,045.45	75.320000	112,980.00	16,934.55	0.27
		Base	64.030300	96,045.45	75.320000	112,980.00	16,934.55	0.10
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		400.000 Local	248.155000	99,262.00	289.240000	115,696.00	16,434.00	0.27
		Base	248.155000	99,262.00	289.240000	115,696.00	16,434.00	0.10
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		1,700.000 Local	59.325900	100,854.03	70.950000	120,615.00	19,760.97	0.28
		Base	59.325900	100,854.03	70.950000	120,615.00	19,760.97	0.11
30161N101	EXELON CORP COMMON STOCK							
		2,400.000 Local	34.218600	82,124.64	50.130000	120,312.00	38,187.36	0.28
		Base	34.218600	82,124.64	50.130000	120,312.00	38,187.36	0.11
30231G102	EXXON MOBIL CORP COMMON STOCK							
		12,700.000 Local	80.358361	1,020,551.18	80.800000	1,026,160.00	5,608.82	2.42
		Base	80.358361	1,020,551.18	80.800000	1,026,160.00	5,608.82	0.91
302491303	FMC CORP COMMON STOCK USD.1							
		1,200.000 Local	75.470058	90,564.07	76.820000	92,184.00	1,619.93	0.22
		Base	75.470058	90,564.07	76.820000	92,184.00	1,619.93	0.08
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		1,500.000 Local	149.805300	224,707.95	166.690000	250,035.00	25,327.05	0.59

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		Base	149.805300	224,707.95	166.690000	250,035.00	25,327.05	0.22
31428X106	FEDEX CORP COMMON STOCK USD.1							
		500.000 Local	190.131500	95,065.75	181.410000	90,705.00	-4,360.75	0.21
		Base	190.131500	95,065.75	181.410000	90,705.00	-4,360.75	0.08
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		9,100.000 Local	11.002600	100,123.66	8.780000	79,898.00	-20,225.66	0.19
		Base	11.002600	100,123.66	8.780000	79,898.00	-20,225.66	0.07
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		1,333.000 Local	41.550000	55,386.15	36.710000	48,934.43	-6,451.72	0.12
		Base	41.550000	55,386.15	36.710000	48,934.43	-6,451.72	0.04
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		733.000 Local	41.400000	30,346.20	35.880000	26,300.04	-4,046.16	0.06
		Base	41.400000	30,346.20	35.880000	26,300.04	-4,046.16	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		7,800.000 Local	11.700400	91,263.12	12.890000	100,542.00	9,278.88	0.24
		Base	11.700400	91,263.12	12.890000	100,542.00	9,278.88	0.09
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		500.000 Local	194.728000	97,364.00	169.280000	84,640.00	-12,724.00	0.20
		Base	194.728000	97,364.00	169.280000	84,640.00	-12,724.00	0.08
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000 Local	29.160900	227,455.02	9.990000	77,922.00	-149,533.02	0.18
		Base	29.160900	227,455.02	9.990000	77,922.00	-149,533.02	0.07
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		1,800.000 Local	56.612200	101,901.96	51.750000	93,150.00	-8,751.96	0.22
		Base	56.612200	101,901.96	51.750000	93,150.00	-8,751.96	0.08
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,700.000 Local	67.515900	114,777.03	65.010000	110,517.00	-4,260.03	0.26
		Base	67.515900	114,777.03	65.010000	110,517.00	-4,260.03	0.10
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		800.000 Local	227.222500	181,778.00	191.990000	153,592.00	-28,186.00	0.36

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		Base	227.222500	181,778.00	191.990000	153,592.00	-28,186.00	0.14
40414L109	HCP INC REIT USD1.0							
		3,200.000 Local	29.784700	95,311.04	31.300000	100,160.00	4,848.96	0.24
		Base	29.784700	95,311.04	31.300000	100,160.00	4,848.96	0.09
40434L105	HP INC COMMON STOCK USD.01							
		2,900.000 Local	18.764300	54,416.47	19.430000	56,347.00	1,930.53	0.13
		Base	18.764300	54,416.47	19.430000	56,347.00	1,930.53	0.05
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		3,000.000 Local	44.368000	133,104.00	29.300000	87,900.00	-45,204.00	0.21
		Base	44.368000	133,104.00	29.300000	87,900.00	-45,204.00	0.08
42809H107	HESS CORP COMMON STOCK USD1.0							
		2,000.000 Local	64.840000	129,680.00	60.230000	120,460.00	-9,220.00	0.28
		Base	64.840000	129,680.00	60.230000	120,460.00	-9,220.00	0.11
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		31,840.000 Local	2.335767	74,370.83	2.284081	72,725.14	-1,645.69	0.17
		Base	2.335767	74,370.83	2.284081	72,725.14	-1,645.69	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		1,100.000 Local	154.987100	170,485.81	191.890000	211,079.00	40,593.19	0.50
		Base	154.987100	170,485.81	191.890000	211,079.00	40,593.19	0.19
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		700.000 Local	125.566900	87,896.83	158.920000	111,244.00	23,347.17	0.26
		Base	125.566900	87,896.83	158.920000	111,244.00	23,347.17	0.10
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		5,400.000 Local	18.068600	97,570.44	18.900000	102,060.00	4,489.56	0.24
		Base	18.068600	97,570.44	18.900000	102,060.00	4,489.56	0.09
444859102	HUMANA INC COMMON STOCK USD.166							
		400.000 Local	226.327500	90,531.00	266.000000	106,400.00	15,869.00	0.25
		Base	226.327500	90,531.00	266.000000	106,400.00	15,869.00	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		700.000 Local	137.871400	96,509.98	143.530000	100,471.00	3,961.02	0.24

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		Base	137.871400	96,509.98	143.530000	100,471.00	3,961.02	0.09
456058908	LUKOIL PJSC COMMON STOCK RUB.025							
		1,959.000 Local	48.100949	94,229.76	89.674617	175,672.57	81,442.81	0.41
		Base	48.100949	94,229.76	89.674617	175,672.57	81,442.81	0.16
458140100	INTEL CORP COMMON STOCK USD.001							
		5,000.000 Local	36.874600	184,373.00	53.700000	268,500.00	84,127.00	0.63
		Base	36.874600	184,373.00	53.700000	268,500.00	84,127.00	0.24
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		1,600.000 Local	60.624400	96,999.04	76.140000	121,824.00	24,824.96	0.29
		Base	60.624400	96,999.04	76.140000	121,824.00	24,824.96	0.11
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		600.000 Local	158.695000	95,217.00	141.100000	84,660.00	-10,557.00	0.20
		Base	158.695000	95,217.00	141.100000	84,660.00	-10,557.00	0.08
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		700.000 Local	139.655700	97,758.99	128.790000	90,153.00	-7,605.99	0.21
		Base	139.655700	97,758.99	128.790000	90,153.00	-7,605.99	0.08
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		1,800.000 Local	53.164400	95,695.92	46.270000	83,286.00	-12,409.92	0.20
		Base	53.164400	95,695.92	46.270000	83,286.00	-12,409.92	0.07
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		4,100.000 Local	23.990500	98,361.05	21.010000	86,141.00	-12,220.05	0.20
		Base	23.990500	98,361.05	21.010000	86,141.00	-12,220.05	0.08
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		300.000 Local	281.949200	84,584.76	570.580000	171,174.00	86,589.24	0.40
		Base	281.949200	84,584.76	570.580000	171,174.00	86,589.24	0.15
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		2,400.000 Local	87.363500	209,672.40	101.230000	242,952.00	33,279.60	0.57
		Base	87.363500	209,672.40	101.230000	242,952.00	33,279.60	0.22
47215P106	JD.COM INC ADR ADR USD.00002							
		2,300.000 Local	35.027700	80,563.71	30.150000	69,345.00	-11,218.71	0.16

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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	35.027700	80,563.71	30.150000	69,345.00	-11,218.71	0.06
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		2,800.000 Local	123.566014	345,984.84	139.790000	391,412.00	45,427.16	0.92
		Base	123.566014	345,984.84	139.790000	391,412.00	45,427.16	0.35
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0							
		192,600.000 Local	0.462990	89,171.87	0.378039	72,810.31	-16,361.56	0.17
		Base	0.462990	89,171.87	0.378039	72,810.31	-16,361.56	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		1,100.000 Local	127.178600	139,896.46	123.900000	136,290.00	-3,606.46	0.32
		Base	127.178600	139,896.46	123.900000	136,290.00	-3,606.46	0.12
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		4,800.000 Local	20.133100	96,638.88	20.010000	96,048.00	-590.88	0.23
		Base	20.133100	96,638.88	20.010000	96,048.00	-590.88	0.09
501044101	KROGER CO COMMON STOCK USD1.0							
		5,200.000 Local	29.511500	153,459.80	24.600000	127,920.00	-25,539.80	0.30
		Base	29.511500	153,459.80	24.600000	127,920.00	-25,539.80	0.11
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		900.000 Local	158.210000	142,389.00	165.550000	148,995.00	6,606.00	0.35
		Base	158.210000	142,389.00	165.550000	148,995.00	6,606.00	0.13
532457108	ELI LILLY + CO COMMON STOCK							
		1,300.000 Local	82.045400	106,659.02	129.760000	168,688.00	62,028.98	0.40
		Base	82.045400	106,659.02	129.760000	168,688.00	62,028.98	0.15
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		1,600.000 Local	53.460000	85,536.00	63.540000	101,664.00	16,128.00	0.24
		Base	53.460000	85,536.00	63.540000	101,664.00	16,128.00	0.09
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		400.000 Local	269.462500	107,785.00	300.160000	120,064.00	12,279.00	0.28
		Base	269.462500	107,785.00	300.160000	120,064.00	12,279.00	0.11
548661107	LOWE S COS INC COMMON STOCK USD.5							
		1,200.000 Local	85.340400	102,408.48	109.470000	131,364.00	28,955.52	0.31

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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	85.340400	102,408.48	109.470000	131,364.00	28,955.52	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
	5,600.000	Local		19.810000	110,936.00	16.710000	93,576.00	-17,360.00	0.22
		Base		19.810000	110,936.00	16.710000	93,576.00	-17,360.00	0.08
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
	3,201.000	Local		63.203611	202,314.76	59.850000	191,579.85	-10,734.91	0.45
		Base		63.203611	202,314.76	59.850000	191,579.85	-10,734.91	0.17
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
	1,000.000	Local		97.114000	97,114.00	125.090000	125,090.00	27,976.00	0.29
		Base		97.114000	97,114.00	125.090000	125,090.00	27,976.00	0.11
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
	400.000	Local		241.967500	96,787.00	201.180000	80,472.00	-16,315.00	0.19
		Base		241.967500	96,787.00	201.180000	80,472.00	-16,315.00	0.07
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
	800.000	Local		117.237500	93,790.00	235.450000	188,360.00	94,570.00	0.44
		Base		117.237500	93,790.00	235.450000	188,360.00	94,570.00	0.17
580135101	MCDONALD S CORP COMMON STOCK USD.01								
	800.000	Local		142.602500	114,082.00	189.900000	151,920.00	37,838.00	0.36
		Base		142.602500	114,082.00	189.900000	151,920.00	37,838.00	0.13
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
	700.000	Local		140.712900	98,499.03	117.060000	81,942.00	-16,557.03	0.19
		Base		140.712900	98,499.03	117.060000	81,942.00	-16,557.03	0.07
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	3,200.000	Local		62.276094	199,283.50	83.170000	266,144.00	66,860.50	0.63
		Base		62.276094	199,283.50	83.170000	266,144.00	66,860.50	0.24
59156R108	METLIFE INC COMMON STOCK USD.01								
	1,900.000	Local		47.618011	90,474.22	42.570000	80,883.00	-9,591.22	0.19
		Base		47.618011	90,474.22	42.570000	80,883.00	-9,591.22	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	3,500.000	Local		68.758900	240,656.15	117.940000	412,790.00	172,133.85	0.97

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		Base	68.758900	240,656.15	117.940000	412,790.00	172,133.85	0.37
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,400.000 Local	42.270000	59,178.00	41.330000	57,862.00	-1,316.00	0.14
		Base	42.270000	59,178.00	41.330000	57,862.00	-1,316.00	0.05
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01							
		1,000.000 Local	91.382000	91,382.00	59.650000	59,650.00	-31,732.00	0.14
		Base	91.382000	91,382.00	59.650000	59,650.00	-31,732.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		2,800.000 Local	44.978200	125,938.96	49.920000	139,776.00	13,837.04	0.33
		Base	44.978200	125,938.96	49.920000	139,776.00	13,837.04	0.12
615369105	MOODY S CORP COMMON STOCK USD.01							
		800.000 Local	118.807500	95,046.00	181.090000	144,872.00	49,826.00	0.34
		Base	118.807500	95,046.00	181.090000	144,872.00	49,826.00	0.13
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		3,200.000 Local	43.636900	139,638.08	42.200000	135,040.00	-4,598.08	0.32
		Base	43.636900	139,638.08	42.200000	135,040.00	-4,598.08	0.12
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		3,800.000 Local	28.780000	109,364.00	27.310000	103,778.00	-5,586.00	0.24
		Base	28.780000	109,364.00	27.310000	103,778.00	-5,586.00	0.09
64110L106	NETFLIX INC COMMON STOCK USD.001							
		500.000 Local	155.855700	77,927.85	356.560000	178,280.00	100,352.15	0.42
		Base	155.855700	77,927.85	356.560000	178,280.00	100,352.15	0.16
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							
		12,900.000 Local	7.716474	99,542.51	7.110000	91,719.00	-7,823.51	0.22
		Base	7.716474	99,542.51	7.110000	91,719.00	-7,823.51	0.08
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6							
		3,000.000 Local	32.503700	97,511.10	35.770000	107,310.00	9,798.90	0.25
		Base	32.503700	97,511.10	35.770000	107,310.00	9,798.90	0.10
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		1,500.000 Local	133.894700	200,842.05	193.320000	289,980.00	89,137.95	0.68

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		Base	133.894700	200,842.05	193.320000	289,980.00	89,137.95	0.26
654106103	NIKE INC CL B COMMON STOCK							
		1,800.000 Local	54.341100	97,813.98	84.210000	151,578.00	53,764.02	0.36
		Base	54.341100	97,813.98	84.210000	151,578.00	53,764.02	0.13
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
		3,300.000 Local	34.350000	113,355.00	24.730000	81,609.00	-31,746.00	0.19
		Base	34.350000	113,355.00	24.730000	81,609.00	-31,746.00	0.07
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		1,100.000 Local	90.821800	99,903.98	90.410000	99,451.00	-452.98	0.23
		Base	90.821800	99,903.98	90.410000	99,451.00	-452.98	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		400.000 Local	245.477500	98,191.00	269.600000	107,840.00	9,649.00	0.25
		Base	245.477500	98,191.00	269.600000	107,840.00	9,649.00	0.10
670346105	NUCOR CORP COMMON STOCK USD.4							
		1,700.000 Local	60.581500	102,988.55	58.350000	99,195.00	-3,793.55	0.23
		Base	60.581500	102,988.55	58.350000	99,195.00	-3,793.55	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		600.000 Local	103.776000	62,265.60	179.560000	107,736.00	45,470.40	0.25
		Base	103.776000	62,265.60	179.560000	107,736.00	45,470.40	0.10
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		200.000 Local	248.430000	49,686.00	388.300000	77,660.00	27,974.00	0.18
		Base	248.430000	49,686.00	388.300000	77,660.00	27,974.00	0.07
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		1,800.000 Local	58.382200	105,087.96	66.200000	119,160.00	14,072.04	0.28
		Base	58.382200	105,087.96	66.200000	119,160.00	14,072.04	0.11
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		1,600.000 Local	83.176300	133,082.08	72.990000	116,784.00	-16,298.08	0.28
		Base	83.176300	133,082.08	72.990000	116,784.00	-16,298.08	0.10
682680103	ONEOK INC COMMON STOCK USD.01							
		2,500.000 Local	56.530000	141,325.00	69.840000	174,600.00	33,275.00	0.41

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View Date: April 1, 2019

Base Currency: 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	56.530000	141,325.00	69.840000	174,600.00	33,275.00	0.16
68389X105	ORACLE CORP COMMON STOCK USD.01							
		2,300.000 Local	45.426100	104,480.03	53.710000	123,533.00	19,052.97	0.29
		Base	45.426100	104,480.03	53.710000	123,533.00	19,052.97	0.11
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		800.000 Local	123.450600	98,760.48	122.660000	98,128.00	-632.48	0.23
		Base	123.450600	98,760.48	122.660000	98,128.00	-632.48	0.09
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		1,100.000 Local	109.580900	120,538.99	112.870000	124,157.00	3,618.01	0.29
		Base	109.580900	120,538.99	112.870000	124,157.00	3,618.01	0.11
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000 Local	38.120800	99,114.08	31.740000	82,524.00	-16,590.08	0.19
		Base	38.120800	99,114.08	31.740000	82,524.00	-16,590.08	0.07
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,400.000 Local	67.054300	93,876.02	68.140000	95,396.00	1,519.98	0.22
		Base	67.054300	93,876.02	68.140000	95,396.00	1,519.98	0.08
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		1,200.000 Local	49.238000	59,085.60	103.840000	124,608.00	65,522.40	0.29
		Base	49.238000	59,085.60	103.840000	124,608.00	65,522.40	0.11
713448108	PEPSICO INC COMMON STOCK USD.017							
		2,700.000 Local	108.200963	292,142.60	122.550000	330,885.00	38,742.40	0.78
		Base	108.200963	292,142.60	122.550000	330,885.00	38,742.40	0.29
717081103	PFIZER INC COMMON STOCK USD.05							
		7,300.000 Local	33.783425	246,619.00	42.470000	310,031.00	63,412.00	0.73
		Base	33.783425	246,619.00	42.470000	310,031.00	63,412.00	0.28
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		2,900.000 Local	102.221034	296,441.00	88.390000	256,331.00	-40,110.00	0.60
		Base	102.221034	296,441.00	88.390000	256,331.00	-40,110.00	0.23
718546104	PHILLIPS 66 COMMON STOCK							
		1,200.000 Local	79.032400	94,838.88	95.170000	114,204.00	19,365.12	0.27

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QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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View Date: April 1, 2019

Base Currency: 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	79.032400	94,838.88	95.170000	114,204.00	19,365.12	0.10
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	600.000	Local		165.576700	99,346.02	152.280000	91,368.00	-7,978.02	0.22
		Base		165.576700	99,346.02	152.280000	91,368.00	-7,978.02	0.08
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
	1,600.000	Local		104.212094	166,739.35	100.120000	160,192.00	-6,547.35	0.38
		Base		104.212094	166,739.35	100.120000	160,192.00	-6,547.35	0.14
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
	4,300.000	Local		84.405674	362,944.40	104.050000	447,415.00	84,470.60	1.05
		Base		84.405674	362,944.40	104.050000	447,415.00	84,470.60	0.40
74340W103	PROLOGIS INC REIT USD.01								
	2,300.000	Local		53.563700	123,196.51	71.950000	165,485.00	42,288.49	0.39
		Base		53.563700	123,196.51	71.950000	165,485.00	42,288.49	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
	900.000	Local		110.258900	99,233.01	91.880000	82,692.00	-16,541.01	0.19
		Base		110.258900	99,233.01	91.880000	82,692.00	-16,541.01	0.07
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
	2,600.000	Local		43.672300	113,547.98	59.410000	154,466.00	40,918.02	0.36
		Base		43.672300	113,547.98	59.410000	154,466.00	40,918.02	0.14
74460D109	PUBLIC STORAGE REIT USD.1								
	600.000	Local		203.458300	122,074.98	217.780000	130,668.00	8,593.02	0.31
		Base		203.458300	122,074.98	217.780000	130,668.00	8,593.02	0.12
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	1,900.000	Local		54.897100	104,304.49	57.030000	108,357.00	4,052.51	0.26
		Base		54.897100	104,304.49	57.030000	108,357.00	4,052.51	0.10
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
	600.000	Local		157.195400	94,317.24	182.080000	109,248.00	14,930.76	0.26
		Base		157.195400	94,317.24	182.080000	109,248.00	14,930.76	0.10
756109104	REALTY INCOME CORP REIT USD1.0								
	1,700.000	Local		55.555900	94,445.03	73.560000	125,052.00	30,606.97	0.29

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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	55.555900	94,445.03	73.560000	125,052.00	30,606.97	0.11
778296103	ROSS STORES INC COMMON STOCK USD.01								
	1,000.000	Local		64.614700	64,614.70	93.100000	93,100.00	28,485.30	0.22
		Base		64.614700	64,614.70	93.100000	93,100.00	28,485.30	0.08
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
	700.000	Local		136.534300	95,574.01	210.550000	147,385.00	51,810.99	0.35
		Base		136.534300	95,574.01	210.550000	147,385.00	51,810.99	0.13
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
	800.000	Local		128.210000	102,568.00	199.660000	159,728.00	57,160.00	0.38
		Base		128.210000	102,568.00	199.660000	159,728.00	57,160.00	0.14
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	800.000	Local		86.560000	69,248.00	158.370000	126,696.00	57,448.00	0.30
		Base		86.560000	69,248.00	158.370000	126,696.00	57,448.00	0.11
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	4,400.000	Local		69.052943	303,832.95	43.570000	191,708.00	-112,124.95	0.45
		Base		69.052943	303,832.95	43.570000	191,708.00	-112,124.95	0.17
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	3,700.000	Local		46.847946	173,337.40	42.760000	158,212.00	-15,125.40	0.37
		Base		46.847946	173,337.40	42.760000	158,212.00	-15,125.40	0.14
816851109	SEMPRA ENERGY COMMON STOCK								
	900.000	Local		111.435600	100,292.04	125.860000	113,274.00	12,981.96	0.27
		Base		111.435600	100,292.04	125.860000	113,274.00	12,981.96	0.10
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
	500.000	Local		378.777460	189,388.73	430.710000	215,355.00	25,966.27	0.51
		Base		378.777460	189,388.73	430.710000	215,355.00	25,966.27	0.19
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
	1,300.000	Local		164.665400	214,065.02	182.210000	236,873.00	22,807.98	0.56
		Base		164.665400	214,065.02	182.210000	236,873.00	22,807.98	0.21
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
	3,200.000	Local		49.595800	158,706.56	51.680000	165,376.00	6,669.44	0.39

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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	49.595800	158,706.56	51.680000	165,376.00	6,669.44	0.15
855244109	STARBUCKS CORP COMMON STOCK USD.001								
	1,700.000	Local		60.520900	102,885.53	74.340000	126,378.00	23,492.47	0.30
		Base		60.520900	102,885.53	74.340000	126,378.00	23,492.47	0.11
857477103	STATE STREET CORP COMMON STOCK USD1.0								
	1,200.000	Local		84.229200	101,075.04	65.810000	78,972.00	-22,103.04	0.19
		Base		84.229200	101,075.04	65.810000	78,972.00	-22,103.04	0.07
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
	2,400.000	Local		46.770000	112,248.00	35.270000	84,648.00	-27,600.00	0.20
		Base		46.770000	112,248.00	35.270000	84,648.00	-27,600.00	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
	700.000	Local		135.409100	94,786.37	197.520000	138,264.00	43,477.63	0.33
		Base		135.409100	94,786.37	197.520000	138,264.00	43,477.63	0.12
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	2,000.000	Local		28.799200	57,598.40	31.900000	63,800.00	6,201.60	0.15
		Base		28.799200	57,598.40	31.900000	63,800.00	6,201.60	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0								
	2,900.000	Local		54.108300	156,914.07	66.760000	193,604.00	36,689.93	0.46
		Base		54.108300	156,914.07	66.760000	193,604.00	36,689.93	0.17
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	2,600.000	Local		39.357700	102,330.02	53.210000	138,346.00	36,015.98	0.33
		Base		39.357700	102,330.02	53.210000	138,346.00	36,015.98	0.12
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	1,600.000	Local		65.546900	104,875.04	69.100000	110,560.00	5,684.96	0.26
		Base		65.546900	104,875.04	69.100000	110,560.00	5,684.96	0.10
874080104	TAL EDUCATION GROUP ADR ADR								
	1,300.000	Local		25.550000	33,215.00	36.080000	46,904.00	13,689.00	0.11
		Base		25.550000	33,215.00	36.080000	46,904.00	13,689.00	0.04
88160R101	TESLA INC COMMON STOCK USD.001								
	200.000	Local		288.210000	57,642.00	279.860000	55,972.00	-1,670.00	0.13

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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	288.210000	57,642.00	279.860000	55,972.00	-1,670.00	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		700.000 Local	79.762700	55,833.89	106.070000	74,249.00	18,415.11	0.17
		Base	79.762700	55,833.89	106.070000	74,249.00	18,415.11	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		700.000 Local	168.388600	117,872.02	273.720000	191,604.00	73,731.98	0.45
		Base	168.388600	117,872.02	273.720000	191,604.00	73,731.98	0.17
88579Y101	3M CO COMMON STOCK USD.01							
		500.000 Local	198.076000	99,038.00	207.780000	103,890.00	4,852.00	0.24
		Base	198.076000	99,038.00	207.780000	103,890.00	4,852.00	0.09
902973304	US BANCORP COMMON STOCK USD.01							
		1,900.000 Local	52.557100	99,858.49	48.190000	91,561.00	-8,297.49	0.22
		Base	52.557100	99,858.49	48.190000	91,561.00	-8,297.49	0.08
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		900.000 Local	111.116700	100,005.03	167.200000	150,480.00	50,474.97	0.35
		Base	111.116700	100,005.03	167.200000	150,480.00	50,474.97	0.13
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		900.000 Local	107.153500	96,438.15	111.740000	100,566.00	4,127.85	0.24
		Base	107.153500	96,438.15	111.740000	100,566.00	4,127.85	0.09
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0							
		800.000 Local	120.488800	96,391.04	128.890000	103,112.00	6,720.96	0.24
		Base	120.488800	96,391.04	128.890000	103,112.00	6,720.96	0.09
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,200.000 Local	173.496300	208,195.56	247.260000	296,712.00	88,516.44	0.70
		Base	173.496300	208,195.56	247.260000	296,712.00	88,516.44	0.26
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		1,500.000 Local	64.724000	97,086.00	84.830000	127,245.00	30,159.00	0.30
		Base	64.724000	97,086.00	84.830000	127,245.00	30,159.00	0.11
92276F100	VENTAS INC REIT USD.25							
		1,800.000 Local	61.946100	111,502.98	63.810000	114,858.00	3,355.02	0.27

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		Base	61.946100	111,502.98	63.810000	114,858.00	3,355.02	0.10
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		19,100.000 Local	46.073766	880,008.94	59.130000	1,129,383.00	249,374.06	2.66
		Base	46.073766	880,008.94	59.130000	1,129,383.00	249,374.06	1.00
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001							
		2,300.000 Local	37.980200	87,354.46	28.070000	64,561.00	-22,793.46	0.15
		Base	37.980200	87,354.46	28.070000	64,561.00	-22,793.46	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		1,100.000 Local	92.633200	101,896.52	156.190000	171,809.00	69,912.48	0.40
		Base	92.633200	101,896.52	156.190000	171,809.00	69,912.48	0.15
929042109	VORNADO REALTY TRUST REIT USD.04							
		1,100.000 Local	75.654118	83,219.53	67.440000	74,184.00	-9,035.53	0.17
		Base	75.654118	83,219.53	67.440000	74,184.00	-9,035.53	0.07
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		800.000 Local	128.427500	102,742.00	118.400000	94,720.00	-8,022.00	0.22
		Base	128.427500	102,742.00	118.400000	94,720.00	-8,022.00	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		1,800.000 Local	62.003322	111,605.98	79.080000	142,344.00	30,738.02	0.34
		Base	62.003322	111,605.98	79.080000	142,344.00	30,738.02	0.13
929740108	WABTEC CORP COMMON STOCK USD.01							
		41.000 Local	76.027561	3,117.13	73.720000	3,022.52	-94.61	0.01
		Base	76.027561	3,117.13	73.720000	3,022.52	-94.61	0.00
931142103	WALMART INC COMMON STOCK USD.1							
		8,800.000 Local	79.028700	695,452.56	97.530000	858,264.00	162,811.44	2.02
		Base	79.028700	695,452.56	97.530000	858,264.00	162,811.44	0.76
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		4,100.000 Local	85.978100	352,510.21	63.270000	259,407.00	-93,103.21	0.61
		Base	85.978100	352,510.21	63.270000	259,407.00	-93,103.21	0.23
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		3,600.000 Local	55.405100	199,458.36	48.320000	173,952.00	-25,506.36	0.41

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		Base	55.405100	199,458.36	48.320000	173,952.00	-25,506.36	0.15
95040Q104	WELLTOWER INC REIT USD1.0							
		1,700.000 Local	69.388800	117,960.96	77.600000	131,920.00	13,959.04	0.31
		Base	69.388800	117,960.96	77.600000	131,920.00	13,959.04	0.12
96145D105	WESTROCK CO COMMON STOCK							
		2,500.000 Local	58.880000	147,200.00	38.350000	95,875.00	-51,325.00	0.23
		Base	58.880000	147,200.00	38.350000	95,875.00	-51,325.00	0.09
962166104	WEYERHAEUSER CO REIT USD1.25							
		3,700.000 Local	32.993500	122,075.95	26.340000	97,458.00	-24,617.95	0.23
		Base	32.993500	122,075.95	26.340000	97,458.00	-24,617.95	0.09
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		3,300.000 Local	30.396200	100,307.46	28.720000	94,776.00	-5,531.46	0.22
		Base	30.396200	100,307.46	28.720000	94,776.00	-5,531.46	0.08
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000 Local	44.825500	98,616.10	56.210000	123,662.00	25,045.90	0.29
		Base	44.825500	98,616.10	56.210000	123,662.00	25,045.90	0.11
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		2,100.000 Local	39.610000	83,181.00	44.910000	94,311.00	11,130.00	0.22
		Base	39.610000	83,181.00	44.910000	94,311.00	11,130.00	0.08
98919V105	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001							
		2,200.000 Local	36.810000	80,982.00	28.420000	62,524.00	-18,458.00	0.15
		Base	36.810000	80,982.00	28.420000	62,524.00	-18,458.00	0.06
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		800.000 Local	118.268900	94,615.12	127.700000	102,160.00	7,544.88	0.24
		Base	118.268900	94,615.12	127.700000	102,160.00	7,544.88	0.09
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		387.000 Local	119.371370	46,196.72	171.400000	66,331.80	20,135.08	0.16
		Base	119.371370	46,196.72	171.400000	66,331.80	20,135.08	0.06
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000 Local	2.858485	56,254.99	3.268003	64,314.30	8,059.31	0.15

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	2.858485	56,254.99	3.268003	64,314.30	8,059.31	0.06
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		400.000 Local	245.740000	98,296.00	146.410000	58,564.00	-39,732.00	0.14
		Base	245.740000	98,296.00	146.410000	58,564.00	-39,732.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		800.000 Local	120.705000	96,564.00	176.020000	140,816.00	44,252.00	0.33
		Base	120.705000	96,564.00	176.020000	140,816.00	44,252.00	0.13
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		1,300.000 Local	75.926200	98,704.06	80.560000	104,728.00	6,023.94	0.25
		Base	75.926200	98,704.06	80.560000	104,728.00	6,023.94	0.09
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		2,400.000 Local	41.686800	100,048.32	36.940000	88,656.00	-11,392.32	0.21
		Base	41.686800	100,048.32	36.940000	88,656.00	-11,392.32	0.08
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01							
		2,800.000 Local	34.025000	95,270.00	24.210000	67,788.00	-27,482.00	0.16
		Base	34.025000	95,270.00	24.210000	67,788.00	-27,482.00	0.06
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		1,700.000 Local	161.740000	274,958.00	175.930000	299,081.00	24,123.00	0.70
		Base	161.740000	274,958.00	175.930000	299,081.00	24,123.00	0.27
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		2,400.000 Local	84.125600	201,901.44	91.080000	218,592.00	16,690.56	0.51
		Base	84.125600	201,901.44	91.080000	218,592.00	16,690.56	0.19
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
		2,400.000 Local	29.920000	71,808.00	23.520000	56,448.00	-15,360.00	0.13
		Base	29.920000	71,808.00	23.520000	56,448.00	-15,360.00	0.05
H1467J104	CHUBB LTD COMMON STOCK							
		700.000 Local	137.678600	96,375.02	140.080000	98,056.00	1,680.98	0.23
		Base	137.678600	96,375.02	140.080000	98,056.00	1,680.98	0.09
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		800.000 Local	103.600863	82,880.69	126.490000	101,192.00	18,311.31	0.24

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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	103.600863	82,880.69	126.490000	101,192.00	18,311.31	0.09
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
	1,300.000	Local		81.150000	105,495.00	84.080000	109,304.00	3,809.00	0.26
		Base		81.150000	105,495.00	84.080000	109,304.00	3,809.00	0.10
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
	800.000	Local		106.585000	85,268.00	88.390000	70,712.00	-14,556.00	0.17
		Base		106.585000	85,268.00	88.390000	70,712.00	-14,556.00	0.06
US DOLLAR Total									
	805,116.000	Local			36,887,206.89		40,765,011.49	3,877,804.60	96.01
		Base			36,887,206.89		40,765,011.49	3,877,804.60	36.21
YUAN RENMINBI								Exchange Rate:	6.720200
BYW5QQ904	BANK OF GUIYANG CO LTD A COMMON STOCK CNY1.0								
	164,400.000	Local		13.247952	2,177,963.39	13.050000	2,145,420.00	-32,543.39	100.00
		Base		1.973948	324,517.00	1.941906	319,249.43	-5,267.57	0.28
YUAN RENMINBI Total									
	164,400.000	Local			2,177,963.39		2,145,420.00	-32,543.39	100.00
		Base			324,517.00		319,249.43	-5,267.57	0.28
EQUITY Total									
	9,481,892.000	Base			104,956,650.98		110,506,195.54	5,549,544.56	98.15

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Holdings

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		144,633,667.160	Base	107,033,809.45		112,581,715.81	5,547,906.36	100.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.891464

GERMANY

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
ADI11Y7N8	EURO STOXX 50 JUN19 XEUR 20190621	21 Jun 2019	3.000	30.000	98,160.00	96,457.05	3,272.000000	1,702.95	772.95	930.00	
					110,111.01		3,670.366947	1,910.28	867.06	1,043.22	0.00

GERMANY Total

3.000	30.000	Local	98,160.00	96,457.05	1,702.95	772.95	930.00	
		Base	110,111.01		1,910.28	867.06	1,043.22	0.00

EURO CURRENCY Total

3.000	30.000	Local	98,160.00	96,457.05	1,702.95	772.95	930.00	
		Base			1,910.28	867.06	1,043.22	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
ADI11Z7V7	S+P500 EMINI FUT JUN19 XCME 20190621	21 Jun 2019	2.000	100.000	283,780.00	275,205.30	2,837.800000	8,574.70	6,894.70	1,680.00	
					283,780.00		2,837.800000	8,574.70	6,894.70	1,680.00	0.00

ADI166ZD5	MSCI EMGMKT JUN19 IFUS 20190621	21 Jun 2019	1.000	50.000	52,870.00	52,262.69	1,057.400000	607.31	107.31	500.00	
					52,870.00		1,057.400000	607.31	107.31	500.00	0.00

ADI17YKZ0	SGX NIFTY 50 APR19 XSIM 20190425	25 Apr 2019	50.000	100.000	1,167,550.00	1,143,477.50	11,675.500000	24,072.50	23,522.50	550.00	
					1,167,550.00		11,675.500000	24,072.50	23,522.50	550.00	0.00

ADI194BH4	NIKKEI 225 (CME) JUN19 XCME 20190613	13 Jun 2019	2.000	10.000	212,850.00	216,058.00	21,285.000000	-3,208.00	-3,808.00	600.00	
					212,850.00		21,285.000000	-3,208.00	-3,808.00	600.00	0.00

US DOLLAR Total

55.000	260.000	Local	1,717,050.00	1,687,003.49	30,046.51	26,716.51	3,330.00	
		Base			30,046.51	26,716.51	3,330.00	0.00

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Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES LONG Total									
58.000	290.000	Base				31,956.79	27,583.57	4,373.22	0.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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									
58.000	290.000 Base					31,956.79	27,583.57	4,373.22	0.00

Holdings



QS US SMLL CAP EQUITY CIF
 QS INVESTORS LLC
 FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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				2.355528	31 Dec 2030		
	13,011,519.000	Local	100.000000	13,011,519.00	100.000000	13,011,519.00	0.00	1.55
		Base	100.000000	13,011,519.00	100.000000	13,011,519.00	0.00	1.55

US DOLLAR Total	13,011,519.000	Local		13,011,519.00		13,011,519.00	0.00	1.55
		Base		13,011,519.00		13,011,519.00	0.00	1.55

CASH EQUIVALENT Total

	13,011,519.000	Base		13,011,519.00		13,011,519.00	0.00	1.55
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0							
	63,000.000	Local	36.511427	2,300,219.87	32.510000	2,048,130.00	-252,089.87	0.24
		Base	36.511427	2,300,219.87	32.510000	2,048,130.00	-252,089.87	0.24

00081T108	ACCO BRANDS CORP COMMON STOCK USD.01							
	76,202.000	Local	11.974592	912,487.83	8.560000	652,289.12	-260,198.71	0.08
		Base	11.974592	912,487.83	8.560000	652,289.12	-260,198.71	0.08

00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
	74,052.000	Local	19.590455	1,450,712.36	12.880000	953,789.76	-496,922.60	0.11
		Base	19.590455	1,450,712.36	12.880000	953,789.76	-496,922.60	0.11

002474104	AZZ INC COMMON STOCK USD1.0							
	17,000.000	Local	44.770023	761,090.39	40.930000	695,810.00	-65,280.39	0.08
		Base	44.770023	761,090.39	40.930000	695,810.00	-65,280.39	0.08

002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	242,478.000	Local	15.070816	3,654,341.40	27.410000	6,646,321.98	2,991,980.58	0.79
		Base	15.070816	3,654,341.40	27.410000	6,646,321.98	2,991,980.58	0.79

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		151,400.000	Local 14.845000	2,247,533.00	26.850000	4,065,090.00	1,817,557.00	0.48
			Base 14.845000	2,247,533.00	26.850000	4,065,090.00	1,817,557.00	0.48
00448Q201	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001							
		336,218.000	Local 4.772458	1,604,586.17	2.960000	995,205.28	-609,380.89	0.12
			Base 4.772458	1,604,586.17	2.960000	995,205.28	-609,380.89	0.12
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
		76,725.000	Local 26.812559	2,057,193.57	13.290000	1,019,675.25	-1,037,518.32	0.12
			Base 26.812559	2,057,193.57	13.290000	1,019,675.25	-1,037,518.32	0.12
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		39,600.000	Local 75.129083	2,975,111.67	63.590000	2,518,164.00	-456,947.67	0.30
			Base 75.129083	2,975,111.67	63.590000	2,518,164.00	-456,947.67	0.30
00738A106	ADTRAN INC COMMON STOCK USD.01							
		80,459.000	Local 24.091330	1,938,364.32	13.700000	1,102,288.30	-836,076.02	0.13
			Base 24.091330	1,938,364.32	13.700000	1,102,288.30	-836,076.02	0.13
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
		110,500.000	Local 25.704242	2,840,318.74	25.770000	2,847,585.00	7,266.26	0.34
			Base 25.704242	2,840,318.74	25.770000	2,847,585.00	7,266.26	0.34
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		31,000.000	Local 65.015582	2,015,483.04	64.900000	2,011,900.00	-3,583.04	0.24
			Base 65.015582	2,015,483.04	64.900000	2,011,900.00	-3,583.04	0.24
023436108	AMEDISYS INC COMMON STOCK USD.001							
		26,500.000	Local 120.277978	3,187,366.43	123.260000	3,266,390.00	79,023.57	0.39
			Base 120.277978	3,187,366.43	123.260000	3,266,390.00	79,023.57	0.39
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		97,141.000	Local 28.951265	2,812,354.82	27.020000	2,624,749.82	-187,605.00	0.31
			Base 28.951265	2,812,354.82	27.020000	2,624,749.82	-187,605.00	0.31
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		38,000.000	Local 40.795352	1,550,223.38	34.350000	1,305,300.00	-244,923.38	0.16
			Base 40.795352	1,550,223.38	34.350000	1,305,300.00	-244,923.38	0.16

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Books Open

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01							
		100,742.000	Local 14.454678	1,456,193.20	13.600000	1,370,091.20	-86,102.00	0.16
			Base 14.454678	1,456,193.20	13.600000	1,370,091.20	-86,102.00	0.16
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		216,524.000	Local 10.355658	2,242,248.47	8.540000	1,849,114.96	-393,133.51	0.22
			Base 10.355658	2,242,248.47	8.540000	1,849,114.96	-393,133.51	0.22
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		55,037.000	Local 18.513268	1,018,914.75	20.430000	1,124,405.91	105,491.16	0.13
			Base 18.513268	1,018,914.75	20.430000	1,124,405.91	105,491.16	0.13
034164103	ANDERSONS INC/THE COMMON STOCK							
		41,575.000	Local 34.874696	1,449,915.47	32.230000	1,339,962.25	-109,953.22	0.16
			Base 34.874696	1,449,915.47	32.230000	1,339,962.25	-109,953.22	0.16
036642106	ANTARES PHARMA INC COMMON STOCK USD.01							
		265,000.000	Local 3.008775	797,325.46	3.030000	802,950.00	5,624.54	0.10
			Base 3.008775	797,325.46	3.030000	802,950.00	5,624.54	0.10
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
		280,000.000	Local 9.646290	2,700,961.23	8.830000	2,472,400.00	-228,561.23	0.29
			Base 9.646290	2,700,961.23	8.830000	2,472,400.00	-228,561.23	0.29
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		89,000.000	Local 39.807594	3,542,875.88	37.490000	3,336,610.00	-206,265.88	0.40
			Base 39.807594	3,542,875.88	37.490000	3,336,610.00	-206,265.88	0.40
03835L108	APTEVO THERAPEUTICS INC COMMON STOCK USD.001							
		47,393.000	Local 2.332256	110,532.63	0.900000	42,653.70	-67,878.93	0.01
			Base 2.332256	110,532.63	0.900000	42,653.70	-67,878.93	0.01
03837C106	APYX MEDICAL CORP COMMON STOCK USD.001							
		174,900.000	Local 7.030017	1,229,549.89	6.310000	1,103,619.00	-125,930.89	0.13
			Base 7.030017	1,229,549.89	6.310000	1,103,619.00	-125,930.89	0.13
039380407	ARCH COAL INC A COMMON STOCK USD.01							
		15,000.000	Local 88.414735	1,326,221.03	91.270000	1,369,050.00	42,828.97	0.16
			Base 88.414735	1,326,221.03	91.270000	1,369,050.00	42,828.97	0.16

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



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
040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		20,844.000	Local 29.818177	621,530.09	44.830000	934,436.52	312,906.43	0.11
			Base 29.818177	621,530.09	44.830000	934,436.52	312,906.43	0.11
04010E109	ARGAN INC COMMON STOCK USD.15							
		47,187.000	Local 68.157004	3,216,124.57	49.950000	2,356,990.65	-859,133.92	0.28
			Base 68.157004	3,216,124.57	49.950000	2,356,990.65	-859,133.92	0.28
04269X105	ARRAY BIOPHARMA INC COMMON STOCK USD.001							
		90,000.000	Local 23.454634	2,110,917.06	24.380000	2,194,200.00	83,282.94	0.26
			Base 23.454634	2,110,917.06	24.380000	2,194,200.00	83,282.94	0.26
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		80,000.000	Local 18.274804	1,461,984.28	18.350000	1,468,000.00	6,015.72	0.18
			Base 18.274804	1,461,984.28	18.350000	1,468,000.00	6,015.72	0.18
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
		49,904.000	Local 25.347442	1,264,938.73	25.170000	1,256,083.68	-8,855.05	0.15
			Base 25.347442	1,264,938.73	25.170000	1,256,083.68	-8,855.05	0.15
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01							
		93,709.000	Local 3.228997	302,586.04	1.080000	101,205.72	-201,380.32	0.01
			Base 3.228997	302,586.04	1.080000	101,205.72	-201,380.32	0.01
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		31,000.000	Local 35.626172	1,104,411.33	37.760000	1,170,560.00	66,148.67	0.14
			Base 35.626172	1,104,411.33	37.760000	1,170,560.00	66,148.67	0.14
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		67,000.000	Local 50.074935	3,355,020.62	50.560000	3,387,520.00	32,499.38	0.40
			Base 50.074935	3,355,020.62	50.560000	3,387,520.00	32,499.38	0.40
05338G106	AVALARA INC COMMON STOCK USD.0001							
		30,000.000	Local 55.754748	1,672,642.44	55.790000	1,673,700.00	1,057.56	0.20
			Base 55.754748	1,672,642.44	55.790000	1,673,700.00	1,057.56	0.20
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		50,684.000	Local 45.871062	2,324,928.93	42.680000	2,163,193.12	-161,735.81	0.26
			Base 45.871062	2,324,928.93	42.680000	2,163,193.12	-161,735.81	0.26

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QS INVESTORS LLC

FUND: HBQ3



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
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001		47,831.000	3.996283	191,146.21	4.250000	203,281.75	12,135.54	0.02
		Local		3.996283	191,146.21	4.250000	203,281.75	12,135.54	0.02
05379B107	AVISTA CORP COMMON STOCK		100,000.000	40.772501	4,077,250.11	40.620000	4,062,000.00	-15,250.11	0.48
		Local		40.772501	4,077,250.11	40.620000	4,062,000.00	-15,250.11	0.48
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001		83,816.000	27.880224	2,336,808.85	20.120000	1,686,377.92	-650,430.93	0.20
		Local		27.880224	2,336,808.85	20.120000	1,686,377.92	-650,430.93	0.20
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01		152,000.000	27.327409	4,153,766.18	28.960000	4,401,920.00	248,153.82	0.53
		Local		27.327409	4,153,766.18	28.960000	4,401,920.00	248,153.82	0.53
05591B109	BMC STOCK HOLDINGS INC COMMON STOCK USD.01		160,000.000	16.308793	2,609,406.81	17.670000	2,827,200.00	217,793.19	0.34
		Local		16.308793	2,609,406.81	17.670000	2,827,200.00	217,793.19	0.34
05969A105	BANCORP INC/THE COMMON STOCK USD1.0		138,000.000	9.002849	1,242,393.20	8.080000	1,115,040.00	-127,353.20	0.13
		Local		9.002849	1,242,393.20	8.080000	1,115,040.00	-127,353.20	0.13
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01		148,953.000	20.511975	3,055,320.24	13.840000	2,061,509.52	-993,810.72	0.25
		Local		20.511975	3,055,320.24	13.840000	2,061,509.52	-993,810.72	0.25
068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01		27,972.000	60.823624	1,701,358.41	77.330000	2,163,074.76	461,716.35	0.26
		Local		60.823624	1,701,358.41	77.330000	2,163,074.76	461,716.35	0.26
077454106	BELDEN INC COMMON STOCK USD.01		29,231.000	82.064636	2,398,831.37	53.700000	1,569,704.70	-829,126.67	0.19
		Local		82.064636	2,398,831.37	53.700000	1,569,704.70	-829,126.67	0.19
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		152,631.000	33.699947	5,143,656.58	26.250000	4,006,563.75	-1,137,092.83	0.48
		Local		33.699947	5,143,656.58	26.250000	4,006,563.75	-1,137,092.83	0.48

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08180D106	BENEFITFOCUS INC COMMON STOCK USD.001							
		27,000.000	Local 41.851500	1,129,990.50	49.520000	1,337,040.00	207,049.50	0.16
			Base 41.851500	1,129,990.50	49.520000	1,337,040.00	207,049.50	0.16
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		42,729.000	Local 39.300626	1,679,276.43	27.240000	1,163,937.96	-515,338.47	0.14
			Base 39.300626	1,679,276.43	27.240000	1,163,937.96	-515,338.47	0.14
089302103	BIG LOTS INC COMMON STOCK USD.01							
		74,671.000	Local 51.526965	3,847,569.98	38.020000	2,838,991.42	-1,008,578.56	0.34
			Base 51.526965	3,847,569.98	38.020000	2,838,991.42	-1,008,578.56	0.34
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		65,254.000	Local 31.164870	2,033,632.41	47.280000	3,085,209.12	1,051,576.71	0.37
			Base 31.164870	2,033,632.41	47.280000	3,085,209.12	1,051,576.71	0.37
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		193,000.000	Local 18.377664	3,546,889.15	20.450000	3,946,850.00	399,960.85	0.47
			Base 18.377664	3,546,889.15	20.450000	3,946,850.00	399,960.85	0.47
09627Y109	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001							
		29,000.000	Local 74.986882	2,174,619.58	80.050000	2,321,450.00	146,830.42	0.28
			Base 74.986882	2,174,619.58	80.050000	2,321,450.00	146,830.42	0.28
09739C102	BOINGO WIRELESS INC COMMON STOCK							
		92,920.000	Local 21.549277	2,002,358.78	23.280000	2,163,177.60	160,818.82	0.26
			Base 21.549277	2,002,358.78	23.280000	2,163,177.60	160,818.82	0.26
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		128,500.000	Local 32.074100	4,121,521.89	26.760000	3,438,660.00	-682,861.89	0.41
			Base 32.074100	4,121,521.89	26.760000	3,438,660.00	-682,861.89	0.41
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		46,364.000	Local 33.433933	1,550,130.85	22.690000	1,051,999.16	-498,131.69	0.13
			Base 33.433933	1,550,130.85	22.690000	1,051,999.16	-498,131.69	0.13
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		7,500.000	Local 276.781949	2,075,864.62	294.730000	2,210,475.00	134,610.38	0.26
			Base 276.781949	2,075,864.62	294.730000	2,210,475.00	134,610.38	0.26

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101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		180,100.000	Local 11.518158	2,074,420.25	10.960000	1,973,896.00	-100,524.25	0.24
			Base 11.518158	2,074,420.25	10.960000	1,973,896.00	-100,524.25	0.24
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		23,582.000	Local 33.089924	780,326.59	50.090000	1,181,222.38	400,895.79	0.14
			Base 33.089924	780,326.59	50.090000	1,181,222.38	400,895.79	0.14
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		231,840.000	Local 18.754392	4,348,018.24	19.310000	4,476,830.40	128,812.16	0.53
			Base 18.754392	4,348,018.24	19.310000	4,476,830.40	128,812.16	0.53
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		144,602.000	Local 25.629752	3,706,113.33	27.360000	3,956,310.72	250,197.39	0.47
			Base 25.629752	3,706,113.33	27.360000	3,956,310.72	250,197.39	0.47
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		99,226.000	Local 14.424973	1,431,332.36	11.830000	1,173,843.58	-257,488.78	0.14
			Base 14.424973	1,431,332.36	11.830000	1,173,843.58	-257,488.78	0.14
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		62,000.000	Local 46.484491	2,882,038.44	44.380000	2,751,560.00	-130,478.44	0.33
			Base 46.484491	2,882,038.44	44.380000	2,751,560.00	-130,478.44	0.33
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		41,942.000	Local 30.348045	1,272,857.69	29.330000	1,230,158.86	-42,698.83	0.15
			Base 30.348045	1,272,857.69	29.330000	1,230,158.86	-42,698.83	0.15
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		153,067.000	Local 18.123879	2,774,167.83	13.340000	2,041,913.78	-732,254.05	0.24
			Base 18.123879	2,774,167.83	13.340000	2,041,913.78	-732,254.05	0.24
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01							
		173,731.000	Local 8.647432	1,502,326.95	1.550000	269,283.05	-1,233,043.90	0.03
			Base 8.647432	1,502,326.95	1.550000	269,283.05	-1,233,043.90	0.03
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		98,215.000	Local 23.322964	2,290,664.87	16.180000	1,589,118.70	-701,546.17	0.19
			Base 23.322964	2,290,664.87	16.180000	1,589,118.70	-701,546.17	0.19

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12674R100	C+J ENERGY SERVICES INC COMMON STOCK							
		102,146.000	Local 33.995948	3,472,550.07	15.520000	1,585,305.92	-1,887,244.15	0.19
			Base 33.995948	3,472,550.07	15.520000	1,585,305.92	-1,887,244.15	0.19
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001							
		23,000.000	Local 94.681206	2,177,667.74	111.960000	2,575,080.00	397,412.26	0.31
			Base 94.681206	2,177,667.74	111.960000	2,575,080.00	397,412.26	0.31
12739A100	CADENCE BANCORP COMMON STOCK							
		180,000.000	Local 22.153045	3,987,548.12	18.550000	3,339,000.00	-648,548.12	0.40
			Base 22.153045	3,987,548.12	18.550000	3,339,000.00	-648,548.12	0.40
13057Q206	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01							
		69,000.000	Local 32.253700	2,225,505.30	25.710000	1,773,990.00	-451,515.30	0.21
			Base 32.253700	2,225,505.30	25.710000	1,773,990.00	-451,515.30	0.21
132011107	CAMBREX CORP COMMON STOCK USD.1							
		4,050.000	Local 53.354096	216,084.09	38.850000	157,342.50	-58,741.59	0.02
			Base 53.354096	216,084.09	38.850000	157,342.50	-58,741.59	0.02
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		64,991.000	Local 28.504434	1,852,531.66	38.660000	2,512,552.06	660,020.40	0.30
			Base 28.504434	1,852,531.66	38.660000	2,512,552.06	660,020.40	0.30
14167L103	CAREDX INC COMMON STOCK USD.001							
		51,000.000	Local 26.557644	1,354,439.86	31.520000	1,607,520.00	253,080.14	0.19
			Base 26.557644	1,354,439.86	31.520000	1,607,520.00	253,080.14	0.19
14174T107	CARETRUST REIT INC REIT USD.01							
		109,000.000	Local 20.659400	2,251,874.60	23.460000	2,557,140.00	305,265.40	0.31
			Base 20.659400	2,251,874.60	23.460000	2,557,140.00	305,265.40	0.31
141788109	CARGURUS INC COMMON STOCK USD.001							
		79,000.000	Local 38.817581	3,066,588.90	40.060000	3,164,740.00	98,151.10	0.38
			Base 38.817581	3,066,588.90	40.060000	3,164,740.00	98,151.10	0.38
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01							
		3,724.000	Local 43.173177	160,776.91	12.470000	46,438.28	-114,338.63	0.01
			Base 43.173177	160,776.91	12.470000	46,438.28	-114,338.63	0.01

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149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
	40,361.000	Local		40.700336	1,642,706.26	33.910000	1,368,641.51	-274,064.75	0.16
		Base		40.700336	1,642,706.26	33.910000	1,368,641.51	-274,064.75	0.16
15117B202	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001								
	19,138.000	Local		45.100785	863,138.83	4.920000	94,158.96	-768,979.87	0.01
		Base		45.100785	863,138.83	4.920000	94,158.96	-768,979.87	0.01
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
	29,900.000	Local		27.272246	815,440.16	28.840000	862,316.00	46,875.84	0.10
		Base		27.272246	815,440.16	28.840000	862,316.00	46,875.84	0.10
16208T102	CHATHAM LODGING TRUST REIT USD.01								
	69,479.000	Local		22.072509	1,533,575.85	19.240000	1,336,775.96	-196,799.89	0.16
		Base		22.072509	1,533,575.85	19.240000	1,336,775.96	-196,799.89	0.16
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
	64,000.000	Local		47.120851	3,015,734.47	41.160000	2,634,240.00	-381,494.47	0.31
		Base		47.120851	3,015,734.47	41.160000	2,634,240.00	-381,494.47	0.31
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
	16,500.000	Local		90.844639	1,498,936.54	97.280000	1,605,120.00	106,183.46	0.19
		Base		90.844639	1,498,936.54	97.280000	1,605,120.00	106,183.46	0.19
16934W106	CHIMERIX INC COMMON STOCK USD.001								
	148,940.000	Local		5.373544	800,335.70	2.100000	312,774.00	-487,561.70	0.04
		Base		5.373544	800,335.70	2.100000	312,774.00	-487,561.70	0.04
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
	92,210.000	Local		1.874485	172,846.26	0.341000	31,443.61	-141,402.65	0.00
		Base		1.874485	172,846.26	0.341000	31,443.61	-141,402.65	0.00
171779309	CIENA CORP COMMON STOCK USD.01								
	82,992.000	Local		22.560000	1,872,299.52	37.340000	3,098,921.28	1,226,621.76	0.37
		Base		22.560000	1,872,299.52	37.340000	3,098,921.28	1,226,621.76	0.37
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
	85,749.000	Local		51.943488	4,454,102.15	42.070000	3,607,460.43	-846,641.72	0.43
		Base		51.943488	4,454,102.15	42.070000	3,607,460.43	-846,641.72	0.43

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18539C204	CLEARWAY ENERGY INC C COMMON STOCK							
		30,417.000	Local 19.644878	597,538.26	15.110000	459,600.87	-137,937.39	0.05
			Base 19.644878	597,538.26	15.110000	459,600.87	-137,937.39	0.05
18914U100	CLOUDERA INC COMMON STOCK USD.00005							
		440,930.000	Local 14.512630	6,399,054.14	10.940000	4,823,774.20	-1,575,279.94	0.58
			Base 14.512630	6,399,054.14	10.940000	4,823,774.20	-1,575,279.94	0.58
192108504	COEUR MINING INC COMMON STOCK USD.01							
		212,169.000	Local 9.656320	2,048,771.76	4.080000	865,649.52	-1,183,122.24	0.10
			Base 9.656320	2,048,771.76	4.080000	865,649.52	-1,183,122.24	0.10
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		83,465.000	Local 48.353943	4,035,861.82	54.250000	4,527,976.25	492,114.43	0.54
			Base 48.353943	4,035,861.82	54.250000	4,527,976.25	492,114.43	0.54
192576106	COHU INC COMMON STOCK USD1.0							
		13,271.000	Local 23.827094	316,209.37	14.750000	195,747.25	-120,462.12	0.02
			Base 23.827094	316,209.37	14.750000	195,747.25	-120,462.12	0.02
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		94,679.000	Local 18.985972	1,797,572.81	17.080000	1,617,117.32	-180,455.49	0.19
			Base 18.985972	1,797,572.81	17.080000	1,617,117.32	-180,455.49	0.19
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0							
		19,509.000	Local 44.868078	875,331.34	41.060000	801,039.54	-74,291.80	0.10
			Base 44.868078	875,331.34	41.060000	801,039.54	-74,291.80	0.10
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		61,000.000	Local 61.096642	3,726,895.19	64.740000	3,949,140.00	222,244.81	0.47
			Base 61.096642	3,726,895.19	64.740000	3,949,140.00	222,244.81	0.47
20600T108	CONATUS PHARMACEUTICALS INC COMMON STOCK USD.0001							
		74,481.000	Local 5.480000	408,155.88	1.080000	80,439.48	-327,716.40	0.01
			Base 5.480000	408,155.88	1.080000	80,439.48	-327,716.40	0.01
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001							
		61,523.000	Local 14.913573	917,527.75	12.070000	742,582.61	-174,945.14	0.09
			Base 14.913573	917,527.75	12.070000	742,582.61	-174,945.14	0.09

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210502100	CONSUMER PORTFOLIO SERVICES COMMON STOCK							
		59,370.000	Local 5.070764	301,051.24	3.490000	207,201.30	-93,849.94	0.02
			Base 5.070764	301,051.24	3.490000	207,201.30	-93,849.94	0.02
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001							
		62,469.000	Local 25.769880	1,609,818.62	24.790000	1,548,606.51	-61,212.11	0.18
			Base 25.769880	1,609,818.62	24.790000	1,548,606.51	-61,212.11	0.18
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		129,708.000	Local 19.582547	2,540,013.05	11.740000	1,522,771.92	-1,017,241.13	0.18
			Base 19.582547	2,540,013.05	11.740000	1,522,771.92	-1,017,241.13	0.18
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
		53,000.000	Local 24.498604	1,298,426.03	37.130000	1,967,890.00	669,463.97	0.23
			Base 24.498604	1,298,426.03	37.130000	1,967,890.00	669,463.97	0.23
21871N101	CORECIVIC INC REIT USD.01							
		225,000.000	Local 20.057677	4,512,977.38	19.450000	4,376,250.00	-136,727.38	0.52
			Base 20.057677	4,512,977.38	19.450000	4,376,250.00	-136,727.38	0.52
21925Y103	CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001							
		48,000.000	Local 55.778503	2,677,368.12	54.780000	2,629,440.00	-47,928.12	0.31
			Base 55.778503	2,677,368.12	54.780000	2,629,440.00	-47,928.12	0.31
222795106	COUSINS PROPERTIES INC REIT USD1.0							
		260,000.000	Local 8.407870	2,186,046.12	9.660000	2,511,600.00	325,553.88	0.30
			Base 8.407870	2,186,046.12	9.660000	2,511,600.00	325,553.88	0.30
223622606	COWEN INC COMMON STOCK USD.01							
		55,400.000	Local 14.910335	826,032.56	14.490000	802,746.00	-23,286.56	0.10
			Base 14.910335	826,032.56	14.490000	802,746.00	-23,286.56	0.10
225223304	CRAY INC COMMON STOCK USD.01							
		59,000.000	Local 21.280023	1,255,521.36	26.050000	1,536,950.00	281,428.64	0.18
			Base 21.280023	1,255,521.36	26.050000	1,536,950.00	281,428.64	0.18
227046109	CROCS INC COMMON STOCK USD.001							
		115,499.000	Local 20.484307	2,365,917.00	25.750000	2,974,099.25	608,182.25	0.35
			Base 20.484307	2,365,917.00	25.750000	2,974,099.25	608,182.25	0.35

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23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		65,967.000	Local 31.692962	2,090,689.62	18.310000	1,207,855.77	-882,833.85	0.14
			Base 31.692962	2,090,689.62	18.310000	1,207,855.77	-882,833.85	0.14
23334L102	DSW INC CLASS A COMMON STOCK							
		78,963.000	Local 20.901306	1,650,429.85	22.220000	1,754,557.86	104,128.01	0.21
			Base 20.901306	1,650,429.85	22.220000	1,754,557.86	104,128.01	0.21
235825205	DANA INC COMMON STOCK USD.01							
		275,000.000	Local 22.952330	6,311,890.69	17.740000	4,878,500.00	-1,433,390.69	0.58
			Base 22.952330	6,311,890.69	17.740000	4,878,500.00	-1,433,390.69	0.58
242370203	DEAN FOODS CO COMMON STOCK USD.01							
		378,952.000	Local 8.550926	3,240,390.55	3.030000	1,148,224.56	-2,092,165.99	0.14
			Base 8.550926	3,240,390.55	3.030000	1,148,224.56	-2,092,165.99	0.14
24344T101	DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01							
		16,000.000	Local 25.713218	411,411.49	23.210000	371,360.00	-40,051.49	0.04
			Base 25.713218	411,411.49	23.210000	371,360.00	-40,051.49	0.04
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		29,341.000	Local 69.323496	2,034,020.71	146.990000	4,312,833.59	2,278,812.88	0.51
			Base 69.323496	2,034,020.71	146.990000	4,312,833.59	2,278,812.88	0.51
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01							
		130,000.000	Local 27.024239	3,513,151.08	36.420000	4,734,600.00	1,221,448.92	0.56
			Base 27.024239	3,513,151.08	36.420000	4,734,600.00	1,221,448.92	0.56
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001							
		420,000.000	Local 5.425077	2,278,532.30	2.050000	861,000.00	-1,417,532.30	0.10
			Base 5.425077	2,278,532.30	2.050000	861,000.00	-1,417,532.30	0.10
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		365,759.000	Local 10.771902	3,939,920.13	10.830000	3,961,169.97	21,249.84	0.47
			Base 10.771902	3,939,920.13	10.830000	3,961,169.97	21,249.84	0.47
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		54,400.000	Local 84.780943	4,612,083.30	91.290000	4,966,176.00	354,092.70	0.59
			Base 84.780943	4,612,083.30	91.290000	4,966,176.00	354,092.70	0.59

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254543101	DIODES INC COMMON STOCK USD.667							
		59,410.000	Local 31.153135	1,850,807.78	34.700000	2,061,527.00	210,719.22	0.25
			Base 31.153135	1,850,807.78	34.700000	2,061,527.00	210,719.22	0.25
257554105	DOMO INC CLASS B COMMON STOCK USD.001							
		55,000.000	Local 40.231715	2,212,744.33	40.330000	2,218,150.00	5,405.67	0.26
			Base 40.231715	2,212,744.33	40.330000	2,218,150.00	5,405.67	0.26
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
		365,800.000	Local 9.399281	3,438,256.94	4.720000	1,726,576.00	-1,711,680.94	0.21
			Base 9.399281	3,438,256.94	4.720000	1,726,576.00	-1,711,680.94	0.21
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		94,000.000	Local 63.873578	6,004,116.34	45.940000	4,318,360.00	-1,685,756.34	0.52
			Base 63.873578	6,004,116.34	45.940000	4,318,360.00	-1,685,756.34	0.52
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		30,985.000	Local 62.285387	1,929,912.72	50.490000	1,564,432.65	-365,480.07	0.19
			Base 62.285387	1,929,912.72	50.490000	1,564,432.65	-365,480.07	0.19
283677854	EL PASO ELECTRIC CO COMMON STOCK							
		67,000.000	Local 52.303092	3,504,307.18	58.820000	3,940,940.00	436,632.82	0.47
			Base 52.303092	3,504,307.18	58.820000	3,940,940.00	436,632.82	0.47
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		73,828.000	Local 68.426447	5,051,787.73	73.080000	5,395,350.24	343,562.51	0.64
			Base 68.426447	5,051,787.73	73.080000	5,395,350.24	343,562.51	0.64
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		57,000.000	Local 40.877758	2,330,032.18	50.520000	2,879,640.00	549,607.82	0.34
			Base 40.877758	2,330,032.18	50.520000	2,879,640.00	549,607.82	0.34
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		35,000.000	Local 46.242824	1,618,498.84	95.520000	3,343,200.00	1,724,701.16	0.40
			Base 46.242824	1,618,498.84	95.520000	3,343,200.00	1,724,701.16	0.40
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		160,505.000	Local 17.354251	2,785,444.02	22.820000	3,662,724.10	877,280.08	0.44
			Base 17.354251	2,785,444.02	22.820000	3,662,724.10	877,280.08	0.44

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29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		73,000.000	Local 28.252351	2,062,421.63	51.190000	3,736,870.00	1,674,448.37	0.45
			Base 28.252351	2,062,421.63	51.190000	3,736,870.00	1,674,448.37	0.45
29362U104	ENTEGRIS INC COMMON STOCK USD.01							
		77,000.000	Local 32.432736	2,497,320.67	35.690000	2,748,130.00	250,809.33	0.33
			Base 32.432736	2,497,320.67	35.690000	2,748,130.00	250,809.33	0.33
29664W105	ESPERION THERAPEUTICS INC COMMON STOCK USD.001							
		50,000.000	Local 40.630000	2,031,500.00	40.150000	2,007,500.00	-24,000.00	0.24
			Base 40.630000	2,031,500.00	40.150000	2,007,500.00	-24,000.00	0.24
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		26,893.000	Local 14.563437	391,654.50	19.520000	524,951.36	133,296.86	0.06
			Base 14.563437	391,654.50	19.520000	524,951.36	133,296.86	0.06
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		95,000.000	Local 19.199981	1,823,998.21	19.130000	1,817,350.00	-6,648.21	0.22
			Base 19.199981	1,823,998.21	19.130000	1,817,350.00	-6,648.21	0.22
29786A106	ETSY INC COMMON STOCK USD.001							
		101,258.000	Local 16.423778	1,663,038.93	67.220000	6,806,562.76	5,143,523.83	0.81
			Base 16.423778	1,663,038.93	67.220000	6,806,562.76	5,143,523.83	0.81
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		40,471.000	Local 78.558529	3,179,342.23	91.000000	3,682,861.00	503,518.77	0.44
			Base 78.558529	3,179,342.23	91.000000	3,682,861.00	503,518.77	0.44
30040P103	EVERTEC INC COMMON STOCK USD.01							
		69,192.000	Local 16.485744	1,140,681.57	27.810000	1,924,229.52	783,547.95	0.23
			Base 16.485744	1,140,681.57	27.810000	1,924,229.52	783,547.95	0.23
30219E103	EXPRESS INC COMMON STOCK							
		316,214.000	Local 7.123626	2,252,590.32	4.280000	1,353,395.92	-899,194.40	0.16
			Base 7.123626	2,252,590.32	4.280000	1,353,395.92	-899,194.40	0.16
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
		67,503.000	Local 32.117624	2,168,035.97	16.850000	1,137,425.55	-1,030,610.42	0.14
			Base 32.117624	2,168,035.97	16.850000	1,137,425.55	-1,030,610.42	0.14

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302301106	EZCORP INC CL A COMMON STOCK USD.01								
	312,906.000	Local		9.201487	2,879,200.55	9.320000	2,916,283.92	37,083.37	0.35
		Base		9.201487	2,879,200.55	9.320000	2,916,283.92	37,083.37	0.35
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
	8,300.000	Local		139.121831	1,154,711.20	271.630000	2,254,529.00	1,099,817.80	0.27
		Base		139.121831	1,154,711.20	271.630000	2,254,529.00	1,099,817.80	0.27
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
	78,000.000	Local		24.788400	1,933,495.20	29.310000	2,286,180.00	352,684.80	0.27
		Base		24.788400	1,933,495.20	29.310000	2,286,180.00	352,684.80	0.27
31572Q808	FIBROGEN INC COMMON STOCK USD.01								
	27,100.000	Local		61.823059	1,675,404.91	54.350000	1,472,885.00	-202,519.91	0.18
		Base		61.823059	1,675,404.91	54.350000	1,472,885.00	-202,519.91	0.18
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
	93,935.000	Local		22.430000	2,106,962.05	23.170000	2,176,473.95	69,511.90	0.26
		Base		22.430000	2,106,962.05	23.170000	2,176,473.95	69,511.90	0.26
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
	370,684.000	Local		5.142196	1,906,129.79	11.460000	4,248,038.64	2,341,908.85	0.51
		Base		5.142196	1,906,129.79	11.460000	4,248,038.64	2,341,908.85	0.51
319383204	FIRST BUSEY CORP COMMON STOCK USD.001								
	50,000.000	Local		25.993128	1,299,656.42	24.400000	1,220,000.00	-79,656.42	0.15
		Base		25.993128	1,299,656.42	24.400000	1,220,000.00	-79,656.42	0.15
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
	121,601.000	Local		14.163884	1,722,342.42	12.600000	1,532,172.60	-190,169.82	0.18
		Base		14.163884	1,722,342.42	12.600000	1,532,172.60	-190,169.82	0.18
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	52,507.000	Local		38.701757	2,032,113.17	39.820000	2,090,828.74	58,715.57	0.25
		Base		38.701757	2,032,113.17	39.820000	2,090,828.74	58,715.57	0.25
320817109	FIRST MERCHANTS CORP COMMON STOCK								
	96,843.000	Local		41.347684	4,004,233.73	36.850000	3,568,664.55	-435,569.18	0.43
		Base		41.347684	4,004,233.73	36.850000	3,568,664.55	-435,569.18	0.43

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320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
	134,114.000	Local	23.143447	3,103,860.25	20.460000	2,743,972.44	-359,887.81	0.33	
		Base	23.143447	3,103,860.25	20.460000	2,743,972.44	-359,887.81	0.33	
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
	104,000.000	Local	32.152148	3,343,823.37	32.920000	3,423,680.00	79,856.63	0.41	
		Base	32.152148	3,343,823.37	32.920000	3,423,680.00	79,856.63	0.41	
346232101	FORESTAR GROUP INC COMMON STOCK USD1.0								
	642.000	Local	13.056106	8,382.02	17.290000	11,100.18	2,718.16	0.00	
		Base	13.056106	8,382.02	17.290000	11,100.18	2,718.16	0.00	
358039105	FRESHPET INC COMMON STOCK USD.001								
	20,000.000	Local	37.583164	751,663.28	42.290000	845,800.00	94,136.72	0.10	
		Base	37.583164	751,663.28	42.290000	845,800.00	94,136.72	0.10	
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
	120,500.000	Local	17.707700	2,133,777.85	15.480000	1,865,340.00	-268,437.85	0.22	
		Base	17.707700	2,133,777.85	15.480000	1,865,340.00	-268,437.85	0.22	
36162J106	GEO GROUP INC/THE REIT USD.01								
	137,000.000	Local	25.524581	3,496,867.55	19.200000	2,630,400.00	-866,467.55	0.31	
		Base	25.524581	3,496,867.55	19.200000	2,630,400.00	-866,467.55	0.31	
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
	51,767.000	Local	47.949287	2,482,190.76	51.230000	2,652,023.41	169,832.65	0.32	
		Base	47.949287	2,482,190.76	51.230000	2,652,023.41	169,832.65	0.32	
371532102	GENESCO INC COMMON STOCK USD1.0								
	91,064.000	Local	26.623388	2,424,432.24	45.550000	4,147,965.20	1,723,532.96	0.49	
		Base	26.623388	2,424,432.24	45.550000	4,147,965.20	1,723,532.96	0.49	
37244C101	GENOMIC HEALTH INC COMMON STOCK USD.0001								
	22,000.000	Local	69.153030	1,521,366.65	70.050000	1,541,100.00	19,733.35	0.18	
		Base	69.153030	1,521,366.65	70.050000	1,541,100.00	19,733.35	0.18	
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
	255,549.000	Local	3.422501	874,616.78	3.830000	978,752.67	104,135.89	0.12	
		Base	3.422501	874,616.78	3.830000	978,752.67	104,135.89	0.12	

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374163103	GERON CORP COMMON STOCK USD.001							
		313,696.000	Local 2.380719	746,822.06	1.660000	520,735.36	-226,086.70	0.06
			Base 2.380719	746,822.06	1.660000	520,735.36	-226,086.70	0.06
37953G103	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01							
		61,861.000	Local 33.239897	2,056,253.27	34.440000	2,130,492.84	74,239.57	0.25
			Base 33.239897	2,056,253.27	34.440000	2,130,492.84	74,239.57	0.25
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		32,300.000	Local 52.378766	1,691,834.14	49.410000	1,595,943.00	-95,891.14	0.19
			Base 52.378766	1,691,834.14	49.410000	1,595,943.00	-95,891.14	0.19
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
		389,598.000	Local 8.659069	3,373,555.80	10.940000	4,262,202.12	888,646.32	0.51
			Base 8.659069	3,373,555.80	10.940000	4,262,202.12	888,646.32	0.51
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		49,800.000	Local 43.902032	2,186,321.18	43.150000	2,148,870.00	-37,451.18	0.26
			Base 43.902032	2,186,321.18	43.150000	2,148,870.00	-37,451.18	0.26
389375106	GRAY TELEVISION INC COMMON STOCK							
		72,019.000	Local 16.086440	1,158,529.30	21.360000	1,538,325.84	379,796.54	0.18
			Base 16.086440	1,158,529.30	21.360000	1,538,325.84	379,796.54	0.18
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		30,594.000	Local 22.350036	683,777.00	16.680000	510,307.92	-173,469.08	0.06
			Base 22.350036	683,777.00	16.680000	510,307.92	-173,469.08	0.06
397624107	GREIF INC CL A COMMON STOCK							
		57,037.000	Local 59.423411	3,389,333.10	41.250000	2,352,776.25	-1,036,556.85	0.28
			Base 59.423411	3,389,333.10	41.250000	2,352,776.25	-1,036,556.85	0.28
404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01							
		52,334.000	Local 39.501317	2,067,261.92	25.110000	1,314,106.74	-753,155.18	0.16
			Base 39.501317	2,067,261.92	25.110000	1,314,106.74	-753,155.18	0.16
40416E103	HCI GROUP INC COMMON STOCK							
		49,300.000	Local 45.990258	2,267,319.71	42.730000	2,106,589.00	-160,730.71	0.25
			Base 45.990258	2,267,319.71	42.730000	2,106,589.00	-160,730.71	0.25

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40418F108	HFF INC CLASS A COMMON STOCK USD.01							
		72,054.000	Local 39.790962	2,867,098.00	47.750000	3,440,578.50	573,480.50	0.41
			Base 39.790962	2,867,098.00	47.750000	3,440,578.50	573,480.50	0.41
404251100	HNI CORP COMMON STOCK USD1.0							
		110,000.000	Local 36.843054	4,052,735.99	36.290000	3,991,900.00	-60,835.99	0.48
			Base 36.843054	4,052,735.99	36.290000	3,991,900.00	-60,835.99	0.48
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		46,000.000	Local 98.704772	4,540,419.49	87.480000	4,024,080.00	-516,339.49	0.48
			Base 98.704772	4,540,419.49	87.480000	4,024,080.00	-516,339.49	0.48
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		63,901.000	Local 17.577746	1,123,235.52	16.100000	1,028,806.10	-94,429.42	0.12
			Base 17.577746	1,123,235.52	16.100000	1,028,806.10	-94,429.42	0.12
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		72,000.000	Local 45.719118	3,291,776.52	40.400000	2,908,800.00	-382,976.52	0.35
			Base 45.719118	3,291,776.52	40.400000	2,908,800.00	-382,976.52	0.35
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		135,718.000	Local 29.795871	4,043,836.02	21.270000	2,886,721.86	-1,157,114.16	0.34
			Base 29.795871	4,043,836.02	21.270000	2,886,721.86	-1,157,114.16	0.34
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		95,000.000	Local 33.694329	3,200,961.26	26.250000	2,493,750.00	-707,211.26	0.30
			Base 33.694329	3,200,961.26	26.250000	2,493,750.00	-707,211.26	0.30
42225K106	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001							
		27,000.000	Local 32.701200	882,932.40	26.820000	724,140.00	-158,792.40	0.09
			Base 32.701200	882,932.40	26.820000	724,140.00	-158,792.40	0.09
42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0							
		27,623.000	Local 48.860002	1,349,659.83	42.650000	1,178,120.95	-171,538.88	0.14
			Base 48.860002	1,349,659.83	42.650000	1,178,120.95	-171,538.88	0.14
42704L104	HERC HOLDINGS INC COMMON STOCK USD.01							
		70,000.000	Local 46.423318	3,249,632.26	38.980000	2,728,600.00	-521,032.26	0.33
			Base 46.423318	3,249,632.26	38.980000	2,728,600.00	-521,032.26	0.33

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42727J102	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001							
		91,502.000	Local 14.525260	1,329,090.33	14.600000	1,335,929.20	6,838.87	0.16
			Base 14.525260	1,329,090.33	14.600000	1,335,929.20	6,838.87	0.16
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		138,529.000	Local 19.339347	2,679,060.44	17.140000	2,374,387.06	-304,673.38	0.28
			Base 19.339347	2,679,060.44	17.140000	2,374,387.06	-304,673.38	0.28
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		123,645.000	Local 14.124371	1,746,407.84	22.810000	2,820,342.45	1,073,934.61	0.34
			Base 14.124371	1,746,407.84	22.810000	2,820,342.45	1,073,934.61	0.34
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		108,550.000	Local 25.703487	2,790,113.50	18.250000	1,981,037.50	-809,076.00	0.24
			Base 25.703487	2,790,113.50	18.250000	1,981,037.50	-809,076.00	0.24
439038100	HOOKER FURNITURE CORP COMMON STOCK							
		16,943.000	Local 45.853908	776,902.77	28.830000	488,466.69	-288,436.08	0.06
			Base 45.853908	776,902.77	28.830000	488,466.69	-288,436.08	0.06
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		137,000.000	Local 16.646688	2,280,596.19	13.080000	1,791,960.00	-488,636.19	0.21
			Base 16.646688	2,280,596.19	13.080000	1,791,960.00	-488,636.19	0.21
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		44,000.000	Local 40.995069	1,803,783.02	40.850000	1,797,400.00	-6,383.02	0.21
			Base 40.995069	1,803,783.02	40.850000	1,797,400.00	-6,383.02	0.21
443573100	HUBSPOT INC COMMON STOCK USD.001							
		14,000.000	Local 152.601600	2,136,422.40	166.210000	2,326,940.00	190,517.60	0.28
			Base 152.601600	2,136,422.40	166.210000	2,326,940.00	190,517.60	0.28
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		11,563.000	Local 179.065195	2,070,530.85	239.330000	2,767,372.79	696,841.94	0.33
			Base 179.065195	2,070,530.85	239.330000	2,767,372.79	696,841.94	0.33
450056106	IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001							
		32,500.000	Local 94.397430	3,067,916.49	74.960000	2,436,200.00	-631,716.49	0.29
			Base 94.397430	3,067,916.49	74.960000	2,436,200.00	-631,716.49	0.29

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450828108	IBERIABANK CORP COMMON STOCK USD1.0							
		65,344.000	Local 82.263609	5,375,433.28	71.710000	4,685,818.24	-689,615.04	0.56
			Base 82.263609	5,375,433.28	71.710000	4,685,818.24	-689,615.04	0.56
451107106	IDACORP INC COMMON STOCK							
		29,000.000	Local 91.312119	2,648,051.45	99.540000	2,886,660.00	238,608.55	0.34
			Base 91.312119	2,648,051.45	99.540000	2,886,660.00	238,608.55	0.34
456237106	INDUSTRIAL LOGISTICS PROP WI REIT USD.01							
		48,239.000	Local 20.300742	979,287.47	20.170000	972,980.63	-6,306.84	0.12
			Base 20.300742	979,287.47	20.170000	972,980.63	-6,306.84	0.12
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001							
		116,649.000	Local 2.613809	304,898.25	1.880000	219,300.12	-85,598.13	0.03
			Base 2.613809	304,898.25	1.880000	219,300.12	-85,598.13	0.03
45685L100	INFRAREIT INC REIT USD.01							
		120,254.000	Local 21.717915	2,611,666.16	20.970000	2,521,726.38	-89,939.78	0.30
			Base 21.717915	2,611,666.16	20.970000	2,521,726.38	-89,939.78	0.30
457030104	INGLES MARKETS INC CLASS A COMMON STOCK USD.05							
		12,241.000	Local 28.014665	342,927.52	27.620000	338,096.42	-4,831.10	0.04
			Base 28.014665	342,927.52	27.620000	338,096.42	-4,831.10	0.04
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		67,902.000	Local 43.244925	2,936,416.91	55.060000	3,738,684.12	802,267.21	0.45
			Base 43.244925	2,936,416.91	55.060000	3,738,684.12	802,267.21	0.45
457669307	INSMED INC COMMON STOCK USD.01							
		49,645.000	Local 30.315187	1,504,997.45	29.070000	1,443,180.15	-61,817.30	0.17
			Base 30.315187	1,504,997.45	29.070000	1,443,180.15	-61,817.30	0.17
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		52,500.000	Local 43.610279	2,289,539.64	123.660000	6,492,150.00	4,202,610.36	0.77
			Base 43.610279	2,289,539.64	123.660000	6,492,150.00	4,202,610.36	0.77
45780L104	INOGEN INC COMMON STOCK USD.001							
		19,000.000	Local 205.343243	3,901,521.62	95.370000	1,812,030.00	-2,089,491.62	0.22
			Base 205.343243	3,901,521.62	95.370000	1,812,030.00	-2,089,491.62	0.22

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45781M101	INNOVIVA INC COMMON STOCK							
		100,425.000	Local 14.141230	1,420,133.03	14.030000	1,408,962.75	-11,170.28	0.17
			Base 14.141230	1,420,133.03	14.030000	1,408,962.75	-11,170.28	0.17
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001							
		34,930.000	Local 26.372050	921,175.72	48.990000	1,711,220.70	790,044.98	0.20
			Base 26.372050	921,175.72	48.990000	1,711,220.70	790,044.98	0.20
45824V209	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145							
		117,108.000	Local 10.269240	1,202,610.18	4.620000	541,038.96	-661,571.22	0.06
			Base 10.269240	1,202,610.18	4.620000	541,038.96	-661,571.22	0.06
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		24,300.000	Local 70.622227	1,716,120.12	75.420000	1,832,706.00	116,585.88	0.22
			Base 70.622227	1,716,120.12	75.420000	1,832,706.00	116,585.88	0.22
46071F103	INTERSECT ENT INC COMMON STOCK USD.001							
		46,498.000	Local 29.963469	1,393,241.36	32.150000	1,494,910.70	101,669.34	0.18
			Base 29.963469	1,393,241.36	32.150000	1,494,910.70	101,669.34	0.18
461148108	INTEVAC INC COMMON STOCK							
		47,627.000	Local 9.046147	430,840.83	6.130000	291,953.51	-138,887.32	0.03
			Base 9.046147	430,840.83	6.130000	291,953.51	-138,887.32	0.03
46185L103	INVITAE CORP COMMON STOCK USD.0001							
		80,000.000	Local 22.867962	1,829,436.97	23.420000	1,873,600.00	44,163.03	0.22
			Base 22.867962	1,829,436.97	23.420000	1,873,600.00	44,163.03	0.22
464287655	ISHARES RUSSELL 2000 ETF ISHARES RUSSELL 2000 ETF							
		10,000.000	Local 150.868254	1,508,682.54	153.090000	1,530,900.00	22,217.46	0.18
			Base 150.868254	1,508,682.54	153.090000	1,530,900.00	22,217.46	0.18
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		20,000.000	Local 95.840475	1,916,809.50	81.060000	1,621,200.00	-295,609.50	0.19
			Base 95.840475	1,916,809.50	81.060000	1,621,200.00	-295,609.50	0.19
479167108	JOHNSON OUTDOORS INC A COMMON STOCK USD.05							
		11,767.000	Local 72.892875	857,730.46	71.360000	839,693.12	-18,037.34	0.10
			Base 72.892875	857,730.46	71.360000	839,693.12	-18,037.34	0.10

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481116101	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001							
		80,000.000	Local 4.732992	378,639.34	6.200000	496,000.00	117,360.66	0.06
			Base 4.732992	378,639.34	6.200000	496,000.00	117,360.66	0.06
48273U102	K12 INC COMMON STOCK USD.0001							
		92,135.000	Local 33.684146	3,103,488.75	34.130000	3,144,567.55	41,078.80	0.38
			Base 33.684146	3,103,488.75	34.130000	3,144,567.55	41,078.80	0.38
48666K109	KB HOME COMMON STOCK USD1.0							
		223,325.000	Local 23.869492	5,330,654.22	24.170000	5,397,765.25	67,111.03	0.64
			Base 23.869492	5,330,654.22	24.170000	5,397,765.25	67,111.03	0.64
493732101	KFORCE INC COMMON STOCK USD.01							
		72,900.000	Local 36.655323	2,672,173.05	35.120000	2,560,248.00	-111,925.05	0.31
			Base 36.655323	2,672,173.05	35.120000	2,560,248.00	-111,925.05	0.31
500643200	KORN FERRY COMMON STOCK USD.01							
		34,000.000	Local 44.030161	1,497,025.48	44.780000	1,522,520.00	25,494.52	0.18
			Base 44.030161	1,497,025.48	44.780000	1,522,520.00	25,494.52	0.18
505743104	LADDER CAPITAL CORP REIT REIT USD.001							
		132,185.000	Local 13.925623	1,840,758.48	17.020000	2,249,788.70	409,030.22	0.27
			Base 13.925623	1,840,758.48	17.020000	2,249,788.70	409,030.22	0.27
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		107,244.000	Local 18.998615	2,037,487.43	24.480000	2,625,333.12	587,845.69	0.31
			Base 18.998615	2,037,487.43	24.480000	2,625,333.12	587,845.69	0.31
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		201,261.000	Local 6.598113	1,327,942.87	11.930000	2,401,043.73	1,073,100.86	0.29
			Base 6.598113	1,327,942.87	11.930000	2,401,043.73	1,073,100.86	0.29
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		10,000.000	Local 143.385900	1,433,859.00	125.710000	1,257,100.00	-176,759.00	0.15
			Base 143.385900	1,433,859.00	125.710000	1,257,100.00	-176,759.00	0.15
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		120,000.000	Local 29.375418	3,525,050.11	24.380000	2,925,600.00	-599,450.11	0.35
			Base 29.375418	3,525,050.11	24.380000	2,925,600.00	-599,450.11	0.35

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55027E102	LUMINEX CORP COMMON STOCK USD.001							
		29,941.000	Local 20.720589	620,395.16	23.010000	688,942.41	68,547.25	0.08
			Base 20.720589	620,395.16	23.010000	688,942.41	68,547.25	0.08
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		84,545.000	Local 28.591423	2,417,261.88	29.060000	2,456,877.70	39,615.82	0.29
			Base 28.591423	2,417,261.88	29.060000	2,456,877.70	39,615.82	0.29
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
		455,000.000	Local 12.173776	5,539,068.04	13.190000	6,001,450.00	462,381.96	0.72
			Base 12.173776	5,539,068.04	13.190000	6,001,450.00	462,381.96	0.72
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		34,833.000	Local 29.568511	1,029,959.94	34.630000	1,206,266.79	176,306.85	0.14
			Base 29.568511	1,029,959.94	34.630000	1,206,266.79	176,306.85	0.14
56117J100	MALIBU BOATS INC A COMMON STOCK USD.01							
		34,612.000	Local 31.534355	1,091,467.08	39.580000	1,369,942.96	278,475.88	0.16
			Base 31.534355	1,091,467.08	39.580000	1,369,942.96	278,475.88	0.16
56155L108	MAMMOTH ENERGY SERVICES INC COMMON STOCK USD.01							
		28,352.000	Local 16.759687	475,170.64	16.650000	472,060.80	-3,109.84	0.06
			Base 16.759687	475,170.64	16.650000	472,060.80	-3,109.84	0.06
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		84,437.000	Local 40.978575	3,460,107.97	55.110000	4,653,323.07	1,193,215.10	0.56
			Base 40.978575	3,460,107.97	55.110000	4,653,323.07	1,193,215.10	0.56
563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01							
		150,000.000	Local 33.495320	5,024,297.98	16.410000	2,461,500.00	-2,562,797.98	0.29
			Base 33.495320	5,024,297.98	16.410000	2,461,500.00	-2,562,797.98	0.29
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		53,208.000	Local 27.606107	1,468,865.76	40.730000	2,167,161.84	698,296.08	0.26
			Base 27.606107	1,468,865.76	40.730000	2,167,161.84	698,296.08	0.26
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		43,000.000	Local 40.225359	1,729,690.43	40.050000	1,722,150.00	-7,540.43	0.21
			Base 40.225359	1,729,690.43	40.050000	1,722,150.00	-7,540.43	0.21

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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
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
		39,746.000	Local 119.341330	4,743,340.51	93.500000	3,716,251.00	-1,027,089.51	0.44
			Base 119.341330	4,743,340.51	93.500000	3,716,251.00	-1,027,089.51	0.44
574795100	MASIMO CORP COMMON STOCK USD.001							
		20,092.000	Local 87.520738	1,758,466.66	138.280000	2,778,321.76	1,019,855.10	0.33
			Base 87.520738	1,758,466.66	138.280000	2,778,321.76	1,019,855.10	0.33
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK							
		52,000.000	Local 61.911118	3,219,378.12	49.890000	2,594,280.00	-625,098.12	0.31
			Base 61.911118	3,219,378.12	49.890000	2,594,280.00	-625,098.12	0.31
57637H103	MASTERCRAFT BOAT HOLDINGS IN COMMON STOCK USD.01							
		35,564.000	Local 22.304889	793,251.08	22.570000	802,679.48	9,428.40	0.10
			Base 22.304889	793,251.08	22.570000	802,679.48	9,428.40	0.10
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		27,154.000	Local 57.437843	1,559,667.20	127.550000	3,463,492.70	1,903,825.50	0.41
			Base 57.437843	1,559,667.20	127.550000	3,463,492.70	1,903,825.50	0.41
584CVR997	MEDIA GEN INC CVR COMMON STOCK							
		69,824.000	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
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		36,000.000	Local 60.296549	2,170,675.75	58.970000	2,122,920.00	-47,755.75	0.25
			Base 60.296549	2,170,675.75	58.970000	2,122,920.00	-47,755.75	0.25
58958U103	MERIDIAN BANCORP INC COMMON STOCK							
		45,233.000	Local 17.777950	804,150.00	15.690000	709,705.77	-94,444.23	0.08
			Base 17.777950	804,150.00	15.690000	709,705.77	-94,444.23	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		41,000.000	Local 42.036396	1,723,492.22	61.830000	2,535,030.00	811,537.78	0.30
			Base 42.036396	1,723,492.22	61.830000	2,535,030.00	811,537.78	0.30
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		37,000.000	Local 45.931417	1,699,462.42	44.710000	1,654,270.00	-45,192.42	0.20
			Base 45.931417	1,699,462.42	44.710000	1,654,270.00	-45,192.42	0.20

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59001K100	MERITOR INC COMMON STOCK USD1.0							
		100,000.000	Local 23.070504	2,307,050.37	20.350000	2,035,000.00	-272,050.37	0.24
			Base 23.070504	2,307,050.37	20.350000	2,035,000.00	-272,050.37	0.24
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		61,104.000	Local 27.121272	1,657,218.18	19.680000	1,202,526.72	-454,691.46	0.14
			Base 27.121272	1,657,218.18	19.680000	1,202,526.72	-454,691.46	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		81,436.000	Local 42.386063	3,451,751.44	28.780000	2,343,728.08	-1,108,023.36	0.28
			Base 42.386063	3,451,751.44	28.780000	2,343,728.08	-1,108,023.36	0.28
59870L106	MILACRON HOLDINGS CORP COMMON STOCK USD.01							
		206,800.000	Local 14.329708	2,963,383.70	11.320000	2,340,976.00	-622,407.70	0.28
			Base 14.329708	2,963,383.70	11.320000	2,340,976.00	-622,407.70	0.28
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		85,007.000	Local 35.013857	2,976,422.91	35.180000	2,990,546.26	14,123.35	0.36
			Base 35.013857	2,976,422.91	35.180000	2,990,546.26	14,123.35	0.36
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		128,633.000	Local 17.858098	2,297,140.68	14.530000	1,869,037.49	-428,103.19	0.22
			Base 17.858098	2,297,140.68	14.530000	1,869,037.49	-428,103.19	0.22
609720107	MONMOUTH REAL ESTATE INV COR REIT USD.01							
		155,000.000	Local 13.159812	2,039,770.82	13.180000	2,042,900.00	3,129.18	0.24
			Base 13.159812	2,039,770.82	13.180000	2,042,900.00	3,129.18	0.24
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01							
		85,318.000	Local 11.431335	975,298.65	10.040000	856,592.72	-118,705.93	0.10
			Base 11.431335	975,298.65	10.040000	856,592.72	-118,705.93	0.10
628852204	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01							
		86,911.000	Local 15.725221	1,366,694.72	6.160000	535,371.76	-831,322.96	0.06
			Base 15.725221	1,366,694.72	6.160000	535,371.76	-831,322.96	0.06
62914B100	NIC INC COMMON STOCK							
		135,205.000	Local 17.249773	2,332,255.55	17.090000	2,310,653.45	-21,602.10	0.28
			Base 17.249773	2,332,255.55	17.090000	2,310,653.45	-21,602.10	0.28

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635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
		17,200.000	Local 79.810035	1,372,732.60	57.730000	992,956.00	-379,776.60	0.12
			Base 79.810035	1,372,732.60	57.730000	992,956.00	-379,776.60	0.12
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		61,806.000	Local 36.564679	2,259,916.56	25.380000	1,568,636.28	-691,280.28	0.19
			Base 36.564679	2,259,916.56	25.380000	1,568,636.28	-691,280.28	0.19
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001							
		79,863.000	Local 17.094074	1,365,184.01	19.470000	1,554,932.61	189,748.60	0.19
			Base 17.094074	1,365,184.01	19.470000	1,554,932.61	189,748.60	0.19
640491106	NEOGEN CORP COMMON STOCK USD.16							
		20,100.000	Local 84.114061	1,690,692.63	57.390000	1,153,539.00	-537,153.63	0.14
			Base 84.114061	1,690,692.63	57.390000	1,153,539.00	-537,153.63	0.14
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		48,765.000	Local 48.712426	2,375,461.45	33.120000	1,615,096.80	-760,364.65	0.19
			Base 48.712426	2,375,461.45	33.120000	1,615,096.80	-760,364.65	0.19
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
		63,000.000	Local 27.433849	1,728,332.51	28.070000	1,768,410.00	40,077.49	0.21
			Base 27.433849	1,728,332.51	28.070000	1,768,410.00	40,077.49	0.21
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		60,000.000	Local 49.169079	2,950,144.75	49.790000	2,987,400.00	37,255.25	0.36
			Base 49.169079	2,950,144.75	49.790000	2,987,400.00	37,255.25	0.36
651511107	NEWLINK GENETICS CORP COMMON STOCK USD.01							
		92,114.000	Local 10.432681	960,995.96	1.930000	177,780.02	-783,215.94	0.02
			Base 10.432681	960,995.96	1.930000	177,780.02	-783,215.94	0.02
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		142,000.000	Local 12.437378	1,766,107.65	19.790000	2,810,180.00	1,044,072.35	0.34
			Base 12.437378	1,766,107.65	19.790000	2,810,180.00	1,044,072.35	0.34
676220106	OFFICE DEPOT INC COMMON STOCK USD.01							
		596,000.000	Local 3.938926	2,347,599.63	3.630000	2,163,480.00	-184,119.63	0.26
			Base 3.938926	2,347,599.63	3.630000	2,163,480.00	-184,119.63	0.26

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68235P108	ONE GAS INC COMMON STOCK							
		45,156.000	Local 72.926940	3,293,088.90	89.030000	4,020,238.68	727,149.78	0.48
			Base 72.926940	3,293,088.90	89.030000	4,020,238.68	727,149.78	0.48
684000102	OPUS BANK COMMON STOCK							
		87,041.000	Local 24.593633	2,140,654.43	19.800000	1,723,411.80	-417,242.63	0.21
			Base 24.593633	2,140,654.43	19.800000	1,723,411.80	-417,242.63	0.21
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		141,922.000	Local 21.500029	3,051,327.15	11.150000	1,582,430.30	-1,468,896.85	0.19
			Base 21.500029	3,051,327.15	11.150000	1,582,430.30	-1,468,896.85	0.19
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01							
		28,919.000	Local 6.770000	195,781.63	2.920000	84,443.48	-111,338.15	0.01
			Base 6.770000	195,781.63	2.920000	84,443.48	-111,338.15	0.01
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		31,979.000	Local 50.916575	1,628,261.15	56.410000	1,803,935.39	175,674.24	0.22
			Base 50.916575	1,628,261.15	56.410000	1,803,935.39	175,674.24	0.22
68827R108	OSIRIS THERAPEUTICS INC COMMON STOCK USD.001							
		89,050.000	Local 5.482426	488,210.07	19.000000	1,691,950.00	1,203,739.93	0.20
			Base 5.482426	488,210.07	19.000000	1,691,950.00	1,203,739.93	0.20
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		56,300.000	Local 49.828516	2,805,345.45	49.820000	2,804,866.00	-479.45	0.33
			Base 49.828516	2,805,345.45	49.820000	2,804,866.00	-479.45	0.33
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		32,000.000	Local 56.648034	1,812,737.09	40.680000	1,301,760.00	-510,977.09	0.16
			Base 56.648034	1,812,737.09	40.680000	1,301,760.00	-510,977.09	0.16
69349H107	PNM RESOURCES INC COMMON STOCK							
		123,318.000	Local 39.670782	4,892,121.47	47.340000	5,837,874.12	945,752.65	0.70
			Base 39.670782	4,892,121.47	47.340000	5,837,874.12	945,752.65	0.70
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001							
		67,000.000	Local 20.198787	1,353,318.74	37.640000	2,521,880.00	1,168,561.26	0.30
			Base 20.198787	1,353,318.74	37.640000	2,521,880.00	1,168,561.26	0.30

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69423U305	PACIFIC ETHANOL INC COMMON STOCK USD.001							
		7,237.000	Local 20.997597	151,959.61	0.980000	7,092.26	-144,867.35	0.00
			Base 20.997597	151,959.61	0.980000	7,092.26	-144,867.35	0.00
695127100	PACIRA PHARMACEUTICALS INC COMMON STOCK USD.001							
		54,762.000	Local 39.015820	2,136,584.32	38.060000	2,084,241.72	-52,342.60	0.25
			Base 39.015820	2,136,584.32	38.060000	2,084,241.72	-52,342.60	0.25
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		100,000.000	Local 44.973804	4,497,380.40	45.320000	4,532,000.00	34,619.60	0.54
			Base 44.973804	4,497,380.40	45.320000	4,532,000.00	34,619.60	0.54
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		29,341.000	Local 84.502368	2,479,383.97	89.190000	2,616,923.79	137,539.82	0.31
			Base 84.502368	2,479,383.97	89.190000	2,616,923.79	137,539.82	0.31
704551100	PEABODY ENERGY CORP COMMON STOCK							
		53,053.000	Local 29.687605	1,575,016.50	28.330000	1,502,991.49	-72,025.01	0.18
			Base 29.687605	1,575,016.50	28.330000	1,502,991.49	-72,025.01	0.18
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		107,702.000	Local 34.864342	3,754,959.33	31.060000	3,345,224.12	-409,735.21	0.40
			Base 34.864342	3,754,959.33	31.060000	3,345,224.12	-409,735.21	0.40
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		125,000.000	Local 23.089130	2,886,141.22	20.100000	2,512,500.00	-373,641.22	0.30
			Base 23.089130	2,886,141.22	20.100000	2,512,500.00	-373,641.22	0.30
70932M107	PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001							
		46,243.000	Local 17.920311	828,688.95	22.240000	1,028,444.32	199,755.37	0.12
			Base 17.920311	828,688.95	22.240000	1,028,444.32	199,755.37	0.12
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		53,500.000	Local 32.955726	1,763,131.32	33.000000	1,765,500.00	2,368.68	0.21
			Base 32.955726	1,763,131.32	33.000000	1,765,500.00	2,368.68	0.21
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1							
		333,997.000	Local 3.095236	1,033,799.41	1.770000	591,174.69	-442,624.72	0.07
			Base 3.095236	1,033,799.41	1.770000	591,174.69	-442,624.72	0.07

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729132100	PLEXUS CORP COMMON STOCK USD.01							
		65,652.000	Local 54.715142	3,592,158.50	60.950000	4,001,489.40	409,330.90	0.48
			Base 54.715142	3,592,158.50	60.950000	4,001,489.40	409,330.90	0.48
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		61,412.000	Local 46.143243	2,833,748.82	51.840000	3,183,598.08	349,849.26	0.38
			Base 46.143243	2,833,748.82	51.840000	3,183,598.08	349,849.26	0.38
737630103	POTLATCHDELTAIC CORP REIT USD1.0							
		101,245.000	Local 49.983077	5,060,536.63	37.790000	3,826,048.55	-1,234,488.08	0.46
			Base 49.983077	5,060,536.63	37.790000	3,826,048.55	-1,234,488.08	0.46
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
		82,450.000	Local 26.629913	2,195,636.30	20.680000	1,705,066.00	-490,570.30	0.20
			Base 26.629913	2,195,636.30	20.680000	1,705,066.00	-490,570.30	0.20
74164M108	PRIMERICA INC COMMON STOCK							
		15,929.000	Local 78.619402	1,252,328.45	122.150000	1,945,727.35	693,398.90	0.23
			Base 78.619402	1,252,328.45	122.150000	1,945,727.35	693,398.90	0.23
74165N105	PRIMO WATER CORP COMMON STOCK							
		55,000.000	Local 13.916359	765,399.72	15.460000	850,300.00	84,900.28	0.10
			Base 13.916359	765,399.72	15.460000	850,300.00	84,900.28	0.10
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		107,278.000	Local 36.561154	3,922,207.49	44.370000	4,759,924.86	837,717.37	0.57
			Base 36.561154	3,922,207.49	44.370000	4,759,924.86	837,717.37	0.57
74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001							
		44,500.000	Local 48.094884	2,140,222.33	38.790000	1,726,155.00	-414,067.33	0.21
			Base 48.094884	2,140,222.33	38.790000	1,726,155.00	-414,067.33	0.21
747301109	QUAD GRAPHICS INC COMMON STOCK USD.025							
		79,720.000	Local 23.540152	1,876,620.92	11.900000	948,668.00	-927,952.92	0.11
			Base 23.540152	1,876,620.92	11.900000	948,668.00	-927,952.92	0.11
74965L101	RLJ LODGING TRUST REIT							
		235,000.000	Local 21.934033	5,154,497.73	17.570000	4,128,950.00	-1,025,547.73	0.49
			Base 21.934033	5,154,497.73	17.570000	4,128,950.00	-1,025,547.73	0.49

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74971D101	RPT REALTY REIT USD.01							
		99,351.000	Local 13.407240	1,332,022.74	12.010000	1,193,205.51	-138,817.23	0.14
			Base 13.407240	1,332,022.74	12.010000	1,193,205.51	-138,817.23	0.14
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
		196,169.000	Local 18.489522	3,627,070.99	20.740000	4,068,545.06	441,474.07	0.49
			Base 18.489522	3,627,070.99	20.740000	4,068,545.06	441,474.07	0.49
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		157,972.000	Local 12.919603	2,040,935.50	13.560000	2,142,100.32	101,164.82	0.26
			Base 12.919603	2,040,935.50	13.560000	2,142,100.32	101,164.82	0.26
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		52,900.000	Local 44.786743	2,369,218.72	38.540000	2,038,766.00	-330,452.72	0.24
			Base 44.786743	2,369,218.72	38.540000	2,038,766.00	-330,452.72	0.24
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		32,000.000	Local 68.584548	2,194,705.54	57.310000	1,833,920.00	-360,785.54	0.22
			Base 68.584548	2,194,705.54	57.310000	1,833,920.00	-360,785.54	0.22
75902K106	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1							
		13,000.000	Local 26.946057	350,298.74	24.420000	317,460.00	-32,838.74	0.04
			Base 26.946057	350,298.74	24.420000	317,460.00	-32,838.74	0.04
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		30,593.000	Local 12.472387	381,567.74	21.960000	671,822.28	290,254.54	0.08
			Base 12.472387	381,567.74	21.960000	671,822.28	290,254.54	0.08
761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001							
		46,922.000	Local 27.991605	1,313,422.11	15.760000	739,490.72	-573,931.39	0.09
			Base 27.991605	1,313,422.11	15.760000	739,490.72	-573,931.39	0.09
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		16,263.000	Local 92.871781	1,510,373.78	80.610000	1,310,960.43	-199,413.35	0.16
			Base 92.871781	1,510,373.78	80.610000	1,310,960.43	-199,413.35	0.16
767754104	RITE AID CORP COMMON STOCK USD1.0							
		580,000.000	Local 1.410021	817,811.94	0.635000	368,300.00	-449,511.94	0.04
			Base 1.410021	817,811.94	0.635000	368,300.00	-449,511.94	0.04

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78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001							
		96,391.000	Local 4.040781	389,494.89	6.080000	586,057.28	196,562.39	0.07
			Base 4.040781	389,494.89	6.080000	586,057.28	196,562.39	0.07
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001							
		49,249.000	Local 26.017515	1,281,336.58	22.800000	1,122,877.20	-158,459.38	0.13
			Base 26.017515	1,281,336.58	22.800000	1,122,877.20	-158,459.38	0.13
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		62,000.000	Local 45.272553	2,806,898.27	41.810000	2,592,220.00	-214,678.27	0.31
			Base 45.272553	2,806,898.27	41.810000	2,592,220.00	-214,678.27	0.31
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
		37,618.000	Local 61.516109	2,314,112.98	82.240000	3,093,704.32	779,591.34	0.37
			Base 61.516109	2,314,112.98	82.240000	3,093,704.32	779,591.34	0.37
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		102,000.000	Local 21.647472	2,208,042.17	17.490000	1,783,980.00	-424,062.17	0.21
			Base 21.647472	2,208,042.17	17.490000	1,783,980.00	-424,062.17	0.21
784635104	SPX CORP COMMON STOCK USD.01							
		23,342.000	Local 29.870000	697,225.54	34.790000	812,068.18	114,842.64	0.10
			Base 29.870000	697,225.54	34.790000	812,068.18	114,842.64	0.10
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		33,000.000	Local 89.960133	2,968,684.38	106.060000	3,499,980.00	531,295.62	0.42
			Base 89.960133	2,968,684.38	106.060000	3,499,980.00	531,295.62	0.42
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		136,000.000	Local 19.077335	2,594,517.60	19.470000	2,647,920.00	53,402.40	0.32
			Base 19.077335	2,594,517.60	19.470000	2,647,920.00	53,402.40	0.32
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		27,000.000	Local 96.789990	2,613,329.73	87.140000	2,352,780.00	-260,549.73	0.28
			Base 96.789990	2,613,329.73	87.140000	2,352,780.00	-260,549.73	0.28
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
		65,000.000	Local 31.929038	2,075,387.44	28.720000	1,866,800.00	-208,587.44	0.22
			Base 31.929038	2,075,387.44	28.720000	1,866,800.00	-208,587.44	0.22

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800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		45,107.000	Local 154.501977	6,969,120.67	131.840000	5,946,906.88	-1,022,213.79		0.71
			Base 154.501977	6,969,120.67	131.840000	5,946,906.88	-1,022,213.79		0.71
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0								
		62,000.000	Local 36.743586	2,278,102.32	31.280000	1,939,360.00	-338,742.32		0.23
			Base 36.743586	2,278,102.32	31.280000	1,939,360.00	-338,742.32		0.23
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01								
		97,381.000	Local 16.143024	1,572,023.86	9.540000	929,014.74	-643,009.12		0.11
			Base 16.143024	1,572,023.86	9.540000	929,014.74	-643,009.12		0.11
801056102	SANMINA CORP COMMON STOCK USD.01								
		133,242.000	Local 36.383072	4,847,753.24	28.850000	3,844,031.70	-1,003,721.54		0.46
			Base 36.383072	4,847,753.24	28.850000	3,844,031.70	-1,003,721.54		0.46
806037107	SCANSOURCE INC COMMON STOCK								
		26,966.000	Local 44.282408	1,194,119.41	35.820000	965,922.12	-228,197.29		0.12
			Base 44.282408	1,194,119.41	35.820000	965,922.12	-228,197.29		0.12
806882106	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0								
		50,000.000	Local 23.814447	1,190,722.35	24.000000	1,200,000.00	9,277.65		0.14
			Base 23.814447	1,190,722.35	24.000000	1,200,000.00	9,277.65		0.14
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		21,000.000	Local 66.779344	1,402,366.23	76.950000	1,615,950.00	213,583.77		0.19
			Base 66.779344	1,402,366.23	76.950000	1,615,950.00	213,583.77		0.19
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK								
		71,815.000	Local 0.433000	31,095.89	0.000000	0.00	-31,095.89		0.00
			Base 0.433000	31,095.89	0.000000	0.00	-31,095.89		0.00
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		18,000.000	Local 45.535814	819,644.65	44.360000	798,480.00	-21,164.65		0.10
			Base 45.535814	819,644.65	44.360000	798,480.00	-21,164.65		0.10
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01								
		95,416.000	Local 30.499198	2,910,111.48	38.480000	3,671,607.68	761,496.20		0.44
			Base 30.499198	2,910,111.48	38.480000	3,671,607.68	761,496.20		0.44

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83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		35,000.000	Local 47.896750	1,676,386.25	47.000000	1,645,000.00	-31,386.25	0.20
			Base 47.896750	1,676,386.25	47.000000	1,645,000.00	-31,386.25	0.20
847215100	SPARTANNASH CO COMMON STOCK							
		40,123.000	Local 26.918523	1,080,051.91	15.870000	636,752.01	-443,299.90	0.08
			Base 26.918523	1,080,051.91	15.870000	636,752.01	-443,299.90	0.08
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
		159,512.000	Local 16.574029	2,643,756.59	10.690000	1,705,183.28	-938,573.31	0.20
			Base 16.574029	2,643,756.59	10.690000	1,705,183.28	-938,573.31	0.20
84857L101	SPIRE INC COMMON STOCK USD1.0							
		26,000.000	Local 74.843713	1,945,936.53	82.290000	2,139,540.00	193,603.47	0.26
			Base 74.843713	1,945,936.53	82.290000	2,139,540.00	193,603.47	0.26
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
		65,800.000	Local 39.837675	2,621,319.02	34.190000	2,249,702.00	-371,617.02	0.27
			Base 39.837675	2,621,319.02	34.190000	2,249,702.00	-371,617.02	0.27
858155203	STEELCASE INC CL A COMMON STOCK							
		247,570.000	Local 15.584792	3,858,327.02	14.550000	3,602,143.50	-256,183.52	0.43
			Base 15.584792	3,858,327.02	14.550000	3,602,143.50	-256,183.52	0.43
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
		66,000.000	Local 52.484701	3,463,990.24	52.760000	3,482,160.00	18,169.76	0.42
			Base 52.484701	3,463,990.24	52.760000	3,482,160.00	18,169.76	0.42
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		30,575.000	Local 54.084992	1,653,648.63	53.020000	1,621,086.50	-32,562.13	0.19
			Base 54.084992	1,653,648.63	53.020000	1,621,086.50	-32,562.13	0.19
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		184,131.000	Local 15.646441	2,880,994.89	11.410000	2,100,934.71	-780,060.18	0.25
			Base 15.646441	2,880,994.89	11.410000	2,100,934.71	-780,060.18	0.25
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
		110,000.000	Local 10.431899	1,147,508.94	8.490000	933,900.00	-213,608.94	0.11
			Base 10.431899	1,147,508.94	8.490000	933,900.00	-213,608.94	0.11

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867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
		292,861.000	Local 15.624838	4,575,905.60	14.400000	4,217,198.40	-358,707.20	0.50
			Base 15.624838	4,575,905.60	14.400000	4,217,198.40	-358,707.20	0.50
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001							
		258,015.000	Local 10.331820	2,665,764.53	4.670000	1,204,930.05	-1,460,834.48	0.14
			Base 10.331820	2,665,764.53	4.670000	1,204,930.05	-1,460,834.48	0.14
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		17,958.000	Local 40.900000	734,482.20	35.040000	629,248.32	-105,233.88	0.08
			Base 40.900000	734,482.20	35.040000	629,248.32	-105,233.88	0.08
868873100	SURMODICS INC COMMON STOCK USD.05							
		40,500.000	Local 58.045320	2,350,835.45	43.480000	1,760,940.00	-589,895.45	0.21
			Base 58.045320	2,350,835.45	43.480000	1,760,940.00	-589,895.45	0.21
87162W100	SYNNEX CORP COMMON STOCK USD.001							
		4,258.000	Local 99.362017	423,083.47	95.390000	406,170.62	-16,912.85	0.05
			Base 99.362017	423,083.47	95.390000	406,170.62	-16,912.85	0.05
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		60,305.000	Local 52.145273	3,144,620.66	51.760000	3,121,386.80	-23,233.86	0.37
			Base 52.145273	3,144,620.66	51.760000	3,121,386.80	-23,233.86	0.37
87484T108	TALOS ENERGY INC COMMON STOCK							
		36,440.000	Local 28.392720	1,034,630.72	26.560000	967,846.40	-66,784.32	0.12
			Base 28.392720	1,034,630.72	26.560000	967,846.40	-66,784.32	0.12
878237106	TECH DATA CORP COMMON STOCK USD.0015							
		40,959.000	Local 87.976003	3,603,409.09	102.410000	4,194,611.19	591,202.10	0.50
			Base 87.976003	3,603,409.09	102.410000	4,194,611.19	591,202.10	0.50
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001							
		24,000.000	Local 64.063815	1,537,531.56	55.600000	1,334,400.00	-203,131.56	0.16
			Base 64.063815	1,537,531.56	55.600000	1,334,400.00	-203,131.56	0.16
88025T102	TENABLE HOLDINGS INC COMMON STOCK USD.01							
		76,000.000	Local 31.995143	2,431,630.90	31.660000	2,406,160.00	-25,470.90	0.29
			Base 31.995143	2,431,630.90	31.660000	2,406,160.00	-25,470.90	0.29

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880349105	TENNECO INC CLASS A COMMON STOCK USD.01								
	67,000.000	Local		57.339850	3,841,769.93	22.160000	1,484,720.00	-2,357,049.93	0.18
		Base		57.339850	3,841,769.93	22.160000	1,484,720.00	-2,357,049.93	0.18
880779103	TEREX CORP COMMON STOCK USD.01								
	72,500.000	Local		28.375605	2,057,231.36	32.130000	2,329,425.00	272,193.64	0.28
		Base		28.375605	2,057,231.36	32.130000	2,329,425.00	272,193.64	0.28
88162G103	TETRA TECH INC COMMON STOCK USD.01								
	63,572.000	Local		45.875631	2,916,405.59	59.590000	3,788,255.48	871,849.89	0.45
		Base		45.875631	2,916,405.59	59.590000	3,788,255.48	871,849.89	0.45
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK								
	23,481.000	Local		157.113841	3,689,190.09	197.950000	4,648,063.95	958,873.86	0.55
		Base		157.113841	3,689,190.09	197.950000	4,648,063.95	958,873.86	0.55
88870P106	TIVO CORP COMMON STOCK USD.001								
	149,362.000	Local		19.224335	2,871,385.15	9.320000	1,392,053.84	-1,479,331.31	0.17
		Base		19.224335	2,871,385.15	9.320000	1,392,053.84	-1,479,331.31	0.17
891826109	TOWER INTERNATIONAL INC COMMON STOCK USD.01								
	94,805.000	Local		27.128230	2,571,891.82	21.030000	1,993,749.15	-578,142.67	0.24
		Base		27.128230	2,571,891.82	21.030000	1,993,749.15	-578,142.67	0.24
89532E109	TREVENA INC COMMON STOCK USD.001								
	116,476.000	Local		3.288337	383,012.35	1.560000	181,702.56	-201,309.79	0.02
		Base		3.288337	383,012.35	1.560000	181,702.56	-201,309.79	0.02
89785X101	TRUEBLUE INC COMMON STOCK								
	74,399.000	Local		23.138994	1,721,518.04	23.640000	1,758,792.36	37,274.32	0.21
		Base		23.138994	1,721,518.04	23.640000	1,758,792.36	37,274.32	0.21
901109108	TUTOR PERINI CORP COMMON STOCK USD1.0								
	111,694.000	Local		16.534014	1,846,750.18	17.120000	1,912,201.28	65,451.10	0.23
		Base		16.534014	1,846,750.18	17.120000	1,912,201.28	65,451.10	0.23
902925106	USA TRUCK INC COMMON STOCK USD.01								
	23,000.000	Local		15.814987	363,744.70	14.440000	332,120.00	-31,624.70	0.04
		Base		15.814987	363,744.70	14.440000	332,120.00	-31,624.70	0.04

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90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		20,000.000	Local 108.931977	2,178,639.53	83.870000	1,677,400.00	-501,239.53	0.20
			Base 108.931977	2,178,639.53	83.870000	1,677,400.00	-501,239.53	0.20
909218109	UNIT CORP COMMON STOCK USD.2							
		46,693.000	Local 19.687706	919,278.06	14.240000	664,908.32	-254,369.74	0.08
			Base 19.687706	919,278.06	14.240000	664,908.32	-254,369.74	0.08
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		161,712.000	Local 27.377647	4,427,294.06	24.930000	4,031,480.16	-395,813.90	0.48
			Base 27.377647	4,427,294.06	24.930000	4,031,480.16	-395,813.90	0.48
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		75,000.000	Local 23.627702	1,772,077.63	13.220000	991,500.00	-780,577.63	0.12
			Base 23.627702	1,772,077.63	13.220000	991,500.00	-780,577.63	0.12
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK							
		72,309.000	Local 33.445390	2,418,402.72	29.890000	2,161,316.01	-257,086.71	0.26
			Base 33.445390	2,418,402.72	29.890000	2,161,316.01	-257,086.71	0.26
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		96,537.000	Local 24.078244	2,324,441.40	31.000000	2,992,647.00	668,205.60	0.36
			Base 24.078244	2,324,441.40	31.000000	2,992,647.00	668,205.60	0.36
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		118,000.000	Local 17.473693	2,061,895.78	18.400000	2,171,200.00	109,304.22	0.26
			Base 17.473693	2,061,895.78	18.400000	2,171,200.00	109,304.22	0.26
922280102	VARONIS SYSTEMS INC COMMON STOCK USD.001							
		13,795.000	Local 41.950000	578,700.25	59.630000	822,595.85	243,895.60	0.10
			Base 41.950000	578,700.25	59.630000	822,595.85	243,895.60	0.10
92335C106	VERA BRADLEY INC COMMON STOCK							
		39,530.000	Local 8.780000	347,073.40	13.250000	523,772.50	176,699.10	0.06
			Base 8.780000	347,073.40	13.250000	523,772.50	176,699.10	0.06
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001							
		84,664.000	Local 41.608946	3,522,779.82	59.860000	5,067,987.04	1,545,207.22	0.60
			Base 41.608946	3,522,779.82	59.860000	5,067,987.04	1,545,207.22	0.60

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
923454102	VERITIV CORP COMMON STOCK USD.01							
		67,955.000	Local 27.959918	1,900,016.24	26.320000	1,788,575.60	-111,440.64	0.21
			Base 27.959918	1,900,016.24	26.320000	1,788,575.60	-111,440.64	0.21
92531L207	VERSO CORP A COMMON STOCK							
		185,000.000	Local 25.929223	4,796,906.20	21.420000	3,962,700.00	-834,206.20	0.47
			Base 25.929223	4,796,906.20	21.420000	3,962,700.00	-834,206.20	0.47
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		26,000.000	Local 49.637802	1,290,582.84	38.600000	1,003,600.00	-286,982.84	0.12
			Base 49.637802	1,290,582.84	38.600000	1,003,600.00	-286,982.84	0.12
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		107,000.000	Local 24.067463	2,575,218.59	30.400000	3,252,800.00	677,581.41	0.39
			Base 24.067463	2,575,218.59	30.400000	3,252,800.00	677,581.41	0.39
948626106	WEIGHT WATCHERS INTL INC COMMON STOCK							
		107,000.000	Local 47.106169	5,040,360.11	20.150000	2,156,050.00	-2,884,310.11	0.26
			Base 47.106169	5,040,360.11	20.150000	2,156,050.00	-2,884,310.11	0.26
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		114,403.000	Local 35.720485	4,086,530.69	34.150000	3,906,862.45	-179,668.24	0.47
			Base 35.720485	4,086,530.69	34.150000	3,906,862.45	-179,668.24	0.47
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		50,000.000	Local 76.379016	3,818,950.82	67.330000	3,366,500.00	-452,450.82	0.40
			Base 76.379016	3,818,950.82	67.330000	3,366,500.00	-452,450.82	0.40
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		105,779.000	Local 28.036598	2,965,683.31	28.890000	3,055,955.31	90,272.00	0.36
			Base 28.036598	2,965,683.31	28.890000	3,055,955.31	90,272.00	0.36
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		44,500.000	Local 89.611256	3,987,700.87	86.780000	3,861,710.00	-125,990.87	0.46
			Base 89.611256	3,987,700.87	86.780000	3,861,710.00	-125,990.87	0.46
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		158,354.000	Local 20.872813	3,305,293.37	21.910000	3,469,536.14	164,242.77	0.41
			Base 20.872813	3,305,293.37	21.910000	3,469,536.14	164,242.77	0.41

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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
98421B100	XPERI CORP COMMON STOCK USD.001	127,000.000	Local 23.519249	2,986,944.65	23.400000	2,971,800.00	-15,144.65	0.35
			Base 23.519249	2,986,944.65	23.400000	2,971,800.00	-15,144.65	0.35
985817105	YELP INC COMMON STOCK USD.000001	103,000.000	Local 41.908269	4,316,551.68	34.500000	3,553,500.00	-763,051.68	0.42
			Base 41.908269	4,316,551.68	34.500000	3,553,500.00	-763,051.68	0.42
G0129K104	AIRCATTLE LTD COMMON STOCK USD.01	170,000.000	Local 21.216833	3,606,861.55	20.240000	3,440,800.00	-166,061.55	0.41
			Base 21.216833	3,606,861.55	20.240000	3,440,800.00	-166,061.55	0.41
G0772R208	BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0	55,000.000	Local 42.724185	2,349,830.16	35.880000	1,973,400.00	-376,430.16	0.24
			Base 42.724185	2,349,830.16	35.880000	1,973,400.00	-376,430.16	0.24
G1644T109	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001	220,000.000	Local 14.101215	3,102,267.29	13.560000	2,983,200.00	-119,067.29	0.36
			Base 14.101215	3,102,267.29	13.560000	2,983,200.00	-119,067.29	0.36
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	210,759.000	Local 14.136109	2,979,312.19	8.030000	1,692,394.77	-1,286,917.42	0.20
			Base 14.136109	2,979,312.19	8.030000	1,692,394.77	-1,286,917.42	0.20
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	135,539.000	Local 38.582027	5,229,369.34	43.450000	5,889,169.55	659,800.21	0.70
			Base 38.582027	5,229,369.34	43.450000	5,889,169.55	659,800.21	0.70
G3323L100	FABRINET COMMON STOCK USD.01	32,000.000	Local 54.859541	1,755,505.30	52.360000	1,675,520.00	-79,985.30	0.20
			Base 54.859541	1,755,505.30	52.360000	1,675,520.00	-79,985.30	0.20
G4617B105	HORIZON PHARMA PLC COMMON STOCK USD.0001	120,825.000	Local 13.952209	1,685,775.66	26.430000	3,193,404.75	1,507,629.09	0.38
			Base 13.952209	1,685,775.66	26.430000	3,193,404.75	1,507,629.09	0.38
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	20,000.000	Local 125.794803	2,515,896.05	97.250000	1,945,000.00	-570,896.05	0.23
			Base 125.794803	2,515,896.05	97.250000	1,945,000.00	-570,896.05	0.23

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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
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2							
		90,793.000	Local 20.420238	1,854,014.68	21.740000	1,973,839.82	119,825.14	0.24
			Base 20.420238	1,854,014.68	21.740000	1,973,839.82	119,825.14	0.24
G65431101	NOBLE CORP PLC COMMON STOCK USD.01							
		460,000.000	Local 4.955254	2,279,416.84	2.870000	1,320,200.00	-959,216.84	0.16
			Base 4.955254	2,279,416.84	2.870000	1,320,200.00	-959,216.84	0.16
G6674U108	NOVOCURE LTD COMMON STOCK							
		43,000.000	Local 47.195900	2,029,423.72	48.170000	2,071,310.00	41,886.28	0.25
			Base 47.195900	2,029,423.72	48.170000	2,071,310.00	41,886.28	0.25
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		42,000.000	Local 47.265019	1,985,130.80	27.160000	1,140,720.00	-844,410.80	0.14
			Base 47.265019	1,985,130.80	27.160000	1,140,720.00	-844,410.80	0.14
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
		190,000.000	Local 13.408110	2,547,540.88	10.380000	1,972,200.00	-575,340.88	0.24
			Base 13.408110	2,547,540.88	10.380000	1,972,200.00	-575,340.88	0.24
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025							
		151,004.000	Local 15.654295	2,363,861.10	15.730000	2,375,292.92	11,431.82	0.28
			Base 15.654295	2,363,861.10	15.730000	2,375,292.92	11,431.82	0.28
G9087Q102	TRONOX HOLDINGS PLC CLASS A COMMON STOCK							
		250,000.000	Local 16.466260	4,116,565.06	13.150000	3,287,500.00	-829,065.06	0.39
			Base 16.466260	4,116,565.06	13.150000	3,287,500.00	-829,065.06	0.39
L5140P101	INTELSAT SA COMMON STOCK USD.01							
		33,000.000	Local 32.362600	1,067,965.80	15.660000	516,780.00	-551,185.80	0.06
			Base 32.362600	1,067,965.80	15.660000	516,780.00	-551,185.80	0.06
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		73,000.000	Local 61.487985	4,488,622.94	45.300000	3,306,900.00	-1,181,722.94	0.39
			Base 61.487985	4,488,622.94	45.300000	3,306,900.00	-1,181,722.94	0.39
US DOLLAR Total		35,806,673.000	Local	855,389,484.25		825,152,737.23	-30,236,747.02	98.45
			Base	855,389,484.25		825,152,737.23	-30,236,747.02	98.45

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2019

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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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EQUITY Total

		35,806,673.000	Base	855,389,484.25		825,152,737.23	-30,236,747.02	98.45
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Holdings

QS US SMLL CAP EQUITY CIF
 QS INVESTORS LLC
 FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		48,818,192.000	Base	868,401,003.25		838,164,256.23	-30,236,747.02	100.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: RIVER & MER LC SMA		-12,949.05	0.00	-12,949.05		0.00
		-12,949.05	0.00	-12,949.05	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000302: RIVER & MER LC SMA		-193,890.95	0.00	-193,890.95		0.00
		-193,890.95	0.00	-193,890.95	-0.16	0.00
PAYABLE FOR TRUSTEE FEES HB5F20000002: RIVER & MER LONG CR		-13,152.64	0.00	-13,152.64		0.00
		-13,152.64	0.00	-13,152.64	-0.01	0.00
RECEIVABLE FOR INVESTMENTS SOLD HB5F20000302: RIVER & MER LC SMA		205,978.93	0.00	205,978.93		0.00
		205,978.93	0.00	205,978.93	0.17	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000302: RIVER & MER LC SMA		-3,596.00	0.00	-3,596.00		0.00
		-3,596.00	0.00	-3,596.00	0.00	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: RIVER & MER LONG CR		-2,797.91	0.00	-2,797.91		0.00
		-2,797.91	0.00	-2,797.91	0.00	0.00
580,837.810 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000302: RIVER & MER LC SMA	100.0000	580,837.81	708.35	580,837.81		0.00
	100.0000	580,837.81	708.35	580,837.81	0.48	0.00
1,692,061.030 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000002: RIVER & MER LONG CR	100.0000	1,692,061.03	3,267.39	1,692,061.03		0.00
	100.0000	1,692,061.03	3,267.39	1,692,061.03	1.41	0.00

3/29/2019

Shares/Par Security ID Description Link Ref	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		2,252,491.22	3,975.74	2,252,491.22		0.00
		2,252,491.22	3,975.74	2,252,491.22	1.88	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,252,491.22	3,975.74	2,252,491.22		0.00
		2,252,491.22	3,975.74	2,252,491.22	1.88	0.00
TOTAL CASH & CASH EQUIVALENTS		2,252,491.22	3,975.74	2,252,491.22	1.88	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
390,000.000 MANULIFE FINANCIAL CORP	97.2113	387,101.46	1,563.97	379,124.05		-7,977.41
56501RAE6 VAR RT 02/24/2032 DD 02/24/17	97.2113	387,101.46	1,563.97	379,124.05	0.32	-7,977.41
HB5F20000302: RIVER & MER LC SMA						
COLOMBIA						
260,000.000 COLOMBIA GOVERNMENT INTERNATIO	107.5800	264,293.15	2,375.91	279,708.00		15,414.85
195325DQ5 5.200% 05/15/2049 DD 01/28/19	107.5800	264,293.15	2,375.91	279,708.00	0.23	15,414.85
HB5F20000302: RIVER & MER LC SMA						
FRANCE						
335,000.000 ELECTRICITE DE FRANCE SA 144A	102.7338	374,166.01	7,756.56	344,158.09		-30,007.92
268317AQ7 4.950% 10/13/2045 DD 10/13/15	102.7338	374,166.01	7,756.56	344,158.09	0.29	-30,007.92
HB5F20000302: RIVER & MER LC SMA						
95,000.000 ELECTRICITE DE FRANCE SA 144A	101.9257	92,346.36	136.95	96,829.40		4,483.04
268317AV6 4.875% 09/21/2038 DD 09/21/18	101.9257	92,346.36	136.95	96,829.40	0.08	4,483.04
HB5F20000302: RIVER & MER LC SMA						
SUBTOTAL FRANCE		466,512.37	7,893.51	440,987.49		-25,524.88
		466,512.37	7,893.51	440,987.49	0.37	-25,524.88
IRELAND						
219,000.000 GE CAPITAL INTERNATIONAL FUNDI	92.4487	222,644.14	3,647.84	202,462.55		-20,181.59
36164QNA2 4.418% 11/15/2035 DD 05/15/16	92.4487	222,644.14	3,647.84	202,462.55	0.17	-20,181.59
HB5F20000302: RIVER & MER LC SMA						

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MEXICO						
226,000.000 PETROLEOS MEXICANOS 71654QCC4 6.750% 09/21/2047 DD 09/21/16 HB5F20000302: RIVER & MER LC SMA	91.8000	228,173.08	451.11	207,468.00	0.17	-20,705.08
450,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: RIVER & MER LC SMA	98.2500	440,804.32	1,379.04	442,125.00	0.37	1,320.68
SUBTOTAL MEXICO		668,977.40	1,830.15	649,593.00	0.54	-19,384.40
		668,977.40	1,830.15	649,593.00		-19,384.40
NETHERLANDS						
160,000.000 ENEL FINANCE INTERNATIONA 144A 29278GAC2 4.750% 05/25/2047 DD 05/25/17 HB5F20000302: RIVER & MER LC SMA	95.3607	166,105.74	2,656.52	152,577.14	0.13	-13,528.60
200,000.000 SHELL INTERNATIONAL FINANCE BV 822582BY7 3.750% 09/12/2046 DD 09/12/16 HB5F20000302: RIVER & MER LC SMA	100.2013	182,742.99	403.20	200,402.69	0.17	17,659.70
SUBTOTAL NETHERLANDS		348,848.73	3,059.72	352,979.83	0.30	4,131.10
		348,848.73	3,059.72	352,979.83		4,131.10
SPAIN						
255,000.000 TELEFONICA EMISIONES SA 87938WAC7 7.045% 06/20/2036 DD 06/20/06 HB5F20000302: RIVER & MER LC SMA	121.6987	302,011.62	4,947.37	310,331.57	0.26	8,319.95
UNITED KINGDOM						
55,000.000 VODAFONE GROUP PLC 92857WBL3 5.000% 05/30/2038 DD 05/30/18 HB5F20000302: RIVER & MER LC SMA	98.7675	53,218.82	927.71	54,322.11	0.05	1,103.29
UNITED STATES						

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
270,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: RIVER & MER LC SMA	91.7553 91.7553	232,186.26 232,186.26	3,481.81 3,481.81	247,739.24 247,739.24	0.21	15,552.98 15,552.98
185,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: RIVER & MER LC SMA	98.5213 98.5213	170,017.46 170,017.46	3,149.35 3,149.35	182,264.49 182,264.49	0.15	12,247.03 12,247.03
372,000.000 ABBVIE INC 00287YAV1 4.300% 05/14/2036 DD 05/12/16 HB5F20000302: RIVER & MER LC SMA	94.8517 94.8517	372,045.65 372,045.65	6,086.25 6,086.25	352,848.41 352,848.41	0.29	-19,197.24 -19,197.24
293,000.000 ALABAMA POWER CO 010392FP8 4.300% 01/02/2046 DD 01/13/16 HB5F20000302: RIVER & MER LC SMA	105.5024 105.5024	304,382.48 304,382.48	3,116.07 3,116.07	309,122.03 309,122.03	0.26	4,739.55 4,739.55
150,000.000 ALTRIA GROUP INC 02209SBF9 5.950% 02/14/2049 DD 02/14/19 HB5F20000302: RIVER & MER LC SMA	107.3055 107.3055	150,876.65 150,876.65	1,140.91 1,140.91	160,958.22 160,958.22	0.13	10,081.57 10,081.57
110,000.000 AMERICAN INTERNATIONAL GROUP I 026874DA2 4.500% 07/16/2044 DD 07/16/14 HB5F20000302: RIVER & MER LC SMA	95.7608 95.7608	98,233.79 98,233.79	1,038.01 1,038.01	105,336.86 105,336.86	0.09	7,103.07 7,103.07
100,000.000 AMERICAN INTERNATIONAL GROUP I 026874DN4 4.250% 03/15/2029 DD 03/15/19 HB5F20000302: RIVER & MER LC SMA	101.4375 101.4375	100,382.14 100,382.14	197.08 197.08	101,437.45 101,437.45	0.08	1,055.31 1,055.31
440,000.000 ANHEUSER-BUSCH COS LLC / 144A 03522AAE0 4.700% 02/01/2036 DD 08/01/18 HB5F20000302: RIVER & MER LC SMA	99.8986 99.8986	423,909.45 423,909.45	3,449.38 3,449.38	439,554.03 439,554.03	0.37	15,644.58 15,644.58
115,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBU1 5.450% 01/23/2039 DD 01/23/19 HB5F20000302: RIVER & MER LC SMA	108.2514 108.2514	117,873.60 117,873.60	1,193.34 1,193.34	124,489.06 124,489.06	0.10	6,615.46 6,615.46

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
265,000.000 APPLE INC 037833BH2 4.375% 05/13/2045 DD 05/13/15 HB5F20000302: RIVER & MER LC SMA	108.8563 108.8563	272,308.56 272,308.56	4,458.97 4,458.97	288,469.06 288,469.06	0.24	16,160.50 16,160.50
160,000.000 ARROW ELECTRONICS INC 042735BF6 3.875% 01/12/2028 DD 06/12/17 HB5F20000302: RIVER & MER LC SMA	96.2684 96.2684	146,488.08 146,488.08	1,370.56 1,370.56	154,029.50 154,029.50	0.13	7,541.42 7,541.42
285,000.000 ASCENSION HEALTH 04351LAB6 3.945% 11/15/2046 DD 05/11/16 HB5F20000302: RIVER & MER LC SMA	102.8250 102.8250	277,593.63 277,593.63	4,271.43 4,271.43	293,051.31 293,051.31	0.24	15,457.68 15,457.68
295,000.000 ATMOS ENERGY CORP 049560AP0 4.300% 10/01/2048 DD 10/04/18 HB5F20000302: RIVER & MER LC SMA	106.5015 106.5015	293,238.85 293,238.85	6,244.48 6,244.48	314,179.34 314,179.34	0.26	20,940.49 20,940.49
60,000.000 BAT CAPITAL CORP 05526DBF1 4.540% 08/15/2047 DD 08/15/18 HB5F20000302: RIVER & MER LC SMA	87.5938 87.5938	50,443.00 50,443.00	352.43 352.43	52,556.31 52,556.31	0.04	2,113.31 2,113.31
350,000.000 BAKER HUGHES A GE CO LLC / BAK 05723KAF7 4.080% 12/15/2047 DD 12/11/17 HB5F20000302: RIVER & MER LC SMA	91.7571 91.7571	333,797.01 333,797.01	4,222.25 4,222.25	321,150.02 321,150.02	0.27	-12,646.99 -12,646.99
35,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024PY2 6.907% 10/01/2050 DD 11/04/10 HB5F20000302: RIVER & MER LC SMA	152.9180 152.9180	49,695.55 49,695.55	1,213.85 1,213.85	53,521.30 53,521.30	0.04	3,825.75 3,825.75
220,000.000 BAYER US FINANCE II LLC 144A 07274NAQ6 4.875% 06/25/2048 DD 06/25/18 HB5F20000302: RIVER & MER LC SMA	93.9498 93.9498	207,576.41 207,576.41	2,878.81 2,878.81	206,689.47 206,689.47	0.17	-886.94 -886.94
225,000.000 BOARDWALK PIPELINES LP 096630AE8 5.950% 06/01/2026 DD 05/16/16 HB5F20000302: RIVER & MER LC SMA	106.2916 106.2916	244,557.76 244,557.76	4,462.59 4,462.59	239,156.05 239,156.05	0.20	-5,401.71 -5,401.71

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17 HB5F20000302: RIVER & MER LC SMA	97.5253 97.5253	110,172.39 110,172.39	1,039.64 1,039.64	107,277.79 107,277.79	0.09	-2,894.60 -2,894.60
375,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAF0 4.700% 06/22/2047 DD 12/22/17 HB5F20000302: RIVER & MER LC SMA	79.7147 79.7147	370,561.20 370,561.20	4,880.24 4,880.24	298,930.17 298,930.17	0.25	-71,631.03 -71,631.03
85,000.000 BUCKEYE PARTNERS LP 118230AP6 5.600% 10/15/2044 DD 09/12/14 HB5F20000302: RIVER & MER LC SMA	96.0203 96.0203	78,511.93 78,511.93	2,196.71 2,196.71	81,617.29 81,617.29	0.07	3,105.36 3,105.36
270,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAP6 5.150% 09/01/2043 DD 08/22/13 HB5F20000302: RIVER & MER LC SMA	117.8263 117.8263	301,859.65 301,859.65	1,158.78 1,158.78	318,131.02 318,131.02	0.27	16,271.37 16,271.37
165,000.000 CBS CORP 124857AJ2 4.850% 07/01/2042 DD 06/20/12 HB5F20000302: RIVER & MER LC SMA	99.4730 99.4730	171,975.42 171,975.42	2,000.58 2,000.58	164,130.52 164,130.52	0.14	-7,844.90 -7,844.90
575,000.000 CVS HEALTH CORP 126650CZ1 5.050% 03/25/2048 DD 03/09/18 HB5F20000302: RIVER & MER LC SMA	100.7405 100.7405	580,624.74 580,624.74	546.42 546.42	579,257.74 579,257.74	0.48	-1,367.00 -1,367.00
310,000.000 CALIFORNIA ST 13063A7D0 7.300% 10/01/2039 DD 10/15/09 HB5F20000302: RIVER & MER LC SMA	144.7030 144.7030	424,452.90 424,452.90	11,348.82 11,348.82	448,579.30 448,579.30	0.37	24,126.40 24,126.40
205,000.000 CAPITAL ONE FINANCIAL CORP 14040HBN4 3.750% 03/09/2027 DD 03/09/17 HB5F20000302: RIVER & MER LC SMA	98.3655 98.3655	206,224.34 206,224.34	475.41 475.41	201,649.34 201,649.34	0.17	-4,575.00 -4,575.00
325,000.000 CAPITAL ONE FINANCIAL CORP 14040HBW4 3.800% 01/31/2028 DD 01/30/18 HB5F20000302: RIVER & MER LC SMA	98.6836 98.6836	321,751.87 321,751.87	2,098.71 2,098.71	320,721.55 320,721.55	0.27	-1,030.32 -1,030.32

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,000.000 CELGENE CORP 151020AW4 4.350% 11/15/2047 DD 11/09/17 HB5F20000302: RIVER & MER LC SMA	97.4331 97.4331	102,847.89 102,847.89	1,712.70 1,712.70	102,304.74 102,304.74	0.09	-543.15 -543.15
400,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: RIVER & MER LC SMA	105.5453 105.5453	409,154.53 409,154.53	3,649.93 3,649.93	422,181.29 422,181.29	0.35	13,026.76 13,026.76
300,000.000 COMCAST CORP 20030NCL3 4.600% 10/15/2038 DD 10/05/18 HB5F20000302: RIVER & MER LC SMA	107.0477 107.0477	302,104.27 302,104.27	6,757.22 6,757.22	321,143.06 321,143.06	0.27	19,038.79 19,038.79
200,000.000 COMMONWEALTH EDISON CO 202795JM3 4.000% 03/01/2048 DD 02/20/18 HB5F20000302: RIVER & MER LC SMA	102.5157 102.5157	200,414.11 200,414.11	666.81 666.81	205,031.35 205,031.35	0.17	4,617.24 4,617.24
225,000.000 CONAGRA BRANDS INC 205887CE0 5.400% 11/01/2048 DD 10/22/18 HB5F20000302: RIVER & MER LC SMA	100.5446 100.5446	218,118.81 218,118.81	5,385.63 5,385.63	226,225.31 226,225.31	0.19	8,106.50 8,106.50
55,000.000 CONNECTICUT LIGHT & POWER CO/T 207597EL5 4.000% 04/01/2048 DD 03/28/18 HB5F20000302: RIVER & MER LC SMA	103.8277 103.8277	56,458.60 56,458.60	0.00 0.00	57,105.22 57,105.22	0.05	646.62 646.62
375,000.000 CONSOLIDATED EDISON CO OF NEW 209111FB4 4.200% 03/15/2042 DD 03/13/12 HB5F20000302: RIVER & MER LC SMA	102.5328 102.5328	356,527.68 356,527.68	719.78 719.78	384,497.88 384,497.88	0.32	27,970.20 27,970.20
290,000.000 CONSTELLATION BRANDS INC 21036PBD9 5.250% 11/15/2048 DD 10/29/18 HB5F20000302: RIVER & MER LC SMA	106.0504 106.0504	291,127.96 291,127.96	6,451.31 6,451.31	307,546.24 307,546.24	0.26	16,418.28 16,418.28
205,000.000 CONSUMERS ENERGY CO 210518DD5 4.350% 04/15/2049 DD 11/13/18 HB5F20000302: RIVER & MER LC SMA	111.1530 111.1530	203,751.82 203,751.82	3,412.68 3,412.68	227,863.74 227,863.74	0.19	24,111.92 24,111.92

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255,000.000 CROWN CASTLE INTERNATIONAL COR 22822VAM3 5.200% 02/15/2049 DD 02/11/19 HB5F20000302: RIVER & MER LC SMA	105.2262 105.2262	255,782.72 255,782.72	1,815.43 1,815.43	268,326.86 268,326.86	0.22	12,544.14 12,544.14
20,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LW4 5.022% 12/01/2048 DD 10/07/10 HB5F20000302: RIVER & MER LC SMA	121.2130 121.2130	23,182.56 23,182.56	336.98 336.98	24,242.60 24,242.60	0.02	1,060.04 1,060.04
110,000.000 DELL INTERNATIONAL LLC / 144A 25272KAR4 8.350% 07/15/2046 DD 06/01/16 HB5F20000302: RIVER & MER LC SMA	120.6966 120.6966	128,508.84 128,508.84	1,917.22 1,917.22	132,766.24 132,766.24	0.11	4,257.40 4,257.40
240,000.000 WALT DISNEY CO/THE 144A 254687DY9 6.200% 12/15/2034 DD 03/20/19 HB5F20000302: RIVER & MER LC SMA	130.8628 130.8628	316,067.28 316,067.28	480.00 480.00	314,070.77 314,070.77	0.26	-1,996.51 -1,996.51
185,000.000 DISCOVERY COMMUNICATIONS LLC 25470DAG4 4.950% 05/15/2042 DD 05/17/12 HB5F20000302: RIVER & MER LC SMA	92.7151 92.7151	168,720.11 168,720.11	3,460.50 3,460.50	171,522.86 171,522.86	0.14	2,802.75 2,802.75
160,000.000 DOMINION ENERGY INC 25746UCZ0 4.600% 03/15/2049 DD 03/13/19 HB5F20000302: RIVER & MER LC SMA	103.6585 103.6585	159,947.20 159,947.20	375.82 375.82	165,853.65 165,853.65	0.14	5,906.45 5,906.45
280,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: RIVER & MER LC SMA	107.8727 107.8727	293,830.99 293,830.99	6,159.13 6,159.13	302,043.67 302,043.67	0.25	8,212.68 8,212.68
85,000.000 DUKE ENERGY PROGRESS LLC 26442UAE4 3.600% 09/15/2047 DD 09/08/17 HB5F20000302: RIVER & MER LC SMA	95.6020 95.6020	83,971.65 83,971.65	139.91 139.91	81,261.69 81,261.69	0.07	-2,709.96 -2,709.96
280,000.000 EQT CORP 26884LAF6 3.900% 10/01/2027 DD 10/04/17 HB5F20000302: RIVER & MER LC SMA	93.5321 93.5321	273,391.96 273,391.96	5,463.51 5,463.51	261,889.74 261,889.74	0.22	-11,502.22 -11,502.22

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,000.000 ENABLE MIDSTREAM PARTNERS LP 292480AK6 4.400% 03/15/2027 DD 03/09/17 HB5F20000302: RIVER & MER LC SMA	97.6782 97.6782	101,481.85 101,481.85	212.79 212.79	102,562.11 102,562.11	0.09	1,080.26 1,080.26
40,000.000 ENERGY TRANSFER OPERATING LP 29273RAR0 6.500% 02/01/2042 DD 01/17/12 HB5F20000302: RIVER & MER LC SMA	111.0862 111.0862	43,334.84 43,334.84	433.41 433.41	44,434.49 44,434.49	0.04	1,099.65 1,099.65
415,000.000 ENERGY TRANSFER OPERATING LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: RIVER & MER LC SMA	105.4669 105.4669	445,233.86 445,233.86	12,350.36 12,350.36	437,687.81 437,687.81	0.37	-7,546.05 -7,546.05
230,000.000 ENTERGY LOUISIANA LLC 29364WBA5 4.000% 03/15/2033 DD 03/23/18 HB5F20000302: RIVER & MER LC SMA	105.0106 105.0106	232,098.12 232,098.12	420.41 420.41	241,524.40 241,524.40	0.20	9,426.28 9,426.28
190,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: RIVER & MER LC SMA	105.2474 105.2474	204,315.82 204,315.82	3,146.16 3,146.16	199,970.12 199,970.12	0.17	-4,345.70 -4,345.70
290,000.000 FEDEX CORP 31428XBS4 4.950% 10/17/2048 DD 10/17/18 HB5F20000302: RIVER & MER LC SMA	103.0179 103.0179	287,764.39 287,764.39	6,559.97 6,559.97	298,751.85 298,751.85	0.25	10,987.46 10,987.46
0.000 FIRSTENERGY TRANSMISSION 144A 33767BAC3 4.550% 04/01/2049 DD 03/28/19 HB5F20000302: RIVER & MER LC SMA	0.0000 0.0000	0.00 0.00	-0.89 -0.89	0.00 0.00	0.00	0.00 0.00
300,000.000 FLORIDA POWER & LIGHT CO 341081FU6 3.990% 03/01/2049 DD 02/26/19 HB5F20000302: RIVER & MER LC SMA	104.8871 104.8871	301,765.62 301,765.62	1,104.44 1,104.44	314,661.26 314,661.26	0.26	12,895.64 12,895.64
105,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: RIVER & MER LC SMA	78.3658 78.3658	92,892.66 92,892.66	1,059.20 1,059.20	82,284.06 82,284.06	0.07	-10,608.60 -10,608.60

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,000.000 GATX CORP 361448BE2 4.700% 04/01/2029 DD 01/31/19 HB5F20000302: RIVER & MER LC SMA	104.1781 104.1781	295,346.33 295,346.33	2,349.16 2,349.16	307,325.28 307,325.28	0.26	11,978.95 11,978.95
280,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 HB5F20000302: RIVER & MER LC SMA	91.3544 91.3544	287,830.85 287,830.85	711.27 711.27	255,792.26 255,792.26	0.21	-32,038.59 -32,038.59
175,000.000 GENERAL MILLS INC 370334CH5 4.550% 04/17/2038 DD 04/17/18 HB5F20000302: RIVER & MER LC SMA	99.0082 99.0082	172,735.61 172,735.61	3,638.40 3,638.40	173,264.36 173,264.36	0.14	528.75 528.75
245,000.000 GENERAL MOTORS CO 37045VAL4 6.750% 04/01/2046 DD 02/23/16 HB5F20000302: RIVER & MER LC SMA	104.2987 104.2987	274,771.38 274,771.38	8,295.30 8,295.30	255,531.85 255,531.85	0.21	-19,239.53 -19,239.53
175,000.000 GEORGIA POWER CO 373334JW2 4.300% 03/15/2042 DD 03/06/12 HB5F20000302: RIVER & MER LC SMA	98.9301 98.9301	161,953.97 161,953.97	343.91 343.91	173,127.61 173,127.61	0.14	11,173.64 11,173.64
300,000.000 GLENCORE FUNDING LLC 144A 378272AN8 4.000% 03/27/2027 DD 03/27/17 HB5F20000302: RIVER & MER LC SMA	97.0400 97.0400	292,716.20 292,716.20	161.30 161.30	291,120.11 291,120.11	0.24	-1,596.09 -1,596.09
160,000.000 GLENCORE FUNDING LLC 144A 378272AV0 4.875% 03/12/2029 DD 03/12/19 HB5F20000302: RIVER & MER LC SMA	100.5645 100.5645	159,640.05 159,640.05	419.40 419.40	160,903.27 160,903.27	0.13	1,263.22 1,263.22
420,000.000 HSBC BANK USA NA/NEW YORK NY 4042Q1AA5 5.875% 11/01/2034 DD 10/25/04 HB5F20000302: RIVER & MER LC SMA	119.5020 119.5020	480,972.67 480,972.67	10,281.21 10,281.21	501,908.32 501,908.32	0.42	20,935.65 20,935.65
75,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: RIVER & MER LC SMA	110.3085 110.3085	83,594.28 83,594.28	217.60 217.60	82,731.41 82,731.41	0.07	-862.87 -862.87

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 HASBRO INC 418056AU1 5.100% 05/15/2044 DD 05/13/14 HB5F20000302: RIVER & MER LC SMA	96.5913	101,896.61	2,203.05	111,079.95		9,183.34
	96.5913	101,896.61	2,203.05	111,079.95	0.09	9,183.34
50,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17 HB5F20000302: RIVER & MER LC SMA	97.1216	47,835.21	826.47	48,560.82		725.61
	97.1216	47,835.21	826.47	48,560.82	0.04	725.61
175,000.000 INTERNATIONAL PAPER CO 460146CS0 4.350% 08/15/2048 DD 08/09/17 HB5F20000302: RIVER & MER LC SMA	93.2083	160,001.39	951.50	163,114.47		3,113.08
	93.2083	160,001.39	951.50	163,114.47	0.14	3,113.08
255,000.000 INTERPUBLIC GROUP OF COS INC/T 460690BQ2 5.400% 10/01/2048 DD 09/21/18 HB5F20000302: RIVER & MER LC SMA	101.1696	250,376.45	7,283.27	257,982.51		7,606.06
	101.1696	250,376.45	7,283.27	257,982.51	0.22	7,606.06
165,000.000 KLA-TENCOR CORP 482480AH3 5.000% 03/15/2049 DD 03/20/19 HB5F20000302: RIVER & MER LC SMA	105.8468	164,705.20	266.16	174,647.25		9,942.05
	105.8468	164,705.20	266.16	174,647.25	0.15	9,942.05
290,000.000 KIMCO REALTY CORP 49446RAT6 4.450% 09/01/2047 DD 08/10/17 HB5F20000302: RIVER & MER LC SMA	98.7211	275,308.55	1,075.39	286,291.20		10,982.65
	98.7211	275,308.55	1,075.39	286,291.20	0.24	10,982.65
335,000.000 KINDER MORGAN ENERGY PARTNERS 494550BD7 6.500% 09/01/2039 DD 09/16/09 HB5F20000302: RIVER & MER LC SMA	117.5990	377,497.26	1,814.43	393,956.54		16,459.28
	117.5990	377,497.26	1,814.43	393,956.54	0.33	16,459.28
260,000.000 KROGER CO/THE 501044DG3 4.450% 02/01/2047 DD 01/24/17 HB5F20000302: RIVER & MER LC SMA	90.6541	243,920.95	1,928.14	235,700.66		-8,220.29
	90.6541	243,920.95	1,928.14	235,700.66	0.20	-8,220.29
130,000.000 ELI LILLY & CO 532457BS6 3.875% 03/15/2039 DD 02/22/19 HB5F20000302: RIVER & MER LC SMA	102.3863	129,277.63	522.84	133,102.19		3,824.56
	102.3863	129,277.63	522.84	133,102.19	0.11	3,824.56

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
55,000.000	LOUISVILLE GAS & ELECTRIC CO	105.2498	54,935.10	0.00	57,887.40		2,952.30
	546676AY3 4.250% 04/01/2049 DD 04/01/19	105.2498	54,935.10	0.00	57,887.40	0.05	2,952.30
	HB5F20000302: RIVER & MER LC SMA						
195,000.000	LOWE'S COS INC	93.8662	183,757.53	3,239.44	183,039.07		-718.46
	548661DQ7 4.050% 05/03/2047 DD 05/03/17	93.8662	183,757.53	3,239.44	183,039.07	0.15	-718.46
	HB5F20000302: RIVER & MER LC SMA						
335,000.000	MAGELLAN MIDSTREAM PARTNERS LP	106.1342	332,495.45	3,322.82	355,549.41		23,053.96
	559080AN6 4.850% 02/01/2049 DD 01/18/19	106.1342	332,495.45	3,322.82	355,549.41	0.30	23,053.96
	HB5F20000302: RIVER & MER LC SMA						
165,000.000	MARATHON PETROLEUM CORP	107.1275	174,354.72	2,854.44	176,760.31		2,405.59
	56585AAM4 5.850% 12/15/2045 DD 12/14/15	107.1275	174,354.72	2,854.44	176,760.31	0.15	2,405.59
	HB5F20000302: RIVER & MER LC SMA						
290,000.000	MERCK & CO INC	102.9033	287,753.94	763.65	298,419.48		10,665.54
	58933YAV7 3.900% 03/07/2039 DD 03/07/19	102.9033	287,753.94	763.65	298,419.48	0.25	10,665.54
	HB5F20000302: RIVER & MER LC SMA						
405,000.000	MICROSOFT CORP	108.7642	409,183.24	2,512.52	440,495.07		31,311.83
	594918BZ6 4.100% 02/06/2037 DD 02/06/17	108.7642	409,183.24	2,512.52	440,495.07	0.37	31,311.83
	HB5F20000302: RIVER & MER LC SMA						
310,000.000	MIDAMERICAN ENERGY CO	113.7460	348,594.92	680.00	352,612.49		4,017.57
	595620AL9 4.800% 09/15/2043 DD 09/19/13	113.7460	348,594.92	680.00	352,612.49	0.29	4,017.57
	HB5F20000302: RIVER & MER LC SMA						
280,000.000	NATIONAL RURAL UTILITIES COOPE	107.6600	281,478.51	5,171.22	301,447.91		19,969.40
	637432NR2 4.400% 11/01/2048 DD 10/31/18	107.6600	281,478.51	5,171.22	301,447.91	0.25	19,969.40
	HB5F20000302: RIVER & MER LC SMA						
215,000.000	NEW YORK CITY NY MUNI WTR FIN	132.4810	268,963.02	3,655.29	284,834.15		15,871.13
	64972FH25 5.750% 06/15/2041 DD 11/05/09	132.4810	268,963.02	3,655.29	284,834.15	0.24	15,871.13
	HB5F20000302: RIVER & MER LC SMA						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 NEW YORK ST DORM AUTH ST PERSO 649902T37 5.600% 03/15/2040 DD 06/03/10 HB5F20000302: RIVER & MER LC SMA	124.6820 124.6820	35,635.54 35,635.54	76.84 76.84	37,404.60 37,404.60	0.03	1,769.06 1,769.06
260,000.000 NORFOLK SOUTHERN CORP 655844BQ0 4.450% 06/15/2045 DD 06/02/15 HB5F20000302: RIVER & MER LC SMA	103.9498 103.9498	258,505.46 258,505.46	3,419.00 3,419.00	270,269.60 270,269.60	0.23	11,764.14 11,764.14
260,000.000 NUCOR CORP 670346AQ8 4.400% 05/01/2048 DD 04/26/18 HB5F20000302: RIVER & MER LC SMA	102.2872 102.2872	252,336.24 252,336.24	4,781.17 4,781.17	265,946.76 265,946.76	0.22	13,610.52 13,610.52
440,000.000 ORACLE CORP 68389XBP9 3.800% 11/15/2037 DD 11/09/17 HB5F20000302: RIVER & MER LC SMA	100.0797 100.0797	444,153.14 444,153.14	6,316.40 6,316.40	440,350.86 440,350.86	0.37	-3,802.28 -3,802.28
255,000.000 PPL ELECTRIC UTILITIES CORP 69351UAR4 4.750% 07/15/2043 DD 07/11/13 HB5F20000302: RIVER & MER LC SMA	111.9915 111.9915	285,408.53 285,408.53	2,572.28 2,572.28	285,578.44 285,578.44	0.24	169.91 169.91
25,000.000 PACIFICORP 695114CG1 6.250% 10/15/2037 DD 10/03/07 HB5F20000302: RIVER & MER LC SMA	127.7134 127.7134	30,593.98 30,593.98	720.45 720.45	31,928.34 31,928.34	0.03	1,334.36 1,334.36
235,000.000 PACIFICORP 695114CT3 4.125% 01/15/2049 DD 07/13/18 HB5F20000302: RIVER & MER LC SMA	103.3587 103.3587	231,966.57 231,966.57	2,058.68 2,058.68	242,892.89 242,892.89	0.20	10,926.32 10,926.32
90,000.000 PATTERSON-UTI ENERGY INC 703481AB7 3.950% 02/01/2028 DD 08/01/18 HB5F20000302: RIVER & MER LC SMA	94.4176 94.4176	84,423.92 84,423.92	598.91 598.91	84,975.80 84,975.80	0.07	551.88 551.88
315,000.000 PFIZER INC 717081EU3 3.900% 03/15/2039 DD 03/11/19 HB5F20000302: RIVER & MER LC SMA	103.6254 103.6254	316,070.73 316,070.73	706.42 706.42	326,420.12 326,420.12	0.27	10,349.39 10,349.39

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 PFIZER INC 717081EV1 4.000% 03/15/2049 DD 03/11/19 HB5F20000302: RIVER & MER LC SMA	103.3406	49,184.34	112.98	51,670.31	0.04	2,485.97
275,000.000 POTOMAC ELECTRIC POWER CO 737679DE7 4.150% 03/15/2043 DD 03/18/13 HB5F20000302: RIVER & MER LC SMA	104.1142	286,915.62	521.56	286,313.96	0.24	-601.66
55,000.000 SC JOHNSON & SON INC 144A 78408LAC1 4.350% 09/30/2044 DD 10/03/14 HB5F20000302: RIVER & MER LC SMA	102.9248	59,364.28	1,202.83	56,608.63	0.05	-2,755.65
302,000.000 SEMPRA ENERGY 816851BH1 3.800% 02/01/2038 DD 01/12/18 HB5F20000302: RIVER & MER LC SMA	91.6417	299,233.54	1,912.55	276,758.06	0.23	-22,475.48
110,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FZ1 4.650% 10/01/2043 DD 10/02/13 HB5F20000302: RIVER & MER LC SMA	101.7835	115,815.12	2,555.81	111,961.85	0.09	-3,853.27
65,000.000 SOUTHERN CALIFORNIA EDISON CO 842400GR8 4.875% 03/01/2049 DD 03/15/19 HB5F20000302: RIVER & MER LC SMA	105.9351	64,899.83	142.54	68,857.82	0.06	3,957.99
145,000.000 SOUTHWESTERN PUBLIC SERVICE CO 845743BN2 4.500% 08/15/2041 DD 08/10/11 HB5F20000302: RIVER & MER LC SMA	107.3248	157,116.26	815.62	155,620.98	0.13	-1,495.28
270,000.000 SOUTHWESTERN PUBLIC SERVICE CO 845743BS1 4.400% 11/15/2048 DD 11/05/18 HB5F20000302: RIVER & MER LC SMA	107.5665	268,346.14	4,819.81	290,429.45	0.24	22,083.31
155,000.000 STANFORD HEALTH CARE 85434VAA6 3.795% 11/15/2048 DD 01/17/18 HB5F20000302: RIVER & MER LC SMA	100.4607	152,386.08	2,222.05	155,714.08	0.13	3,328.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 SYNCHRONY FINANCIAL 87165BAP8 5.150% 03/19/2029 DD 03/19/19 HB5F20000302: RIVER & MER LC SMA	101.6896	81,013.57	146.52	81,351.67	0.07	338.10
55,000.000 TARGET CORP 87612EBH8 3.375% 04/15/2029 DD 03/27/19 HB5F20000302: RIVER & MER LC SMA	101.2407	54,994.55	24.95	55,682.37	0.05	687.82
85,000.000 TEXAS INSTRUMENTS INC 882508BD5 4.150% 05/15/2048 DD 05/07/18 HB5F20000302: RIVER & MER LC SMA	107.3259	86,256.93	1,353.28	91,227.06	0.08	4,970.13
0.000 TEXAS INSTRUMENTS INC 882508BF0 3.875% 03/15/2039 DD 03/11/19 HB5F20000302: RIVER & MER LC SMA	0.0000	0.00	0.78	0.00	0.00	0.00
365,000.000 WARNER MEDIA LLC 887317AU9 4.650% 06/01/2044 DD 05/28/14 HB5F20000302: RIVER & MER LC SMA	96.5093	324,494.84	5,663.87	352,259.03	0.29	27,764.19
200,000.000 TIME WARNER CABLE LLC 88732JAJ7 6.550% 05/01/2037 DD 04/09/07 HB5F20000302: RIVER & MER LC SMA	110.4731	232,136.25	5,471.40	220,946.11	0.18	-11,190.14
25,000.000 TIME WARNER CABLE LLC 88732JAU2 6.750% 06/15/2039 DD 06/29/09 HB5F20000302: RIVER & MER LC SMA	111.5340	28,541.34	499.22	27,883.49	0.02	-657.85
100,000.000 UNION ELECTRIC CO 906548CP5 3.500% 03/15/2029 DD 03/06/19 HB5F20000302: RIVER & MER LC SMA	102.4817	99,915.52	244.66	102,481.72	0.09	2,566.20
330,000.000 UNITED PARCEL SERVICE INC 911312BN5 3.750% 11/15/2047 DD 11/14/17 HB5F20000302: RIVER & MER LC SMA	95.7445	320,444.35	4,675.32	315,956.69	0.26	-4,487.66

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 UNITED PARCEL SERVICE INC 911312BQ8 4.250% 03/15/2049 DD 03/15/19 HB5F20000302: RIVER & MER LC SMA	103.4400 103.4400	54,963.15 54,963.15	106.76 106.76	56,891.99 56,891.99	0.05	1,928.84 1,928.84
1,245,000.000 U S TREASURY BOND 912810SE9 3.375% 11/15/2048 DD 11/15/18 HB5F20000302: RIVER & MER LC SMA	111.2930 111.2930	1,342,821.65 1,342,821.65	15,903.52 15,903.52	1,385,597.46 1,385,597.46	1.16	42,775.81 42,775.81
200,000.000 UNITEDHEALTH GROUP INC 91324PDQ2 4.450% 12/15/2048 DD 12/17/18 HB5F20000302: RIVER & MER LC SMA	108.4481 108.4481	203,977.77 203,977.77	2,584.95 2,584.95	216,896.20 216,896.20	0.18	12,918.43 12,918.43
235,000.000 UNIV OF CALIFORNIA CA REVENUES 91412GDZ5 5.946% 05/15/2045 DD 09/30/10 HB5F20000302: RIVER & MER LC SMA	130.0060 130.0060	294,866.25 294,866.25	5,245.45 5,245.45	305,514.10 305,514.10	0.25	10,647.85 10,647.85
235,000.000 VENTAS REALTY LP 92277GAQ0 4.875% 04/15/2049 DD 02/26/19 HB5F20000302: RIVER & MER LC SMA	104.3890 104.3890	235,871.91 235,871.91	1,051.46 1,051.46	245,314.14 245,314.14	0.20	9,442.23 9,442.23
375,000.000 WELLS FARGO & CO 949746JM4 5.375% 02/07/2035 DD 02/07/05 HB5F20000302: RIVER & MER LC SMA	116.6525 116.6525	409,115.44 409,115.44	2,993.72 2,993.72	437,446.82 437,446.82	0.37	28,331.38 28,331.38
300,000.000 WISCONSIN ELECTRIC POWER CO 976656CK2 4.300% 10/15/2048 DD 10/04/18 HB5F20000302: RIVER & MER LC SMA	107.6211 107.6211	299,440.55 299,440.55	6,349.05 6,349.05	322,863.44 322,863.44	0.27	23,422.89 23,422.89
130,000.000 BANK OF AMERICA CORP 06051GHS1 VAR RT 03/15/2050 DD 03/15/19 HB5F20000302: RIVER & MER LC SMA	102.8974 102.8974	130,315.54 130,315.54	211.91 211.91	133,766.58 133,766.58	0.11	3,451.04 3,451.04
380,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBR3 VAR RT 02/15/2078 DD 02/15/18 HB5F20000302: RIVER & MER LC SMA	89.2050 89.2050	370,128.04 370,128.04	2,553.27 2,553.27	338,979.00 338,979.00	0.28	-31,149.04 -31,149.04

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
360,000.000 GOLDMAN SACHS GROUP INC/THE 38141GXA7 VAR RT 04/23/2039 DD 04/23/18 HB5F20000302: RIVER & MER LC SMA	100.1985 100.1985	347,509.23 347,509.23	6,983.02 6,983.02	360,714.46 360,714.46	0.30	13,205.23 13,205.23
3,722,000.000 U S TREASURY BD PRIN STRIP 912803EP4 0.000% 08/15/2045 DD 08/17/15 HB5F20000002: RIVER & MER LONG CR	47.2356 47.2356	1,572,862.91 1,572,862.91	0.00 0.00	1,758,108.77 1,758,108.77	1.47	185,245.86 185,245.86
3,914,544.975 DELAWARE EXTND DRTN BND-INST 245908793 HB5F20000002: RIVER & MER LONG CR	6.3900 6.3900	25,404,094.84 25,404,094.84	21,259.62 21,259.62	25,013,942.39 25,013,942.39	20.88	-390,152.45 -390,152.45
87,039.000 ISHARES LONG-TERM CORPORATE 464289511 HB5F20000002: RIVER & MER LONG CR	60.3500 60.3500	4,974,664.81 4,974,664.81	0.00 0.00	5,252,803.65 5,252,803.65	4.38	278,138.84 278,138.84
2,162,353.459 PIMCO LNG-TRM CRDT BND-INS 72201P647 HB5F20000002: RIVER & MER LONG CR	11.6900 11.6900	25,990,480.56 25,990,480.56	105,215.76 105,215.76	25,277,911.94 25,277,911.94	21.10	-712,568.62 -712,568.62
2,487,095.677 VANGUARD L/T INV GR-ADM 922031778 HB5F20000002: RIVER & MER LONG CR	10.1400 10.1400	25,692,432.98 25,692,432.98	88,918.15 88,918.15	25,219,150.16 25,219,150.16	21.05	-473,282.82 -473,282.82
57,414.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: RIVER & MER LONG CR	91.5300 91.5300	4,961,874.42 4,961,874.42	0.00 0.00	5,255,103.42 5,255,103.42	4.39	293,229.00 293,229.00
SUBTOTAL UNITED STATES		115,172,006.65	530,764.01	114,890,280.44		-281,726.21
		115,172,006.65	530,764.01	114,890,280.44	95.89	-281,726.21
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		117,885,614.34	557,010.19	117,559,789.04		-325,825.30
		117,885,614.34	557,010.19	117,559,789.04	98.13	-325,825.30
TOTAL FIXED INCOME SECURITIES		117,885,614.34	557,010.19	117,559,789.04	98.13	-325,825.30



Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		<u>120,138,105.56</u>	<u>560,985.93</u>	<u>119,812,280.26</u>	<u>100.01</u>	<u>-325,825.30</u>
NET ASSETS - BASE:				<u>120,373,266.19</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
6,933.000 VANGUARD TOTAL STOCK MKT ETF	144.7100	843,776.91	0.00	1,003,274.43		159,497.52
922908769	144.7100	843,776.91	0.00	1,003,274.43	3.88	159,497.52
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-1,656.52	0.00	-1,656.52		0.00
		-1,656.52	0.00	-1,656.52	-0.01	0.00
EQUITY						
U.S. DOLLAR						
UNITED STATES						
75,831.305 BOSTON PART ALL CAP VAL-INST	24.5200	1,668,657.49	0.00	1,859,383.60		190,726.11
749255139	24.5200	1,668,657.49	0.00	1,859,383.60	7.20	190,726.11
9,886.000 ISHARES CORE S&P SMALL-CAP E	77.1500	742,438.60	0.00	762,704.90		20,266.30
464287804	77.1500	742,438.60	0.00	762,704.90	2.95	20,266.30
SUBTOTAL UNITED STATES		2,411,096.09	0.00	2,622,088.50		210,992.41
		2,411,096.09	0.00	2,622,088.50	10.15	210,992.41
GLOBAL FUNDS GEOGRAPHIC FOCUS						
124,470.706 LAZARD INTER STRAT EQ-INST	14.3700	1,698,790.65	0.00	1,788,644.05		89,853.40
52106N590	14.3700	1,698,790.65	0.00	1,788,644.05	6.92	89,853.40

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,092.000 ISHARES CORE INTL STOCK ETF 46432F834	58.0700 58.0700	3,762,931.80 3,762,931.80	0.00 0.00	3,663,752.44 3,663,752.44	 14.18	 -99,179.36
43,483.937 DODGE & COX INTL STCK 256206103	40.5200 40.5200	1,587,042.22 1,587,042.22	0.00 0.00	1,761,969.13 1,761,969.13	 6.82	 174,926.91
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS		7,048,764.67	0.00	7,214,365.62		165,600.95
		7,048,764.67	0.00	7,214,365.62	27.92	165,600.95
EMERGING MARKET GEOGRAPHIC FOCUS						
14,834.000 ISHARES CORE MSCI EMERGING 46434G103	51.7100 51.7100	733,339.56 733,339.56	0.00 0.00	767,066.14 767,066.14	 2.97	 33,726.58
25,993.302 HRDNG LVNR INST EM MRKT-INST 412295701	20.8500 20.8500	394,867.93 394,867.93	0.00 0.00	541,960.35 541,960.35	 2.10	 147,092.42
SUBTOTAL EMERGING MARKET GEOGRAPHIC FOCUS		1,128,207.49	0.00	1,309,026.49		180,819.00
		1,128,207.49	0.00	1,309,026.49	5.07	180,819.00
TOTAL EQUITY U.S. DOLLAR		10,588,068.25	0.00	11,145,480.61		557,412.36
		10,588,068.25	0.00	11,145,480.61	43.14	557,412.36
TOTAL EQUITY		10,588,068.25	0.00	11,145,480.61	43.14	557,412.36
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
20,179.000 VANGUARD TOTAL BOND MARKET 921937835	81.1800 81.1800	1,672,298.49 1,672,298.49	0.00 0.00	1,638,131.22 1,638,131.22	 6.34	 -34,167.27

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,324.931 TCW CORE FXD INCM-I 87234N401	10.9600 10.9600	685,338.25 685,338.25	1,655.77 1,655.77	672,121.24 672,121.24	 2.60	-13,217.01 -13,217.01
65,381.042 FIDELITY TOTAL BOND FUND-TB 31617K881	10.5500 10.5500	695,442.79 695,442.79	1,869.52 1,869.52	689,769.99 689,769.99	 2.67	-5,672.80 -5,672.80
1,883,000.000 U S TREASURY BD PRIN STRIP 912803BJ1 0.000% 11/15/2026 DD 11/15/96	83.6686 83.6686	1,516,999.74 1,516,999.74	0.00 0.00	1,575,480.27 1,575,480.27	 6.10	58,480.53 58,480.53
SUBTOTAL UNITED STATES		4,570,079.27	3,525.29	4,575,502.72		5,423.45
		4,570,079.27	3,525.29	4,575,502.72	17.71	5,423.45
GLOBAL FUNDS GEOGRAPHIC FOCUS						
10,030.000 ISHARES CORE TOTAL BOND ETF 46434V613	50.6100 50.6100	495,378.69 495,378.69	0.00 0.00	507,618.30 507,618.30	 1.96	12,239.61 12,239.61
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		5,065,457.96	3,525.29	5,083,121.02		17,663.06
		5,065,457.96	3,525.29	5,083,121.02	19.67	17,663.06
TOTAL FIXED INCOME SECURITIES		5,065,457.96	3,525.29	5,083,121.02	19.67	17,663.06
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
1,176,000.000 U S TREASURY BILL 912796RA9 0.000% 09/12/2019 DD 09/13/18	98.9231 98.9231	1,163,335.25 1,163,335.25	0.00 0.00	1,163,335.25 1,163,335.25	 4.50	0.00 0.00
1,216,000.000 U S TREASURY BILL 912796QM4 0.000% 06/20/2019 DD 06/21/18	99.4590 99.4590	1,209,421.22 1,209,421.22	0.00 0.00	1,209,421.22 1,209,421.22	 4.68	0.00 0.00



Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,481,363.770 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,481,363.77	2,562.05	1,481,363.77	5.73	0.00
	100.0000	1,481,363.77	2,562.05	1,481,363.77		0.00
PAYABLE FOR TRUSTEE FEES		-2,898.81	0.00	-2,898.81		0.00
		-2,898.81	0.00	-2,898.81	-0.01	0.00
SUBTOTAL U.S. DOLLAR		3,851,221.43	2,562.05	3,851,221.43		0.00
		3,851,221.43	2,562.05	3,851,221.43	14.90	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		3,851,221.43	2,562.05	3,851,221.43		0.00
		3,851,221.43	2,562.05	3,851,221.43	14.90	0.00
TOTAL CASH & CASH EQUIVALENTS		3,851,221.43	2,562.05	3,851,221.43	14.90	0.00
EQUITY						
U.S. DOLLAR						
UNITED STATES						
69,867.000 SCHWAB US BROAD MARKET ETF 808524102	68.0500	3,290,962.67	0.00	4,754,449.35		1,463,486.68
	68.0500	3,290,962.67	0.00	4,754,449.35	18.40	1,463,486.68
TOTAL ASSETS - BASE:		23,637,830.70	6,087.34	25,835,890.32	99.98	2,198,059.62
NET ASSETS - BASE:				25,841,977.66		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
185,459.000 AAC HOLDINGS INC 000307108	1.8400 1.8400	1,007,980.77 1,007,980.77	0.00 0.00	341,244.56 341,244.56	0.13	-666,736.21 -666,736.21
93,715.000 AK STEEL HOLDING CORP 001547108	2.7500 2.7500	388,335.72 388,335.72	0.00 0.00	257,716.25 257,716.25	0.10	-130,619.47 -130,619.47
55,900.000 AMAG PHARMACEUTICALS INC 00163U106	12.8800 12.8800	968,046.93 968,046.93	0.00 0.00	719,992.00 719,992.00	0.28	-248,054.93 -248,054.93
140,070.000 A10 NETWORKS INC 002121101	7.0900 7.0900	705,439.03 705,439.03	0.00 0.00	993,096.30 993,096.30	0.39	287,657.27 287,657.27
153,930.000 AXT INC 00246W103	4.4500 4.4500	546,605.08 546,605.08	0.00 0.00	684,988.50 684,988.50	0.27	138,383.42 138,383.42
46,921.000 ACADIA HEALTHCARE CO INC 00404A109	29.3100 29.3100	1,511,521.50 1,511,521.50	0.00 0.00	1,375,254.51 1,375,254.51	0.53	-136,266.99 -136,266.99
171,698.000 ACCURAY INC 004397105	4.7700 4.7700	734,741.13 734,741.13	0.00 0.00	818,999.46 818,999.46	0.32	84,258.33 84,258.33
68,151.000 AEGION CORP 00770F104	17.5700 17.5700	933,378.63 933,378.63	0.00 0.00	1,197,413.07 1,197,413.07	0.47	264,034.44 264,034.44

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157,946.000 AEROHIVE NETWORKS INC 007786106	4.5300 4.5300	550,082.29 550,082.29	0.00 0.00	715,495.38 715,495.38	 0.28	165,413.09 165,413.09
22,486.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	35.5300 35.5300	520,870.29 520,870.29	0.00 0.00	798,927.58 798,927.58	 0.31	278,057.29 278,057.29
52,800.000 AIR LEASE CORP 00912X302	34.3500 34.3500	2,016,552.07 2,016,552.07	6,422.00 6,422.00	1,813,680.00 1,813,680.00	 0.70	-202,872.07 -202,872.07
70,283.000 ALLEGHENY TECHNOLOGIES INC 01741R102	25.5700 25.5700	1,087,061.08 1,087,061.08	0.00 0.00	1,797,136.31 1,797,136.31	 0.70	710,075.23 710,075.23
14,800.000 ALLEGIANCE BANCSHARES INC 01748H107	33.7200 33.7200	536,835.50 536,835.50	0.00 0.00	499,056.00 499,056.00	 0.19	-37,779.50 -37,779.50
109,732.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	9.5400 9.5400	1,240,234.47 1,240,234.47	0.00 0.00	1,046,843.28 1,046,843.28	 0.41	-193,391.19 -193,391.19
32,700.000 ALPHATEC HOLDINGS INC 02081G201	2.6500 2.6500	62,944.31 62,944.31	0.00 0.00	86,655.00 86,655.00	 0.03	23,710.69 23,710.69
85,254.000 AMBER ROAD INC 02318Y108	8.6700 8.6700	516,122.83 516,122.83	0.00 0.00	739,152.18 739,152.18	 0.29	223,029.35 223,029.35
26,081.000 AMERESCO INC 02361E108	16.1800 16.1800	389,335.73 389,335.73	0.00 0.00	421,990.58 421,990.58	 0.16	32,654.85 32,654.85

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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
48,521.000 AMERICAN AXLE & MANUFACTURING 024061103	14.3100 14.3100	713,436.26 713,436.26	0.00 0.00	694,335.51 694,335.51	0.27	-19,100.75 -19,100.75
11,567.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	22.1700 22.1700	234,230.33 234,230.33	0.00 0.00	256,440.39 256,440.39	0.10	22,210.06 22,210.06
13,600.000 AMERICAN WOODMARK CORP 030506109	82.6300 82.6300	875,822.60 875,822.60	0.00 0.00	1,123,768.00 1,123,768.00	0.44	247,945.40 247,945.40
54,411.000 AMKOR TECHNOLOGY INC 031652100	8.5400 8.5400	417,197.70 417,197.70	0.00 0.00	464,669.94 464,669.94	0.18	47,472.24 47,472.24
93,280.000 AMTECH SYSTEMS INC 032332504	5.3300 5.3300	573,762.39 573,762.39	0.00 0.00	497,182.40 497,182.40	0.19	-76,579.99 -76,579.99
73,120.000 ANGIODYNAMICS INC 03475V101	22.8600 22.8600	857,071.18 857,071.18	0.00 0.00	1,671,523.20 1,671,523.20	0.65	814,452.02 814,452.02
48,319.000 APOGEE ENTERPRISES INC 037598109	37.4900 37.4900	1,891,283.28 1,891,283.28	0.00 0.00	1,811,479.31 1,811,479.31	0.70	-79,803.97 -79,803.97
36,500.000 APPLIED OPTOELECTRONICS INC 03823U102	12.2000 12.2000	520,477.76 520,477.76	0.00 0.00	445,300.00 445,300.00	0.17	-75,177.76 -75,177.76
40,600.000 ARCHROCK INC 03957W106	9.7800 9.7800	382,256.83 382,256.83	0.00 0.00	397,068.00 397,068.00	0.15	14,811.17 14,811.17

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31,566.000 ARCOSA INC 039653100	30.5500 30.5500	906,772.91 906,772.91	0.00 0.00	964,341.30 964,341.30	 0.37	57,568.39 57,568.39
78,137.000 ASPEN AEROGELS INC 04523Y105	2.5500 2.5500	304,921.79 304,921.79	0.00 0.00	199,249.35 199,249.35	 0.08	-105,672.44 -105,672.44
58,111.000 ASTEC INDUSTRIES INC 046224101	37.7600 37.7600	2,067,145.22 2,067,145.22	0.00 0.00	2,194,271.36 2,194,271.36	 0.85	127,126.14 127,126.14
43,900.000 ASURE SOFTWARE INC 04649U102	6.1100 6.1100	264,176.93 264,176.93	0.00 0.00	268,229.00 268,229.00	 0.10	4,052.07 4,052.07
26,714.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	50.5600 50.5600	1,254,077.91 1,254,077.91	0.00 0.00	1,350,659.84 1,350,659.84	 0.53	96,581.93 96,581.93
98,583.000 AVAYA HOLDINGS CORP 05351X101	16.8300 16.8300	1,929,285.95 1,929,285.95	0.00 0.00	1,659,151.89 1,659,151.89	 0.64	-270,134.06 -270,134.06
18,184.000 AVIAT NETWORKS INC 05366Y201	15.3600 15.3600	143,512.52 143,512.52	0.00 0.00	279,306.24 279,306.24	 0.11	135,793.72 135,793.72
149,060.000 AVID TECHNOLOGY INC 05367P100	7.4500 7.4500	675,968.05 675,968.05	0.00 0.00	1,110,497.00 1,110,497.00	 0.43	434,528.95 434,528.95
490,601.000 AVON PRODUCTS INC 054303102	2.9400 2.9400	1,136,719.98 1,136,719.98	0.00 0.00	1,442,366.94 1,442,366.94	 0.56	305,646.96 305,646.96

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7,100.000 AXOS FINANCIAL INC 05465C100	28.9600 28.9600	199,100.86 199,100.86	0.00 0.00	205,616.00 205,616.00	 0.08	6,515.14 6,515.14
48,418.000 B. RILEY FINANCIAL INC 05580M108	16.6900 16.6900	802,532.12 802,532.12	0.00 0.00	808,096.42 808,096.42	 0.31	5,564.30 5,564.30
316,078.000 BABCOCK & WILCOX ENTERPRISES I 05614L100	0.4112 0.4112	561,541.28 561,541.28	0.00 0.00	129,971.27 129,971.27	 0.05	-431,570.01 -431,570.01
SUBTOTAL UNITED STATES		30,427,381.21	6,422.00	32,281,164.32		1,853,783.11
		30,427,381.21	6,422.00	32,281,164.32	12.52	1,853,783.11
CANADA						
148,700.000 BAYTEX ENERGY CORP 07317Q105	1.6900 1.6900	263,659.85 263,659.85	0.00 0.00	251,303.00 251,303.00	 0.10	-12,356.85 -12,356.85
UNITED STATES						
130,793.000 BEAZER HOMES USA INC 07556Q881	11.5100 11.5100	1,318,272.75 1,318,272.75	0.00 0.00	1,505,427.43 1,505,427.43	 0.59	187,154.68 187,154.68
219,755.000 BIOSCRIP INC 09069N108	2.0000 2.0000	529,380.21 529,380.21	0.00 0.00	439,510.00 439,510.00	 0.17	-89,870.21 -89,870.21
31,434.000 BONANZA CREEK ENERGY INC 097793400	22.6900 22.6900	959,195.40 959,195.40	0.00 0.00	713,237.46 713,237.46	 0.28	-245,957.94 -245,957.94
8,096.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	10.9600 10.9600	64,928.61 64,928.61	0.00 0.00	88,732.16 88,732.16	 0.03	23,803.55 23,803.55

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96,951.000 BROOKDALE SENIOR LIVING INC 112463104	6.5800 6.5800	723,687.09 723,687.09	0.00 0.00	637,937.58 637,937.58	 0.25	-85,749.51 -85,749.51
18,744.000 BROOKS AUTOMATION INC 114340102	29.3300 29.3300	389,280.06 389,280.06	0.00 0.00	549,761.52 549,761.52	 0.21	160,481.46 160,481.46
18,399.000 BUILDERS FIRTSOURCE INC 12008R107	13.3400 13.3400	175,814.50 175,814.50	0.00 0.00	245,442.66 245,442.66	 0.10	69,628.16 69,628.16
54,646.000 CAI INTERNATIONAL INC 12477X106	23.2000 23.2000	816,395.71 816,395.71	0.00 0.00	1,267,787.20 1,267,787.20	 0.49	451,391.49 451,391.49
113,014.000 CUI GLOBAL INC 126576206	1.1800 1.1800	305,941.53 305,941.53	0.00 0.00	133,356.52 133,356.52	 0.05	-172,585.01 -172,585.01
15,700.000 CABOT CORP 127055101	41.6300 41.6300	721,284.19 721,284.19	0.00 0.00	653,591.00 653,591.00	 0.25	-67,693.19 -67,693.19
20,400.000 CAMBREX CORP 132011107	38.8500 38.8500	837,437.43 837,437.43	0.00 0.00	792,540.00 792,540.00	 0.31	-44,897.43 -44,897.43
49,926.000 CARPENTER TECHNOLOGY CORP 144285103	45.8500 45.8500	1,611,579.74 1,611,579.74	0.00 0.00	2,289,107.10 2,289,107.10	 0.89	677,527.36 677,527.36
113,249.000 CARROLS RESTAURANT GROUP INC 14574X104	9.9700 9.9700	789,101.12 789,101.12	0.00 0.00	1,129,092.53 1,129,092.53	 0.44	339,991.41 339,991.41

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158,903.000 CASTLIGHT HEALTH INC 14862Q100	3.7500 3.7500	505,664.58 505,664.58	0.00 0.00	595,886.25 595,886.25	 0.23	90,221.67 90,221.67
31,200.000 CATCHMARK TIMBER TRUST INC 14912Y202	9.8200 9.8200	258,940.47 258,940.47	0.00 0.00	306,384.00 306,384.00	 0.12	47,443.53 47,443.53
117,269.000 CELADON GROUP INC 150838100	1.8000 1.8000	406,640.82 406,640.82	0.00 0.00	211,084.20 211,084.20	 0.08	-195,556.62 -195,556.62
68,687.000 CENTERSTATE BANK CORP 15201P109	23.8100 23.8100	1,022,915.50 1,022,915.50	0.00 0.00	1,635,437.47 1,635,437.47	 0.64	612,521.97 612,521.97
83,000.000 CENTURY ALUMINUM CO 156431108	8.8800 8.8800	712,381.43 712,381.43	0.00 0.00	737,040.00 737,040.00	 0.29	24,658.57 24,658.57
40,100.000 CENTURY CASINOS INC 156492100	9.0600 9.0600	278,431.73 278,431.73	0.00 0.00	363,306.00 363,306.00	 0.14	84,874.27 84,874.27
9,517.000 CENTURY COMMUNITIES INC 156504300	23.9700 23.9700	229,479.25 229,479.25	0.00 0.00	228,122.49 228,122.49	 0.09	-1,356.76 -1,356.76
50,444.000 CIENA CORP 171779309	37.3400 37.3400	909,898.08 909,898.08	0.00 0.00	1,883,578.96 1,883,578.96	 0.73	973,680.88 973,680.88
128,448.000 CLEVELAND-CLIFFS INC 185899101	9.9900 9.9900	932,414.64 932,414.64	0.00 0.00	1,283,195.52 1,283,195.52	 0.50	350,780.88 350,780.88

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32,687.000 COEUR MINING INC 192108504	4.0800 4.0800	253,772.47 253,772.47	0.00 0.00	133,362.96 133,362.96	0.05	-120,409.51 -120,409.51
3,700.000 COHERENT INC 192479103	141.7200 141.7200	500,260.45 500,260.45	0.00 0.00	524,364.00 524,364.00	0.20	24,103.55 24,103.55
41,725.000 COHU INC 192576106	14.7500 14.7500	554,459.47 554,459.47	2,311.50 2,311.50	615,443.75 615,443.75	0.24	60,984.28 60,984.28
116,652.000 COMMERCIAL METALS CO 201723103	17.0800 17.0800	1,617,417.41 1,617,417.41	0.00 0.00	1,992,416.16 1,992,416.16	0.77	374,998.75 374,998.75
178,451.000 COMMERCIAL VEHICLE GROUP INC 202608105	7.6700 7.6700	1,072,738.68 1,072,738.68	0.00 0.00	1,368,719.17 1,368,719.17	0.53	295,980.49 295,980.49
196,786.000 COMMUNITY HEALTH SYSTEMS INC 203668108	3.7300 3.7300	696,378.94 696,378.94	0.00 0.00	734,011.78 734,011.78	0.29	37,632.84 37,632.84
97,844.000 COMTECH TELECOMMUNICATIONS COR 205826209	23.2200 23.2200	1,247,813.60 1,247,813.60	0.00 0.00	2,271,937.68 2,271,937.68	0.88	1,024,124.08 1,024,124.08
3,007.000 CONN'S INC 208242107	22.8600 22.8600	90,501.81 90,501.81	0.00 0.00	68,740.02 68,740.02	0.03	-21,761.79 -21,761.79
27,670.000 CONSTRUCTION PARTNERS INC 21044C107	12.7700 12.7700	287,787.74 287,787.74	0.00 0.00	353,345.90 353,345.90	0.14	65,558.16 65,558.16

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6,004.000 COOPER TIRE & RUBBER CO 216831107	29.8900 29.8900	177,131.20 177,131.20	0.00 0.00	179,459.56 179,459.56	0.07	2,328.36 2,328.36
20,800.000 CORELOGIC INC/UNITED STATES 21871D103	37.2600 37.2600	758,832.26 758,832.26	0.00 0.00	775,008.00 775,008.00	0.30	16,175.74 16,175.74
79,611.000 CRAY INC 225223304	26.0500 26.0500	988,229.83 988,229.83	0.00 0.00	2,073,866.55 2,073,866.55	0.81	1,085,636.72 1,085,636.72
116,559.000 CROSS COUNTRY HEALTHCARE INC 227483104	7.0300 7.0300	1,235,903.33 1,235,903.33	0.00 0.00	819,409.77 819,409.77	0.32	-416,493.56 -416,493.56
95,339.000 CYPRESS SEMICONDUCTOR CORP 232806109	14.9200 14.9200	866,909.38 866,909.38	10,487.29 10,487.29	1,422,457.88 1,422,457.88	0.55	555,548.50 555,548.50
61,401.000 DANA INC 235825205	17.7400 17.7400	855,899.13 855,899.13	0.00 0.00	1,089,253.74 1,089,253.74	0.42	233,354.61 233,354.61
26,028.000 DIGI INTERNATIONAL INC 253798102	12.6700 12.6700	303,995.87 303,995.87	0.00 0.00	329,774.76 329,774.76	0.13	25,778.89 25,778.89
102,366.000 DIXIE GROUP INC/THE 255519100	0.9400 0.9400	251,741.77 251,741.77	0.00 0.00	96,224.04 96,224.04	0.04	-155,517.73 -155,517.73
4,675.000 DUCOMMUN INC 264147109	43.5200 43.5200	137,431.86 137,431.86	0.00 0.00	203,456.00 203,456.00	0.08	66,024.14 66,024.14

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56,446.000 EL POLLO LOCO HOLDINGS INC 268603107	13.0100 13.0100	614,342.30 614,342.30	0.00 0.00	734,362.46 734,362.46	 0.29	120,020.16 120,020.16
75,288.000 EMCORE CORP 290846203	3.6500 3.6500	334,425.01 334,425.01	0.00 0.00	274,801.20 274,801.20	 0.11	-59,623.81 -59,623.81
61,242.000 EVERQUOTE INC 30041R108	7.4400 7.4400	457,690.50 457,690.50	0.00 0.00	455,640.48 455,640.48	 0.18	-2,050.02 -2,050.02
47,600.000 EVOLENT HEALTH INC 30050B101	12.5800 12.5800	807,789.21 807,789.21	0.00 0.00	598,808.00 598,808.00	 0.23	-208,981.21 -208,981.21
15,658.000 FEDERAL SIGNAL CORP 313855108	25.9900 25.9900	78,548.92 78,548.92	0.00 0.00	406,951.42 406,951.42	 0.16	328,402.50 328,402.50
87,127.000 FERRO CORP 315405100	18.9300 18.9300	512,124.32 512,124.32	0.00 0.00	1,649,314.11 1,649,314.11	 0.64	1,137,189.79 1,137,189.79
65,993.000 FINISAR CORP 31787A507	23.1700 23.1700	1,154,361.63 1,154,361.63	0.00 0.00	1,529,057.81 1,529,057.81	 0.59	374,696.18 374,696.18
50,000.000 FIRST FOUNDATION INC 32026V104	13.5700 13.5700	900,252.67 900,252.67	0.00 0.00	678,500.00 678,500.00	 0.26	-221,752.67 -221,752.67
104,097.000 FORMFACTOR INC 346375108	16.0900 16.0900	815,097.53 815,097.53	0.00 0.00	1,674,920.73 1,674,920.73	 0.65	859,823.20 859,823.20

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233,536.000 FORTERRA INC 34960W106	4.2200 4.2200	1,180,837.43 1,180,837.43	0.00 0.00	985,521.92 985,521.92	0.38	-195,315.51 -195,315.51
13,500.000 FOSSIL GROUP INC 34988V106	13.7200 13.7200	236,904.13 236,904.13	0.00 0.00	185,220.00 185,220.00	0.07	-51,684.13 -51,684.13
37,565.000 FRANKLIN FINANCIAL NETWORK INC 35352P104	29.0100 29.0100	1,289,078.73 1,289,078.73	0.00 0.00	1,089,760.65 1,089,760.65	0.42	-199,318.08 -199,318.08
178,944.000 FRED'S INC 356108100	2.4700 2.4700	445,026.43 445,026.43	0.00 0.00	441,991.68 441,991.68	0.17	-3,034.75 -3,034.75
121,588.000 FREIGHTCAR AMERICA INC 357023100	6.1600 6.1600	1,507,629.49 1,507,629.49	0.00 0.00	748,982.08 748,982.08	0.29	-758,647.41 -758,647.41
54,135.000 FREQUENCY ELECTRONICS INC 358010106	11.8500 11.8500	483,892.32 483,892.32	0.00 0.00	641,499.75 641,499.75	0.25	157,607.43 157,607.43
33,200.000 FRONTDOOR INC 35905A109	34.4200 34.4200	813,299.48 813,299.48	0.00 0.00	1,142,744.00 1,142,744.00	0.44	329,444.52 329,444.52
21,800.000 PH GLATFELTER CO 377316104	14.1200 14.1200	257,284.05 257,284.05	0.00 0.00	307,816.00 307,816.00	0.12	50,531.95 50,531.95
52,168.000 GRANITE CONSTRUCTION INC 387328107	43.1500 43.1500	2,079,267.17 2,079,267.17	6,651.84 6,651.84	2,251,049.20 2,251,049.20	0.87	171,782.03 171,782.03

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,484.000 GREAT LAKES DREDGE & DOCK CORP 390607109	8.9100 8.9100	231,540.93 231,540.93	0.00 0.00	583,462.44 583,462.44	 0.23	351,921.51 351,921.51
100,653.000 GRIFFON CORP 398433102	18.4800 18.4800	1,302,563.42 1,302,563.42	0.00 0.00	1,860,067.44 1,860,067.44	 0.72	557,504.02 557,504.02
18,354.000 HCI GROUP INC 40416E103	42.7300 42.7300	634,888.52 634,888.52	0.00 0.00	784,266.42 784,266.42	 0.30	149,377.90 149,377.90
28,192.000 HARMONIC INC 413160102	5.4200 5.4200	105,327.99 105,327.99	0.00 0.00	152,800.64 152,800.64	 0.06	47,472.65 47,472.65
21,409.000 HAWAIIAN HOLDINGS INC 419879101	26.2500 26.2500	637,207.94 637,207.94	0.00 0.00	561,986.25 561,986.25	 0.22	-75,221.69 -75,221.69
66,604.000 HAYNES INTERNATIONAL INC 420877201	32.8300 32.8300	1,115,507.72 1,115,507.72	0.00 0.00	2,186,609.32 2,186,609.32	 0.85	1,071,101.60 1,071,101.60
129,952.000 HECLA MINING CO 422704106	2.3000 2.3000	474,705.36 474,705.36	0.00 0.00	298,889.60 298,889.60	 0.12	-175,815.76 -175,815.76
61,004.000 HERC HOLDINGS INC 42704L104	38.9800 38.9800	2,287,143.06 2,287,143.06	0.00 0.00	2,377,935.92 2,377,935.92	 0.92	90,792.86 90,792.86
80,011.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	14.6000 14.6000	1,056,632.44 1,056,632.44	4,800.66 4,800.66	1,168,160.60 1,168,160.60	 0.45	111,528.16 111,528.16

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92,235.000 HERTZ GLOBAL HOLDINGS INC 42806J106	17.3700 17.3700	1,356,020.46 1,356,020.46	0.00 0.00	1,602,121.95 1,602,121.95	 0.62	246,101.49 246,101.49
85,225.000 HIGHPOINT RESOURCES CORP 43114K108	2.2100 2.2100	370,298.70 370,298.70	0.00 0.00	188,347.25 188,347.25	 0.07	-181,951.45 -181,951.45
88,101.000 HILLTOP HOLDINGS INC 432748101	18.2500 18.2500	2,037,977.49 2,037,977.49	0.00 0.00	1,607,843.25 1,607,843.25	 0.62	-430,134.24 -430,134.24
178,342.000 HORIZON GLOBAL CORP 44052W104	1.9400 1.9400	496,353.97 496,353.97	0.00 0.00	345,983.48 345,983.48	 0.13	-150,370.49 -150,370.49
50,107.000 HOUGHTON MIFFLIN HARCOURT CO 44157R109	7.2700 7.2700	370,600.86 370,600.86	0.00 0.00	364,277.89 364,277.89	 0.14	-6,322.97 -6,322.97
43,500.000 HUNTSMAN CORP 447011107	22.4900 22.4900	935,000.17 935,000.17	0.00 0.00	978,315.00 978,315.00	 0.38	43,314.83 43,314.83
24,837.000 HURCO COS INC 447324104	40.3300 40.3300	358,875.52 358,875.52	2,980.44 2,980.44	1,001,676.21 1,001,676.21	 0.39	642,800.69 642,800.69
24,168.000 HYSTER-YALE MATERIALS HANDLING 449172105	62.3600 62.3600	1,298,932.67 1,298,932.67	0.00 0.00	1,507,116.48 1,507,116.48	 0.59	208,183.81 208,183.81
121,603.000 IDENTIV INC 45170X205	5.0400 5.0400	303,081.62 303,081.62	0.00 0.00	612,879.12 612,879.12	 0.24	309,797.50 309,797.50

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28,085.000 IMAGEWARE SYSTEMS INC 45245S108	1.4600 1.4600	45,852.53 45,852.53	0.00 0.00	41,004.10 41,004.10	0.02	-4,848.43 -4,848.43
153,923.000 INDEPENDENCE CONTRACT DRILLING 453415309	2.7700 2.7700	584,188.30 584,188.30	0.00 0.00	426,366.71 426,366.71	0.17	-157,821.59 -157,821.59
26,766.000 INDEPENDENT BANK GROUP INC 45384B106	51.2900 51.2900	1,295,973.48 1,295,973.48	0.00 0.00	1,372,828.14 1,372,828.14	0.53	76,854.66 76,854.66
39,657.000 INSTEEL INDUSTRIES INC 45774W108	20.9200 20.9200	676,874.89 676,874.89	0.00 0.00	829,624.44 829,624.44	0.32	152,749.55 152,749.55
54,068.000 INTERFACE INC 458665304	15.3200 15.3200	454,233.77 454,233.77	0.00 0.00	828,321.76 828,321.76	0.32	374,087.99 374,087.99
137,550.000 INTEVAC INC 461148108	6.1300 6.1300	698,482.34 698,482.34	0.00 0.00	843,181.50 843,181.50	0.33	144,699.16 144,699.16
232,989.000 INVACARE CORP 461203101	8.3700 8.3700	2,396,530.22 2,396,530.22	0.00 0.00	1,950,117.93 1,950,117.93	0.76	-446,412.29 -446,412.29
224,300.000 INTREPID POTASH INC 46121Y102	3.7900 3.7900	860,411.92 860,411.92	0.00 0.00	850,097.00 850,097.00	0.33	-10,314.92 -10,314.92
39,557.000 IRIDIUM COMMUNICATIONS INC 46269C102	26.4400 26.4400	336,472.35 336,472.35	0.00 0.00	1,045,887.08 1,045,887.08	0.41	709,414.73 709,414.73

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15,859.000 JERASH HOLDINGS US INC 47632P101	7.3500 7.3500	100,953.51 100,953.51	0.00 0.00	116,563.65 116,563.65	0.05	15,610.14 15,610.14
39,665.000 KLX ENERGY SERVICES HOLDINGS I 48253L106	25.1400 25.1400	1,145,813.47 1,145,813.47	0.00 0.00	997,178.10 997,178.10	0.39	-148,635.37 -148,635.37
119,547.000 KEMET CORP 488360207	16.9700 16.9700	1,178,232.79 1,178,232.79	0.00 0.00	2,028,712.59 2,028,712.59	0.79	850,479.80 850,479.80
140,728.000 KEYW HOLDING CORP/THE 493723100	8.6200 8.6200	756,021.58 756,021.58	0.00 0.00	1,213,075.36 1,213,075.36	0.47	457,053.78 457,053.78
26,885.000 KNOWLES CORP 49926D109	17.6300 17.6300	342,224.49 342,224.49	0.00 0.00	473,982.55 473,982.55	0.18	131,758.06 131,758.06
82,332.000 KOPIN CORP 500600101	1.3400 1.3400	229,036.76 229,036.76	0.00 0.00	110,324.88 110,324.88	0.04	-118,711.88 -118,711.88
111,349.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	15.6300 15.6300	674,799.90 674,799.90	0.00 0.00	1,740,384.87 1,740,384.87	0.68	1,065,584.97 1,065,584.97
69,029.000 KRATON CORP 50077C106	32.1800 32.1800	2,488,043.65 2,488,043.65	0.00 0.00	2,221,353.22 2,221,353.22	0.86	-266,690.43 -266,690.43
68,628.000 KULICKE & SOFFA INDUSTRIES INC 501242101	22.1100 22.1100	665,141.65 665,141.65	7,959.36 7,959.36	1,517,365.08 1,517,365.08	0.59	852,223.43 852,223.43

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33,328.000 LGI HOMES INC 50187T106	60.2400 60.2400	1,555,799.17 1,555,799.17	0.00 0.00	2,007,678.72 2,007,678.72	 0.78	451,879.55 451,879.55
33,800.000 LSB INDUSTRIES INC 502160104	6.2400 6.2400	308,273.59 308,273.59	0.00 0.00	210,912.00 210,912.00	 0.08	-97,361.59 -97,361.59
66,020.000 LANDEC CORP 514766104	12.2800 12.2800	724,589.25 724,589.25	0.00 0.00	810,725.60 810,725.60	 0.32	86,136.35 86,136.35
58,141.000 LEAF GROUP LTD 52177G102	8.0200 8.0200	302,660.36 302,660.36	0.00 0.00	466,290.82 466,290.82	 0.18	163,630.46 163,630.46
207,090.000 LIBBEY INC 529898108	2.8400 2.8400	1,224,390.64 1,224,390.64	0.00 0.00	588,135.60 588,135.60	 0.23	-636,255.04 -636,255.04
100,652.000 LIMELIGHT NETWORKS INC 53261M104	3.2300 3.2300	299,518.12 299,518.12	0.00 0.00	325,105.96 325,105.96	 0.13	25,587.84 25,587.84
74,798.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	10.1000 10.1000	992,928.60 992,928.60	0.00 0.00	755,459.80 755,459.80	 0.29	-237,468.80 -237,468.80
15,200.000 LYDALL INC 550819106	23.4600 23.4600	420,136.75 420,136.75	0.00 0.00	356,592.00 356,592.00	 0.14	-63,544.75 -63,544.75
60,567.000 WILLIAM LYON HOMES 552074700	15.3700 15.3700	958,727.15 958,727.15	0.00 0.00	930,914.79 930,914.79	 0.36	-27,812.36 -27,812.36

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111,176.000 MBIA INC 55262C100	9.5200 9.5200	853,112.27 853,112.27	0.00 0.00	1,058,395.52 1,058,395.52	 0.41	205,283.25 205,283.25
57,752.000 MDC HOLDINGS INC 552676108	29.0600 29.0600	1,251,174.23 1,251,174.23	0.00 0.00	1,678,273.12 1,678,273.12	 0.65	427,098.89 427,098.89
28,013.000 MGIC INVESTMENT CORP 552848103	13.1900 13.1900	250,258.40 250,258.40	0.00 0.00	369,491.47 369,491.47	 0.14	119,233.07 119,233.07
47,852.000 M/I HOMES INC 55305B101	26.6200 26.6200	1,042,391.59 1,042,391.59	0.00 0.00	1,273,820.24 1,273,820.24	 0.50	231,428.65 231,428.65
114,332.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	16.7100 16.7100	2,168,873.58 2,168,873.58	0.00 0.00	1,910,487.72 1,910,487.72	 0.74	-258,385.86 -258,385.86
29,806.000 MAMMOTH ENERGY SERVICES INC 56155L108	16.6500 16.6500	886,091.79 886,091.79	0.00 0.00	496,269.90 496,269.90	 0.19	-389,821.89 -389,821.89
7,900.000 MANITEX INTERNATIONAL INC 563420108	7.6500 7.6500	60,699.67 60,699.67	0.00 0.00	60,435.00 60,435.00	 0.02	-264.67 -264.67
71,379.000 MATADOR RESOURCES CO 576485205	19.3300 19.3300	1,423,542.10 1,423,542.10	0.00 0.00	1,379,756.07 1,379,756.07	 0.54	-43,786.03 -43,786.03
5,217.000 MATRIX SERVICE CO 576853105	19.5800 19.5800	78,349.25 78,349.25	0.00 0.00	102,148.86 102,148.86	 0.04	23,799.61 23,799.61

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2,897.000 MAXLINEAR INC 57776J100	25.5300 25.5300	48,319.22 48,319.22	0.00 0.00	73,960.41 73,960.41	0.03	25,641.19 25,641.19
22,613.000 MCCLATCHY CO/THE 579489303	5.0000 5.0000	207,614.38 207,614.38	0.00 0.00	113,065.00 113,065.00	0.04	-94,549.38 -94,549.38
108,622.000 MERITOR INC 59001K100	20.3500 20.3500	571,440.79 571,440.79	0.00 0.00	2,210,457.70 2,210,457.70	0.86	1,639,016.91 1,639,016.91
30,167.000 MESA AIR GROUP INC 590479135	8.3400 8.3400	265,957.17 265,957.17	0.00 0.00	251,592.78 251,592.78	0.10	-14,364.39 -14,364.39
114,743.000 MILACRON HOLDINGS CORP 59870L106	11.3200 11.3200	2,033,262.99 2,033,262.99	0.00 0.00	1,298,890.76 1,298,890.76	0.50	-734,372.23 -734,372.23
24,338.000 HERMAN MILLER INC 600544100	35.1800 35.1800	765,884.36 765,884.36	6,053.18 6,053.18	856,210.84 856,210.84	0.33	90,326.48 90,326.48
121,590.000 MODINE MANUFACTURING CO 607828100	13.8700 13.8700	1,516,028.95 1,516,028.95	0.00 0.00	1,686,453.30 1,686,453.30	0.66	170,424.35 170,424.35
63,884.000 MUELLER INDUSTRIES INC 624756102	31.3400 31.3400	1,143,726.82 1,143,726.82	0.00 0.00	2,002,124.56 2,002,124.56	0.78	858,397.74 858,397.74
205,704.000 MUELLER WATER PRODUCTS INC 624758108	10.0400 10.0400	905,691.42 905,691.42	0.00 0.00	2,065,268.16 2,065,268.16	0.80	1,159,576.74 1,159,576.74

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68,682.000 NCI BUILDING SYSTEMS INC 628852204	6.1600 6.1600	635,976.45 635,976.45	0.00 0.00	423,081.12 423,081.12	 0.16	-212,895.33 -212,895.33
49,700.000 NCR CORP 62886E108	27.2900 27.2900	1,355,786.64 1,355,786.64	0.00 0.00	1,356,313.00 1,356,313.00	 0.53	526.36 526.36
165,141.000 NN INC 629337106	7.4900 7.4900	1,474,422.89 1,474,422.89	0.00 0.00	1,236,906.09 1,236,906.09	 0.48	-237,516.80 -237,516.80
20,890.000 NANOMETRICS INC 630077105	30.8800 30.8800	575,632.54 575,632.54	0.00 0.00	645,083.20 645,083.20	 0.25	69,450.66 69,450.66
178,466.000 NEOPHOTONICS CORP 64051T100	6.2900 6.2900	791,762.91 791,762.91	0.00 0.00	1,122,551.14 1,122,551.14	 0.44	330,788.23 330,788.23
24,934.000 NEW HOME CO INC/THE 645370107	4.7600 4.7600	179,904.56 179,904.56	0.00 0.00	118,685.84 118,685.84	 0.05	-61,218.72 -61,218.72
226,232.000 NEWPARK RESOURCES INC 651718504	9.1600 9.1600	1,090,621.33 1,090,621.33	0.00 0.00	2,072,285.12 2,072,285.12	 0.81	981,663.79 981,663.79
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0131 0.0131	3,626.29 3,626.29	0.00 0.00	1,382.95 1,382.95	 0.00	-2,243.34 -2,243.34
95,280.000 NORTHWEST PIPE CO 667746101	24.0000 24.0000	1,572,702.76 1,572,702.76	0.00 0.00	2,286,720.00 2,286,720.00	 0.89	714,017.24 714,017.24

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13,313.000 OLD LINE BANCSHARES INC 67984M100	24.9300 24.9300	411,375.07 411,375.07	0.00 0.00	331,893.09 331,893.09	 0.13	-79,481.98 -79,481.98
32,916.000 OLIN CORP 680665205	23.1400 23.1400	720,955.40 720,955.40	0.00 0.00	761,676.24 761,676.24	 0.30	40,720.84 40,720.84
40,996.000 OOMA INC 683416101	13.2400 13.2400	395,947.52 395,947.52	0.00 0.00	542,787.04 542,787.04	 0.21	146,839.52 146,839.52
148,677.000 OWENS & MINOR INC 690732102	4.1000 4.1000	1,817,871.38 1,817,871.38	0.00 0.00	609,575.70 609,575.70	 0.24	-1,208,295.68 -1,208,295.68
37,388.000 PCM INC 69323K100	36.6300 36.6300	411,078.84 411,078.84	0.00 0.00	1,369,522.44 1,369,522.44	 0.53	958,443.60 958,443.60
18,778.000 PC-TEL INC 69325Q105	5.0100 5.0100	118,118.56 118,118.56	0.00 0.00	94,077.78 94,077.78	 0.04	-24,040.78 -24,040.78
38,152.000 PGT INNOVATIONS INC 69336V101	13.8500 13.8500	238,886.88 238,886.88	0.00 0.00	528,405.20 528,405.20	 0.21	289,518.32 289,518.32
11,323.000 PARK-OHIO HOLDINGS CORP 700666100	32.3800 32.3800	413,818.22 413,818.22	0.00 0.00	366,638.74 366,638.74	 0.14	-47,179.48 -47,179.48
54,100.000 PARTY CITY HOLDCO INC 702149105	7.9400 7.9400	563,019.17 563,019.17	0.00 0.00	429,554.00 429,554.00	 0.17	-133,465.17 -133,465.17

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69,815.000 PATTERSON-UTI ENERGY INC 703481101	14.0200 14.0200	1,178,327.25 1,178,327.25	0.00 0.00	978,806.30 978,806.30	 0.38	-199,520.95 -199,520.95
84,039.000 PERCEPTRON INC 71361F100	7.5000 7.5000	624,144.32 624,144.32	0.00 0.00	630,292.50 630,292.50	 0.24	6,148.18 6,148.18
81,700.000 PERSPECTA INC 715347100	20.2200 20.2200	1,807,285.26 1,807,285.26	4,085.00 4,085.00	1,651,974.00 1,651,974.00	 0.64	-155,311.26 -155,311.26
113,400.000 PITNEY BOWES INC 724479100	6.8700 6.8700	811,442.38 811,442.38	0.00 0.00	779,058.00 779,058.00	 0.30	-32,384.38 -32,384.38
34,862.000 POWER SOLUTIONS INTERNATIONAL 73933G202	7.4900 7.4900	311,540.36 311,540.36	0.00 0.00	261,116.38 261,116.38	 0.10	-50,423.98 -50,423.98
52,357.000 PURE CYCLE CORP 746228303	9.8600 9.8600	218,852.26 218,852.26	0.00 0.00	516,240.02 516,240.02	 0.20	297,387.76 297,387.76
76,128.000 QUANEX BUILDING PRODUCTS CORP 747619104	15.8900 15.8900	1,109,862.79 1,109,862.79	0.00 0.00	1,209,673.92 1,209,673.92	 0.47	99,811.13 99,811.13
94,910.000 R1 RCM INC 749397105	9.6700 9.6700	832,020.35 832,020.35	0.00 0.00	917,779.70 917,779.70	 0.36	85,759.35 85,759.35
11,752.000 REV GROUP INC 749527107	10.9500 10.9500	190,905.19 190,905.19	0.00 0.00	128,684.40 128,684.40	 0.05	-62,220.79 -62,220.79

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85,014.000 RTI SURGICAL HOLDINGS INC 74975N105	6.0100 6.0100	305,468.16 305,468.16	0.00 0.00	510,934.14 510,934.14	 0.20	205,465.98 205,465.98
179,711.000 RTW RETAILWINDS INC 74980D100	2.4000 2.4000	718,765.89 718,765.89	0.00 0.00	431,306.40 431,306.40	 0.17	-287,459.49 -287,459.49
58,402.000 RADIAN GROUP INC 750236101	20.7400 20.7400	821,060.70 821,060.70	0.00 0.00	1,211,257.48 1,211,257.48	 0.47	390,196.78 390,196.78
39,196.000 RADNET INC 750491102	12.3900 12.3900	499,185.13 499,185.13	0.00 0.00	485,638.44 485,638.44	 0.19	-13,546.69 -13,546.69
37,138.000 RANGER ENERGY SERVICES INC 75282U104	7.9700 7.9700	319,821.31 319,821.31	0.00 0.00	295,989.86 295,989.86	 0.12	-23,831.45 -23,831.45
17,833.000 REED'S INC 758338107	2.8900 2.8900	50,602.19 50,602.19	0.00 0.00	51,537.37 51,537.37	 0.02	935.18 935.18
14,000.000 RENASANT CORP 75970E107	33.8500 33.8500	613,543.00 613,543.00	0.00 0.00	473,900.00 473,900.00	 0.18	-139,643.00 -139,643.00
42,900.000 RESIDEO TECHNOLOGIES INC 76118Y104	19.2900 19.2900	949,788.31 949,788.31	0.00 0.00	827,541.00 827,541.00	 0.32	-122,247.31 -122,247.31
219,330.000 RIBBON COMMUNICATIONS INC 762544104	5.1500 5.1500	1,262,726.89 1,262,726.89	0.00 0.00	1,129,549.50 1,129,549.50	 0.44	-133,177.39 -133,177.39

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
133,051.000 RUBICON PROJECT INC/THE 78112V102	6.0800 6.0800	292,678.13 292,678.13	0.00 0.00	808,950.08 808,950.08	 0.31	516,271.95 516,271.95
56,448.000 RUDOLPH TECHNOLOGIES INC 781270103	22.8000 22.8000	1,055,002.24 1,055,002.24	0.00 0.00	1,287,014.40 1,287,014.40	 0.50	232,012.16 232,012.16
18,220.000 SANMINA CORP 801056102	28.8500 28.8500	513,493.48 513,493.48	0.00 0.00	525,647.00 525,647.00	 0.20	12,153.52 12,153.52
10,900.000 SCIENTIFIC GAMES CORP 80874P109	20.4200 20.4200	270,913.16 270,913.16	0.00 0.00	222,578.00 222,578.00	 0.09	-48,335.16 -48,335.16
31,800.000 SEACOAST BANKING CORP OF FLORI 811707801	26.3500 26.3500	873,799.34 873,799.34	0.00 0.00	837,930.00 837,930.00	 0.33	-35,869.34 -35,869.34
53,295.000 SEARS HOMETOWN AND OUTLET STOR 812362101	2.2000 2.2000	92,482.91 92,482.91	0.00 0.00	117,249.00 117,249.00	 0.05	24,766.09 24,766.09
65,242.000 SECUREWORKS CORP 81374A105	18.4000 18.4000	780,819.07 780,819.07	0.00 0.00	1,200,452.80 1,200,452.80	 0.47	419,633.73 419,633.73
45,200.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	14.0900 14.0900	766,079.19 766,079.19	0.00 0.00	636,868.00 636,868.00	 0.25	-129,211.19 -129,211.19
21,290.000 SIGMATRON INTERNATIONAL INC 82661L101	2.9100 2.9100	103,112.45 103,112.45	0.00 0.00	61,953.90 61,953.90	 0.02	-41,158.55 -41,158.55

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,900.000 SMART & FINAL STORES INC 83190B101	4.9400 4.9400	468,679.24 468,679.24	0.00 0.00	374,946.00 374,946.00	 0.15	 -93,733.24
51,525.000 SOUTHERN NATIONAL BANCORP OF V 843395104	14.6500 14.6500	543,999.97 543,999.97	0.00 0.00	754,841.25 754,841.25	 0.29	 210,841.28
123,182.000 SPARTAN MOTORS INC 846819100	8.8300 8.8300	731,045.68 731,045.68	0.00 0.00	1,087,697.06 1,087,697.06	 0.42	 356,651.38
230,783.000 STAGE STORES INC 85254C305	1.0300 1.0300	383,338.75 383,338.75	0.00 0.00	237,706.49 237,706.49	 0.09	 -145,632.26
SUBTOTAL UNITED STATES		125,197,803.17	45,329.27	145,608,028.26		20,410,225.09
		125,197,803.17	45,329.27	145,608,028.26	56.58	20,410,225.09
CANADA						
180,188.000 SUNOPTA INC 8676EP108	3.4600 3.4600	967,161.30 967,161.30	0.00 0.00	623,450.48 623,450.48	 0.24	 -343,710.82
UNITED STATES						
110,670.000 SURGERY PARTNERS INC 86881A100	11.2800 11.2800	1,048,132.59 1,048,132.59	0.00 0.00	1,248,357.60 1,248,357.60	 0.49	 200,225.01
80,976.000 SYNALLOY CORP 871565107	15.2000 15.2000	828,977.64 828,977.64	0.00 0.00	1,230,835.20 1,230,835.20	 0.48	 401,857.56
6,905.000 SYNAPTICS INC 87157D109	39.7500 39.7500	306,312.29 306,312.29	0.00 0.00	274,473.75 274,473.75	 0.11	 -31,838.54

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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
47,066.000 TRI POINTE GROUP INC 87265H109	12.6400 12.6400	596,763.56 596,763.56	0.00 0.00	594,914.24 594,914.24	 0.23	-1,849.32 -1,849.32
70,068.000 TTM TECHNOLOGIES INC 87305R109	11.7300 11.7300	232,766.76 232,766.76	0.00 0.00	821,897.64 821,897.64	 0.32	589,130.88 589,130.88
72,005.000 TALOS ENERGY INC 87484T108	26.5600 26.5600	1,743,627.93 1,743,627.93	0.00 0.00	1,912,452.80 1,912,452.80	 0.74	168,824.87 168,824.87
88,873.000 TEAM INC 878155100	17.5000 17.5000	1,188,042.59 1,188,042.59	0.00 0.00	1,555,277.50 1,555,277.50	 0.60	367,234.91 367,234.91
30,904.000 TEJON RANCH CO 879080109	17.6000 17.6000	639,906.44 639,906.44	0.00 0.00	543,910.40 543,910.40	 0.21	-95,996.04 -95,996.04
190,398.000 TELARIA INC 879181105	6.3400 6.3400	437,451.82 437,451.82	0.00 0.00	1,207,123.32 1,207,123.32	 0.47	769,671.50 769,671.50
10,000.000 TEXAS CAPITAL BANCSHARES INC 88224Q107	54.5900 54.5900	625,157.48 625,157.48	0.00 0.00	545,900.00 545,900.00	 0.21	-79,257.48 -79,257.48
71,038.000 3D SYSTEMS CORP 88554D205	10.7600 10.7600	720,143.00 720,143.00	0.00 0.00	764,368.88 764,368.88	 0.30	44,225.88 44,225.88
105,964.000 TIMKENSTEEL CORP 887399103	10.8600 10.8600	1,101,628.06 1,101,628.06	0.00 0.00	1,150,769.04 1,150,769.04	 0.45	49,140.98 49,140.98

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,236.000 TOWER INTERNATIONAL INC 891826109	21.0300 21.0300	318,131.59 318,131.59	0.00 0.00	488,653.08 488,653.08	 0.19	170,521.49 170,521.49
4,178.000 TRECORA RESOURCES 894648104	9.0900 9.0900	38,145.18 38,145.18	0.00 0.00	37,978.02 37,978.02	 0.01	-167.16 -167.16
65,390.000 TRIMAS CORP 896215209	30.2300 30.2300	1,413,446.58 1,413,446.58	0.00 0.00	1,976,739.70 1,976,739.70	 0.77	563,293.12 563,293.12
33,100.000 TRINITY INDUSTRIES INC 896522109	21.7300 21.7300	733,777.73 733,777.73	0.00 0.00	719,263.00 719,263.00	 0.28	-14,514.73 -14,514.73
18,800.000 TRISTATE CAPITAL HOLDINGS INC 89678F100	20.4300 20.4300	439,313.35 439,313.35	0.00 0.00	384,084.00 384,084.00	 0.15	-55,229.35 -55,229.35
90,009.000 TRIUMPH GROUP INC 896818101	19.0600 19.0600	2,050,426.37 2,050,426.37	0.00 0.00	1,715,571.54 1,715,571.54	 0.67	-334,854.83 -334,854.83
145,659.000 TUESDAY MORNING CORP 899035505	2.1200 2.1200	486,462.57 486,462.57	0.00 0.00	308,797.08 308,797.08	 0.12	-177,665.49 -177,665.49
55,300.000 TUPPERWARE BRANDS CORP 899896104	25.5800 25.5800	2,120,442.30 2,120,442.30	14,931.00 14,931.00	1,414,574.00 1,414,574.00	 0.55	-705,868.30 -705,868.30
34,710.000 II-VI INC 902104108	37.2400 37.2400	881,986.45 881,986.45	0.00 0.00	1,292,600.40 1,292,600.40	 0.50	410,613.95 410,613.95

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,902.000 US SILICA HOLDINGS INC 90346E103	17.3600 17.3600	1,861,635.22 1,861,635.22	5,156.38 5,156.38	1,404,458.72 1,404,458.72	0.55	-457,176.50 -457,176.50
90,090.000 ULTRA CLEAN HOLDINGS INC 90385V107	10.3500 10.3500	1,052,901.76 1,052,901.76	0.00 0.00	932,431.50 932,431.50	0.36	-120,470.26 -120,470.26
42,018.000 UMPQUA HOLDINGS CORP 904214103	16.5000 16.5000	487,971.11 487,971.11	8,823.78 8,823.78	693,297.00 693,297.00	0.27	205,325.89 205,325.89
62,848.000 UNIFI INC 904677200	19.3500 19.3500	919,855.27 919,855.27	0.00 0.00	1,216,108.80 1,216,108.80	0.47	296,253.53 296,253.53
87,096.000 UNISYS CORP 909214306	11.6700 11.6700	742,255.23 742,255.23	0.00 0.00	1,016,410.32 1,016,410.32	0.40	274,155.09 274,155.09
88,046.000 UNITED NATURAL FOODS INC 911163103	13.2200 13.2200	2,556,645.95 2,556,645.95	0.00 0.00	1,163,968.12 1,163,968.12	0.45	-1,392,677.83 -1,392,677.83
61,687.000 UNIVAR INC 91336L107	22.1600 22.1600	1,183,582.82 1,183,582.82	0.00 0.00	1,366,983.92 1,366,983.92	0.53	183,401.10 183,401.10
49,193.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	16.5700 16.5700	885,567.64 885,567.64	0.00 0.00	815,128.01 815,128.01	0.32	-70,439.63 -70,439.63
172,191.000 VOXX INTERNATIONAL CORP 91829F104	4.6200 4.6200	528,104.22 528,104.22	0.00 0.00	795,522.42 795,522.42	0.31	267,418.20 267,418.20

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,300.000 VAREX IMAGING CORP 92214X106	33.8800 33.8800	1,074,642.14 1,074,642.14	0.00 0.00	1,263,724.00 1,263,724.00	0.49	189,081.86 189,081.86
93,609.000 VEECO INSTRUMENTS INC 922417100	10.8400 10.8400	1,244,409.25 1,244,409.25	0.00 0.00	1,014,721.56 1,014,721.56	0.39	-229,687.69 -229,687.69
33,896.000 VINCE HOLDING CORP 92719W207	12.4000 12.4000	205,023.41 205,023.41	0.00 0.00	420,310.40 420,310.40	0.16	215,286.99 215,286.99
83,040.000 VISHAY INTERTECHNOLOGY INC 928298108	18.4700 18.4700	763,570.56 763,570.56	0.00 0.00	1,533,748.80 1,533,748.80	0.60	770,178.24 770,178.24
44,705.000 WABASH NATIONAL CORP 929566107	13.5500 13.5500	630,126.59 630,126.59	0.00 0.00	605,752.75 605,752.75	0.24	-24,373.84 -24,373.84
30,282.000 WALKER & DUNLOP INC 93148P102	50.9100 50.9100	1,599,048.84 1,599,048.84	0.00 0.00	1,541,656.62 1,541,656.62	0.60	-57,392.22 -57,392.22
183,540.000 WESCO AIRCRAFT HOLDINGS INC 950814103	8.7900 8.7900	1,559,721.03 1,559,721.03	0.00 0.00	1,613,316.60 1,613,316.60	0.63	53,595.57 53,595.57
SUBTOTAL UNITED STATES		35,246,103.32	28,911.16	37,586,080.73	14.62	2,339,977.41
		35,246,103.32	28,911.16	37,586,080.73		2,339,977.41
CANADA						
633,650.000 WESTPORT FUEL SYSTEMS INC 960908309	1.5500 1.5500	1,058,057.28 1,058,057.28	0.00 0.00	982,157.50 982,157.50	0.38	-75,899.78 -75,899.78

UNITED STATES

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,021.000 WHITING PETROLEUM CORP 966387409	26.1400 26.1400	1,271,280.77 1,271,280.77	0.00 0.00	1,072,288.94 1,072,288.94	0.42	-198,991.83 -198,991.83
30,843.000 WINNEBAGO INDUSTRIES INC 974637100	31.1500 31.1500	1,105,896.36 1,105,896.36	0.00 0.00	960,759.45 960,759.45	0.37	-145,136.91 -145,136.91
SUBTOTAL UNITED STATES		2,377,177.13	0.00	2,033,048.39		-344,128.74
		2,377,177.13	0.00	2,033,048.39	0.79	-344,128.74
TOTAL EQUITY U.S. DOLLAR		195,537,343.26	80,662.43	219,365,232.68		23,827,889.42
		195,537,343.26	80,662.43	219,365,232.68	85.23	23,827,889.42
TOTAL EQUITY		195,537,343.26	80,662.43	219,365,232.68	85.23	23,827,889.42
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
23,595,143.460 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	23,595,143.46 23,595,143.46	34,166.93 34,166.93	23,595,143.46 23,595,143.46	9.17	0.00 0.00
EQUITY						
U.S. DOLLAR						
CAYMAN ISLANDS						
20,330.000 FABRINET G3323L100	52.3600 52.3600	605,232.58 605,232.58	0.00 0.00	1,064,478.80 1,064,478.80	0.41	459,246.22 459,246.22
UNITED KINGDOM						
159,600.000 FERROGLOBE PLC G33856108	2.0500 2.0500	348,315.45 348,315.45	0.00 0.00	327,180.00 327,180.00	0.13	-21,135.45 -21,135.45
BERMUDA						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
57,496.000 GASLOG LTD G37585109	17.4600 17.4600	1,007,533.87 1,007,533.87	0.00 0.00	1,003,880.16 1,003,880.16	0.39	-3,653.71 -3,653.71
CAYMAN ISLANDS						
56,533.000 ICHOR HOLDINGS LTD G4740B105	22.5800 22.5800	1,256,126.79 1,256,126.79	0.00 0.00	1,276,515.14 1,276,515.14	0.50	20,388.35 20,388.35
IRELAND						
48,935.000 MALLINCKRODT PLC G5785G107	21.7400 21.7400	841,846.24 841,846.24	0.00 0.00	1,063,846.90 1,063,846.90	0.41	222,000.66 222,000.66
BERMUDA						
170,301.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	11.5100 11.5100	1,689,923.52 1,689,923.52	0.00 0.00	1,960,164.51 1,960,164.51	0.76	270,240.99 270,240.99
76,191.000 TEXTAINER GROUP HOLDINGS LTD G8766E109	9.6500 9.6500	817,341.19 817,341.19	0.00 0.00	735,243.15 735,243.15	0.29	-82,098.04 -82,098.04
SUBTOTAL BERMUDA		2,507,264.71	0.00	2,695,407.66	1.05	188,142.95
		2,507,264.71	0.00	2,695,407.66		188,142.95
UNITED KINGDOM						
42,060.000 TRONOX HOLDINGS PLC G9087Q102	13.1500 13.1500	405,545.26 405,545.26	0.00 0.00	553,089.00 553,089.00	0.21	147,543.74 147,543.74
ISRAEL						
49,536.000 STRATASYS LTD M85548101	23.8200 23.8200	927,858.79 927,858.79	0.00 0.00	1,179,947.52 1,179,947.52	0.46	252,088.73 252,088.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NETHERLANDS						
22,400.000 PLAYA HOTELS & RESORTS NV N70544106	7.6300 7.6300	175,949.12 175,949.12	0.00 0.00	170,912.00 170,912.00	0.07	-5,037.12 -5,037.12
MARSHALL ISLANDS						
134,210.000 ARDMORE SHIPPING CORP Y0207T100	6.1600 6.1600	967,409.64 967,409.64	0.00 0.00	826,733.60 826,733.60	0.32	-140,676.04 -140,676.04
88,293.000 DIANA SHIPPING INC Y2066G104	2.8200 2.8200	323,840.32 323,840.32	0.00 0.00	248,986.26 248,986.26	0.10	-74,854.06 -74,854.06
195,198.000 DORIAN LPG LTD Y2106R110	6.4200 6.4200	1,271,443.11 1,271,443.11	0.00 0.00	1,253,171.16 1,253,171.16	0.49	-18,271.95 -18,271.95
79,633.000 EAGLE BULK SHIPPING INC Y2187A143	4.6500 4.6500	377,761.28 377,761.28	0.00 0.00	370,293.45 370,293.45	0.14	-7,467.83 -7,467.83
42,496.000 GASLOG PARTNERS LP Y2687W108	22.6300 22.6300	883,675.32 883,675.32	0.00 0.00	961,684.48 961,684.48	0.37	78,009.16 78,009.16
97,039.000 NAVIGATOR HOLDINGS LTD Y62132108	11.0000 11.0000	1,175,178.47 1,175,178.47	0.00 0.00	1,067,429.00 1,067,429.00	0.41	-107,749.47 -107,749.47
95,007.000 SCORPIO BULKERS INC Y7546A122	3.8400 3.8400	338,650.41 338,650.41	0.00 0.00	364,826.88 364,826.88	0.14	26,176.47 26,176.47

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99,365.000 STEALTHGAS INC Y81669106	3.5000 3.5000	403,780.09 403,780.09	0.00 0.00	347,777.50 347,777.50	0.14	-56,002.59 -56,002.59
83,941.000 TEEKAY LNG PARTNERS LP Y8564M105	14.9600 14.9600	1,301,312.61 1,301,312.61	0.00 0.00	1,255,757.36 1,255,757.36	0.49	-45,555.25 -45,555.25
SUBTOTAL MARSHALL ISLANDS		7,043,051.25	0.00	6,696,659.69		-346,391.56
		7,043,051.25	0.00	6,696,659.69	2.60	-346,391.56
TOTAL EQUITY U.S. DOLLAR		15,118,724.06	0.00	16,031,916.87		913,192.81
		15,118,724.06	0.00	16,031,916.87	6.23	913,192.81
TOTAL EQUITY		15,118,724.06	0.00	16,031,916.87	6.23	913,192.81
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
RECEIVABLE FOR INVESTMENTS SOLD		659,072.04 659,072.04	0.00 0.00	659,072.04 659,072.04	0.26	0.00 0.00
PAYABLE FOR CUSTODIAN FEES		-9,440.00 -9,440.00	0.00 0.00	-9,440.00 -9,440.00	0.00	0.00 0.00
MSC PAYABLE - CLASS C2		-324,331.09 -324,331.09	0.00 0.00	-324,331.09 -324,331.09	-0.13	0.00 0.00
PAYABLE FOR TRUSTEE FEES		-13,161.61 -13,161.61	0.00 0.00	-13,161.61 -13,161.61	-0.01	0.00 0.00

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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
PAYABLE FOR INVESTMENTS PURCHASED		-1,998,645.84	0.00	-1,998,645.84		0.00
		-1,998,645.84	0.00	-1,998,645.84	-0.78	0.00
REBATE RECEIVABLE		6,180.86	0.00	6,180.86		0.00
		6,180.86	0.00	6,180.86	0.00	0.00
CASH		-46,597.91	0.00	-46,597.91		0.00
		-46,597.91	0.00	-46,597.91	-0.02	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,777.86	0.00	-1,777.86		0.00
		-1,777.86	0.00	-1,777.86	0.00	0.00
SUBTOTAL U.S. DOLLAR		-1,728,701.41	0.00	-1,728,701.41		0.00
		-1,728,701.41	0.00	-1,728,701.41	-0.68	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-1,728,701.41	0.00	-1,728,701.41		0.00
		-1,728,701.41	0.00	-1,728,701.41	-0.68	0.00
TOTAL CASH & CASH EQUIVALENTS		-1,728,701.41	0.00	-1,728,701.41	-0.68	0.00
TOTAL ASSETS - BASE:		232,522,509.37	114,829.36	257,263,591.60	99.95	24,741,082.23
NET ASSETS - BASE:				257,378,420.96		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
5,058.000 YORK WATER CO/THE 987184108	34.3200 34.3200	109,642.33 109,642.33	876.55 876.55	173,590.56 173,590.56	0.22	63,948.23 63,948.23
13,377.000 WORTHINGTON INDUSTRIES INC 981811102	37.3200 37.3200	477,709.26 477,709.26	0.00 0.00	499,229.64 499,229.64	0.64	21,520.38 21,520.38
6,230.000 WOODWARD INC 980745103	94.8900 94.8900	199,669.54 199,669.54	0.00 0.00	591,164.70 591,164.70	0.76	391,495.16 391,495.16
9,692.000 WEYCO GROUP INC 962149100	30.9600 30.9600	266,326.21 266,326.21	0.00 0.00	300,064.32 300,064.32	0.39	33,738.11 33,738.11
2,934.000 WESTWOOD HOLDINGS GROUP INC 961765104	35.2700 35.2700	165,275.34 165,275.34	2,112.48 2,112.48	103,482.18 103,482.18	0.13	-61,793.16 -61,793.16
4,507.000 WERNER ENTERPRISES INC 950755108	34.1500 34.1500	136,680.30 136,680.30	0.00 0.00	153,914.05 153,914.05	0.20	17,233.75 17,233.75
4,979.000 WADDELL & REED FINANCIAL INC 930059100	17.2900 17.2900	69,326.81 69,326.81	0.00 0.00	86,086.91 86,086.91	0.11	16,760.10 16,760.10
37,548.000 WABASH NATIONAL CORP 929566107	13.5500 13.5500	609,411.62 609,411.62	0.00 0.00	508,775.40 508,775.40	0.66	-100,636.22 -100,636.22

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,650.000 WSFS FINANCIAL CORP 929328102	38.6000 38.6000	260,118.49 260,118.49	0.00 0.00	256,690.00 256,690.00	 0.33	-3,428.49 -3,428.49
660.000 WD-40 CO 929236107	169.4400 169.4400	46,654.98 46,654.98	0.00 0.00	111,830.40 111,830.40	 0.14	65,175.42 65,175.42
26,583.000 VISHAY INTERTECHNOLOGY INC 928298108	18.4700 18.4700	416,758.31 416,758.31	0.00 0.00	490,988.01 490,988.01	 0.63	74,229.70 74,229.70
17,909.000 VIRTU FINANCIAL INC 928254101	23.7500 23.7500	379,461.66 379,461.66	0.00 0.00	425,338.75 425,338.75	 0.55	45,877.09 45,877.09
27,599.000 VILLAGE SUPER MARKET INC 927107409	27.3300 27.3300	695,494.09 695,494.09	0.00 0.00	754,280.67 754,280.67	 0.97	58,786.58 58,786.58
2,784.000 UNIVERSAL INSURANCE HOLDINGS I 91359V107	31.0000 31.0000	35,914.99 35,914.99	0.00 0.00	86,304.00 86,304.00	 0.11	50,389.01 50,389.01
5,444.000 UNITY BANCORP INC 913290102	18.8800 18.8800	93,705.24 93,705.24	0.00 0.00	102,782.72 102,782.72	 0.13	9,077.48 9,077.48
678.000 UNIFIRST CORP/MA 904708104	153.5000 153.5000	28,284.66 28,284.66	0.00 0.00	104,073.00 104,073.00	 0.13	75,788.34 75,788.34
45,338.000 TRUSTCO BANK CORP NY 898349105	7.7600 7.7600	248,631.83 248,631.83	3,088.65 3,088.65	351,822.88 351,822.88	 0.45	103,191.05 103,191.05

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
22,854.000	TRINITY INDUSTRIES INC	21.7300	194,761.74	0.00	496,617.42		301,855.68
	896522109	21.7300	194,761.74	0.00	496,617.42	0.64	301,855.68
6,185.000	TOWER INTERNATIONAL INC	21.0300	173,800.05	0.00	130,070.55		-43,729.50
	891826109	21.0300	173,800.05	0.00	130,070.55	0.17	-43,729.50
25,919.000	TOOTSIE ROLL INDUSTRIES INC	37.2400	586,300.28	0.00	965,223.56		378,923.28
	890516107	37.2400	586,300.28	0.00	965,223.56	1.25	378,923.28
5,878.000	TIMBERLAND BANCORP INC/WA	27.9800	134,349.83	0.00	164,466.44		30,116.61
	887098101	27.9800	134,349.83	0.00	164,466.44	0.21	30,116.61
2,992.000	THOR INDUSTRIES INC	62.3700	240,436.30	0.00	186,611.04		-53,825.26
	885160101	62.3700	240,436.30	0.00	186,611.04	0.24	-53,825.26
655.000	TETRA TECH INC	59.5900	28,665.23	0.00	39,031.45		10,366.22
	88162G103	59.5900	28,665.23	0.00	39,031.45	0.05	10,366.22
11,655.000	TENNANT CO	62.0900	324,970.56	0.00	723,658.95		398,688.39
	880345103	62.0900	324,970.56	0.00	723,658.95	0.93	398,688.39
2,313.000	TELEPHONE & DATA SYSTEMS INC	30.7300	63,015.35	0.00	71,078.49		8,063.14
	879433829	30.7300	63,015.35	0.00	71,078.49	0.09	8,063.14
8,386.000	SYSTEMAX INC	22.6400	116,309.69	0.00	189,859.04		73,549.35
	871851101	22.6400	116,309.69	0.00	189,859.04	0.24	73,549.35

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,586.000 SUN HYDRAULICS CORP 866942105	46.5100 46.5100	92,773.30 92,773.30	0.00 0.00	306,314.86 306,314.86	0.40	213,541.56 213,541.56
7,508.000 STATE AUTO FINANCIAL CORP 855707105	32.9200 32.9200	141,076.16 141,076.16	0.00 0.00	247,163.36 247,163.36	0.32	106,087.20 106,087.20
15,460.000 LS STARRETT CO/THE 855668109	7.7000 7.7000	205,818.61 205,818.61	0.00 0.00	119,042.00 119,042.00	0.15	-86,776.61 -86,776.61
15,604.000 STAR GROUP LP 85512C105	9.6000 9.6000	153,100.61 153,100.61	0.00 0.00	149,798.40 149,798.40	0.19	-3,302.21 -3,302.21
1,966.000 STANDEX INTERNATIONAL CORP 854231107	73.4000 73.4000	79,592.57 79,592.57	0.00 0.00	144,304.40 144,304.40	0.19	64,711.83 64,711.83
3,537.000 STANDARD MOTOR PRODUCTS INC 853666105	49.1000 49.1000	82,851.90 82,851.90	0.00 0.00	173,666.70 173,666.70	0.22	90,814.80 90,814.80
4,290.000 SOUTHERN MISSOURI BANCORP INC 843380106	30.8000 30.8000	145,397.01 145,397.01	0.00 0.00	132,132.00 132,132.00	0.17	-13,265.01 -13,265.01
10,508.000 SONOCO PRODUCTS CO 835495102	61.5300 61.5300	299,832.32 299,832.32	0.00 0.00	646,557.24 646,557.24	0.83	346,724.92 346,724.92
7,212.000 AO SMITH CORP 831865209	53.3200 53.3200	123,403.20 123,403.20	0.00 0.00	384,543.84 384,543.84	0.50	261,140.64 261,140.64

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
5,590.000	SHOE CARNIVAL INC	34.0300	180,848.09	0.00	190,227.70		9,379.61
	824889109	34.0300	180,848.09	0.00	190,227.70	0.25	9,379.61
1,112.000	SCHWEITZER-MAUDUIT INTERNATION	38.7200	28,064.44	0.00	43,056.64		14,992.20
	808541106	38.7200	28,064.44	0.00	43,056.64	0.06	14,992.20
5,089.000	SCHNITZER STEEL INDUSTRIES INC	24.0000	76,917.85	0.00	122,136.00		45,218.15
	806882106	24.0000	76,917.85	0.00	122,136.00	0.16	45,218.15
19,031.000	SAN JUAN BASIN ROYALTY TRUST	5.3700	93,415.25	846.54	102,196.47		8,781.22
	798241105	5.3700	93,415.25	846.54	102,196.47	0.13	8,781.22
7,449.000	SAGA COMMUNICATIONS INC	33.1900	244,922.68	0.00	247,232.31		2,309.63
	786598300	33.1900	244,922.68	0.00	247,232.31	0.32	2,309.63
255.000	SABINE ROYALTY TRUST	46.5500	9,023.02	0.00	11,870.25		2,847.23
	785688102	46.5500	9,023.02	0.00	11,870.25	0.02	2,847.23
14,587.000	SJW GROUP	61.7400	385,928.85	0.00	900,601.38		514,672.53
	784305104	61.7400	385,928.85	0.00	900,601.38	1.16	514,672.53
12,395.000	SEACOR MARINE HOLDINGS INC	13.3100	174,487.00	0.00	164,977.45		-9,509.55
	78413P101	13.3100	174,487.00	0.00	164,977.45	0.21	-9,509.55
552.000	ROYAL GOLD INC	90.9300	25,007.67	0.00	50,193.36		25,185.69
	780287108	90.9300	25,007.67	0.00	50,193.36	0.06	25,185.69

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,276.000 ROBERT HALF INTERNATIONAL INC 770323103	65.1600 65.1600	53,584.13 53,584.13	0.00 0.00	83,144.16 83,144.16	 0.11	29,560.03 29,560.03
1,949.000 REINSURANCE GROUP OF AMERICA I 759351604	141.9800 141.9800	289,022.54 289,022.54	0.00 0.00	276,719.02 276,719.02	 0.36	-12,303.52 -12,303.52
18,014.000 RAVEN INDUSTRIES INC 754212108	38.3700 38.3700	169,997.60 169,997.60	0.00 0.00	691,197.18 691,197.18	 0.89	521,199.58 521,199.58
10,030.000 RPC INC 749660106	11.4100 11.4100	108,476.46 108,476.46	0.00 0.00	114,442.30 114,442.30	 0.15	5,965.84 5,965.84
4,712.000 RLI CORP 749607107	71.7500 71.7500	88,783.95 88,783.95	0.00 0.00	338,086.00 338,086.00	 0.44	249,302.05 249,302.05
12,155.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.0900 8.0900	111,053.45 111,053.45	0.00 0.00	98,333.95 98,333.95	 0.13	-12,719.50 -12,719.50
7,603.000 QUAKER CHEMICAL CORP 747316107	200.3300 200.3300	517,938.84 517,938.84	0.00 0.00	1,523,108.99 1,523,108.99	 1.97	1,005,170.15 1,005,170.15
743.000 PROTECTIVE INSURANCE CORP 74368L203	18.5200 18.5200	16,008.50 16,008.50	0.00 0.00	13,760.36 13,760.36	 0.02	-2,248.14 -2,248.14
17,781.000 PROASSURANCE CORP 74267C106	34.6100 34.6100	751,786.31 751,786.31	5,512.11 5,512.11	615,400.41 615,400.41	 0.79	-136,385.90 -136,385.90

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,122.000 PREFORMED LINE PRODUCTS CO 740444104	53.0900 53.0900	143,361.09 143,361.09	0.00 0.00	378,106.98 378,106.98	0.49	234,745.89 234,745.89
9,445.000 POTLATCHDELTIC CORP 737630103	37.7900 37.7900	183,293.01 183,293.01	0.00 0.00	356,926.55 356,926.55	0.46	173,633.54 173,633.54
33,391.000 PERMIAN BASIN ROYALTY TRUST 714236106	7.5300 7.5300	210,947.46 210,947.46	856.21 856.21	251,434.23 251,434.23	0.32	40,486.77 40,486.77
3,600.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	44.6500 44.6500	160,991.67 160,991.67	0.00 0.00	160,740.00 160,740.00	0.21	-251.67 -251.67
19,066.000 PEAPACK GLADSTONE FINANCIAL CO 704699107	26.2200 26.2200	377,608.31 377,608.31	0.00 0.00	499,910.52 499,910.52	0.64	122,302.21 122,302.21
13,247.000 PC CONNECTION INC 69318J100	36.6700 36.6700	351,716.45 351,716.45	0.00 0.00	485,767.49 485,767.49	0.63	134,051.04 134,051.04
3,803.000 PBF ENERGY INC 69318G106	31.1400 31.1400	105,184.59 105,184.59	0.00 0.00	118,425.42 118,425.42	0.15	13,240.83 13,240.83
1,872.000 OCH-ZIFF CAPITAL MANAGEMENT GR 67551U204	16.4100 16.4100	51,981.79 51,981.79	0.00 0.00	30,719.52 30,719.52	0.04	-21,262.27 -21,262.27
9,701.000 OAKTREE CAPITAL GROUP LLC 674001201	49.6500 49.6500	395,469.21 395,469.21	0.00 0.00	481,654.65 481,654.65	0.62	86,185.44 86,185.44

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,002.000 NU SKIN ENTERPRISES INC 67018T105	47.8600 47.8600	32,777.76 32,777.76	0.00 0.00	47,955.72 47,955.72	0.06	15,177.96 15,177.96
5,753.000 NORTHRIM BANCORP INC 666762109	34.4200 34.4200	160,284.95 160,284.95	0.00 0.00	198,018.26 198,018.26	0.26	37,733.31 37,733.31
1,753.000 NORDSON CORP 655663102	132.5200 132.5200	106,093.19 106,093.19	0.00 0.00	232,307.56 232,307.56	0.30	126,214.37 126,214.37
17,884.000 NEW YORK COMMUNITY BANCORP INC 649445103	11.5700 11.5700	189,257.61 189,257.61	0.00 0.00	206,917.88 206,917.88	0.27	17,660.27 17,660.27
1,190.000 NEENAH INC 640079109	64.3600 64.3600	64,619.74 64,619.74	0.00 0.00	76,588.40 76,588.40	0.10	11,968.66 11,968.66
175.000 NATIONAL WESTERN LIFE GROUP IN 638517102	262.4700 262.4700	33,194.76 33,194.76	0.00 0.00	45,932.25 45,932.25	0.06	12,737.49 12,737.49
10,037.000 NATIONAL INSTRUMENTS CORP 636518102	44.3600 44.3600	329,280.70 329,280.70	0.00 0.00	445,241.32 445,241.32	0.57	115,960.62 115,960.62
5,434.000 NATIONAL BANKSHARES INC 634865109	42.8500 42.8500	172,119.11 172,119.11	0.00 0.00	232,846.90 232,846.90	0.30	60,727.79 60,727.79
10,627.000 MUELLER INDUSTRIES INC 624756102	31.3400 31.3400	163,327.98 163,327.98	0.00 0.00	333,050.18 333,050.18	0.43	169,722.20 169,722.20

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,337.000 MOVADO GROUP INC 624580106	36.3800 36.3800	55,646.78 55,646.78	0.00 0.00	85,020.06 85,020.06	0.11	29,373.28 29,373.28
956.000 MORNINGSTAR INC 617700109	125.9900 125.9900	61,811.90 61,811.90	0.00 0.00	120,446.44 120,446.44	0.16	58,634.54 58,634.54
7,281.000 MOELIS & CO 60786M105	41.6100 41.6100	260,494.87 260,494.87	0.00 0.00	302,962.41 302,962.41	0.39	42,467.54 42,467.54
8,543.000 MINERALS TECHNOLOGIES INC 603158106	58.7900 58.7900	501,627.10 501,627.10	0.00 0.00	502,242.97 502,242.97	0.65	615.87 615.87
15,007.000 MILLER INDUSTRIES INC/TN 600551204	30.8500 30.8500	267,566.41 267,566.41	0.00 0.00	462,965.95 462,965.95	0.60	195,399.54 195,399.54
7,721.000 HERMAN MILLER INC 600544100	35.1800 35.1800	250,828.44 250,828.44	1,524.90 1,524.90	271,624.78 271,624.78	0.35	20,796.34 20,796.34
10,982.000 MIDWESTONE FINANCIAL GROUP INC 598511103	27.2500 27.2500	322,563.00 322,563.00	0.00 0.00	299,259.50 299,259.50	0.39	-23,303.50 -23,303.50
27,463.000 METHODE ELECTRONICS INC 591520200	28.7800 28.7800	591,310.95 591,310.95	0.00 0.00	790,385.14 790,385.14	1.02	199,074.19 199,074.19
4,509.000 MERIDIAN BIOSCIENCE INC 589584101	17.6100 17.6100	57,835.37 57,835.37	0.00 0.00	79,403.49 79,403.49	0.10	21,568.12 21,568.12

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
17,253.000	MEREDITH CORP	55.2600	757,520.45	0.00	953,400.78		195,880.33
589433101		55.2600	757,520.45	0.00	953,400.78	1.23	195,880.33
4,612.000	MERCURY GENERAL CORP	50.0700	186,215.08	0.00	230,922.84		44,707.76
589400100		50.0700	186,215.08	0.00	230,922.84	0.30	44,707.76
11,331.000	MCGRATH RENTCORP	56.5700	313,392.56	0.00	640,994.67		327,602.11
580589109		56.5700	313,392.56	0.00	640,994.67	0.83	327,602.11
1,668.000	MAXIMUS INC	70.9800	28,113.83	0.00	118,394.64		90,280.81
577933104		70.9800	28,113.83	0.00	118,394.64	0.15	90,280.81
12,408.000	MANPOWERGROUP INC	82.6900	666,934.78	0.00	1,026,017.52		359,082.74
56418H100		82.6900	666,934.78	0.00	1,026,017.52	1.32	359,082.74
1,975.000	STEVEN MADDEN LTD	33.8400	29,822.65	0.00	66,834.00		37,011.35
556269108		33.8400	29,822.65	0.00	66,834.00	0.09	37,011.35
10,196.000	MVC CAPITAL INC	9.0700	109,899.94	0.00	92,477.72		-17,422.22
553829102		9.0700	109,899.94	0.00	92,477.72	0.12	-17,422.22
5,199.000	MSA SAFETY INC	103.4000	161,986.16	0.00	537,576.60		375,590.44
553498106		103.4000	161,986.16	0.00	537,576.60	0.69	375,590.44
3,643.000	MKS INSTRUMENTS INC	93.0500	329,700.51	0.00	338,981.15		9,280.64
55306N104		93.0500	329,700.51	0.00	338,981.15	0.44	9,280.64

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
6,362.000	LINDSAY CORP	96.7900	274,716.57	0.00	615,777.98		341,061.41
535555106		96.7900	274,716.57	0.00	615,777.98	0.79	341,061.41
5,980.000	LINCOLN ELECTRIC HOLDINGS INC	83.8700	174,475.23	2,810.60	501,542.60		327,067.37
533900106		83.8700	174,475.23	2,810.60	501,542.60	0.65	327,067.37
7,632.000	LEXINGTON REALTY TRUST	9.0600	34,926.08	782.28	69,145.92		34,219.84
529043101		9.0600	34,926.08	782.28	69,145.92	0.09	34,219.84
2,002.000	LANDMARK BANCORP INC/MANHATTAN	22.8100	49,692.75	0.00	45,665.62		-4,027.13
51504L107		22.8100	49,692.75	0.00	45,665.62	0.06	-4,027.13
4,016.000	LANCASTER COLONY CORP	156.6900	353,961.58	0.00	629,267.04		275,305.46
513847103		156.6900	353,961.58	0.00	629,267.04	0.81	275,305.46
9,078.000	LA-Z-BOY INC	32.9900	266,191.51	0.00	299,483.22		33,291.71
505336107		32.9900	266,191.51	0.00	299,483.22	0.39	33,291.71
4,861.000	LCI INDUSTRIES	76.8200	413,878.98	0.00	373,422.02		-40,456.96
50189K103		76.8200	413,878.98	0.00	373,422.02	0.48	-40,456.96
18,482.000	KULICKE & SOFFA INDUSTRIES INC	22.1100	422,104.50	2,217.84	408,637.02		-13,467.48
501242101		22.1100	422,104.50	2,217.84	408,637.02	0.53	-13,467.48
5,755.000	KORN FERRY	44.7800	207,324.76	575.50	257,708.90		50,384.14
500643200		44.7800	207,324.76	575.50	257,708.90	0.33	50,384.14

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
5,416.000	KINGSTONE COS INC	14.7400	78,725.59	0.00	79,831.84		1,106.25
496719105		14.7400	78,725.59	0.00	79,831.84	0.10	1,106.25
45,129.000	KIMBALL INTERNATIONAL INC	14.1400	505,335.84	3,610.32	638,124.06		132,788.22
494274103		14.1400	505,335.84	3,610.32	638,124.06	0.82	132,788.22
2,088.000	KFORCE INC	35.1200	62,632.55	0.00	73,330.56		10,698.01
493732101		35.1200	62,632.55	0.00	73,330.56	0.09	10,698.01
36,120.000	KENNEDY-WILSON HOLDINGS INC	21.3900	695,442.64	7,585.20	772,606.80		77,164.16
489398107		21.3900	695,442.64	7,585.20	772,606.80	1.00	77,164.16
1,071.000	KADANT INC	87.9600	57,423.46	0.00	94,205.16		36,781.70
48282T104		87.9600	57,423.46	0.00	94,205.16	0.12	36,781.70
20,906.000	KBR INC	19.0900	284,516.79	1,672.48	399,095.54		114,578.75
48242W106		19.0900	284,516.79	1,672.48	399,095.54	0.51	114,578.75
2,500.000	J2 GLOBAL INC	86.6000	178,704.00	0.00	216,500.00		37,796.00
48123V102		86.6000	178,704.00	0.00	216,500.00	0.28	37,796.00
6,451.000	JEFFERIES FINANCIAL GROUP INC	18.7900	131,066.21	0.00	121,214.29		-9,851.92
47233W109		18.7900	131,066.21	0.00	121,214.29	0.16	-9,851.92
7,444.000	HUBBELL INC	117.9800	415,786.20	0.00	878,243.12		462,456.92
443510607		117.9800	415,786.20	0.00	878,243.12	1.13	462,456.92

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
6,799.000	HOULIHAN LOKEY INC	45.8500	214,498.82	0.00	311,734.15		97,235.33
	441593100	45.8500	214,498.82	0.00	311,734.15	0.40	97,235.33
552.000	HORACE MANN EDUCATORS CORP	35.2100	16,800.35	0.00	19,435.92		2,635.57
	440327104	35.2100	16,800.35	0.00	19,435.92	0.03	2,635.57
768.000	HILLENBRAND INC	41.5300	28,746.72	0.00	31,895.04		3,148.32
	431571108	41.5300	28,746.72	0.00	31,895.04	0.04	3,148.32
4,421.000	HILL-ROM HOLDINGS INC	105.8600	180,464.48	0.00	468,007.06		287,542.58
	431475102	105.8600	180,464.48	0.00	468,007.06	0.60	287,542.58
23.000	HERSHEY CREAMERY CO	3,550.0000	44,632.54	0.00	81,650.00		37,017.46
	427848106	3,550.0000	44,632.54	0.00	81,650.00	0.11	37,017.46
8,218.000	HELMERICH & PAYNE INC	55.5600	215,786.08	0.00	456,592.08		240,806.00
	423452101	55.5600	215,786.08	0.00	456,592.08	0.59	240,806.00
7,375.000	HEIDRICK & STRUGGLES INTERNATI	38.3300	205,605.43	0.00	282,683.75		77,078.32
	422819102	38.3300	205,605.43	0.00	282,683.75	0.36	77,078.32
8,759.000	HEICO CORP	94.8700	199,398.96	0.00	830,966.33		631,567.37
	422806109	94.8700	199,398.96	0.00	830,966.33	1.07	631,567.37
10,941.000	HAYNES INTERNATIONAL INC	32.8300	318,536.98	0.00	359,193.03		40,656.05
	420877201	32.8300	318,536.98	0.00	359,193.03	0.46	40,656.05

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
16,775.000	HAWAIIAN HOLDINGS INC	26.2500	605,932.99	0.00	440,343.75		-165,589.24
	419879101	26.2500	605,932.99	0.00	440,343.75	0.57	-165,589.24
5,227.000	HANMI FINANCIAL CORP	21.2700	108,384.98	0.00	111,178.29		2,793.31
	410495204	21.2700	108,384.98	0.00	111,178.29	0.14	2,793.31
14,132.000	HNI CORP	36.2900	391,654.59	0.00	512,850.28		121,195.69
	404251100	36.2900	391,654.59	0.00	512,850.28	0.66	121,195.69
13,520.000	GORMAN-RUPP CO/THE	33.9400	194,700.21	0.00	458,868.80		264,168.59
	383082104	33.9400	194,700.21	0.00	458,868.80	0.59	264,168.59
3,588.000	GLOBAL BRASS & COPPER HOLDINGS	34.4400	120,431.22	0.00	123,570.72		3,139.50
	37953G103	34.4400	120,431.22	0.00	123,570.72	0.16	3,139.50
31,991.000	GENTEX CORP	20.6800	293,252.78	0.00	661,573.88		368,321.10
	371901109	20.6800	293,252.78	0.00	661,573.88	0.85	368,321.10
12,700.000	GANNETT CO INC	10.5400	106,395.12	0.00	133,858.00		27,462.88
	36473H104	10.5400	106,395.12	0.00	133,858.00	0.17	27,462.88
9,948.000	GAMCO INVESTORS INC	20.5000	189,364.13	0.00	203,934.00		14,569.87
	361438104	20.5000	189,364.13	0.00	203,934.00	0.26	14,569.87
7,098.000	FUTUREFUEL CORP	13.4000	79,184.91	0.00	95,113.20		15,928.29
	36116M106	13.4000	79,184.91	0.00	95,113.20	0.12	15,928.29

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
18,570.000	FRANKLIN ELECTRIC CO INC	51.0900	297,765.81	0.00	948,741.30		650,975.49
	353514102	51.0900	297,765.81	0.00	948,741.30	1.22	650,975.49
1,180.000	FORRESTER RESEARCH INC	48.3500	32,164.45	0.00	57,053.00		24,888.55
	346563109	48.3500	32,164.45	0.00	57,053.00	0.07	24,888.55
10,186.000	FLOWERS FOODS INC	21.3200	95,591.87	0.00	217,165.52		121,573.65
	343498101	21.3200	95,591.87	0.00	217,165.52	0.28	121,573.65
950.000	FIRST NATIONAL BANK ALASKA	260.9900	134,961.12	0.00	247,940.50		112,979.38
	32112J106	260.9900	134,961.12	0.00	247,940.50	0.32	112,979.38
3,789.000	FIRST OF LONG ISLAND CORP/THE	21.9300	88,522.03	0.00	83,092.77		-5,429.26
	320734106	21.9300	88,522.03	0.00	83,092.77	0.11	-5,429.26
2,749.000	FIRST CITIZENS BANCSHARES INC/	407.2000	582,034.27	1,099.60	1,119,392.80		537,358.53
	31946M103	407.2000	582,034.27	1,099.60	1,119,392.80	1.44	537,358.53
2,576.000	FIRST AMERICAN FINANCIAL CORP	51.5000	34,643.84	0.00	132,664.00		98,020.16
	31847R102	51.5000	34,643.84	0.00	132,664.00	0.17	98,020.16
7,243.000	FINANCIAL INSTITUTIONS INC	27.1800	213,830.13	1,810.75	196,864.74		-16,965.39
	317585404	27.1800	213,830.13	1,810.75	196,864.74	0.25	-16,965.39
17,936.000	FEDERATED INVESTORS INC	29.3100	357,167.51	0.00	525,704.16		168,536.65
	314211103	29.3100	357,167.51	0.00	525,704.16	0.68	168,536.65

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
3,940.000	FEDERAL SIGNAL CORP	25.9900	53,051.34	0.00	102,400.60		49,349.26
	313855108	25.9900	53,051.34	0.00	102,400.60	0.13	49,349.26
15.000	FARMERS & MERCHANTS BANK OF LO	8,200.0000	67,847.91	0.00	123,000.00		55,152.09
	308243104	8,200.0000	67,847.91	0.00	123,000.00	0.16	55,152.09
2,722.000	EXPONENT INC	57.7200	50,494.10	0.00	157,113.84		106,619.74
	30214U102	57.7200	50,494.10	0.00	157,113.84	0.20	106,619.74
18,640.000	ETHAN ALLEN INTERIORS INC	19.1300	300,697.87	0.00	356,583.20		55,885.33
	297602104	19.1300	300,697.87	0.00	356,583.20	0.46	55,885.33
8,544.000	ERIE INDEMNITY CO	178.5200	452,431.25	0.00	1,525,274.88		1,072,843.63
	29530P102	178.5200	452,431.25	0.00	1,525,274.88	1.97	1,072,843.63
1,994.000	ENSIGN GROUP INC/THE	51.1900	47,691.49	94.72	102,072.86		54,381.37
	29358P101	51.1900	47,691.49	94.72	102,072.86	0.13	54,381.37
5,755.000	ENNIS INC	20.7600	99,255.86	0.00	119,473.80		20,217.94
	293389102	20.7600	99,255.86	0.00	119,473.80	0.15	20,217.94
2,321.000	ENERSYS	65.1600	158,318.98	0.00	151,236.36		-7,082.62
	29275Y102	65.1600	158,318.98	0.00	151,236.36	0.20	-7,082.62
2,468.000	EMPLOYERS HOLDINGS INC	40.1100	51,906.27	0.00	98,991.48		47,085.21
	292218104	40.1100	51,906.27	0.00	98,991.48	0.13	47,085.21

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
2,282.000	EMCOR GROUP INC	73.0800	85,919.37	0.00	166,768.56		80,849.19
	29084Q100	73.0800	85,919.37	0.00	166,768.56	0.22	80,849.19
2,359.000	EBIX INC	49.3700	60,955.85	0.00	116,463.83		55,507.98
	278715206	49.3700	60,955.85	0.00	116,463.83	0.15	55,507.98
12,096.000	DORCHESTER MINERALS LP	18.2600	119,452.68	0.00	220,872.96		101,420.28
	25820R105	18.2600	119,452.68	0.00	220,872.96	0.28	101,420.28
4,803.000	DOMTAR CORP	49.6500	168,317.40	0.00	238,468.95		70,151.55
	257559203	49.6500	168,317.40	0.00	238,468.95	0.31	70,151.55
1,220.000	DILLARD'S INC	72.0200	64,226.80	122.00	87,864.40		23,637.60
	254067101	72.0200	64,226.80	122.00	87,864.40	0.11	23,637.60
985.000	DELUXE CORP	43.7200	52,672.11	0.00	43,064.20		-9,607.91
	248019101	43.7200	52,672.11	0.00	43,064.20	0.06	-9,607.91
5,914.000	DSW INC	22.2200	123,928.80	1,478.50	131,409.08		7,480.28
	23334L102	22.2200	123,928.80	1,478.50	131,409.08	0.17	7,480.28
6,231.000	COMFORT SYSTEMS USA INC	52.3900	90,072.59	0.00	326,442.09		236,369.50
	199908104	52.3900	90,072.59	0.00	326,442.09	0.42	236,369.50
13,805.000	COHEN & STEERS INC	42.2700	309,349.67	0.00	583,537.35		274,187.68
	19247A100	42.2700	309,349.67	0.00	583,537.35	0.75	274,187.68

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
3,810.000	CODORUS VALLEY BANCORP INC	21.3500	78,130.32	0.00	81,343.50		3,213.18
	192025104	21.3500	78,130.32	0.00	81,343.50	0.10	3,213.18
4,402.000	CITY HOLDING CO	76.1900	141,887.63	0.00	335,388.38		193,500.75
	177835105	76.1900	141,887.63	0.00	335,388.38	0.43	193,500.75
550.000	CHEMED CORP	320.0700	23,396.07	0.00	176,038.50		152,642.43
	16359R103	320.0700	23,396.07	0.00	176,038.50	0.23	152,642.43
2,587.000	CHEESECAKE FACTORY INC/THE	48.9200	110,795.44	0.00	126,556.04		15,760.60
	163072101	48.9200	110,795.44	0.00	126,556.04	0.16	15,760.60
7,683.000	CHASE CORP	92.5400	168,984.32	0.00	710,984.82		542,000.50
	16150R104	92.5400	168,984.32	0.00	710,984.82	0.92	542,000.50
3,694.000	CATO CORP/THE	14.9800	44,745.96	0.00	55,336.12		10,590.16
	149205106	14.9800	44,745.96	0.00	55,336.12	0.07	10,590.16
5,492.000	CARPENTER TECHNOLOGY CORP	45.8500	138,919.51	0.00	251,808.20		112,888.69
	144285103	45.8500	138,919.51	0.00	251,808.20	0.32	112,888.69
8,527.000	CAMDEN NATIONAL CORP	41.7200	223,356.27	0.00	355,746.44		132,390.17
	133034108	41.7200	223,356.27	0.00	355,746.44	0.46	132,390.17
9,240.000	CALERES INC	24.6900	290,709.49	646.80	228,135.60		-62,573.89
	129500104	24.6900	290,709.49	646.80	228,135.60	0.29	-62,573.89

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,869.000 CADENCE BANCORP 12739A100	18.5500 18.5500	47,566.42 47,566.42	0.00 0.00	34,669.95 34,669.95	0.04	-12,896.47 -12,896.47
13,197.000 CABOT CORP 127055101	41.6300 41.6300	406,813.99 406,813.99	0.00 0.00	549,391.11 549,391.11	0.71	142,577.12 142,577.12
9,855.000 CNB FINANCIAL CORP/PA 126128107	25.2700 25.2700	181,565.42 181,565.42	0.00 0.00	249,035.85 249,035.85	0.32	67,470.43 67,470.43
5,323.000 BUCKLE INC/THE 118440106	18.7200 18.7200	62,676.57 62,676.57	0.00 0.00	99,646.56 99,646.56	0.13	36,969.99 36,969.99
1,161.000 BRINKER INTERNATIONAL INC 109641100	44.3800 44.3800	57,477.71 57,477.71	0.00 0.00	51,525.18 51,525.18	0.07	-5,952.53 -5,952.53
34.000 JG BOSWELL CO 101205102	670.0000 670.0000	20,500.24 20,500.24	0.00 0.00	22,780.00 22,780.00	0.03	2,279.76 2,279.76
1,992.000 BIG LOTS INC 089302103	38.0200 38.0200	83,293.68 83,293.68	597.60 597.60	75,735.84 75,735.84	0.10	-7,557.84 -7,557.84
5,412.000 BENCHMARK ELECTRONICS INC 08160H101	26.2500 26.2500	144,153.83 144,153.83	811.80 811.80	142,065.00 142,065.00	0.18	-2,088.83 -2,088.83
587.000 BEL FUSE INC 077347201	21.2000 21.2000	19,798.28 19,798.28	0.00 0.00	12,444.40 12,444.40	0.02	-7,353.88 -7,353.88

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
7,983.000	BED BATH & BEYOND INC	16.9900	116,736.20	1,277.28	135,631.17		18,894.97
	075896100	16.9900	116,736.20	1,277.28	135,631.17	0.17	18,894.97
7,192.000	BAR HARBOR BANKSHARES	25.8700	204,494.23	0.00	186,057.04		-18,437.19
	066849100	25.8700	204,494.23	0.00	186,057.04	0.24	-18,437.19
6,553.000	BANK OZK	28.9800	171,832.22	0.00	189,905.94		18,073.72
	06417N103	28.9800	171,832.22	0.00	189,905.94	0.25	18,073.72
11,982.000	BANK OF HAWAII CORP	78.8700	385,172.04	0.00	945,020.34		559,848.30
	062540109	78.8700	385,172.04	0.00	945,020.34	1.22	559,848.30
5,437.000	BALCHEM CORP	92.8000	192,107.62	0.00	504,553.60		312,445.98
	057665200	92.8000	192,107.62	0.00	504,553.60	0.65	312,445.98
12,509.000	BOK FINANCIAL CORP	81.5500	543,022.68	0.00	1,020,108.95		477,086.27
	05561Q201	81.5500	543,022.68	0.00	1,020,108.95	1.32	477,086.27
292.000	ATRION CORP	878.6800	101,792.65	0.00	256,574.56		154,781.91
	049904105	878.6800	101,792.65	0.00	256,574.56	0.33	154,781.91
7,497.000	ASSOCIATED CAPITAL GROUP INC	39.5600	155,117.78	0.00	296,581.32		141,463.54
	045528106	39.5600	155,117.78	0.00	296,581.32	0.38	141,463.54
18,555.000	ASSOCIATED BANC-CORP	21.3500	308,698.89	0.00	396,149.25		87,450.36
	045487105	21.3500	308,698.89	0.00	396,149.25	0.51	87,450.36

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
8,860.000	ARTISAN PARTNERS ASSET MANAGEM	25.1700	276,769.51	0.00	223,006.20		-53,763.31
	04316A108	25.1700	276,769.51	0.00	223,006.20	0.29	-53,763.31
8,380.000	ARGAN INC	49.9500	344,665.73	0.00	418,581.00		73,915.27
	04010E109	49.9500	344,665.73	0.00	418,581.00	0.54	73,915.27
55,072.000	ARES MANAGEMENT CORP	23.2100	1,054,342.02	0.00	1,278,221.12		223,879.10
	03990B101	23.2100	1,054,342.02	0.00	1,278,221.12	1.65	223,879.10
7,451.000	ARCOSA INC	30.5500	77,533.25	0.00	227,628.05		150,094.80
	039653100	30.5500	77,533.25	0.00	227,628.05	0.29	150,094.80
9,989.000	ARCBEST CORP	30.7900	370,806.83	0.00	307,561.31		-63,245.52
	03937C105	30.7900	370,806.83	0.00	307,561.31	0.40	-63,245.52
17,966.000	AQUA AMERICA INC	36.4400	321,249.46	0.00	654,681.04		333,431.58
	03836W103	36.4400	321,249.46	0.00	654,681.04	0.84	333,431.58
3,204.000	APTARGROUP INC	106.3900	79,341.78	0.00	340,873.56		261,531.78
	038336103	106.3900	79,341.78	0.00	340,873.56	0.44	261,531.78
1,517.000	APPLIED INDUSTRIAL TECHNOLOGIE	59.4700	38,128.09	0.00	90,215.99		52,087.90
	03820C105	59.4700	38,128.09	0.00	90,215.99	0.12	52,087.90
8,680.000	APOGEE ENTERPRISES INC	37.4900	361,596.92	0.00	325,413.20		-36,183.72
	037598109	37.4900	361,596.92	0.00	325,413.20	0.42	-36,183.72

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,033.000 AMES NATIONAL CORP 031001100	27.4100 27.4100	161,869.97 161,869.97	0.00 0.00	247,594.53 247,594.53	0.32	85,724.56 85,724.56
19,015.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	22.1700 22.1700	293,775.33 293,775.33	0.00 0.00	421,562.55 421,562.55	0.54	127,787.22 127,787.22
16,227.000 ALLIANCEBERNSTEIN HOLDING LP 01881G106	28.8900 28.8900	226,793.82 226,793.82	0.00 0.00	468,798.03 468,798.03	0.60	242,004.21 242,004.21
5,025.000 ALLETE INC 018522300	82.2300 82.2300	195,123.29 195,123.29	0.00 0.00	413,205.75 413,205.75	0.53	218,082.46 218,082.46
2,200.000 ALLEGIANT TRAVEL CO 01748X102	129.4700 129.4700	278,504.84 278,504.84	0.00 0.00	284,834.00 284,834.00	0.37	6,329.16 6,329.16
1,341.000 ALLEGHANY CORP 017175100	612.4000 612.4000	307,644.68 307,644.68	0.00 0.00	821,228.40 821,228.40	1.06	513,583.72 513,583.72
4,440.000 ALBEMARLE CORP 012653101	81.9800 81.9800	228,143.86 228,143.86	1,631.70 1,631.70	363,991.20 363,991.20	0.47	135,847.34 135,847.34
3,374.000 ALAMO GROUP INC 011311107	99.9400 99.9400	231,171.48 231,171.48	0.00 0.00	337,197.56 337,197.56	0.44	106,026.08 106,026.08
5,760.000 AIR LEASE CORP 00912X302	34.3500 34.3500	186,437.68 186,437.68	748.80 748.80	197,856.00 197,856.00	0.26	11,418.32 11,418.32

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,463.000 ADTRAN INC 00738A106	13.7000 13.7000	74,816.72 74,816.72	0.00 0.00	61,143.10 61,143.10	 0.08	-13,673.62 -13,673.62
1,659.000 AARON'S INC 002535300	52.6000 52.6000	51,224.11 51,224.11	58.07 58.07	87,263.40 87,263.40	 0.11	36,039.29 36,039.29
37,709.000 AVX CORP 002444107	17.3400 17.3400	428,059.61 428,059.61	0.00 0.00	653,874.06 653,874.06	 0.84	225,814.45 225,814.45
7,208.000 ATN INTERNATIONAL INC 00215F107	56.3900 56.3900	244,236.08 244,236.08	1,225.36 1,225.36	406,459.12 406,459.12	 0.52	162,223.04 162,223.04
16,778.000 ABM INDUSTRIES INC 000957100	36.3500 36.3500	273,565.89 273,565.89	0.00 0.00	609,880.30 609,880.30	 0.79	336,314.41 336,314.41
SUBTOTAL UNITED STATES		41,779,061.47	45,674.64	64,426,886.68		22,647,825.21
		41,779,061.47	45,674.64	64,426,886.68	83.05	22,647,825.21
SOUTH AFRICA						
56,626.000 GOLD FIELDS LTD 38059T106 ADR	3.7300 3.7300	195,459.30 195,459.30	0.00 0.00	211,214.98 211,214.98	 0.27	15,755.68 15,755.68
PUERTO RICO						
10,662.000 POPULAR INC 733174700	52.1300 52.1300	423,095.34 423,095.34	3,198.60 3,198.60	555,810.06 555,810.06	 0.72	132,714.72 132,714.72
NETHERLANDS						

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,200.000 CORE LABORATORIES NV N22717107	68.9300 68.9300	149,328.83 149,328.83	0.00 0.00	151,646.00 151,646.00	0.20	2,317.17 2,317.17
LUXEMBOURG						
1,794.000 TRINSEO SA L9340P101	45.3000 45.3000	89,446.50 89,446.50	0.00 0.00	81,268.20 81,268.20	0.10	-8,178.30 -8,178.30
LEBANON						
7,934.000 BLOM BANK SAL 093688109 GDR	9.2700 9.2700	66,204.28 66,204.28	0.00 0.00	73,548.18 73,548.18	0.09	7,343.90 7,343.90
CHILE						
3,891.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR	29.4600 29.4600	112,016.44 112,016.44	0.00 0.00	114,628.86 114,628.86	0.15	2,612.42 2,612.42
CAYMAN ISLANDS						
8,369.000 FRESH DEL MONTE PRODUCE INC G36738105	27.0300 27.0300	244,349.54 244,349.54	0.00 0.00	226,214.07 226,214.07	0.29	-18,135.47 -18,135.47
6,094.000 SILICON MOTION TECHNOLOGY CORP 82706C108 ADR	39.6400 39.6400	260,253.56 260,253.56	0.00 0.00	241,566.16 241,566.16	0.31	-18,687.40 -18,687.40
SUBTOTAL CAYMAN ISLANDS		504,603.10	0.00	467,780.23	0.60	-36,822.87
		504,603.10	0.00	467,780.23		-36,822.87
CANADA						
24,918.000 RITCHIE BROS AUCTIONEERS INC 767744105	34.0000 34.0000	233,119.20 233,119.20	0.00 0.00	847,212.00 847,212.00	1.09	614,092.80 614,092.80

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,422.000 FRANCO-NEVADA CORP 351858105	75.0500 75.0500	95,406.08 95,406.08	0.00 0.00	181,771.10 181,771.10	0.23	86,365.02 86,365.02
SUBTOTAL CANADA		328,525.28	0.00	1,028,983.10		700,457.82
		328,525.28	0.00	1,028,983.10	1.32	700,457.82
BERMUDA						
43.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	925.4800 925.4800	21,364.59 21,364.59	0.00 0.00	39,795.64 39,795.64	0.05	18,431.05 18,431.05
5,728.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	40.0800 40.0800	220,584.40 220,584.40	0.00 0.00	229,578.24 229,578.24	0.30	8,993.84 8,993.84
2,459.000 BANK OF NT BUTTERFIELD & SON L G0772R208	35.8800 35.8800	102,242.89 102,242.89	0.00 0.00	88,228.92 88,228.92	0.11	-14,013.97 -14,013.97
11,596.000 ASSURED GUARANTY LTD G0585R106	44.4300 44.4300	214,496.68 214,496.68	0.00 0.00	515,210.28 515,210.28	0.66	300,713.60 300,713.60
SUBTOTAL BERMUDA		558,688.56	0.00	872,813.08		314,124.52
		558,688.56	0.00	872,813.08	1.12	314,124.52
TOTAL EQUITY U.S. DOLLAR		44,206,429.10	48,873.24	67,984,579.37		23,778,150.27
		44,206,429.10	48,873.24	67,984,579.37	87.62	23,778,150.27
SWISS FRANC						
SWITZERLAND						
2,285.000 VONTOBEL HOLDING AG ES7123106	53.5500 53.7705	55,719.26 57,716.32	0.00 0.00	122,361.75 122,865.50	0.16	66,642.49 65,149.18

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7.000 EDMOND DE ROTHSCHILD SUISSE SA	17,600.0000	100,600.80	0.00	123,200.00		22,599.20
ES4079996	17,672.4571	107,201.05	0.00	123,707.20	0.16	16,506.15
SUBTOTAL SWITZERLAND		156,320.06	0.00	245,561.75		89,241.69
		164,917.37	0.00	246,572.70	0.32	81,655.33
TOTAL EQUITY SWISS FRANC		156,320.06	0.00	245,561.75		89,241.69
		164,917.37	0.00	246,572.70	0.32	81,655.33
SOUTH AFRICAN RAND						
SOUTH AFRICA						
27,503.000 CORONATION FUND MANAGERS LTD	45.9400	929,634.83	0.00	1,263,487.82		333,852.99
KS6622713	3.1856	83,399.21	0.00	87,612.92	0.11	4,213.71
POUND STERLING						
UNITED KINGDOM						
109,823.000 ASHMORE GROUP PLC	4.2720	314,721.99	4,996.95	469,163.86		154,441.87
EXB132NW7	5.5666	455,322.41	6,511.95	611,343.97	0.79	156,021.56
23,524.000 CLARKSON PLC	23.7500	481,444.45	0.00	558,695.00		77,250.55
EX0201833	30.9474	638,817.50	0.00	728,007.52	0.94	89,190.02
SUBTOTAL UNITED KINGDOM		796,166.44	4,996.95	1,027,858.86		231,692.42
		1,094,139.91	6,511.95	1,339,351.49	1.73	245,211.58
TOTAL EQUITY POUND STERLING		796,166.44	4,996.95	1,027,858.86		231,692.42
		1,094,139.91	6,511.95	1,339,351.49	1.73	245,211.58
NORWEGIAN KRONE						
NORWAY						
24,326.000 TGS NOPEC GEOPHYSICAL CO ASA	235.3000	4,382,355.83	0.00	5,723,907.80		1,341,551.97
SNB15SLC1	27.3236	535,286.91	0.00	664,674.14	0.86	129,387.23

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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
MEXICAN PESO						
MEXICO						
211,479.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	40.3000 2.0776	5,588,697.68 350,813.89	0.00 0.00	8,522,603.70 439,366.09		2,933,906.02 88,552.20
HONG KONG DOLLAR						
HONG KONG						
352,540.000 VALUE PARTNERS GROUP LTD FHB28XTQ3 HK/00806	6.1000 0.7771	2,025,785.95 260,954.73	0.00 0.00	2,150,494.00 273,950.02		124,708.05 12,995.29
19,428.000 FIRST PACIFIC CO LTD FH6339870 HK/00142	2.8600 0.3643	94,766.79 12,205.61	0.00 0.00	55,564.08 7,078.27		-39,202.71 -5,127.34
SUBTOTAL HONG KONG		2,120,552.74 273,160.34	0.00 0.00	2,206,058.08 281,028.29	0.36	85,505.34 7,867.95
TOTAL EQUITY HONG KONG DOLLAR		2,120,552.74 273,160.34	0.00 0.00	2,206,058.08 281,028.29	0.36	85,505.34 7,867.95
EURO CURRENCY UNIT						
FRANCE						
3,358.000 ROTHSCHILD & CO EF4672301	28.3500 31.8328	87,827.60 106,076.79	0.00 0.00	95,199.30 106,894.53		7,371.70 817.74
FINLAND						
5,221.000 NOKIAN RENKAAT OYJ SFB07G375	29.8400 33.5058	118,443.71 140,378.90	0.00 0.00	155,794.64 174,934.01		37,350.93 34,555.11
AUSTRIA						

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,820.000 MAYR MELNHOF KARTON AG EA4563642	111.8000 125.5346	172,392.88 197,426.49	0.00 0.00	203,476.00 228,473.03	0.29	31,083.12 31,046.54
TOTAL EQUITY EURO CURRENCY UNIT		378,664.19	0.00	454,469.94		75,805.75
		443,882.18	0.00	510,301.57	0.66	66,419.39
CANADIAN DOLLAR						
CANADA						
13,058.000 TMX GROUP LTD NCB8KH5G1	86.0700 64.4261	619,973.40 459,908.48	0.00 0.00	1,123,902.06 841,275.54	1.09	503,928.66 381,367.06
18,999.000 GENWORTH MI CANADA INC NCB3NWXJQ9	40.4900 30.3080	382,955.95 366,391.33	0.00 0.00	769,269.51 575,822.08	0.74	386,313.56 209,430.75
149,035.000 SPROTT INC NCB2RJSY9	3.0300 2.2680	493,244.33 384,173.40	0.00 0.00	451,576.05 338,018.68	0.44	-41,668.28 -46,154.72
41,876.000 PASON SYSTEMS INC NC2569563	19.5000 14.5964	732,094.84 559,395.42	0.00 0.00	816,582.00 611,236.95	0.79	84,487.16 51,841.53
9,295.000 MAGELLAN AEROSPACE CORP NC2556982	17.7600 13.2939	156,713.77 120,033.03	0.00 0.00	165,079.20 123,566.90	0.16	8,365.43 3,533.87
2,006.000 E-L FINANCIAL CORP LTD NC2306388	796.7600 596.3996	974,124.50 837,513.78	2,507.50 1,877.66	1,598,300.56 1,196,377.53	1.54	624,176.06 358,863.75
7,893.000 COMPUTER MODELLING GROUP LTD NC2223351	6.1500 4.6035	81,172.40 60,858.00	0.00 0.00	48,541.95 36,335.15	0.05	-32,630.45 -24,522.85

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,434.000 CANADIAN WESTERN BANK NC2188281	27.9100 20.8915	305,668.97 263,318.89	0.00 0.00	654,042.94 489,571.42	0.63	348,373.97 226,252.53
SUBTOTAL CANADA		3,745,948.16	2,507.50	5,627,294.27		1,881,346.11
		3,051,592.33	1,877.66	4,212,204.25	5.44	1,160,611.92
TOTAL EQUITY CANADIAN DOLLAR		3,745,948.16	2,507.50	5,627,294.27		1,881,346.11
		3,051,592.33	1,877.66	4,212,204.25	5.44	1,160,611.92
TOTAL EQUITY		50,203,621.24	57,262.85	75,765,690.82	97.67	25,562,069.58
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
123,100.000 UNIT CORP 909218AB5 6.625% 05/15/2021 DD 05/18/11	96.0000 96.0000	111,250.63 111,250.63	3,080.52 3,080.52	118,176.00 118,176.00	0.15	6,925.37 6,925.37
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
2,072,440.180 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	2,072,440.18 2,072,440.18	4,900.93 4,900.93	2,072,440.18 2,072,440.18	2.67	0.00 0.00
REBATE RECEIVABLE		8,689.74 8,689.74	0.00 0.00	8,689.74 8,689.74	0.01	0.00 0.00
PAYABLE FOR CUSTODIAN FEES		-10,502.00 -10,502.00	0.00 0.00	-10,502.00 -10,502.00	-0.01	0.00 0.00

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-68,165.62	0.00	-68,165.62		0.00
		-68,165.62	0.00	-68,165.62	-0.09	0.00
CASH		53,004.42	0.00	53,004.42		0.00
		53,004.42	0.00	53,004.42	0.07	0.00
MSC PAYABLE - CLASS C2		-90,161.51	0.00	-90,161.51		0.00
		-90,161.51	0.00	-90,161.51	-0.12	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-345,221.08	0.00	-345,221.08		0.00
		-345,221.08	0.00	-345,221.08	-0.45	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,232.61	0.00	-1,232.61		0.00
		-1,232.61	0.00	-1,232.61	0.00	0.00
FFX CONTRACTS RECEIVABLE		11,003.12	0.00	11,003.12		0.00
		11,003.12	0.00	11,003.12	0.01	0.00
PAYABLE FOR TRUSTEE FEES		-3,988.17	0.00	-3,988.17		0.00
		-3,988.17	0.00	-3,988.17	-0.01	0.00
SUBTOTAL U.S. DOLLAR		1,625,866.47	4,900.93	1,625,866.47		0.00
		1,625,866.47	4,900.93	1,625,866.47	2.08	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,625,866.47	4,900.93	1,625,866.47		0.00
		1,625,866.47	4,900.93	1,625,866.47	2.08	0.00
SWISS FRANC						
SWITZERLAND						

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	3,725.23	0.00		0.00
			0.00	3,740.56	0.00	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		3.66	0.00	3.66		0.00
			0.27	0.00	0.25	0.00	-0.02
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		0.16	0.00	0.16		0.00
			0.20	0.00	0.21	0.00	0.01
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	21,732.06	0.00		0.00
			0.00	2,523.58	0.00	0.00	0.00
NEW ZEALAND DOLLAR							
NEW ZEALAND							
	NON-BASE CURRENCY		0.04	0.00	0.04		0.00
			0.03	0.00	0.03	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	6,285.01	0.00		0.00
			0.00	7,057.13	0.00	0.00	0.00

Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CANADIAN DOLLAR						
CANADA						
NON-BASE CURRENCY		14,839.28	0.00	14,839.28		0.00
		11,107.50	0.00	11,107.66	0.01	0.16
FFX CONTRACTS RECEIVABLE		91,062.45	0.00	91,062.45		0.00
		68,165.62	0.00	68,163.07	0.09	-2.55
PAYABLE FOR INVESTMENTS PURCHASED		-91,062.45	0.00	-91,062.45		0.00
		-67,822.93	0.00	-68,163.07	-0.09	-340.14
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-14,794.36	0.00	-14,794.36		0.00
		-11,003.12	0.00	-11,074.04	-0.01	-70.92
SUBTOTAL CANADIAN DOLLAR		44.92	0.00	44.92		0.00
		447.07	0.00	33.62	-0.00	-413.45
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		44.92	0.00	44.92		0.00
		447.07	0.00	33.62	-0.00	-413.45
TOTAL CASH & CASH EQUIVALENTS		1,626,314.04	18,222.20	1,625,900.58	2.08	-413.46
TOTAL ASSETS - BASE:		51,941,185.91	78,565.57	77,509,767.40	99.90	25,568,581.49
NET ASSETS - BASE:				77,588,332.97		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,374,675.69	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,374,675.69	1,374,675.69	0	6,993.72
		1,374,675.69	1,374,675.69	0	6,993.72
MUTUAL FUNDS - FIXED INCOME					
131,010	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	13,974,836.70	13,221,762.35	4	0.00
692,790	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	33,974,421.60	34,679,338.94	11	0.00
31,445	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	3,460,836.70	3,448,887.60	1	0.00
450,150	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	47,877,954.00	47,796,538.81	15	0.00
313,175	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	17,268,469.50	17,204,930.25	5	0.00
508,745	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	26,871,910.90	26,564,617.48	8	0.00
97,005	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	11,951,016.00	11,728,331.35	4	0.00
22,040	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	2,436,962.80	2,431,961.92	1	0.00

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SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
319,285	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	11,669,866.75	11,876,645.47	4	0.00
64,665	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	3,292,095.15	3,297,269.71	1	0.00
97,105	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	4,878,555.20	4,867,854.97	2	0.00
47,915	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	4,866,247.40	4,863,920.97	2	0.00
		182,523,172.70	181,982,059.82	58	0.00
MUTUAL FUNDS - EQUITY					
182,260	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	51,863,905.60	48,273,449.87	16	0.00
223,655	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	17,254,983.25	16,660,337.10	5	0.00
169,255	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	10,285,626.35	9,834,643.95	3	0.00
312,585	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	16,163,770.35	17,269,660.74	5	0.00
82,055	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	4,554,052.50	4,699,925.90	1	0.00
41,210	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	3,781,017.50	3,887,820.06	1	0.00
45,585	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,014,080.20	3,117,883.45	1	0.00

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XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
93,955	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,415,583.05	2,496,384.35	1	0.00
52,640	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	3,949,579.20	4,036,632.77	1	0.00
26,965	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,995,410.00	1,750,182.03	1	0.00
186,140	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	7,607,541.80	8,171,425.86	2	32,574.50
40,240	CUSIP # 922042866 VANGUARD PACIFIC ETF	2,650,206.40	2,819,370.29	1	0.00
118,520	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	6,353,857.20	6,938,291.19	2	0.00
		131,889,613.40	129,956,007.56	42	32,574.50
COMMON TRUST FUNDS - FIXED INCOME					
1,244,961.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,244,961.32	1,244,961.32	0	0.00
		1,244,961.32	1,244,961.32	0	0.00



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XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,201,476.37	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,201,476.37	3,201,476.37	1	5,514.18
		3,201,476.37	3,201,476.37	1	5,514.18
MUTUAL FUNDS - FIXED INCOME					
48,550	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	5,178,828.50	4,899,719.36	2	0.00
256,305	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	12,569,197.20	12,807,690.49	6	0.00
11,585	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,275,045.10	1,270,642.80	1	0.00
165,915	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	17,646,719.40	17,517,738.54	8	0.00
115,865	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	6,388,796.10	6,338,115.80	3	0.00
188,215	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	9,941,516.30	9,816,438.46	4	0.00
35,950	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	4,429,040.00	4,334,623.80	2	0.00
3,680	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	406,897.60	406,087.64	0	0.00

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XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
118,320	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	4,324,596.00	4,384,405.46	2	0.00
23,965	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	1,220,058.15	1,222,275.79	1	0.00
16,290	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	818,409.60	816,454.80	0	0.00
8,025	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	815,019.00	814,617.75	0	0.00
		65,014,122.95	64,628,810.69	29	0.00
MUTUAL FUNDS - EQUITY					
211,545	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	60,197,245.20	55,886,291.36	27	0.00
261,720	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	20,191,698.00	19,634,196.60	9	0.00
205,195	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	12,469,700.15	12,210,810.10	6	0.00
360,695	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	18,651,538.45	19,965,873.99	8	0.00
94,680	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	5,254,740.00	5,439,722.80	2	0.00
47,550	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	4,362,712.50	4,490,613.40	2	0.00
52,600	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,477,912.00	3,611,002.04	2	0.00

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XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108,415	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,787,349.65	2,880,586.55	1	0.00
60,745	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	4,557,697.35	4,666,737.08	2	0.00
31,115	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	2,302,510.00	2,014,981.02	1	0.00
214,790	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,778,467.30	9,469,157.84	4	37,588.25
46,430	CUSIP # 922042866 VANGUARD PACIFIC ETF	3,057,879.80	3,270,314.78	1	0.00
136,760	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	7,331,703.60	8,050,756.29	3	0.00
		153,421,154.00	151,591,043.85	69	37,588.25
COMMON TRUST FUNDS - FIXED INCOME					
947,156.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	947,156.16	947,156.16	0	0.00
		947,156.16	947,156.16	0	0.00



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XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,368,093.19	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,368,093.19	2,368,093.19	2	4,497.00
		2,368,093.19	2,368,093.19	2	4,497.00
MUTUAL FUNDS - FIXED INCOME					
8,075	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	861,360.25	814,909.15	1	0.00
40,860	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	2,003,774.40	2,017,483.62	2	0.00
1,900	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	209,114.00	208,392.00	0	0.00
26,000	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	2,765,360.00	2,730,494.86	2	0.00
19,220	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	1,059,790.80	1,054,184.78	1	0.00
27,355	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	1,444,891.10	1,423,159.93	1	0.00
5,980	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	736,736.00	719,298.20	1	0.00
1,825	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	201,790.25	201,299.34	0	0.00

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Account Number

01/01/2019 through 03/31/2019
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,675	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	719,121.25	723,873.24	1	0.00
3,985	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	202,876.35	203,308.42	0	0.00
8,045	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	404,180.80	403,414.16	0	0.00
3,970	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	403,193.20	403,061.63	0	0.00
		11,012,188.40	10,902,879.33	10	0.00
MUTUAL FUNDS - EQUITY					
133,055	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	37,862,130.80	35,092,695.81	34	0.00
165,720	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	12,785,298.00	12,562,382.60	12	0.00
128,020	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	7,779,775.40	7,976,075.18	7	0.00
225,015	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	11,635,525.65	12,370,208.73	10	0.00
59,140	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	3,282,270.00	3,399,425.39	3	0.00
29,700	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	2,724,975.00	2,806,735.25	2	0.00
36,850	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,436,522.00	2,502,399.74	2	0.00

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XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
67,720	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	1,741,081.20	1,799,320.40	2	0.00
37,945	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,847,013.35	2,905,388.01	3	0.00
19,435	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,438,190.00	1,256,739.52	1	0.00
142,610	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	5,828,470.70	6,242,626.61	5	24,956.75
29,005	CUSIP # 922042866 VANGUARD PACIFIC ETF	1,910,269.30	2,054,424.00	2	0.00
89,675	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	4,807,476.75	5,246,141.83	4	0.00
		97,078,998.15	96,214,563.07	88	24,956.75
COMMON TRUST FUNDS - FIXED INCOME					
436,638.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	436,638.04	436,638.04	0	0.00
		436,638.04	436,638.04	0	0.00



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XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
519,097.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	519,097.28	519,097.28	3	1,160.24
		519,097.28	519,097.28	3	1,160.24
MUTUAL FUNDS - FIXED INCOME					
510	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	54,401.70	51,468.88	0	0.00
2,690	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	131,917.60	133,530.85	1	0.00
125	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	13,757.50	13,710.00	0	0.00
1,740	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	185,066.40	181,109.38	1	0.00
1,215	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	66,995.10	66,653.72	0	0.00
2,035	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	107,488.70	105,628.50	1	0.00
380	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	46,816.00	45,561.07	0	0.00
435	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	48,097.95	47,983.55	0	0.00

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SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,245	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	45,504.75	46,461.39	0	0.00
250	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	12,727.50	12,757.50	0	0.00
1,270	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	63,804.80	63,665.05	0	0.00
940	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	95,466.40	95,448.50	0	0.00
		872,044.40	863,978.39	5	0.00
MUTUAL FUNDS - EQUITY					
24,275	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	6,907,694.00	6,470,840.90	36	0.00
30,580	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	2,359,247.00	2,357,167.69	12	0.00
23,680	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,439,033.60	1,505,481.49	7	0.00
41,700	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	2,156,307.00	2,272,122.58	11	0.00
10,880	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	603,840.00	620,129.74	3	0.00
5,570	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	511,047.50	522,830.87	3	0.00
6,365	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	420,853.80	432,185.56	2	0.00

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SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,080	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	336,286.80	344,540.93	2	0.00
7,040	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	528,211.20	531,013.74	3	0.00
3,840	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	284,160.00	249,303.99	1	0.00
25,695	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,050,154.65	1,117,930.40	5	4,496.63
5,520	CUSIP # 922042866 VANGUARD PACIFIC ETF	363,547.20	390,912.79	2	0.00
16,035	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	859,636.35	929,496.39	4	0.00
		17,820,019.10	17,743,957.07	92	4,496.63
COMMON TRUST FUNDS - FIXED INCOME					
51,917.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	51,917.09	51,917.09	0	0.00
		51,917.09	51,917.09	0	0.00



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XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,710.15	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,710.15	4,710.15	1	6.42
		4,710.15	4,710.15	1	6.42
MUTUAL FUNDS - EQUITY					
190	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	54,066.40	53,310.88	9	0.00
730	CUSIP # 46432F388 ISHARES EDGE MSCI USA VALUE ETF	58,297.80	55,068.90	10	0.00
2,520	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	153,140.40	163,001.98	26	0.00
345	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	17,839.95	18,039.90	3	0.00
1,205	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	119,789.05	113,418.21	20	0.00
1,085	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	60,879.35	58,034.46	10	0.00
2,215	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	56,947.65	61,675.63	10	0.00
810	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	59,940.00	56,560.06	10	0.00
		580,900.60	579,110.02	99	0.00

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XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
1,229.82	HB&T SHORT TERM INCOME FUND	1,229.82	1,229.82	0	0.00
		1,229.82	1,229.82	0	0.00



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XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
207,024.11	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	207,024.11	207,024.11	13	89.22
		207,024.11	207,024.11	13	89.22
MUTUAL FUNDS - FIXED INCOME					
4,548	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	272,789.04	272,787.52	18	573.05
1,607	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	177,685.99	177,343.38	11	0.00
5,425	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	272,877.50	272,615.01	18	623.55
2,692	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	273,399.52	272,595.49	18	0.00
4,293	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	341,679.87	335,706.42	22	0.00
		1,338,431.92	1,331,047.82	86	1,196.60
COMMON TRUST FUNDS - FIXED INCOME					
3,192.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,192.45	3,192.45	0	0.00
		3,192.45	3,192.45	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
337,376.99	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	337,376.99	337,376.99	7	149.52
		337,376.99	337,376.99	7	149.52
MUTUAL FUNDS - FIXED INCOME					
2,043	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	222,830.01	217,579.91	5	0.00
2,868	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	241,256.16	239,470.85	5	0.00
3,665	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	403,369.90	391,126.97	8	0.00
4,757	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	411,337.79	400,430.71	9	0.00
3,062	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	325,674.32	320,540.16	7	0.00
4,099	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	453,226.43	452,173.28	9	0.00
6,851	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	250,404.05	243,373.55	5	0.00
11,728	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	589,918.40	589,204.60	12	1,348.02

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,756	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	403,213.80	401,640.19	8	0.00
14,345	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,141,718.55	1,126,987.75	24	0.00
		4,442,949.41	4,382,527.97	93	1,348.02
COMMON TRUST FUNDS - FIXED INCOME					
9,054.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,054.84	9,054.84	0	0.00
		9,054.84	9,054.84	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
188,238.35	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	188,238.35	188,238.35	3	284.05
		188,238.35	188,238.35	3	284.05
MUTUAL FUNDS - FIXED INCOME					
5,435	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	592,795.45	580,136.77	9	0.00
4,121	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	346,658.52	344,528.87	5	0.00
3,658	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	402,599.48	392,250.75	6	0.00
4,644	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	401,566.68	392,349.01	6	0.00
7,719	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	820,992.84	809,320.48	12	0.00
6,145	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	679,452.65	678,268.74	10	0.00
11,018	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	402,707.90	393,137.87	6	0.00
17,424	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	876,427.20	875,709.72	13	2,002.71

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,558	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	394,095.90	393,299.43	6	0.00
21,299	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,695,187.41	1,674,321.06	25	0.00
		6,612,484.03	6,533,322.70	97	2,002.71
COMMON TRUST FUNDS - FIXED INCOME					
29,370.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	29,370.20	29,370.20	0	0.00
		29,370.20	29,370.20	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
979,099.87	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	979,099.87	979,099.87	1	1,082.70
		979,099.87	979,099.87	1	1,082.70
MUTUAL FUNDS - FIXED INCOME					
31,095	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,316,903.65	3,137,523.53	3	0.00
165,475	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	8,114,894.00	8,364,399.74	7	0.00
8,150	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	896,989.00	893,892.00	1	0.00
108,040	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	11,491,134.40	11,638,727.01	9	0.00
75,700	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	4,174,098.00	4,167,884.40	3	0.00
126,175	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	6,664,563.50	6,593,410.09	5	0.00
25,020	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	3,082,464.00	3,038,336.03	2	0.00
102,680	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	11,353,327.60	11,331,952.47	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
82,345	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	3,009,709.75	3,073,560.71	2	0.00
16,680	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	849,178.80	849,980.72	1	0.00
450,915	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	22,653,969.60	22,636,018.68	18	0.00
222,765	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	22,624,013.40	22,641,777.47	18	0.00
		98,231,245.70	98,367,462.85	79	0.00
MUTUAL FUNDS - EQUITY					
33,690	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	9,586,826.40	9,128,490.14	8	0.00
40,250	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,105,287.50	3,040,729.89	2	0.00
33,115	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	2,012,398.55	2,054,148.91	2	0.00
55,665	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	2,878,437.15	3,009,733.69	2	0.00
16,055	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	891,052.50	908,387.65	1	0.00
8,060	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	739,505.00	755,325.66	1	0.00
8,920	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	589,790.40	611,451.40	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,380	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	472,549.80	488,356.60	0	0.00
10,300	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	772,809.00	784,661.17	1	0.00
5,275	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	390,350.00	345,368.91	0	0.00
36,415	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,488,281.05	1,580,515.65	1	6,372.63
7,870	CUSIP # 922042866 VANGUARD PACIFIC ETF	518,318.20	544,667.28	0	0.00
23,190	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	1,243,215.90	1,322,937.14	1	0.00
		24,688,821.45	24,574,774.09	20	6,372.63
COMMON TRUST FUNDS - FIXED INCOME					
433,852.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	433,852.72	433,852.72	0	0.00
		433,852.72	433,852.72	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
73.25	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	73.25	73.25	0	0.00
		73.25	73.25	0	0.00
MUTUAL FUNDS - FIXED INCOME					
117	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	4,241.25	4,291.50	0	0.00
4,796	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	478,065.28	472,166.47	48	0.00
480	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	14,673.60	15,048.04	1	0.00
		496,980.13	491,506.01	50	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,156.593	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	23,055.41	22,396.17	2	0.00
328,024.68	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	328,024.68	328,024.68	33	0.00
34,759.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	34,759.53	34,759.53	3	0.00
		385,839.62	385,180.38	39	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - EQUITY				
506.175	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	51,189.12	43,342.21	5	0.00
1,316.404	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	33,935.45	32,490.35	3	0.00
696.21	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	15,402.14	13,303.62	2	0.00
1,841.556	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	10,651.93	10,698.85	1	0.00
		111,178.64	99,835.03	11	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
532.47	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	532.47	532.47	0	0.00
		532.47	532.47	0	0.00
MUTUAL FUNDS - FIXED INCOME					
2,444	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	88,595.00	87,498.27	2	0.00
3,553	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	354,163.04	349,793.30	9	0.00
9,929	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	303,529.53	302,198.34	8	0.00
		746,287.57	739,489.91	19	0.00
COMMON TRUST FUNDS - FIXED INCOME					
23,637.459	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	471,186.74	459,779.25	12	0.00
240,108.87	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	240,108.87	240,108.87	6	0.00
100,184.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	100,184.81	100,184.81	3	0.00
		811,480.42	800,072.93	21	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - EQUITY				
10,373.903	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,049,105.55	755,028.68	27	0.00
26,956.234	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	694,902.06	587,536.13	18	0.00
14,240.502	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	315,040.23	269,985.92	8	0.00
37,869.395	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	219,044.15	221,176.11	6	0.00
		2,278,091.99	1,833,726.84	59	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
168.22	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	168.22	168.22	0	0.00
		168.22	168.22	0	0.00
MUTUAL FUNDS - FIXED INCOME					
309	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	11,201.25	10,645.16	3	0.00
1,030	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	31,487.10	32,165.82	8	0.00
		42,688.35	42,810.98	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,538.983	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	50,611.83	49,970.20	13	0.00
.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	0.82	0.82	0	0.00
		50,612.65	49,971.02	13	0.00
COMMON TRUST FUNDS - EQUITY					
1,401.108	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	141,693.07	128,958.41	36	0.00
3,641.641	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	93,877.50	90,366.83	24	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,921.707	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	42,513.60	38,245.99	11	0.00
5,114.054	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	29,580.71	29,286.94	8	0.00
		307,664.88	286,858.17	79	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
204.33	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	204.33	204.33	0	0.00
		204.33	204.33	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,268	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	45,965.00	48,008.05	3	0.00
2,449	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	74,865.93	77,670.12	5	0.00
		120,830.93	125,678.17	8	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,819.02	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	115,995.76	113,674.75	8	0.00
36,543.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	36,543.23	36,543.23	3	0.00
		152,538.99	150,217.98	11	0.00
COMMON TRUST FUNDS - EQUITY					
5,347.677	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	540,806.83	483,514.08	37	0.00
13,893.832	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	358,167.71	358,590.42	25	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,333.202	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	162,231.20	143,917.46	11	0.00
19,499.056	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	112,786.44	115,971.17	8	0.00
		1,173,992.18	1,101,993.13	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
45.05	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	45.05	45.05	0	0.00
		45.05	45.05	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,446	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	343,497.28	344,724.38	45	0.00
		343,497.28	344,724.38	45	0.00
COMMON TRUST FUNDS - FIXED INCOME					
351,452.43	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	351,452.43	351,452.43	46	0.00
23,706.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	23,706.14	23,706.14	3	0.00
		375,158.57	375,158.57	50	0.00
COMMON TRUST FUNDS - EQUITY					
219.707	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	22,218.82	20,179.69	3	0.00
585.221	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	15,086.35	14,245.31	2	0.00
		37,305.17	34,425.00	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,532,389.91	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,532,389.91	2,532,389.91	3	4,700.03
		2,532,389.91	2,532,389.91	3	4,700.03
COMMON STOCK					
39,953	CUSIP # 031100100 AMETEK INC	3,314,900.41	2,919,676.00	3	0.00
35,354	CUSIP # 032095101 AMPHENOL CORP CL A	3,338,831.76	3,114,243.30	4	8,136.02
50,562	CUSIP # 05605H100 BWX TECHNOLOGIES INC	2,506,863.96	3,033,529.77	3	0.00
4,816	CUSIP # 09073M104 BIO-TECHNE CORP	956,216.80	750,177.31	1	0.00
17,437	CUSIP # 12503M108 CBOE HOLDINGS INC	1,664,187.28	1,755,393.82	2	0.00
40,109	CUSIP # 127055101 CABOT CORPORATION	1,669,737.67	2,375,133.74	2	0.00
45,984	CUSIP # 148806102 CATALENT INC	1,866,490.56	1,764,897.53	2	0.00
13,028	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	1,892,317.00	1,524,288.65	2	0.00
44,059	CUSIP # 163731102 CHEMICAL FINANCIAL CORP	1,813,468.44	2,389,755.29	2	0.00
53,141	CUSIP # 184496107 CLEAN HARBORS INC	3,801,175.73	2,956,617.16	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
44,137	CUSIP # 217204106 COPART INC	2,674,260.83	2,518,557.26	3	0.00
28,317	CUSIP # 256746108 DOLLAR TREE INC	2,974,417.68	2,523,691.94	3	0.00
140,010	CUSIP # 29362U104 ENTEGRIS INC	4,996,956.90	4,810,822.75	5	0.00
46,990	CUSIP # 302491303 FMC CORPORATION	3,609,771.80	3,429,869.75	4	18,796.00
32,561	CUSIP # 371559105 GENESEE & WYOMING INC CL A	2,837,365.54	2,577,877.23	3	0.00
43,932	CUSIP # 384109104 GRACO INC	2,175,512.64	2,008,134.37	2	0.00
121,650	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	1,958,565.00	2,092,031.04	2	0.00
41,447	CUSIP # 422806208 HEICO CORP CL A	3,484,034.82	2,805,759.82	4	0.00
33,552	CUSIP # 428291108 HEXCEL CORP	2,320,456.32	2,267,965.84	2	0.00
12,569	CUSIP # 45167R104 IDEX CORP	1,907,220.06	1,772,495.81	2	0.00
27,451	CUSIP # 457187102 INGREDION INC	2,599,335.19	2,909,316.59	3	17,156.88
78,759	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,041,124.29	4,476,942.77	4	27,581.40
26,542	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,314,462.40	1,609,322.46	2	0.00
75,324	CUSIP # 501889208 LKQ CORP	2,137,695.12	2,506,819.53	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,904	CUSIP # 52471Y106 LEGACYTEXAS FINANCIAL GROUP INC	1,267,670.56	1,463,836.21	1	0.00
43,949	CUSIP # 53814L108 LIVENT CORP	539,693.72	543,963.77	1	0.00
966	CUSIP # 570535104 MARKEL CORP	962,367.84	1,091,835.47	1	0.00
14,437	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	1,578,397.21	1,412,234.44	2	0.00
39,406	CUSIP # 806407102 HENRY SCHEIN INC	2,368,694.66	2,728,112.78	2	0.00
35,650	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	1,664,855.00	1,933,694.48	2	0.00
25,569	CUSIP # 871607107 SYNOPSIS INC	2,944,270.35	2,269,046.47	3	0.00
24,671	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	1,233,303.29	1,405,338.54	1	0.00
42,349	CUSIP # 902681105 UGI CORPORATION	2,346,981.58	2,213,217.59	2	11,016.98
38,926	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	1,597,523.04	2,197,221.46	2	0.00
36,183	CUSIP # 980745103 WOODWARD INC	3,433,404.87	2,832,644.94	4	0.00
		82,792,530.32	80,984,465.88	87	82,687.28
	FOREIGN STOCK				
56,265	CUSIP # 94106B101 WASTE CONNECTIONS INC	4,984,516.35	4,238,404.57	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,518	CUSIP # G4388N106 HELEN OF TROY	2,147,347.28	2,068,737.58	2	0.00
18,582	CUSIP # G84720104 STERIS PLC	2,379,053.46	1,998,431.06	3	0.00
		9,510,917.09	8,305,573.21	10	0.00
COMMON TRUST FUNDS - FIXED INCOME					
221,847.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	221,847.89	221,847.89	0	0.00
		221,847.89	221,847.89	0	0.00

Holdings

FUND CLOSED 01/24/2018

QS INVESTORS LLC

FUND: 0993

As of: March 29, 2019

View Date: April 1, 2019



STATE STREET.

Base Currency: USD - USD

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

Holdings

BWGLOBAL ALT CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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

INDONESIAN RUPIAH

Exchange Rate: 14,240.000000

IDR	INDONESIAN RUPIAH								
		-17,989,931.320	Local	1.000000	-17,989,931.32	1.000000	-17,989,931.32	0.00	100.00
			Base	0.023614	-424,823.13	0.000070	-1,263.34	423,559.79	100.00

INDONESIAN RUPIAH Total

		-17,989,931.320	Local		-17,989,931.32		-17,989,931.32	0.00	100.00
			Base		-424,823.13		-1,263.34	423,559.79	100.00

CASH Total

		-17,989,931.320	Base		-424,823.13		-1,263.34	423,559.79	100.00
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SWAPS FIXED INCOME

US DOLLAR

Exchange Rate: 1.000000

99S0TE1C4	SP9107VFB CDS USD R V 01MEVENT SP9107VFB_PRO CMBX					1.000000	11 May 2063		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00

US DOLLAR Total

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

SWAPS FIXED INCOME Total

		0.000	Base		0.01		0.00	-0.01	0.00
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Holdings

BWGLOBAL ALT CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		-17,989,931.320	Base	-424,823.12		-1,263.34	423,559.78	100.00

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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				2.355528	31 Dec 2030		
		2,796,957.350	Local	100.000000				1.82
			Base	100.000000				1.82
				2,796,957.35	100.000000	2,796,957.35	0.00	1.82

US DOLLAR Total								
		2,796,957.350	Local			2,796,957.35	0.00	1.82
			Base			2,796,957.35	0.00	1.82

CASH EQUIVALENT Total								
		2,796,957.350	Base			2,796,957.35	0.00	1.82

EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		16,120.000	Local	175.043641		4,295,818.80	1,474,115.31	2.80
			Base	175.043641		4,295,818.80	1,474,115.31	2.80

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		5,920.000	Local	154.108782		1,009,537.60	97,213.61	0.66
			Base	154.108782		1,009,537.60	97,213.61	0.66

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		41,220.000	Local	65.001536		2,955,886.20	276,522.90	1.92
			Base	65.001536		2,955,886.20	276,522.90	1.92

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		19,080.000	Local	120.953411		2,579,234.40	271,443.31	1.68
			Base	120.953411		2,579,234.40	271,443.31	1.68

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		12,810.000	Local	166.108361		2,337,184.50	209,336.39	1.52
			Base	166.108361		2,337,184.50	209,336.39	1.52

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
02079K107	ALPHABET INC CL C COMMON STOCK USD.001	4,078.000	Local 966.600826	3,941,798.17	1,173.310000	4,784,758.18	842,960.01	3.11	
			Base 966.600826	3,941,798.17	1,173.310000	4,784,758.18	842,960.01	3.11	
02079K305	ALPHABET INC CL A COMMON STOCK USD.001	1,627.000	Local 976.450473	1,588,684.92	1,176.890000	1,914,800.03	326,115.11	1.25	
			Base 976.450473	1,588,684.92	1,176.890000	1,914,800.03	326,115.11	1.25	
023135106	AMAZON.COM INC COMMON STOCK USD.01	5,296.000	Local 1,209.155878	6,403,689.53	1,780.750000	9,430,852.00	3,027,162.47	6.14	
			Base 1,209.155878	6,403,689.53	1,780.750000	9,430,852.00	3,027,162.47	6.14	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	22,910.000	Local 89.824569	2,057,880.88	109.300000	2,504,063.00	446,182.12	1.63	
			Base 89.824569	2,057,880.88	109.300000	2,504,063.00	446,182.12	1.63	
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR	35,010.000	Local 100.044920	3,502,572.65	83.970000	2,939,789.70	-562,782.95	1.91	
			Base 100.044920	3,502,572.65	83.970000	2,939,789.70	-562,782.95	1.91	
037833100	APPLE INC COMMON STOCK USD.00001	19,240.000	Local 164.360550	3,162,296.98	189.950000	3,654,638.00	492,341.02	2.38	
			Base 164.360550	3,162,296.98	189.950000	3,654,638.00	492,341.02	2.38	
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	17,640.000	Local 90.339170	1,593,582.95	88.830000	1,566,961.20	-26,621.75	1.02	
			Base 90.339170	1,593,582.95	88.830000	1,566,961.20	-26,621.75	1.02	
09062X103	BIOGEN INC COMMON STOCK USD.0005	9,150.000	Local 289.804681	2,651,712.83	236.380000	2,162,877.00	-488,835.83	1.41	
			Base 289.804681	2,651,712.83	236.380000	2,162,877.00	-488,835.83	1.41	
09247X101	BLACKROCK INC COMMON STOCK USD.01	5,290.000	Local 445.374198	2,356,029.51	427.370000	2,260,787.30	-95,242.21	1.47	
			Base 445.374198	2,356,029.51	427.370000	2,260,787.30	-95,242.21	1.47	
149123101	CATERPILLAR INC COMMON STOCK USD1.0	13,740.000	Local 146.923686	2,018,731.44	135.490000	1,861,632.60	-157,098.84	1.21	
			Base 146.923686	2,018,731.44	135.490000	1,861,632.60	-157,098.84	1.21	

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
	3,280.000	Local		386.533137	1,267,828.69	710.310000	2,329,816.80	1,061,988.11	1.52
		Base		386.533137	1,267,828.69	710.310000	2,329,816.80	1,061,988.11	1.52
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	40,860.000	Local		45.292291	1,850,643.01	46.860000	1,914,699.60	64,056.59	1.25
		Base		45.292291	1,850,643.01	46.860000	1,914,699.60	64,056.59	1.25
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	77,360.000	Local		36.708589	2,839,776.43	39.980000	3,092,852.80	253,076.37	2.01
		Base		36.708589	2,839,776.43	39.980000	3,092,852.80	253,076.37	2.01
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	11,074.000	Local		189.085728	2,093,935.35	242.140000	2,681,458.36	587,523.01	1.74
		Base		189.085728	2,093,935.35	242.140000	2,681,458.36	587,523.01	1.74
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	31,150.000	Local		107.625064	3,352,520.73	111.030000	3,458,584.50	106,063.77	2.25
		Base		107.625064	3,352,520.73	111.030000	3,458,584.50	106,063.77	2.25
278865100	ECOLAB INC COMMON STOCK USD1.0								
	15,880.000	Local		135.948805	2,158,867.03	176.540000	2,803,455.20	644,588.17	1.82
		Base		135.948805	2,158,867.03	176.540000	2,803,455.20	644,588.17	1.82
29444U700	EQUINIX INC REIT USD.001								
	6,160.000	Local		407.283425	2,508,865.90	453.160000	2,791,465.60	282,599.70	1.82
		Base		407.283425	2,508,865.90	453.160000	2,791,465.60	282,599.70	1.82
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
	40,820.000	Local		154.178057	6,293,548.28	166.690000	6,804,285.80	510,737.52	4.43
		Base		154.178057	6,293,548.28	166.690000	6,804,285.80	510,737.52	4.43
384802104	WW GRAINGER INC COMMON STOCK USD.5								
	10,450.000	Local		255.012959	2,664,885.42	300.930000	3,144,718.50	479,833.08	2.05
		Base		255.012959	2,664,885.42	300.930000	3,144,718.50	479,833.08	2.05
400110102	GRUBHUB INC COMMON STOCK USD.0001								
	22,170.000	Local		75.845714	1,681,499.48	69.470000	1,540,149.90	-141,349.58	1.00
		Base		75.845714	1,681,499.48	69.470000	1,540,149.90	-141,349.58	1.00

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
437076102	HOME DEPOT INC COMMON STOCK USD.05		15,070.000	Local	166.699013	2,512,154.12	191.890000	2,891,782.30	379,628.18	1.88
				Base	166.699013	2,512,154.12	191.890000	2,891,782.30	379,628.18	1.88
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		22,100.000	Local	139.518190	3,083,352.00	158.920000	3,512,132.00	428,780.00	2.29
				Base	139.518190	3,083,352.00	158.920000	3,512,132.00	428,780.00	2.29
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0		14,810.000	Local	131.132454	1,942,071.65	139.790000	2,070,289.90	128,218.25	1.35
				Base	131.132454	1,942,071.65	139.790000	2,070,289.90	128,218.25	1.35
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK		10,297.000	Local	116.791278	1,202,599.79	150.630000	1,551,037.11	348,437.32	1.01
				Base	116.791278	1,202,599.79	150.630000	1,551,037.11	348,437.32	1.01
594918104	MICROSOFT CORP COMMON STOCK USD.00000625		58,120.000	Local	82.158963	4,775,078.94	117.940000	6,854,672.80	2,079,593.86	4.46
				Base	82.158963	4,775,078.94	117.940000	6,854,672.80	2,079,593.86	4.46
67059N108	NUTANIX INC A COMMON STOCK USD.000025		44,970.000	Local	39.287059	1,766,739.04	37.740000	1,697,167.80	-69,571.24	1.10
				Base	39.287059	1,766,739.04	37.740000	1,697,167.80	-69,571.24	1.10
67066G104	NVIDIA CORP COMMON STOCK USD.001		9,120.000	Local	151.802217	1,384,436.22	179.560000	1,637,587.20	253,150.98	1.07
				Base	151.802217	1,384,436.22	179.560000	1,637,587.20	253,150.98	1.07
68389X105	ORACLE CORP COMMON STOCK USD.01		62,540.000	Local	47.404952	2,964,705.68	53.710000	3,359,023.40	394,317.72	2.19
				Base	47.404952	2,964,705.68	53.710000	3,359,023.40	394,317.72	2.19
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001		11,830.000	Local	157.134344	1,858,899.29	242.880000	2,873,270.40	1,014,371.11	1.87
				Base	157.134344	1,858,899.29	242.880000	2,873,270.40	1,014,371.11	1.87
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		32,360.000	Local	65.507223	2,119,813.75	103.840000	3,360,262.40	1,240,448.65	2.19
				Base	65.507223	2,119,813.75	103.840000	3,360,262.40	1,240,448.65	2.19

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	8,442.000	Local		175.164302	1,478,737.04	152.280000	1,285,547.76	-193,189.28	0.84
		Base		175.164302	1,478,737.04	152.280000	1,285,547.76	-193,189.28	0.84
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	41,920.000	Local		56.459766	2,366,793.40	57.030000	2,390,697.60	23,904.20	1.56
		Base		56.459766	2,366,793.40	57.030000	2,390,697.60	23,904.20	1.56
756577102	RED HAT INC COMMON STOCK USD.0001								
	12,830.000	Local		116.870526	1,499,448.85	182.700000	2,344,041.00	844,592.15	1.53
		Base		116.870526	1,499,448.85	182.700000	2,344,041.00	844,592.15	1.53
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	940.000	Local		362.997096	341,217.27	410.620000	385,982.80	44,765.53	0.25
		Base		362.997096	341,217.27	410.620000	385,982.80	44,765.53	0.25
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	34,150.000	Local		69.186578	2,362,721.64	43.570000	1,487,915.50	-874,806.14	0.97
		Base		69.186578	2,362,721.64	43.570000	1,487,915.50	-874,806.14	0.97
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	69,000.000	Local		44.861729	3,095,459.33	42.760000	2,950,440.00	-145,019.33	1.92
		Base		44.861729	3,095,459.33	42.760000	2,950,440.00	-145,019.33	1.92
848637104	SPLUNK INC COMMON STOCK USD.001								
	21,350.000	Local		84.168382	1,796,994.95	124.600000	2,660,210.00	863,215.05	1.73
		Base		84.168382	1,796,994.95	124.600000	2,660,210.00	863,215.05	1.73
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	23,250.000	Local		90.799359	2,111,085.10	106.070000	2,466,127.50	355,042.40	1.60
		Base		90.799359	2,111,085.10	106.070000	2,466,127.50	355,042.40	1.60
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	12,890.000	Local		192.441645	2,480,572.80	273.720000	3,528,250.80	1,047,678.00	2.30
		Base		192.441645	2,480,572.80	273.720000	3,528,250.80	1,047,678.00	2.30
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	20,280.000	Local		114.305775	2,318,121.11	111.740000	2,266,087.20	-52,033.91	1.47
		Base		114.305775	2,318,121.11	111.740000	2,266,087.20	-52,033.91	1.47

& Issue has redenominated but Local is not converted
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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	16,830.000	Local		208.921667	3,516,151.65	247.260000	4,161,385.80	645,234.15	2.71
		Base		208.921667	3,516,151.65	247.260000	4,161,385.80	645,234.15	2.71
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	39,020.000	Local		111.523209	4,351,635.60	156.190000	6,094,533.80	1,742,898.20	3.97
		Base		111.523209	4,351,635.60	156.190000	6,094,533.80	1,742,898.20	3.97
928563402	VMWARE INC CLASS A COMMON STOCK USD.01								
	10,890.000	Local		103.372730	1,125,729.03	180.510000	1,965,753.90	840,024.87	1.28
		Base		103.372730	1,125,729.03	180.510000	1,965,753.90	840,024.87	1.28
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								
	45,287.000	Local		35.537363	1,609,380.54	44.910000	2,033,839.17	424,458.63	1.32
		Base		35.537363	1,609,380.54	44.910000	2,033,839.17	424,458.63	1.32
98978V103	ZOETIS INC COMMON STOCK USD.01								
	34,990.000	Local		70.719947	2,474,490.96	100.670000	3,522,443.30	1,047,952.34	2.29
		Base		70.719947	2,474,490.96	100.670000	3,522,443.30	1,047,952.34	2.29
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
	41,659.000	Local		50.614639	2,108,555.23	54.380000	2,265,416.42	156,861.19	1.47
		Base		50.614639	2,108,555.23	54.380000	2,265,416.42	156,861.19	1.47
G5494J103	LINDE PLC COMMON STOCK EUR.001								
	13,830.000	Local		160.981162	2,226,369.47	175.930000	2,433,111.90	206,742.43	1.58
		Base		160.981162	2,226,369.47	175.930000	2,433,111.90	206,742.43	1.58
US DOLLAR Total									
	1,217,110.000	Local			127,711,694.61		150,869,317.33	23,157,622.72	98.18
		Base			127,711,694.61		150,869,317.33	23,157,622.72	98.18
EQUITY Total									
	1,217,110.000	Base			127,711,694.61		150,869,317.33	23,157,622.72	98.18

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Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		4,014,067.350	Base	130,508,651.96		153,666,274.68	23,157,622.72	100.00

Holdings

CB AGGRESSIVE GROWTH CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC8



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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				2.355528	31 Dec 2030		
	6,095,800.740	Local	100.000000	6,095,800.74	100.000000	6,095,800.74	0.00	100.00
		Base	100.000000	6,095,800.74	100.000000	6,095,800.74	0.00	100.00

US DOLLAR Total	6,095,800.740	Local		6,095,800.74		6,095,800.74	0.00	100.00
		Base		6,095,800.74		6,095,800.74	0.00	100.00

CASH EQUIVALENT Total

	6,095,800.740	Base		6,095,800.74		6,095,800.74	0.00	100.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

N96617126	WRIGHT MEDICAL GROUP NV RIGHT							
	952.000	Local	1.388382	1,321.74	0.000000	0.00	-1,321.74	0.00
		Base	1.388382	1,321.74	0.000000	0.00	-1,321.74	0.00

US DOLLAR Total	952.000	Local		1,321.74		0.00	-1,321.74	0.00
		Base		1,321.74		0.00	-1,321.74	0.00

EQUITY Total

	952.000	Base		1,321.74		0.00	-1,321.74	0.00
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Holdings

CB AGGRESSIVE GROWTH CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC8



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		6,096,752.740	Base	6,097,122.48		6,095,800.74	-1,321.74	100.00

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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				2.355528	31 Dec 2030		
		2,043,198.570	Local	100.000000			2,043,198.57	0.00
			Base	100.000000			2,043,198.57	0.00
				2,043,198.57	100.000000			3.55
				2,043,198.57	100.000000			3.55

US DOLLAR Total		2,043,198.570	Local			2,043,198.57	0.00	3.55
			Base			2,043,198.57	0.00	3.55

CASH EQUIVALENT Total		2,043,198.570	Base			2,043,198.57	0.00	3.55
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EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5							
		26,534.000	Local	37.622162			1,395,688.40	397,421.95
			Base	37.622162			1,395,688.40	397,421.95
				998,266.45	52.600000			2.42
				998,266.45	52.600000			2.42

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		18,720.000	Local	27.379101			548,683.20	36,146.42
			Base	27.379101			548,683.20	36,146.42
				512,536.78	29.310000			0.95
				512,536.78	29.310000			0.95

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		17,840.000	Local	56.412231			886,291.20	-120,103.00
			Base	56.412231			886,291.20	-120,103.00
				1,006,394.20	49.680000			1.54
				1,006,394.20	49.680000			1.54

00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001							
		54,060.000	Local	8.761529			442,751.40	-30,896.84
			Base	8.761529			442,751.40	-30,896.84
				473,648.24	8.190000			0.77
				473,648.24	8.190000			0.77

023111206	AMARIN CORP PLC ADR ADR GBP.1							
		111,923.000	Local	5.960181			2,323,521.48	1,656,440.14
			Base	5.960181			2,323,521.48	1,656,440.14
				667,081.34	20.760000			4.04
				667,081.34	20.760000			4.04

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417N103	BANK OZK COMMON STOCK		22,110.000	Local	26.330614	582,169.87	28.980000	640,747.80	58,577.93	1.11
				Base	26.330614	582,169.87	28.980000	640,747.80	58,577.93	1.11
092113109	BLACK HILLS CORP COMMON STOCK USD1.0		15,070.000	Local	57.724452	869,907.49	74.070000	1,116,234.90	246,327.41	1.94
				Base	57.724452	869,907.49	74.070000	1,116,234.90	246,327.41	1.94
105368203	BRANDYWINE REALTY TRUST REIT USD.01		38,560.000	Local	15.768101	608,017.99	15.860000	611,561.60	3,543.61	1.06
				Base	15.768101	608,017.99	15.860000	611,561.60	3,543.61	1.06
12739A100	CADENCE BANCORP COMMON STOCK		61,349.000	Local	24.462034	1,500,721.32	18.550000	1,138,023.95	-362,697.37	1.98
				Base	24.462034	1,500,721.32	18.550000	1,138,023.95	-362,697.37	1.98
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01		50,460.000	Local	10.365374	523,036.76	12.470000	629,236.20	106,199.44	1.09
				Base	10.365374	523,036.76	12.470000	629,236.20	106,199.44	1.09
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01		25,077.000	Local	26.761152	671,089.42	22.770000	571,003.29	-100,086.13	0.99
				Base	26.761152	671,089.42	22.770000	571,003.29	-100,086.13	0.99
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01		36,540.000	Local	16.977372	620,353.17	17.080000	624,103.20	3,750.03	1.08
				Base	16.977372	620,353.17	17.080000	624,103.20	3,750.03	1.08
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001		20,436.000	Local	25.200788	515,003.31	24.790000	506,608.44	-8,394.87	0.88
				Base	25.200788	515,003.31	24.790000	506,608.44	-8,394.87	0.88
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001		6,810.000	Local	85.716034	583,726.19	46.960000	319,797.60	-263,928.59	0.56
				Base	85.716034	583,726.19	46.960000	319,797.60	-263,928.59	0.56
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333		8,470.000	Local	88.667767	751,015.99	45.940000	389,111.80	-361,904.19	0.68
				Base	88.667767	751,015.99	45.940000	389,111.80	-361,904.19	0.68

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
	49,610.000	Local	16.019957	794,750.09	7.310000	362,649.10	-432,100.99	0.63	
		Base	16.019957	794,750.09	7.310000	362,649.10	-432,100.99	0.63	
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	19,530.000	Local	40.835837	797,523.90	27.230000	531,801.90	-265,722.00	0.92	
		Base	40.835837	797,523.90	27.230000	531,801.90	-265,722.00	0.92	
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	11,098.000	Local	49.012472	543,940.41	58.400000	648,123.20	104,182.79	1.13	
		Base	49.012472	543,940.41	58.400000	648,123.20	104,182.79	1.13	
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	9,870.000	Local	75.299565	743,206.71	64.450000	636,121.50	-107,085.21	1.11	
		Base	75.299565	743,206.71	64.450000	636,121.50	-107,085.21	1.11	
30040P103	EVERTEC INC COMMON STOCK USD.01								
	17,641.000	Local	18.185628	320,812.67	27.810000	490,596.21	169,783.54	0.85	
		Base	18.185628	320,812.67	27.810000	490,596.21	169,783.54	0.85	
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	20,411.000	Local	40.656700	829,843.90	39.820000	812,766.02	-17,077.88	1.41	
		Base	40.656700	829,843.90	39.820000	812,766.02	-17,077.88	1.41	
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
	42,201.000	Local	14.258457	601,721.15	9.840000	415,257.84	-186,463.31	0.72	
		Base	14.258457	601,721.15	9.840000	415,257.84	-186,463.31	0.72	
361448103	GATX CORP COMMON STOCK USD.625								
	7,928.000	Local	63.243585	501,395.14	76.370000	605,461.36	104,066.22	1.05	
		Base	63.243585	501,395.14	76.370000	605,461.36	104,066.22	1.05	
389375106	GRAY TELEVISION INC COMMON STOCK								
	64,823.000	Local	12.604035	817,031.39	21.360000	1,384,619.28	567,587.89	2.41	
		Base	12.604035	817,031.39	21.360000	1,384,619.28	567,587.89	2.41	
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
	22,870.000	Local	37.212174	851,042.42	31.590000	722,463.30	-128,579.12	1.25	
		Base	37.212174	851,042.42	31.590000	722,463.30	-128,579.12	1.25	

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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
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001		11,420.000	51.048025	582,968.44	73.980000	844,851.60	261,883.16	1.47
		Local		51.048025	582,968.44	73.980000	844,851.60	261,883.16	1.47
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001		8,112.000	55.983247	454,136.10	76.080000	617,160.96	163,024.86	1.07
		Local		55.983247	454,136.10	76.080000	617,160.96	163,024.86	1.07
458334109	INTER PARFUMS INC COMMON STOCK USD.001		5,671.000	41.086385	233,000.89	75.870000	430,258.77	197,257.88	0.75
		Local		41.086385	233,000.89	75.870000	430,258.77	197,257.88	0.75
465741106	ITRON INC COMMON STOCK		17,050.000	58.041033	989,599.61	46.650000	795,382.50	-194,217.11	1.38
		Local		58.041033	989,599.61	46.650000	795,382.50	-194,217.11	1.38
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01		8,492.000	40.027129	339,910.38	68.570000	582,296.44	242,386.06	1.01
		Local		40.027129	339,910.38	68.570000	582,296.44	242,386.06	1.01
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01		5,835.000	94.692646	552,531.59	109.390000	638,290.65	85,759.06	1.11
		Local		94.692646	552,531.59	109.390000	638,290.65	85,759.06	1.11
52471Y106	LEGACY TEXAS FINANCIAL GROUP COMMON STOCK USD.01		14,261.000	41.049241	585,403.23	37.390000	533,218.79	-52,184.44	0.93
		Local		41.049241	585,403.23	37.390000	533,218.79	-52,184.44	0.93
528872302	LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001		55,654.000	12.512002	696,342.95	5.560000	309,436.24	-386,906.71	0.54
		Local		12.512002	696,342.95	5.560000	309,436.24	-386,906.71	0.54
529043101	LEXINGTON REALTY TRUST REIT USD.0001		94,442.000	9.454719	892,922.57	9.060000	855,644.52	-37,278.05	1.49
		Local		9.454719	892,922.57	9.060000	855,644.52	-37,278.05	1.49
53115L104	LIBERTY OILFIELD SERVICES A COMMON STOCK		42,180.000	19.086958	805,087.87	15.390000	649,150.20	-155,937.67	1.13
		Local		19.086958	805,087.87	15.390000	649,150.20	-155,937.67	1.13

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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
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
	7,000.000	Local		78.783357	551,483.50	92.750000	649,250.00	97,766.50	1.13
		Base		78.783357	551,483.50	92.750000	649,250.00	97,766.50	1.13
55345K103	MRC GLOBAL INC COMMON STOCK USD.01								
	39,860.000	Local		17.357086	691,853.46	17.480000	696,752.80	4,899.34	1.21
		Base		17.357086	691,853.46	17.480000	696,752.80	4,899.34	1.21
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01								
	13,421.000	Local		38.023146	510,308.64	37.200000	499,261.20	-11,047.44	0.87
		Base		38.023146	510,308.64	37.200000	499,261.20	-11,047.44	0.87
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	29,428.000	Local		17.294350	508,938.14	17.830000	524,701.24	15,763.10	0.91
		Base		17.294350	508,938.14	17.830000	524,701.24	15,763.10	0.91
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
	19,685.000	Local		38.813686	764,047.41	28.780000	566,534.30	-197,513.11	0.98
		Base		38.813686	764,047.41	28.780000	566,534.30	-197,513.11	0.98
610236101	MONRO INC COMMON STOCK USD.01								
	7,343.000	Local		56.744803	416,677.09	86.520000	635,316.36	218,639.27	1.10
		Base		56.744803	416,677.09	86.520000	635,316.36	218,639.27	1.10
626755102	MURPHY USA INC COMMON STOCK								
	12,894.000	Local		67.172954	866,128.07	85.620000	1,103,984.28	237,856.21	1.92
		Base		67.172954	866,128.07	85.620000	1,103,984.28	237,856.21	1.92
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK								
	11,263.000	Local		44.136085	497,104.73	46.640000	525,306.32	28,201.59	0.91
		Base		44.136085	497,104.73	46.640000	525,306.32	28,201.59	0.91
65487K100	NLIGHT INC COMMON STOCK								
	30,590.000	Local		22.730505	695,326.16	22.280000	681,545.20	-13,780.96	1.18
		Base		22.730505	695,326.16	22.280000	681,545.20	-13,780.96	1.18
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
	30,222.000	Local		26.426066	798,648.56	31.750000	959,548.50	160,899.94	1.67
		Base		26.426066	798,648.56	31.750000	959,548.50	160,899.94	1.67

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68555P100	ORBCOMM INC COMMON STOCK USD.001		77,760.000	Local 10.032106	780,096.59	6.780000	527,212.80	-252,883.79	0.92
				Base 10.032106	780,096.59	6.780000	527,212.80	-252,883.79	0.92
68621T102	ORIGIN BANCORP INC COMMON STOCK		5,950.000	Local 35.943390	213,863.17	34.050000	202,597.50	-11,265.67	0.35
				Base 35.943390	213,863.17	34.050000	202,597.50	-11,265.67	0.35
69007J106	OUTFRONT MEDIA INC REIT USD.01		18,940.000	Local 18.215868	345,008.54	23.400000	443,196.00	98,187.46	0.77
				Base 18.215868	345,008.54	23.400000	443,196.00	98,187.46	0.77
69349H107	PNM RESOURCES INC COMMON STOCK		9,469.000	Local 37.260193	352,816.77	47.340000	448,262.46	95,445.69	0.78
				Base 37.260193	352,816.77	47.340000	448,262.46	95,445.69	0.78
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001		78,784.000	Local 7.338331	578,143.10	6.910000	544,397.44	-33,745.66	0.95
				Base 7.338331	578,143.10	6.910000	544,397.44	-33,745.66	0.95
737630103	POTLATCHDELTIC CORP REIT USD1.0		8,832.000	Local 35.894982	317,024.48	37.790000	333,761.28	16,736.80	0.58
				Base 35.894982	317,024.48	37.790000	333,761.28	16,736.80	0.58
74267C106	PROASSURANCE CORP COMMON STOCK USD.01		17,006.000	Local 49.218203	837,004.76	34.610000	588,577.66	-248,427.10	1.02
				Base 49.218203	837,004.76	34.610000	588,577.66	-248,427.10	1.02
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001		6,331.000	Local 36.347477	230,115.88	69.260000	438,485.06	208,369.18	0.76
				Base 36.347477	230,115.88	69.260000	438,485.06	208,369.18	0.76
74874Q100	QUINSTREET INC COMMON STOCK USD.001		27,077.000	Local 13.611814	368,567.08	13.390000	362,561.03	-6,006.05	0.63
				Base 13.611814	368,567.08	13.390000	362,561.03	-6,006.05	0.63
750236101	RADIAN GROUP INC COMMON STOCK USD.001		33,583.000	Local 17.639080	592,373.21	20.740000	696,511.42	104,138.21	1.21
				Base 17.639080	592,373.21	20.740000	696,511.42	104,138.21	1.21

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753422104	RAPID7 INC COMMON STOCK USD.01							
		17,130.000	Local 23.418336	401,156.09	50.610000	866,949.30	465,793.21	1.51
			Base 23.418336	401,156.09	50.610000	866,949.30	465,793.21	1.51
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001							
		5,233.000	Local 38.506730	201,505.72	107.800000	564,117.40	362,611.68	0.98
			Base 38.506730	201,505.72	107.800000	564,117.40	362,611.68	0.98
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		19,688.000	Local 39.695479	781,524.59	41.810000	823,155.28	41,630.69	1.43
			Base 39.695479	781,524.59	41.810000	823,155.28	41,630.69	1.43
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		5,630.000	Local 100.652988	566,676.32	131.840000	742,259.20	175,582.88	1.29
			Base 100.652988	566,676.32	131.840000	742,259.20	175,582.88	1.29
816850101	SEMTECH CORP COMMON STOCK USD.01							
		8,536.000	Local 36.357166	310,344.77	50.910000	434,567.76	124,222.99	0.75
			Base 36.357166	310,344.77	50.910000	434,567.76	124,222.99	0.75
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		19,162.000	Local 32.769217	627,923.73	40.150000	769,354.30	141,430.57	1.34
			Base 32.769217	627,923.73	40.150000	769,354.30	141,430.57	1.34
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		24,670.000	Local 27.062567	667,633.53	29.630000	730,972.10	63,338.57	1.27
			Base 27.062567	667,633.53	29.630000	730,972.10	63,338.57	1.27
830879102	SKYWEST INC COMMON STOCK							
		16,300.000	Local 49.689216	809,934.22	54.290000	884,927.00	74,992.78	1.54
			Base 49.689216	809,934.22	54.290000	884,927.00	74,992.78	1.54
83191H107	SMART SAND INC COMMON STOCK USD.001							
		114,729.000	Local 8.606389	987,402.45	4.450000	510,544.05	-476,858.40	0.89
			Base 8.606389	987,402.45	4.450000	510,544.05	-476,858.40	0.89
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		41,190.000	Local 20.717578	853,357.02	21.540000	887,232.60	33,875.58	1.54
			Base 20.717578	853,357.02	21.540000	887,232.60	33,875.58	1.54

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862121100	STORE CAPITAL CORP REIT USD.01								
	12,970.000	Local	23.488992	304,652.23	33.500000	434,495.00	129,842.77	0.75	
		Base	23.488992	304,652.23	33.500000	434,495.00	129,842.77	0.75	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	77,103.000	Local	14.211215	1,095,727.28	11.410000	879,745.23	-215,982.05	1.53	
		Base	14.211215	1,095,727.28	11.410000	879,745.23	-215,982.05	1.53	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	14,907.000	Local	44.829822	668,278.15	51.760000	771,586.32	103,308.17	1.34	
		Base	44.829822	668,278.15	51.760000	771,586.32	103,308.17	1.34	
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	30,696.000	Local	24.658816	756,927.03	20.430000	627,119.28	-129,807.75	1.09	
		Base	24.658816	756,927.03	20.430000	627,119.28	-129,807.75	1.09	
90214J101	2U INC COMMON STOCK USD.001								
	11,919.000	Local	50.580238	602,865.86	70.850000	844,461.15	241,595.29	1.47	
		Base	50.580238	602,865.86	70.850000	844,461.15	241,595.29	1.47	
90333L201	US CONCRETE INC COMMON STOCK USD.001								
	11,520.000	Local	52.882098	609,201.77	41.420000	477,158.40	-132,043.37	0.83	
		Base	52.882098	609,201.77	41.420000	477,158.40	-132,043.37	0.83	
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
	34,370.000	Local	17.746570	609,949.61	17.360000	596,663.20	-13,286.41	1.04	
		Base	17.746570	609,949.61	17.360000	596,663.20	-13,286.41	1.04	
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
	15,711.000	Local	35.395984	556,106.31	53.270000	836,924.97	280,818.66	1.45	
		Base	35.395984	556,106.31	53.270000	836,924.97	280,818.66	1.45	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	25,901.000	Local	33.308746	862,729.84	28.890000	748,279.89	-114,449.95	1.30	
		Base	33.308746	862,729.84	28.890000	748,279.89	-114,449.95	1.30	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	16,707.000	Local	39.207187	655,034.48	44.430000	742,292.01	87,257.53	1.29	
		Base	39.207187	655,034.48	44.430000	742,292.01	87,257.53	1.29	

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G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
	16,430.000	Local	37.470055	615,633.01	43.450000	713,883.50	98,250.49	1.24	
		Base	37.470055	615,633.01	43.450000	713,883.50	98,250.49	1.24	
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.001								
	45,827.000	Local	15.389241	705,242.77	13.750000	630,121.25	-75,121.52	1.09	
		Base	15.389241	705,242.77	13.750000	630,121.25	-75,121.52	1.09	
G73268107	QUOTIENT LTD COMMON STOCK								
	104,003.000	Local	5.809798	604,236.37	9.010000	937,067.03	332,830.66	1.63	
		Base	5.809798	604,236.37	9.010000	937,067.03	332,830.66	1.63	
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
	39,916.000	Local	16.453177	656,745.01	9.650000	385,189.40	-271,555.61	0.67	
		Base	16.453177	656,745.01	9.650000	385,189.40	-271,555.61	0.67	
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
	23,364.000	Local	26.965163	630,014.07	31.100000	726,620.40	96,606.33	1.26	
		Base	26.965163	630,014.07	31.100000	726,620.40	96,606.33	1.26	
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK								
	118,480.000	Local	13.355956	1,582,413.67	5.620000	665,857.60	-916,556.07	1.16	
		Base	13.355956	1,582,413.67	5.620000	665,857.60	-916,556.07	1.16	
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0								
	51,670.000	Local	24.572932	1,269,683.41	16.560000	855,655.20	-414,028.21	1.49	
		Base	24.572932	1,269,683.41	16.560000	855,655.20	-414,028.21	1.49	
US DOLLAR Total									
	2,452,258.000	Local		53,724,568.58		55,523,876.51	1,799,307.93	96.45	
		Base		53,724,568.58		55,523,876.51	1,799,307.93	96.45	
EQUITY Total									
	2,452,258.000	Base		53,724,568.58		55,523,876.51	1,799,307.93	96.45	

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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
<hr/>								
FUND Total		4,495,456.570	Base	55,767,767.15		57,567,075.08	1,799,307.93	100.00

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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CASH

ARGENTINE PESO

Exchange Rate: 43.363200

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		104,682.840	Local	1.000000	104,682.84	1.000000	104,682.84	0.00	1.18
			Base	0.023455	2,455.30	0.023061	2,414.09	-41.21	0.00

ARGENTINE PESO Total

		104,682.840	Local		104,682.84		104,682.84	0.00	1.18
			Base		2,455.30		2,414.09	-41.21	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.408352

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		60,064.350	Local	1.000000	60,064.35	1.000000	60,064.35	0.00	94.75
			Base	0.713427	42,851.54	0.710050	42,648.68	-202.86	0.00

AUSTRALIAN DOLLAR Total

		60,064.350	Local		60,064.35		60,064.35	0.00	94.75
			Base		42,851.54		42,648.68	-202.86	0.00

BRAZILIAN REAL

Exchange Rate: 3.915350

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		87,828.480	Local	1.000000	87,828.48	1.000000	87,828.48	0.00	0.06
			Base	0.266248	23,384.18	0.255405	22,431.83	-952.35	0.00

BRAZILIAN REAL Total

		87,828.480	Local		87,828.48		87,828.48	0.00	0.06
			Base		23,384.18		22,431.83	-952.35	0.00

EURO CURRENCY

Exchange Rate: 0.891464

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,220,440.620	Local	1.000000	2,220,440.62	1.000000	2,220,440.62	0.00	69.59

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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	1.133747	2,517,418.50	1.121750	2,490,779.91	-26,638.59	0.25
INTERNATIONAL Total								
	2,220,440.620	Local		2,220,440.62		2,220,440.62	0.00	69.59
		Base		2,517,418.50		2,490,779.91	-26,638.59	0.25
EURO CURRENCY Total								
	2,220,440.620	Local		2,220,440.62		2,220,440.62	0.00	69.59
		Base		2,517,418.50		2,490,779.91	-26,638.59	0.25
JAPANESE YEN							Exchange Rate:	110.830000
JPY	JAPANESE YEN							
	25,814,657.000	Local	1.000000	25,814,657.00	1.000000	25,814,657.00	0.00	5.39
		Base	0.009069	234,120.14	0.009023	232,921.20	-1,198.94	0.02
JAPANESE YEN Total								
	25,814,657.000	Local		25,814,657.00		25,814,657.00	0.00	5.39
		Base		234,120.14		232,921.20	-1,198.94	0.02
MEXICAN PESO							Exchange Rate:	19.410250
MXN	MEXICAN PESO (NEW)							
	36,135,127.440	Local	1.000000	36,135,127.44	1.000000	36,135,127.44	0.00	3.40
		Base	0.052659	1,902,840.00	0.051519	1,861,651.83	-41,188.17	0.19
MEXICAN PESO Total								
	36,135,127.440	Local		36,135,127.44		36,135,127.44	0.00	3.40
		Base		1,902,840.00		1,861,651.83	-41,188.17	0.19
POUND STERLING							Exchange Rate:	0.767784
GBP	POUND STERLING							
	204,333.360	Local	1.000000	204,333.36	1.000000	204,333.36	0.00	0.43
		Base	1.296879	264,995.69	1.302450	266,133.91	1,138.22	0.03
POUND STERLING Total								
	204,333.360	Local		204,333.36		204,333.36	0.00	0.43

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		Base		264,995.69		266,133.91	1,138.22	0.03

RUSSIAN RUBLE

Exchange Rate: 65.615000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUB	RUSSIAN RUBLE							
		18,958,769.710	Local 1.000000	18,958,769.71	1.000000	18,958,769.71	0.00	7.51
			Base 0.015126	286,769.82	0.015240	288,939.57	2,169.75	0.03

RUSSIAN RUBLE Total

		18,958,769.710	Local	18,958,769.71		18,958,769.71	0.00	7.51
			Base	286,769.82		288,939.57	2,169.75	0.03

CASH Total

		83,585,903.800	Base	5,274,835.17		5,207,921.02	-66,914.15	0.52
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

05971SS11	BANCO SANTANDER					01 May 2019		
		3,270,000.000	Local 99.774167	3,262,615.25	99.773400	3,262,590.18	-25.07	0.39
			Base 99.774167	3,262,615.25	99.773400	3,262,590.18	-25.07	0.33
313384EF2	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	12 Apr 2019		
		860,000.000	Local 99.926514	859,368.02	99.926056	859,364.08	-3.94	0.10
			Base 99.926514	859,368.02	99.926056	859,364.08	-3.94	0.09
313384EJ4	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	15 Apr 2019		
		440,000.000	Local 99.904527	439,579.92	99.905889	439,585.91	5.99	0.05
			Base 99.904527	439,579.92	99.905889	439,585.91	5.99	0.04
313384ER6	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	22 Apr 2019		
		1,040,000.000	Local 99.858541	1,038,528.83	99.858833	1,038,531.86	3.03	0.13
			Base 99.858541	1,038,528.83	99.858833	1,038,531.86	3.03	0.10
60682XSW7	MITSUBISHI UFJ TST & B					30 May 2019		
		1,570,000.000	Local 99.578806	1,563,387.25	99.567206	1,563,205.13	-182.12	0.19
			Base 99.578806	1,563,387.25	99.567206	1,563,205.13	-182.12	0.16

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FUND: HBCR



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60689GTD8	MIZUHO BANK LTD				0.010000	13 Jun 2019			
		4,180,000.000	Local	99.481903	4,158,343.55	99.467789	4,157,753.58	-589.97	0.50
			Base	99.481903	4,158,343.55	99.467789	4,157,753.58	-589.97	0.42
7839989D1	SSC GOVERNMENT MM GVMXX				2.325780	31 Dec 2030			
		14,409,138.940	Local	100.000000	14,409,138.94	100.000000	14,409,138.94	0.00	1.74
			Base	100.000000	14,409,138.94	100.000000	14,409,138.94	0.00	1.45
US DOLLAR Total		25,769,138.940	Local		25,730,961.76		25,730,169.68	-792.08	3.11
			Base		25,730,961.76		25,730,169.68	-792.08	2.59
CASH EQUIVALENT Total		25,769,138.940	Base		25,730,961.76		25,730,169.68	-792.08	2.59

EQUITY

POUND STERLING

Exchange Rate: 0.767784

976XXL907	SWAP CCPC GOLDMAN SACHS COC SWAP CCPC CASH COLLATERAL GBP								
		2.680	Local	1.000000	2.68	1.000000	2.68	0.00	0.00
			Base	1.324627	3.55	1.302450	3.49	-0.06	0.00
POUND STERLING Total		2.680	Local		2.68		2.68	0.00	0.00
			Base		3.55		3.49	-0.06	0.00

US DOLLAR

Exchange Rate: 1.000000

173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR								
		4,575.000	Local	27.345408	125,105.24	27.350000	125,126.25	21.01	0.02
			Base	27.345408	125,105.24	27.350000	125,126.25	21.01	0.01
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR								
		5,957.000	Local	24.800000	147,733.60	26.040000	155,120.28	7,386.68	0.02
			Base	24.800000	147,733.60	26.040000	155,120.28	7,386.68	0.02

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		10,532.000	Local	272,838.84		280,246.53	7,407.69	0.03
			Base	272,838.84		280,246.53	7,407.69	0.03
EQUITY Total								
		10,534.680	Base	272,842.39		280,250.02	7,407.63	0.03
FIXED INCOME								
ARGENTINE PESO								
							Exchange Rate:	43.363200
ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.200000	03 Oct 2021		
		9,830,000.000	Local	10,438,294.10	80.000000	7,864,000.00	-2,574,294.10	88.82
			Base	679,850.16	1.844882	181,351.93	-498,498.23	0.02
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				54.469970	21 Jun 2020		
		780,000.000	Local	799,924.29	113.500000	885,300.00	85,375.71	10.00
			Base	46,623.50	2.617427	20,415.93	-26,207.57	0.00
ARGENTINE PESO Total								
		10,610,000.000	Local	11,238,218.39		8,749,300.00	-2,488,918.39	98.82
			Base	726,473.66		201,767.86	-524,705.80	0.02
BRAZILIAN REAL								
							Exchange Rate:	3.915350
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
		12,285,000.000	Local	12,111,356.73	106.959500	13,139,974.58	1,028,617.85	9.17
			Base	3,694,243.18	27.317992	3,356,015.32	-338,227.86	0.34
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
		7,023,000.000	Local	6,679,620.00	108.262700	7,603,289.42	923,669.42	5.31
			Base	1,990,544.63	27.650836	1,941,918.20	-48,626.43	0.20
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
		664,000.000	Local	655,660.01	108.524900	720,605.34	64,945.33	0.50
			Base	197,607.77	27.717803	184,046.21	-13,561.56	0.02

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BRAZILIAN REAL Total								
		19,972,000.000	Local	19,446,636.74		21,463,869.34	2,017,232.60	14.98
			Base	5,882,395.58		5,481,979.73	-400,415.85	0.55
							Exchange Rate:	19.410250
MEXICAN PESO								
ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.500000	09 Jun 2022		
		21,353,000.000	Local	21,764,385.68	96.302000	20,563,366.06	-1,201,019.62	1.94
			Base	1,564,981.74	4.961399	1,059,407.58	-505,574.16	0.11
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
		94,566,300.000	Local	102,437,553.77	92.870000	87,823,722.81	-14,613,830.96	8.27
			Base	6,142,985.08	4.784585	4,524,605.44	-1,618,379.64	0.46
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
		64,100,000.000	Local	61,923,490.43	94.904000	60,833,464.00	-1,090,026.43	5.73
			Base	3,178,620.55	4.889375	3,134,089.67	-44,530.88	0.32
MEXICAN PESO Total								
		180,019,300.000	Local	186,125,429.88		169,220,552.87	-16,904,877.01	15.93
			Base	10,886,587.37		8,718,102.69	-2,168,484.68	0.88
							Exchange Rate:	65.615000
RUSSIAN RUBLE								
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
		53,660,000.000	Local	53,463,495.26	100.550000	53,955,130.00	491,634.74	21.38
			Base	842,772.85	1.532424	822,298.71	-20,474.14	0.08
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
		148,713,000.000	Local	138,653,684.29	93.301000	138,750,716.13	97,031.84	54.98
			Base	2,210,258.66	1.421946	2,114,618.85	-95,639.81	0.21
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
		19,200,000.000	Local	19,323,913.25	97.255000	18,672,960.00	-650,953.25	7.40
			Base	314,191.69	1.482207	284,583.71	-29,607.98	0.03
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
		22,740,000.000	Local	22,865,740.75	96.811000	22,014,821.40	-850,919.35	8.72

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		Base	1.623529	369,190.39	1.475440	335,515.07	-33,675.32	0.03
RUSSIAN RUBLE Total								
	244,313,000.000	Local		234,306,833.55		233,393,627.53	-913,206.02	92.49
		Base		3,736,413.59		3,557,016.34	-179,397.25	0.36
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	99.816141	319,411.65	103.884900	332,431.68	13,020.03	0.04
		Base	99.816141	319,411.65	103.884900	332,431.68	13,020.03	0.03
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.450000	15 May 2021		
	30,000.000	Local	103.434300	31,030.29	103.178438	30,953.53	-76.76	0.00
		Base	103.434300	31,030.29	103.178438	30,953.53	-76.76	0.00
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
	160,000.000	Local	87.170694	139,473.11	91.755274	146,808.44	7,335.33	0.02
		Base	87.170694	139,473.11	91.755274	146,808.44	7,335.33	0.01
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.400000	15 May 2025		
	490,000.000	Local	99.949520	489,752.65	98.951621	484,862.94	-4,889.71	0.06
		Base	99.949520	489,752.65	98.951621	484,862.94	-4,889.71	0.05
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048		
	434,000.000	Local	97.514797	423,214.22	93.829224	407,218.83	-15,995.39	0.05
		Base	97.514797	423,214.22	93.829224	407,218.83	-15,995.39	0.04
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026		
	215,000.000	Local	99.672786	214,296.49	103.952246	223,497.33	9,200.84	0.03
		Base	99.672786	214,296.49	103.952246	223,497.33	9,200.84	0.02
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
	220,000.000	Local	100.031305	220,068.87	111.943852	246,276.47	26,207.60	0.03
		Base	100.031305	220,068.87	111.943852	246,276.47	26,207.60	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.900000	06 Nov 2022		
	80,000.000	Local	99.639150	79,711.32	99.794927	79,835.94	124.62	0.01
		Base	99.639150	79,711.32	99.794927	79,835.94	124.62	0.01

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00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	329,026.000	Local	99.738078	328,164.21	71.250000	234,431.03	-93,733.18	0.03	
		Base	99.738078	328,164.21	71.250000	234,431.03	-93,733.18	0.02	
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4					1.427420	25 Jan 2023		
	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	
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.300000	03 Nov 2020		
	120,000.000	Local	99.981508	119,977.81	99.503558	119,404.27	-573.54	0.01	
		Base	99.981508	119,977.81	99.503558	119,404.27	-573.54	0.01	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	80,000.000	Local	100.238638	80,190.91	101.762579	81,410.06	1,219.15	0.01	
		Base	100.238638	80,190.91	101.762579	81,410.06	1,219.15	0.01	
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025		
	340,000.000	Local	100.954532	343,245.41	101.303594	344,432.22	1,186.81	0.04	
		Base	100.954532	343,245.41	101.303594	344,432.22	1,186.81	0.03	
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.550000	15 Mar 2035		
	130,000.000	Local	95.532515	124,192.27	97.936068	127,316.89	3,124.62	0.02	
		Base	95.532515	124,192.27	97.936068	127,316.89	3,124.62	0.01	
00507UUAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.750000	15 Mar 2045		
	30,000.000	Local	96.282833	28,884.85	99.366684	29,810.01	925.16	0.00	
		Base	96.282833	28,884.85	99.366684	29,810.01	925.16	0.00	
00772BAD3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/19 3.75					3.750000	15 May 2019		
	640,000.000	Local	99.994203	639,962.90	100.082000	640,524.80	561.90	0.08	
		Base	99.994203	639,962.90	100.082000	640,524.80	561.90	0.06	
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5					5.000000	01 Oct 2021		
	150,000.000	Local	103.102500	154,653.75	103.756838	155,635.26	981.51	0.02	
		Base	103.102500	154,653.75	103.756838	155,635.26	981.51	0.02	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		
	90,000.000	Local	99.966778	89,970.10	98.201052	88,380.95	-1,589.15	0.01	
		Base	99.966778	89,970.10	98.201052	88,380.95	-1,589.15	0.01	

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009503AA1	AIRSPEED LTD AIRSP 2007 1A G1 144A					2.753750	15 Jun 2032		
	233,121.370	Local		86.551649	201,770.39	96.802200	225,666.61	23,896.22	0.03
Original Face:	2,710,000.000	Base		86.551649	201,770.39	96.802200	225,666.61	23,896.22	0.02
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6						22 Jun 2023		
	72,278.020	Local		98.901796	71,484.26	98.979200	71,540.21	55.95	0.01
		Base		98.901796	71,484.26	98.979200	71,540.21	55.95	0.01
01310TAV1	ALBERTSONS LLC TERM B 7						17 Nov 2025		
	120,692.650	Local		100.286123	121,037.98	98.593800	118,995.47	-2,042.51	0.01
		Base		100.286123	121,037.98	98.593800	118,995.47	-2,042.51	0.01
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		
	210,000.000	Local		106.581433	223,821.01	105.750000	222,075.00	-1,746.01	0.03
		Base		106.581433	223,821.01	105.750000	222,075.00	-1,746.01	0.02
019736AD9	ALLISON TRANSMISSION INC SR UNSECURED 144A 10/24 5					5.000000	01 Oct 2024		
	20,000.000	Local		99.428850	19,885.77	99.750000	19,950.00	64.23	0.00
		Base		99.428850	19,885.77	99.750000	19,950.00	64.23	0.00
01F022444	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	15 Apr 2034		
	1,100,000.000	Local		98.328125	1,081,609.38	99.403368	1,093,437.05	11,827.67	0.13
Original Face:	1,100,000.000	Base		98.328125	1,081,609.38	99.403368	1,093,437.05	11,827.67	0.11
01F030652	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	13 May 2049		
	2,300,000.000	Local		99.718750	2,293,531.25	99.457756	2,287,528.39	-6,002.86	0.28
Original Face:	2,300,000.000	Base		99.718750	2,293,531.25	99.457756	2,287,528.39	-6,002.86	0.23
01F032443	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	15 Apr 2034		
	4,700,000.000	Local		101.790226	4,784,140.64	102.277344	4,807,035.17	22,894.53	0.58
Original Face:	4,700,000.000	Base		101.790226	4,784,140.64	102.277344	4,807,035.17	22,894.53	0.48
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	10 Apr 2049		
	4,200,000.000	Local		100.359375	4,215,093.75	101.355407	4,256,927.09	41,833.34	0.51
Original Face:	4,200,000.000	Base		100.359375	4,215,093.75	101.355407	4,256,927.09	41,833.34	0.43
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	10 Apr 2049		
	1,700,000.000	Local		101.924402	1,732,714.84	102.860210	1,748,623.57	15,908.73	0.21
Original Face:	1,700,000.000	Base		101.924402	1,732,714.84	102.860210	1,748,623.57	15,908.73	0.18

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01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	10 Apr 2049		
		800,000.000	Local 103.417969	827,343.75	104.189453	833,515.62	6,171.87	0.10
Original Face:		800,000.000	Base 103.417969	827,343.75	104.189453	833,515.62	6,171.87	0.08
01F050643	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.000000	10 Apr 2049		
		300,000.000	Local 104.734377	314,203.13	105.720337	317,161.01	2,957.88	0.04
Original Face:		300,000.000	Base 104.734377	314,203.13	105.720337	317,161.01	2,957.88	0.03
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.750000	05 May 2021		
		240,000.000	Local 100.790329	241,896.79	103.903912	249,369.39	7,472.60	0.03
			Base 100.790329	241,896.79	103.903912	249,369.39	7,472.60	0.03
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375				5.375000	31 Jan 2044		
		80,000.000	Local 101.771563	81,417.25	99.784881	79,827.90	-1,589.35	0.01
			Base 101.771563	81,417.25	99.784881	79,827.90	-1,589.35	0.01
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49				3.490000	14 Feb 2022		
		100,000.000	Local 99.994240	99,994.24	101.569419	101,569.42	1,575.18	0.01
			Base 99.994240	99,994.24	101.569419	101,569.42	1,575.18	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8				3.800000	14 Feb 2024		
		150,000.000	Local 99.897627	149,846.44	101.778736	152,668.10	2,821.66	0.02
			Base 99.897627	149,846.44	101.778736	152,668.10	2,821.66	0.02
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4				4.400000	14 Feb 2026		
		740,000.000	Local 100.670976	744,965.22	102.783750	760,599.75	15,634.53	0.09
			Base 100.670976	744,965.22	102.783750	760,599.75	15,634.53	0.08
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8				4.800000	14 Feb 2029		
		440,000.000	Local 99.835873	439,277.84	103.090477	453,598.10	14,320.26	0.05
			Base 99.835873	439,277.84	103.090477	453,598.10	14,320.26	0.05
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039		
		250,000.000	Local 99.857416	249,643.54	105.762267	264,405.67	14,762.13	0.03
			Base 99.857416	249,643.54	105.762267	264,405.67	14,762.13	0.03
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
		150,000.000	Local 103.933980	155,900.97	107.305481	160,958.22	5,057.25	0.02
			Base 103.933980	155,900.97	107.305481	160,958.22	5,057.25	0.02

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02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	110,000.000	Local		101.045364	111,149.90	107.656359	118,421.99	7,272.09	0.01
		Base		101.045364	111,149.90	107.656359	118,421.99	7,272.09	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local		99.846109	439,322.88	100.673614	442,963.90	3,641.02	0.05
		Base		99.846109	439,322.88	100.673614	442,963.90	3,641.02	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local		99.764709	109,741.18	103.938847	114,332.73	4,591.55	0.01
		Base		99.764709	109,741.18	103.938847	114,332.73	4,591.55	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	140,000.000	Local		99.281971	138,994.76	105.888785	148,244.30	9,249.54	0.02
		Base		99.281971	138,994.76	105.888785	148,244.30	9,249.54	0.01
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	104,010.830	Local		100.458145	104,487.35	97.500000	101,410.56	-3,076.79	0.01
		Base		100.458145	104,487.35	97.500000	101,410.56	-3,076.79	0.01
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625					6.625000	15 Oct 2022		
	57,000.000	Local		100.532509	57,303.53	102.375000	58,353.75	1,050.22	0.01
		Base		100.532509	57,303.53	102.375000	58,353.75	1,050.22	0.01
02474RAF0	AMERICAN BLDRS CONTRACTORS TERM LOAN B 2						31 Oct 2023		
	112,767.540	Local		100.426577	113,248.58	97.089300	109,485.22	-3,763.36	0.01
		Base		100.426577	113,248.58	97.089300	109,485.22	-3,763.36	0.01
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375000	26 May 2020		
	170,000.000	Local		99.200447	168,640.76	99.675895	169,449.02	808.26	0.02
		Base		99.200447	168,640.76	99.675895	169,449.02	808.26	0.02
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					3.049880	25 Jun 2045		
	850,271.080	Local		96.161321	817,631.90	99.409860	845,253.29	27,621.39	0.10
Original Face:	13,440,000.000	Base		96.161321	817,631.90	99.409860	845,253.29	27,621.39	0.09
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
	220,000.000	Local		99.953227	219,897.10	100.067443	220,148.37	251.27	0.03
		Base		99.953227	219,897.10	100.067443	220,148.37	251.27	0.02

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02R050648	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY				5.000000	10 Apr 2049			
		300,000.000	Local 104.937500	314,812.50	105.890625	317,671.88	2,859.38		0.04
Original Face:		300,000.000	Base 104.937500	314,812.50	105.890625	317,671.88	2,859.38		0.03
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625000	22 May 2024			
		10,000.000	Local 99.907200	9,990.72	102.667396	10,266.74	276.02		0.00
			Base 99.907200	9,990.72	102.667396	10,266.74	276.02		0.00
031162BW9	AMGEN INC SR UNSECURED 05/20 2.125				2.125000	01 May 2020			
		40,000.000	Local 99.103625	39,641.45	99.618066	39,847.23	205.78		0.00
			Base 99.103625	39,641.45	99.618066	39,847.23	205.78		0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051			
		69,000.000	Local 103.381232	71,333.05	100.575770	69,397.28	-1,935.77		0.01
			Base 103.381232	71,333.05	100.575770	69,397.28	-1,935.77		0.01
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036			
		280,000.000	Local 112.997982	316,394.35	115.056277	322,157.58	5,763.23		0.04
			Base 112.997982	316,394.35	115.056277	322,157.58	5,763.23		0.03
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85				4.850000	15 Mar 2021			
		96,000.000	Local 101.037865	96,996.35	103.662505	99,516.00	2,519.65		0.01
			Base 101.037865	96,996.35	103.662505	99,516.00	2,519.65		0.01
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55				5.550000	15 Mar 2026			
		300,000.000	Local 105.101373	315,304.12	108.913686	326,741.06	11,436.94		0.04
			Base 105.101373	315,304.12	108.913686	326,741.06	11,436.94		0.03
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046			
		110,000.000	Local 123.432927	135,776.22	121.579922	133,737.91	-2,038.31		0.02
			Base 123.432927	135,776.22	121.579922	133,737.91	-2,038.31		0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027			
		200,000.000	Local 100.565230	201,130.46	101.904525	203,809.05	2,678.59		0.02
			Base 100.565230	201,130.46	101.904525	203,809.05	2,678.59		0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024			
		280,000.000	Local 100.797007	282,231.62	99.092667	277,459.47	-4,772.15		0.03
			Base 100.797007	282,231.62	99.092667	277,459.47	-4,772.15		0.03

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034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	250,000.000	Local		94.124700	235,311.75	97.208037	243,020.09	7,708.34	0.03
		Base		94.124700	235,311.75	97.208037	243,020.09	7,708.34	0.02
03522AAD2	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/26 3.65					3.650000	01 Feb 2026		
	730,000.000	Local		94.657071	690,996.62	100.295317	732,155.81	41,159.19	0.09
		Base		94.657071	690,996.62	100.295317	732,155.81	41,159.19	0.07
03522AAF7	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/46 4.9					4.900000	01 Feb 2046		
	230,000.000	Local		95.579591	219,833.06	100.438461	231,008.46	11,175.40	0.03
		Base		95.579591	219,833.06	100.438461	231,008.46	11,175.40	0.02
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	220,000.000	Local		99.902786	219,786.13	104.206413	229,254.11	9,467.98	0.03
		Base		99.902786	219,786.13	104.206413	229,254.11	9,467.98	0.02
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	770,000.000	Local		99.542129	766,474.39	101.685009	782,974.57	16,500.18	0.09
		Base		99.542129	766,474.39	101.685009	782,974.57	16,500.18	0.08
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	870,000.000	Local		100.156980	871,365.73	106.539781	926,896.09	55,530.36	0.11
		Base		100.156980	871,365.73	106.539781	926,896.09	55,530.36	0.09
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.650000	01 Feb 2021		
	206,000.000	Local		100.093539	206,192.69	99.693594	205,368.80	-823.89	0.02
		Base		100.093539	206,192.69	99.693594	205,368.80	-823.89	0.02
03674PAL7	ANTERO RESOURCES CORP COMPANY GUAR 11/21 5.375					5.375000	01 Nov 2021		
	80,000.000	Local		100.664450	80,531.56	100.375000	80,300.00	-231.56	0.01
		Base		100.664450	80,531.56	100.375000	80,300.00	-231.56	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	340,000.000	Local		97.318985	330,884.55	99.898703	339,655.59	8,771.04	0.04
		Base		97.318985	330,884.55	99.898703	339,655.59	8,771.04	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.973425	79,978.74	100.695438	80,556.35	577.61	0.01
		Base		99.973425	79,978.74	100.695438	80,556.35	577.61	0.01

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036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.964868	219,922.71	99.914605	219,812.13	-110.58	0.03
		Base		99.964868	219,922.71	99.914605	219,812.13	-110.58	0.02
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	470,000.000	Local		101.066589	475,012.97	98.324249	462,123.97	-12,889.00	0.06
		Base		101.066589	475,012.97	98.324249	462,123.97	-12,889.00	0.05
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	144,000.000	Local		100.043792	144,063.06	100.078890	144,113.60	50.54	0.02
		Base		100.043792	144,063.06	100.078890	144,113.60	50.54	0.01
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.165915	300,847.52	88.620211	292,446.70	-8,400.82	0.04
		Base		91.165915	300,847.52	88.620211	292,446.70	-8,400.82	0.03
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	40,000.000	Local		94.873525	37,949.41	100.740828	40,296.33	2,346.92	0.00
		Base		94.873525	37,949.41	100.740828	40,296.33	2,346.92	0.00
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	193,900.400	Local		100.437637	194,748.98	98.839300	191,649.80	-3,099.18	0.02
		Base		100.437637	194,748.98	98.839300	191,649.80	-3,099.18	0.02
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	570,000.000	Local		99.350544	566,298.10	96.610880	550,682.02	-15,616.08	0.07
		Base		99.350544	566,298.10	96.610880	550,682.02	-15,616.08	0.06
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	140,000.000	Local		97.067721	135,894.81	97.915332	137,081.46	1,186.65	0.02
		Base		97.067721	135,894.81	97.915332	137,081.46	1,186.65	0.01
037833DJ6	APPLE INC SR UNSECURED 11/20 2					2.000000	13 Nov 2020		
	180,000.000	Local		99.954122	179,917.42	99.278859	178,701.95	-1,215.47	0.02
		Base		99.954122	179,917.42	99.278859	178,701.95	-1,215.47	0.02
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577					5.577000	21 Feb 2023		
	240,000.000	Local		100.000000	240,000.00	99.266000	238,238.40	-1,761.60	0.03
		Base		100.000000	240,000.00	99.266000	238,238.40	-1,761.60	0.02

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03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	100,000.000	Local		79.862950	79,862.95	113.852772	113,852.77	33,989.82	0.01
		Base		79.862950	79,862.95	113.852772	113,852.77	33,989.82	0.01
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		
	130,000.000	Local		100.190792	130,248.03	102.192610	132,850.39	2,602.36	0.02
		Base		100.190792	130,248.03	102.192610	132,850.39	2,602.36	0.01
03969AAH3	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 05/23 4.625					4.625000	15 May 2023		
	240,000.000	Local		100.000000	240,000.00	100.625000	241,500.00	1,500.00	0.03
		Base		100.000000	240,000.00	100.625000	241,500.00	1,500.00	0.02
040114GK0	REPUBLIC OF ARGENTINA SR UNSECURED 12/38 VAR					2.500000	31 Dec 2038		
	290,000.000	Local		63.881441	185,256.18	57.750000	167,475.00	-17,781.18	0.02
Original Face:	290,000.000	Base		63.881441	185,256.18	57.750000	167,475.00	-17,781.18	0.02
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.500000	22 Apr 2026		
	630,000.000	Local		101.312111	638,266.30	84.800000	534,240.00	-104,026.30	0.06
		Base		101.312111	638,266.30	84.800000	534,240.00	-104,026.30	0.05
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625000	22 Apr 2046		
	150,000.000	Local		95.873780	143,810.67	78.750000	118,125.00	-25,685.67	0.01
		Base		95.873780	143,810.67	78.750000	118,125.00	-25,685.67	0.01
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					7.125000	06 Jul 2036		
	210,000.000	Local		102.455495	215,156.54	76.750000	161,175.00	-53,981.54	0.02
		Base		102.455495	215,156.54	76.750000	161,175.00	-53,981.54	0.02
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625000	26 Jan 2022		
	560,000.000	Local		100.000000	560,000.00	86.250000	483,000.00	-77,000.00	0.06
		Base		100.000000	560,000.00	86.250000	483,000.00	-77,000.00	0.05
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875000	11 Jan 2048		
	440,000.000	Local		99.072102	435,917.25	73.500000	323,400.00	-112,517.25	0.04
		Base		99.072102	435,917.25	73.500000	323,400.00	-112,517.25	0.03
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	209,399.080	Local		99.720238	208,813.26	99.375000	208,090.34	-722.92	0.03
		Base		99.720238	208,813.26	99.375000	208,090.34	-722.92	0.02

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04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	109,723.620	Local	99.328385	108,986.70	99.250000	108,900.69	-86.01	0.01	
		Base	99.328385	108,986.70	99.250000	108,900.69	-86.01	0.01	
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	210,000.000	Local	98.024629	205,851.72	98.333300	206,499.93	648.21	0.02	
		Base	98.024629	205,851.72	98.333300	206,499.93	648.21	0.02	
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B						06 Dec 2025		
	59,850.000	Local	99.033150	59,271.34	100.625000	60,224.06	952.72	0.01	
		Base	99.033150	59,271.34	100.625000	60,224.06	952.72	0.01	
05400KAE0	AVOLON TLB BORROWER 1 (US) TERM LOAN B 3						15 Jan 2025		
	23,710.140	Local	99.526911	23,597.97	99.113600	23,499.97	-98.00	0.00	
		Base	99.526911	23,597.97	99.113600	23,499.97	-98.00	0.00	
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	150,000.000	Local	100.001093	150,001.64	94.679391	142,019.09	-7,982.55	0.02	
		Base	100.001093	150,001.64	94.679391	142,019.09	-7,982.55	0.01	
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	740,000.000	Local	96.628370	715,049.94	87.593845	648,194.45	-66,855.49	0.08	
		Base	96.628370	715,049.94	87.593845	648,194.45	-66,855.49	0.07	
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875000	24 Feb 2022		
	30,000.000	Local	100.197933	30,059.38	100.984582	30,295.37	235.99	0.00	
		Base	100.197933	30,059.38	100.984582	30,295.37	235.99	0.00	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	250,000.000	Local	102.567972	256,419.93	117.439286	293,598.22	37,178.29	0.04	
		Base	102.567972	256,419.93	117.439286	293,598.22	37,178.29	0.03	
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.750000	19 Oct 2075		
	550,000.000	Local	100.000000	550,000.00	110.705000	608,877.50	58,877.50	0.07	
		Base	100.000000	550,000.00	110.705000	608,877.50	58,877.50	0.06	
05554JAG2	BCP CC HLDGS MERGER SUB INC TERM LOAN B 1						26 Dec 2024		
	69,825.000	Local	99.937716	69,781.51	99.500000	69,475.88	-305.63	0.01	
		Base	99.937716	69,781.51	99.500000	69,475.88	-305.63	0.01	

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05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.850000	15 Sep 2021		
	30,000.000	Local	96.830033	29,049.01	97.669199	29,300.76	251.75	0.00	
		Base	96.830033	29,049.01	97.669199	29,300.76	251.75	0.00	
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561					3.561000	01 Nov 2021		
	10,000.000	Local	100.000000	10,000.00	102.073268	10,207.33	207.33	0.00	
		Base	100.000000	10,000.00	102.073268	10,207.33	207.33	0.00	
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024		
	70,000.000	Local	99.747729	69,823.41	102.930233	72,051.16	2,227.75	0.01	
		Base	99.747729	69,823.41	102.930233	72,051.16	2,227.75	0.01	
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025		
	400,000.000	Local	100.442325	401,769.30	101.944402	407,777.61	6,008.31	0.05	
		Base	100.442325	401,769.30	101.944402	407,777.61	6,008.31	0.04	
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
	250,000.000	Local	98.350176	245,875.44	102.294084	255,735.21	9,859.77	0.03	
		Base	98.350176	245,875.44	102.294084	255,735.21	9,859.77	0.03	
056057AA0	BX TRUST BX 2018 BIOA A 144A					3.154800	15 Mar 2037		
	440,000.000	Local	99.418341	437,440.70	99.125000	436,150.00	-1,290.70	0.05	
	Original Face: 440,000.000	Base	99.418341	437,440.70	99.125000	436,150.00	-1,290.70	0.04	
05607EAN5	BX TRUST BX 2017 IMC E 144A					5.733750	15 Oct 2032		
	1,000,000.000	Local	100.000000	1,000,000.00	99.663600	996,636.00	-3,364.00	0.12	
	Original Face: 1,000,000.000	Base	100.000000	1,000,000.00	99.663600	996,636.00	-3,364.00	0.10	
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
	200,000.000	Local	99.958885	199,917.77	100.851565	201,703.13	1,785.36	0.02	
		Base	99.958885	199,917.77	100.851565	201,703.13	1,785.36	0.02	
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					3.916940	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	98.772238	197,544.48	-2,455.52	0.02	
		Base	100.000000	200,000.00	98.772238	197,544.48	-2,455.52	0.02	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379000	12 Apr 2028		
	400,000.000	Local	97.695155	390,780.62	101.112663	404,450.65	13,670.03	0.05	
		Base	97.695155	390,780.62	101.112663	404,450.65	13,670.03	0.04	

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.500000	27 Jan 2030		
	2,980,000.000	Local		100.000000	2,980,000.00	102.134220	3,043,599.76	63,599.76	0.37
Original Face:	2,980,000.000	Base		100.000000	2,980,000.00	102.134220	3,043,599.76	63,599.76	0.31
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR					6.250000	29 Sep 2049		
	150,000.000	Local		100.000000	150,000.00	106.000000	159,000.00	9,000.00	0.02
		Base		100.000000	150,000.00	106.000000	159,000.00	9,000.00	0.02
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR					6.100000	29 Dec 2049		
	120,000.000	Local		108.536250	130,243.50	105.811000	126,973.20	-3,270.30	0.02
		Base		108.536250	130,243.50	105.811000	126,973.20	-3,270.30	0.01
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	260,000.000	Local		99.796119	259,469.91	101.269583	263,300.92	3,831.01	0.03
		Base		99.796119	259,469.91	101.269583	263,300.92	3,831.01	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	750,000.000	Local		106.353411	797,650.58	112.384130	842,880.98	45,230.40	0.10
		Base		106.353411	797,650.58	112.384130	842,880.98	45,230.40	0.08
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.000000	01 Apr 2024		
	290,000.000	Local		99.843641	289,546.56	104.307926	302,492.99	12,946.43	0.04
		Base		99.843641	289,546.56	104.307926	302,492.99	12,946.43	0.03
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024		
	1,460,000.000	Local		100.223799	1,463,267.46	103.497241	1,511,059.72	47,792.26	0.18
		Base		100.223799	1,463,267.46	103.497241	1,511,059.72	47,792.26	0.15
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	520,000.000	Local		103.398627	537,672.86	104.215709	541,921.69	4,248.83	0.07
		Base		103.398627	537,672.86	104.215709	541,921.69	4,248.83	0.05
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	690,000.000	Local		99.991606	689,942.08	99.706886	687,977.51	-1,964.57	0.08
		Base		99.991606	689,942.08	99.706886	687,977.51	-1,964.57	0.07
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	17,000.000	Local		99.996706	16,999.44	99.601769	16,932.30	-67.14	0.00
		Base		99.996706	16,999.44	99.601769	16,932.30	-67.14	0.00

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06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local	99.507669	678,642.30	97.784901	666,893.02	-11,749.28	0.08	
		Base	99.507669	678,642.30	97.784901	666,893.02	-11,749.28	0.07	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	300,000.000	Local	100.000000	300,000.00	101.551426	304,654.28	4,654.28	0.04	
		Base	100.000000	300,000.00	101.551426	304,654.28	4,654.28	0.03	
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local	98.152912	245,382.28	101.819471	254,548.68	9,166.40	0.03	
		Base	98.152912	245,382.28	101.819471	254,548.68	9,166.40	0.03	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	160,000.000	Local	100.000000	160,000.00	101.923797	163,078.08	3,078.08	0.02	
		Base	100.000000	160,000.00	101.923797	163,078.08	3,078.08	0.02	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	170,000.000	Local	100.000000	170,000.00	102.897371	174,925.53	4,925.53	0.02	
		Base	100.000000	170,000.00	102.897371	174,925.53	4,925.53	0.02	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local	99.572113	298,716.34	104.556531	313,669.59	14,953.25	0.04	
		Base	99.572113	298,716.34	104.556531	313,669.59	14,953.25	0.03	
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
	70,000.000	Local	93.335543	65,334.88	96.700000	67,690.00	2,355.12	0.01	
		Base	93.335543	65,334.88	96.700000	67,690.00	2,355.12	0.01	
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
	1,060,000.000	Local	97.356065	1,031,974.29	101.266340	1,073,423.20	41,448.91	0.13	
	Original Face:	1,060,000.000	Base	97.356065	1,031,974.29	101.266340	1,073,423.20	41,448.91	0.11
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	200,000.000	Local	99.550245	199,100.49	103.376698	206,753.40	7,652.91	0.02	
		Base	99.550245	199,100.49	103.376698	206,753.40	7,652.91	0.02	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	10,000.000	Local	104.822100	10,482.21	108.138000	10,813.80	331.59	0.00	
		Base	104.822100	10,482.21	108.138000	10,813.80	331.59	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		101.751782	172,978.03	114.259927	194,241.88	21,263.85	0.02
		Base		101.751782	172,978.03	114.259927	194,241.88	21,263.85	0.02
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	60,000.000	Local		118.632250	71,179.35	115.971887	69,583.13	-1,596.22	0.01
		Base		118.632250	71,179.35	115.971887	69,583.13	-1,596.22	0.01
073685AD1	BEACON ROOFING SUPPLY IN COMPANY GUAR 144A 11/25 4.875					4.875000	01 Nov 2025		
	60,000.000	Local		101.016033	60,609.62	94.500000	56,700.00	-3,909.62	0.01
		Base		101.016033	60,609.62	94.500000	56,700.00	-3,909.62	0.01
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B						02 Jan 2025		
	169,994.920	Local		100.790782	171,339.21	97.166700	165,178.45	-6,160.76	0.02
		Base		100.790782	171,339.21	97.166700	165,178.45	-6,160.76	0.02
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	81,000.000	Local		102.765901	83,240.38	101.531321	82,240.37	-1,000.01	0.01
		Base		102.765901	83,240.38	101.531321	82,240.37	-1,000.01	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	100,000.000	Local		100.461730	100,461.73	103.195483	103,195.48	2,733.75	0.01
		Base		100.461730	100,461.73	103.195483	103,195.48	2,733.75	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	300,000.000	Local		99.976903	299,930.71	99.999573	299,998.72	68.01	0.04
		Base		99.976903	299,930.71	99.999573	299,998.72	68.01	0.03
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	340,000.000	Local		98.981750	336,537.95	104.671150	355,881.91	19,343.96	0.04
		Base		98.981750	336,537.95	104.671150	355,881.91	19,343.96	0.04
08576PAA9	BERRY GLOBAL INC SECURED 144A 02/26 4.5					4.500000	15 Feb 2026		
	30,000.000	Local		93.933400	28,180.02	95.020000	28,506.00	325.98	0.00
		Base		93.933400	28,180.02	95.020000	28,506.00	325.98	0.00
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 2022		
	235,311.680	Local		100.719769	237,005.38	99.300000	233,664.50	-3,340.88	0.03
		Base		100.719769	237,005.38	99.300000	233,664.50	-3,340.88	0.02

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	Units								
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125					6.125000	15 Nov 2022		
	90,000.000	Local	102.133733	91,920.36	101.500000	91,350.00		-570.36	0.01
		Base	102.133733	91,920.36	101.500000	91,350.00		-570.36	0.01
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		
	240,000.000	Local	95.000500	228,001.20	98.272243	235,853.38		7,852.18	0.03
		Base	95.000500	228,001.20	98.272243	235,853.38		7,852.18	0.02
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
	670,000.000	Local	99.513372	666,739.59	102.887230	689,344.44		22,604.85	0.08
		Base	99.513372	666,739.59	102.887230	689,344.44		22,604.85	0.07
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	680,000.000	Local	100.000000	680,000.00	103.723110	705,317.15		25,317.15	0.09
		Base	100.000000	680,000.00	103.723110	705,317.15		25,317.15	0.07
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	470,000.000	Local	100.324455	471,524.94	107.961402	507,418.59		35,893.65	0.06
		Base	100.324455	471,524.94	107.961402	507,418.59		35,893.65	0.05
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
	260,000.000	Local	100.950973	262,472.53	101.829197	264,755.91		2,283.38	0.03
		Base	100.950973	262,472.53	101.829197	264,755.91		2,283.38	0.03
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245					3.245000	06 May 2022		
	10,000.000	Local	99.104200	9,910.42	101.537000	10,153.70		243.28	0.00
		Base	99.104200	9,910.42	101.537000	10,153.70		243.28	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	200,000.000	Local	98.584140	197,168.28	101.182558	202,365.12		5,196.84	0.02
		Base	98.584140	197,168.28	101.182558	202,365.12		5,196.84	0.02
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
	130,000.000	Local	96.535046	125,495.56	101.588027	132,064.44		6,568.88	0.02
		Base	96.535046	125,495.56	101.588027	132,064.44		6,568.88	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	360,000.000	Local	100.005811	360,020.92	101.794366	366,459.72		6,438.80	0.04
		Base	100.005811	360,020.92	101.794366	366,459.72		6,438.80	0.04

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105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625000	07 Jan 2041		
	460,000.000	Local		93.315474	429,251.18	100.251000	461,154.60	31,903.42	0.06
		Base		93.315474	429,251.18	100.251000	461,154.60	31,903.42	0.05
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	940,000.000	Local		83.785198	787,580.86	92.100000	865,740.00	78,159.14	0.10
		Base		83.785198	787,580.86	92.100000	865,740.00	78,159.14	0.09
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625					5.625000	21 Feb 2047		
	720,000.000	Local		84.164136	605,981.78	99.250000	714,600.00	108,618.22	0.09
		Base		84.164136	605,981.78	99.250000	714,600.00	108,618.22	0.07
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625					4.625000	13 Jan 2028		
	320,000.000	Local		92.957534	297,464.11	100.801000	322,563.20	25,099.09	0.04
		Base		92.957534	297,464.11	100.801000	322,563.20	25,099.09	0.03
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025		
	218,900.000	Local		99.768122	218,392.42	99.375000	217,531.88	-860.54	0.03
		Base		99.768122	218,392.42	99.375000	217,531.88	-860.54	0.02
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	140,000.000	Local		121.785721	170,500.01	143.480843	200,873.18	30,373.17	0.02
		Base		121.785721	170,500.01	143.480843	200,873.18	30,373.17	0.02
11134LAP4	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/25 3.125					3.125000	15 Jan 2025		
	140,000.000	Local		97.544043	136,561.66	95.845736	134,184.03	-2,377.63	0.02
		Base		97.544043	136,561.66	95.845736	134,184.03	-2,377.63	0.01
12433PAG1	BX TRUST BX 2017 APPL B 144A					3.633750	15 Jul 2034		
	306,000.000	Local		100.000000	306,000.00	99.562500	304,661.25	-1,338.75	0.04
	Original Face: 360,000.000	Base		100.000000	306,000.00	99.562500	304,661.25	-1,338.75	0.03
1248EPAY9	CCO HLDGS LLC/CAP CORP SR UNSECURED 09/22 5.25					5.250000	30 Sep 2022		
	20,000.000	Local		100.635700	20,127.14	101.875000	20,375.00	247.86	0.00
		Base		100.635700	20,127.14	101.875000	20,375.00	247.86	0.00
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	220,000.000	Local		96.431123	212,148.47	100.625000	221,375.00	9,226.53	0.03
		Base		96.431123	212,148.47	100.625000	221,375.00	9,226.53	0.02

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1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	70,000.000	Local		94.378257	66,064.78	98.615000	69,030.50	2,965.72	0.01
		Base		94.378257	66,064.78	98.615000	69,030.50	2,965.72	0.01
12506KAD1	CBS RADIO INC TERM LOAN B						18 Nov 2024		
	133,504.550	Local		100.578707	134,277.15	97.083300	129,610.62	-4,666.53	0.02
		Base		100.578707	134,277.15	97.083300	129,610.62	-4,666.53	0.01
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CS MO A 144A					3.413750	15 Nov 2036		
	510,000.000	Local		100.000000	510,000.00	99.812500	509,043.75	-956.25	0.06
Original Face:	510,000.000	Base		100.000000	510,000.00	99.812500	509,043.75	-956.25	0.05
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.250000	07 Mar 2025		
	80,000.000	Local		102.375663	81,900.53	106.405000	85,124.00	3,223.47	0.01
		Base		102.375663	81,900.53	106.405000	85,124.00	3,223.47	0.01
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75					4.750000	16 Feb 2024		
	170,000.000	Local		99.960306	169,932.52	103.750000	176,375.00	6,442.48	0.02
		Base		99.960306	169,932.52	103.750000	176,375.00	6,442.48	0.02
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046		
	30,000.000	Local		102.502367	30,750.71	104.892120	31,467.64	716.93	0.00
Original Face:	30,000.000	Base		102.502367	30,750.71	104.892120	31,467.64	716.93	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046		
	30,000.000	Local		102.504433	30,751.33	104.894950	31,468.49	717.16	0.00
Original Face:	30,000.000	Base		102.504433	30,751.33	104.894950	31,468.49	717.16	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.083926	10 Oct 2046		
	10,000.000	Local		101.144100	10,114.41	103.684930	10,368.49	254.08	0.00
Original Face:	10,000.000	Base		101.144100	10,114.41	103.684930	10,368.49	254.08	0.00
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A					3.881000	15 Nov 2037		
	250,876.700	Local		102.548451	257,270.17	104.664500	262,578.84	5,308.67	0.03
Original Face:	260,000.000	Base		102.548451	257,270.17	104.664500	262,578.84	5,308.67	0.03
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.869411	15 Oct 2045		
	2,744,615.410	Local		5.289484	145,175.99	5.429160	149,009.56	3,833.57	0.02
Original Face:	3,700,000.000	Base		5.289484	145,175.99	5.429160	149,009.56	3,833.57	0.02

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12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		
	240,000.000	Local		102.621858	246,292.46	101.128580	242,708.59	-3,583.87	0.03
Original Face:	240,000.000	Base		102.621858	246,292.46	101.128580	242,708.59	-3,583.87	0.02
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.351035	10 Feb 2048		
	70,000.000	Local		101.119914	70,783.94	99.989510	69,992.66	-791.28	0.01
Original Face:	70,000.000	Base		101.119914	70,783.94	99.989510	69,992.66	-791.28	0.01
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526000	10 Feb 2047		
	200,000.000	Local		106.771720	213,543.44	105.345720	210,691.44	-2,852.00	0.03
Original Face:	200,000.000	Base		106.771720	213,543.44	105.345720	210,691.44	-2,852.00	0.02
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 2025		
	880,000.000	Local		99.408710	874,796.65	101.085200	889,549.76	14,753.11	0.11
		Base		99.408710	874,796.65	101.085200	889,549.76	14,753.11	0.09
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A					4.000000	01 Aug 2057		
	647,683.900	Local		103.129105	667,950.61	103.275500	668,898.79	948.18	0.08
Original Face:	830,000.000	Base		103.129105	667,950.61	103.275500	668,898.79	948.18	0.07
12652UAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5					4.033000	15 Apr 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
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A					3.646300	13 Nov 2039		
	330,000.000	Local		102.822409	339,313.95	102.230800	337,361.64	-1,952.31	0.04
Original Face:	330,000.000	Base		102.822409	339,313.95	102.230800	337,361.64	-1,952.31	0.03
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A					3.500000	25 Feb 2048		
	3,864,034.910	Local		97.632431	3,772,551.21	97.665900	3,773,844.47	1,293.26	0.46
Original Face:	4,100,000.000	Base		97.632431	3,772,551.21	97.665900	3,773,844.47	1,293.26	0.38
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022		
	180,000.000	Local		99.711989	179,481.58	98.616264	177,509.28	-1,972.30	0.02
		Base		99.711989	179,481.58	98.616264	177,509.28	-1,972.30	0.02
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4					4.000000	05 Dec 2023		
	150,000.000	Local		101.436440	152,154.66	102.757009	154,135.51	1,980.85	0.02
		Base		101.436440	152,154.66	102.757009	154,135.51	1,980.85	0.02

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126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	186,000.000	Local		99.961054	185,927.56	101.200061	188,232.11	2,304.55	0.02
		Base		99.961054	185,927.56	101.200061	188,232.11	2,304.55	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	200,000.000	Local		105.487015	210,974.03	101.628898	203,257.80	-7,716.23	0.02
		Base		105.487015	210,974.03	101.628898	203,257.80	-7,716.23	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	370,000.000	Local		99.280289	367,337.07	101.608041	375,949.75	8,612.68	0.05
		Base		99.280289	367,337.07	101.608041	375,949.75	8,612.68	0.04
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.100000	25 Mar 2025		
	200,000.000	Local		99.150860	198,301.72	102.664453	205,328.91	7,027.19	0.02
		Base		99.150860	198,301.72	102.664453	205,328.91	7,027.19	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	1,610,000.000	Local		98.805124	1,590,762.49	101.325147	1,631,334.87	40,572.38	0.20
		Base		98.805124	1,590,762.49	101.325147	1,631,334.87	40,572.38	0.16
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	330,000.000	Local		101.550818	335,117.70	100.740476	332,443.57	-2,674.13	0.04
		Base		101.550818	335,117.70	100.740476	332,443.57	-2,674.13	0.03
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.350000	09 Mar 2021		
	120,000.000	Local		100.398425	120,478.11	100.762225	120,914.67	436.56	0.01
		Base		100.398425	120,478.11	100.762225	120,914.67	436.56	0.01
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						22 Dec 2024		
	316,271.500	Local		100.449073	317,691.79	98.767900	312,374.72	-5,317.07	0.04
		Base		100.449073	317,691.79	98.767900	312,374.72	-5,317.07	0.03
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616					2.616000	15 Jun 2022		
	100,000.000	Local		100.000000	100,000.00	98.660106	98,660.11	-1,339.89	0.01
		Base		100.000000	100,000.00	98.660106	98,660.11	-1,339.89	0.01
14149YBH0	CARDINAL HEALTH INC SR UNSECURED 06/24 3.079					3.079000	15 Jun 2024		
	120,000.000	Local		100.000000	120,000.00	97.608460	117,130.15	-2,869.85	0.01
		Base		100.000000	120,000.00	97.608460	117,130.15	-2,869.85	0.01

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14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN						20 May 2024		
	79,146.790	Local	100.661214	79,670.12	99.428600	78,694.55	-975.57	0.01	
		Base	100.661214	79,670.12	99.428600	78,694.55	-975.57	0.01	
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25					5.250000	15 Aug 2043		
	150,000.000	Local	102.375367	153,563.05	107.034960	160,552.44	6,989.39	0.02	
		Base	102.375367	153,563.05	107.034960	160,552.44	6,989.39	0.02	
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625					3.625000	15 May 2024		
	100,000.000	Local	99.780350	99,780.35	101.529388	101,529.39	1,749.04	0.01	
		Base	99.780350	99,780.35	101.529388	101,529.39	1,749.04	0.01	
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	190,000.000	Local	100.327379	190,622.02	102.249912	194,274.83	3,652.81	0.02	
		Base	100.327379	190,622.02	102.249912	194,274.83	3,652.81	0.02	
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
	150,000.000	Local	97.488173	146,232.26	98.421168	147,631.75	1,399.49	0.02	
		Base	97.488173	146,232.26	98.421168	147,631.75	1,399.49	0.01	
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.750000	15 May 2022		
	60,000.000	Local	100.515167	60,309.10	101.750000	61,050.00	740.90	0.01	
		Base	100.515167	60,309.10	101.750000	61,050.00	740.90	0.01	
15135BAF8	CENTENE CORP SR UNSECURED 02/21 5.625					5.625000	15 Feb 2021		
	30,000.000	Local	101.233267	30,369.98	101.500000	30,450.00	80.02	0.00	
		Base	101.233267	30,369.98	101.500000	30,450.00	80.02	0.00	
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125000	15 Feb 2024		
	50,000.000	Local	103.913160	51,956.58	104.780000	52,390.00	433.42	0.01	
		Base	103.913160	51,956.58	104.780000	52,390.00	433.42	0.01	
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75					4.750000	15 Jan 2025		
	120,000.000	Local	100.000000	120,000.00	102.000000	122,400.00	2,400.00	0.01	
		Base	100.000000	120,000.00	102.000000	122,400.00	2,400.00	0.01	
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
	130,000.000	Local	103.001692	133,902.20	104.375000	135,687.50	1,785.30	0.02	
		Base	103.001692	133,902.20	104.375000	135,687.50	1,785.30	0.01	

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15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	146,018.610	Local	99.537860	145,343.80	98.550000	143,901.34	-1,442.46	0.02	
		Base	99.537860	145,343.80	98.550000	143,901.34	-1,442.46	0.01	
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579000	23 Jul 2020		
	190,000.000	Local	100.177889	190,337.99	100.726946	191,381.20	1,043.21	0.02	
		Base	100.177889	190,337.99	100.726946	191,381.20	1,043.21	0.02	
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
	150,000.000	Local	110.184120	165,276.18	111.501321	167,251.98	1,975.80	0.02	
		Base	110.184120	165,276.18	111.501321	167,251.98	1,975.80	0.02	
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
	20,000.000	Local	114.920700	22,984.14	112.100310	22,420.06	-564.08	0.00	
		Base	114.920700	22,984.14	112.100310	22,420.06	-564.08	0.00	
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
	30,000.000	Local	112.216367	33,664.91	113.211201	33,963.36	298.45	0.00	
		Base	112.216367	33,664.91	113.211201	33,963.36	298.45	0.00	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	870,000.000	Local	96.357813	838,312.97	99.226531	863,270.82	24,957.85	0.10	
		Base	96.357813	838,312.97	99.226531	863,270.82	24,957.85	0.09	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	140,000.000	Local	100.011150	140,015.61	100.536938	140,751.71	736.10	0.02	
		Base	100.011150	140,015.61	100.536938	140,751.71	736.10	0.01	
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	10,000.000	Local	101.212900	10,121.29	104.458586	10,445.86	324.57	0.00	
		Base	101.212900	10,121.29	104.458586	10,445.86	324.57	0.00	
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	180,000.000	Local	100.353100	180,635.58	105.369712	189,665.48	9,029.90	0.02	
		Base	100.353100	180,635.58	105.369712	189,665.48	9,029.90	0.02	
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B						30 Apr 2025		
	89,820.270	Local	100.027644	89,845.10	99.232100	89,130.54	-714.56	0.01	
		Base	100.027644	89,845.10	99.232100	89,130.54	-714.56	0.01	

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16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125					5.125000	30 Jun 2027		
	50,000.000	Local		100.000000	50,000.00	104.875000	52,437.50	2,437.50	0.01
		Base		100.000000	50,000.00	104.875000	52,437.50	2,437.50	0.01
165167CF2	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625					6.625000	15 Aug 2020		
	20,000.000	Local		103.481100	20,696.22	102.625000	20,525.00	-171.22	0.00
		Base		103.481100	20,696.22	102.625000	20,525.00	-171.22	0.00
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125000	15 Feb 2021		
	180,000.000	Local		96.332561	173,398.61	103.000000	185,400.00	12,001.39	0.02
		Base		96.332561	173,398.61	103.000000	185,400.00	12,001.39	0.02
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					3.126310	25 Aug 2035		
	379,106.370	Local		92.265989	349,786.24	99.170760	375,962.67	26,176.43	0.05
Original Face:	21,100,000.000	Base		92.265989	349,786.24	99.170760	375,962.67	26,176.43	0.04
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	260,000.000	Local		96.107954	249,880.68	99.688096	259,189.05	9,308.37	0.03
		Base		96.107954	249,880.68	99.688096	259,189.05	9,308.37	0.03
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	110,000.000	Local		100.158400	110,174.24	100.366513	110,403.16	228.92	0.01
		Base		100.158400	110,174.24	100.366513	110,403.16	228.92	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local		100.310007	140,434.01	102.673268	143,742.58	3,308.57	0.02
		Base		100.310007	140,434.01	102.673268	143,742.58	3,308.57	0.01
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	40,000.000	Local		113.802600	45,521.04	123.060261	49,224.10	3,703.06	0.01
		Base		113.802600	45,521.04	123.060261	49,224.10	3,703.06	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	392,000.000	Local		142.753071	559,592.04	150.325517	589,276.03	29,683.99	0.07
		Base		142.753071	559,592.04	150.325517	589,276.03	29,683.99	0.06
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
	50,000.000	Local		101.557700	50,778.85	102.983733	51,491.87	713.02	0.01
		Base		101.557700	50,778.85	102.983733	51,491.87	713.02	0.01

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172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.350000	31 Dec 2049		
	110,000.000	Local	100.000000	110,000.00	98.375000	108,212.50	-1,787.50	0.01	
		Base	100.000000	110,000.00	98.375000	108,212.50	-1,787.50	0.01	
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
	110,000.000	Local	109.885573	120,874.13	127.744270	140,518.70	19,644.57	0.02	
		Base	109.885573	120,874.13	127.744270	140,518.70	19,644.57	0.01	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	1,090,000.000	Local	105.431561	1,149,204.01	109.609083	1,194,739.00	45,534.99	0.14	
		Base	105.431561	1,149,204.01	109.609083	1,194,739.00	45,534.99	0.12	
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
	190,000.000	Local	99.899337	189,808.74	101.750000	193,325.00	3,516.26	0.02	
		Base	99.899337	189,808.74	101.750000	193,325.00	3,516.26	0.02	
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		
	671,000.000	Local	106.991592	717,913.58	110.183429	739,330.81	21,417.23	0.09	
		Base	106.991592	717,913.58	110.183429	739,330.81	21,417.23	0.07	
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
	790,000.000	Local	100.000000	790,000.00	102.000000	805,800.00	15,800.00	0.10	
		Base	100.000000	790,000.00	102.000000	805,800.00	15,800.00	0.08	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	704,000.000	Local	101.820928	716,819.33	106.355353	748,741.69	31,922.36	0.09	
		Base	101.820928	716,819.33	106.355353	748,741.69	31,922.36	0.08	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	840,000.000	Local	101.239215	850,409.41	102.743571	863,046.00	12,636.59	0.10	
		Base	101.239215	850,409.41	102.743571	863,046.00	12,636.59	0.09	
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					2.048960	25 Aug 2035		
	87,238.860	Local	82.389064	71,875.28	85.250780	74,371.81	2,496.53	0.01	
	Original Face: 690,000.000	Base	82.389064	71,875.28	85.250780	74,371.81	2,496.53	0.01	
17323CAE7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A5					3.137000	10 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	

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17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.128000	10 Apr 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
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024			
		151,404.080	Local	100.419236	152,038.82	97.833300	148,123.61	-3,915.21	0.02
			Base	100.419236	152,038.82	97.833300	148,123.61	-3,915.21	0.01
193046AC3	COLD STORAGE TRUST 2017 ICE3 COLD 2017 ICE3 B 144A				3.733750	15 Apr 2036			
		320,000.000	Local	100.370803	321,186.57	99.996900	319,990.08	-1,196.49	0.04
Original Face:		320,000.000	Base	100.370803	321,186.57	99.996900	319,990.08	-1,196.49	0.03
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044			
		600,000.000	Local	106.745925	640,475.55	112.720000	676,320.00	35,844.45	0.08
			Base	106.745925	640,475.55	112.720000	676,320.00	35,844.45	0.07
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033			
		80,000.000	Local	106.496063	85,196.85	105.545323	84,436.26	-760.59	0.01
			Base	106.496063	85,196.85	105.545323	84,436.26	-760.59	0.01
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034			
		130,000.000	Local	100.645931	130,839.71	104.053237	135,269.21	4,429.50	0.02
			Base	100.645931	130,839.71	104.053237	135,269.21	4,429.50	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025			
		50,000.000	Local	99.917040	49,958.52	101.309425	50,654.71	696.19	0.01
			Base	99.917040	49,958.52	101.309425	50,654.71	696.19	0.01
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026			
		70,000.000	Local	95.237514	66,666.26	99.493422	69,645.40	2,979.14	0.01
			Base	95.237514	66,666.26	99.493422	69,645.40	2,979.14	0.01
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.900000	01 Mar 2038			
		290,000.000	Local	99.533645	288,647.57	98.259846	284,953.55	-3,694.02	0.03
			Base	99.533645	288,647.57	98.259846	284,953.55	-3,694.02	0.03
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025			
		430,000.000	Local	99.884509	429,503.39	104.582005	449,702.62	20,199.23	0.05
			Base	99.884509	429,503.39	104.582005	449,702.62	20,199.23	0.05

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20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	970,000.000	Local	100.141514	971,372.69	105.253786	1,020,961.72	49,589.03	0.12	
		Base	100.141514	971,372.69	105.253786	1,020,961.72	49,589.03	0.10	
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	280,000.000	Local	99.823882	279,506.87	106.238141	297,466.79	17,959.92	0.04	
		Base	99.823882	279,506.87	106.238141	297,466.79	17,959.92	0.03	
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5					5.000000	15 Oct 2019		
	170,000.000	Local	100.088794	170,150.95	101.215759	172,066.79	1,915.84	0.02	
		Base	100.088794	170,150.95	101.215759	172,066.79	1,915.84	0.02	
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A					5.750000	01 Nov 2027		
	1,299,717.070	Local	100.000000	1,299,717.07	103.726600	1,348,152.33	48,435.26	0.16	
Original Face:	1,320,000.000	Base	100.000000	1,299,717.07	103.726600	1,348,152.33	48,435.26	0.14	
20605PAG6	CONCHO RESOURCES INC COMPANY GUAR 01/25 4.375					4.375000	15 Jan 2025		
	70,000.000	Local	99.426786	69,598.75	102.793201	71,955.24	2,356.49	0.01	
		Base	99.426786	69,598.75	102.793201	71,955.24	2,356.49	0.01	
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
	50,000.000	Local	96.468380	48,234.19	99.183796	49,591.90	1,357.71	0.01	
		Base	96.468380	48,234.19	99.183796	49,591.90	1,357.71	0.00	
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	210,000.000	Local	99.594248	209,147.92	103.153654	216,622.67	7,474.75	0.03	
		Base	99.594248	209,147.92	103.153654	216,622.67	7,474.75	0.02	
20753KAA0	FANNIE MAE CAS CAS 2019 R02 1M1 144A					3.335500	25 Aug 2031		
	1,022,830.610	Local	100.000000	1,022,830.61	100.069760	1,023,544.14	713.53	0.12	
Original Face:	1,030,000.000	Base	100.000000	1,022,830.61	100.069760	1,023,544.14	713.53	0.10	
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
	120,000.000	Local	108.227708	129,873.25	129.441993	155,330.39	25,457.14	0.02	
		Base	108.227708	129,873.25	129.441993	155,330.39	25,457.14	0.02	
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983000	19 Oct 2023		
	376,129.410	Local	106.393664	400,177.86	105.190000	395,650.53	-4,527.33	0.05	
Original Face:	550,000.000	Base	106.393664	400,177.86	105.190000	395,650.53	-4,527.33	0.04	

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212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	110,000.000	Local		101.339191	111,473.11	103.518162	113,869.98	2,396.87	0.01
		Base		101.339191	111,473.11	103.518162	113,869.98	2,396.87	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	90,000.000	Local		95.816444	86,234.80	100.654009	90,588.61	4,353.81	0.01
		Base		95.816444	86,234.80	100.654009	90,588.61	4,353.81	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	130,000.000	Local		97.226046	126,393.86	102.669844	133,470.80	7,076.94	0.02
		Base		97.226046	126,393.86	102.669844	133,470.80	7,076.94	0.01
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	1,160,000.000	Local		101.780914	1,180,658.60	104.458325	1,211,716.57	31,057.97	0.15
		Base		101.780914	1,180,658.60	104.458325	1,211,716.57	31,057.97	0.12
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
	550,000.000	Local		98.357007	540,963.54	103.081330	566,947.32	25,983.78	0.07
		Base		98.357007	540,963.54	103.081330	566,947.32	25,983.78	0.06
21H030641	GNMA II TBA 30 YR 3 JUMBOS					3.000000	17 Apr 2049		
	800,000.000	Local		100.031250	800,250.00	100.429688	803,437.50	3,187.50	0.10
Original Face:	800,000.000	Base		100.031250	800,250.00	100.429688	803,437.50	3,187.50	0.08
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	17 Apr 2049		
	9,100,000.000	Local		101.451451	9,232,082.06	102.162109	9,296,751.92	64,669.86	1.12
Original Face:	9,100,000.000	Base		101.451451	9,232,082.06	102.162109	9,296,751.92	64,669.86	0.94
21H040640	GNMA II TBA 30 YR 4 JUMBOS					4.000000	17 Apr 2049		
	4,900,000.000	Local		102.744988	5,034,504.43	103.248047	5,059,154.30	24,649.87	0.61
Original Face:	4,900,000.000	Base		102.744988	5,034,504.43	103.248047	5,059,154.30	24,649.87	0.51
21H042646	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	17 Apr 2049		
	1,920,000.000	Local		103.467685	1,986,579.56	103.861328	1,994,137.50	7,557.94	0.24
Original Face:	1,920,000.000	Base		103.467685	1,986,579.56	103.861328	1,994,137.50	7,557.94	0.20
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.500000	01 Apr 2025		
	100,000.000	Local		100.000000	100,000.00	100.875000	100,875.00	875.00	0.01
		Base		100.000000	100,000.00	100.875000	100,875.00	875.00	0.01

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225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR					8.375000	29 Oct 2049		
	460,000.000	Local	100.095270	460,438.24	102.500000	471,500.00	11,061.76	0.06	
		Base	100.095270	460,438.24	102.500000	471,500.00	11,061.76	0.05	
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
	250,000.000	Local	99.418768	248,546.92	96.512140	241,280.35	-7,266.57	0.03	
		Base	99.418768	248,546.92	96.512140	241,280.35	-7,266.57	0.02	
225401AF5	CREDIT SUISSE GROUP AG SR UNSECURED 144A 01/29 VAR					3.869000	12 Jan 2029		
	600,000.000	Local	94.440277	566,641.66	98.017032	588,102.19	21,460.53	0.07	
		Base	94.440277	566,641.66	98.017032	588,102.19	21,460.53	0.06	
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875000	15 May 2045		
	350,000.000	Local	99.279894	347,479.63	108.467839	379,637.44	32,157.81	0.05	
		Base	99.279894	347,479.63	108.467839	379,637.44	32,157.81	0.04	
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
	397,632.150	Local	100.022956	397,723.43	96.921300	385,390.25	-12,333.18	0.05	
Original Face:	460,000.000	Base	100.022956	397,723.43	96.921300	385,390.25	-12,333.18	0.04	
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.091300	25 Jul 2057		
	960,000.000	Local	84.597468	812,135.69	81.310600	780,581.76	-31,553.93	0.09	
Original Face:	960,000.000	Base	84.597468	812,135.69	81.310600	780,581.76	-31,553.93	0.08	
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					3.183750	15 Jun 2034		
	830,000.000	Local	100.000000	830,000.00	99.561830	826,363.19	-3,636.81	0.10	
Original Face:	830,000.000	Base	100.000000	830,000.00	99.561830	826,363.19	-3,636.81	0.08	
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	410,000.000	Local	98.631117	404,387.58	103.916000	426,055.60	21,668.02	0.05	
		Base	98.631117	404,387.58	103.916000	426,055.60	21,668.02	0.04	
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	100,000.000	Local	100.000000	100,000.00	102.750000	102,750.00	2,750.00	0.01	
		Base	100.000000	100,000.00	102.750000	102,750.00	2,750.00	0.01	
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	240,000.000	Local	99.739146	239,373.95	102.553801	246,129.12	6,755.17	0.03	
		Base	99.739146	239,373.95	102.553801	246,129.12	6,755.17	0.02	

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23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	260,000.000	Local		99.805419	259,494.09	104.006010	270,415.63	10,921.54	0.03
		Base		99.805419	259,494.09	104.006010	270,415.63	10,921.54	0.03
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077					2.077000	02 Nov 2021		
	360,000.000	Local		100.000000	360,000.00	98.045726	352,964.61	-7,035.39	0.04
		Base		100.000000	360,000.00	98.045726	352,964.61	-7,035.39	0.04
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589000	02 Nov 2023		
	280,000.000	Local		100.000000	280,000.00	97.856636	273,998.58	-6,001.42	0.03
		Base		100.000000	280,000.00	97.856636	273,998.58	-6,001.42	0.03
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS						07 Sep 2023		
	107,454.660	Local		100.093742	107,555.39	98.775000	106,138.34	-1,417.05	0.01
		Base		100.093742	107,555.39	98.775000	106,138.34	-1,417.05	0.01
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	50,000.000	Local		101.188380	50,594.19	110.200472	55,100.24	4,506.05	0.01
		Base		101.188380	50,594.19	110.200472	55,100.24	4,506.05	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		89.830500	8,983.05	100.400271	10,040.03	1,056.98	0.00
		Base		89.830500	8,983.05	100.400271	10,040.03	1,056.98	0.00
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25					3.250000	15 May 2022		
	280,000.000	Local		94.482721	264,551.62	100.952188	282,666.13	18,114.51	0.03
		Base		94.482721	264,551.62	100.952188	282,666.13	18,114.51	0.03
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	890,000.000	Local		99.632136	886,726.01	104.729165	932,089.57	45,363.56	0.11
		Base		99.632136	886,726.01	104.729165	932,089.57	45,363.56	0.09
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	30,000.000	Local		105.645767	31,693.73	113.469754	34,040.93	2,347.20	0.00
		Base		105.645767	31,693.73	113.469754	34,040.93	2,347.20	0.00
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42					4.420000	15 Jun 2021		
	700,000.000	Local		101.306573	709,146.01	102.596010	718,172.07	9,026.06	0.09
		Base		101.306573	709,146.01	102.596010	718,172.07	9,026.06	0.07

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25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	80,000.000	Local	100.440025	80,352.02	104.375000	83,500.00	3,147.98	0.01	
		Base	100.440025	80,352.02	104.375000	83,500.00	3,147.98	0.01	
254687CJ3	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 02/21 4.5					4.500000	15 Feb 2021		
	40,000.000	Local	102.920300	41,168.12	103.472623	41,389.05	220.93	0.01	
		Base	102.920300	41,168.12	103.472623	41,389.05	220.93	0.00	
254687EG7	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 11/37 6.65					6.650000	15 Nov 2037		
	80,000.000	Local	133.945525	107,156.42	137.936283	110,349.03	3,192.61	0.01	
		Base	133.945525	107,156.42	137.936283	110,349.03	3,192.61	0.01	
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
	370,000.000	Local	96.570451	357,310.67	84.000000	310,800.00	-46,510.67	0.04	
		Base	96.570451	357,310.67	84.000000	310,800.00	-46,510.67	0.03	
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	20,000.000	Local	88.725750	17,745.15	87.000000	17,400.00	-345.15	0.00	
		Base	88.725750	17,745.15	87.000000	17,400.00	-345.15	0.00	
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	1,983,390.520	Local	99.988838	1,983,169.13	102.175700	2,026,543.15	43,374.02	0.25	
Original Face:	2,000,000.000	Base	99.988838	1,983,169.13	102.175700	2,026,543.15	43,374.02	0.20	
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
	190,000.000	Local	105.627674	200,692.58	120.669821	229,272.66	28,580.08	0.03	
		Base	105.627674	200,692.58	120.669821	229,272.66	28,580.08	0.02	
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65					3.650000	01 Feb 2029		
	40,000.000	Local	99.694875	39,877.95	103.812509	41,525.00	1,647.05	0.01	
		Base	99.694875	39,877.95	103.812509	41,525.00	1,647.05	0.00	
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	170,000.000	Local	104.883965	178,302.74	105.867450	179,974.67	1,671.93	0.02	
		Base	104.883965	178,302.74	105.867450	179,974.67	1,671.93	0.02	
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	460,000.000	Local	99.304683	456,801.54	99.622805	458,264.90	1,463.36	0.06	
		Base	99.304683	456,801.54	99.622805	458,264.90	1,463.36	0.05	

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278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	110,000.000	Local		100.691018	110,760.12	100.143959	110,158.35	-601.77	0.01
		Base		100.691018	110,760.12	100.143959	110,158.35	-601.77	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	270,000.000	Local		90.786785	245,124.32	103.625000	279,787.50	34,663.18	0.03
		Base		90.786785	245,124.32	103.625000	279,787.50	34,663.18	0.03
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
	169,575.000	Local		100.078826	169,708.67	99.312500	168,409.17	-1,299.50	0.02
		Base		100.078826	169,708.67	99.312500	168,409.17	-1,299.50	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	440,000.000	Local		99.762143	438,953.43	99.000000	435,600.00	-3,353.43	0.05
		Base		99.762143	438,953.43	99.000000	435,600.00	-3,353.43	0.04
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	50,000.000	Local		102.224900	51,112.45	104.884414	52,442.21	1,329.76	0.01
		Base		102.224900	51,112.45	104.884414	52,442.21	1,329.76	0.01
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	120,000.000	Local		99.792292	119,750.75	107.233634	128,680.36	8,929.61	0.02
		Base		99.792292	119,750.75	107.233634	128,680.36	8,929.61	0.01
29278NAH6	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/24 4.5					4.500000	15 Apr 2024		
	230,000.000	Local		100.185270	230,426.12	104.264673	239,808.75	9,382.63	0.03
		Base		100.185270	230,426.12	104.264673	239,808.75	9,382.63	0.02
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	20,000.000	Local		102.707000	20,541.40	112.008386	22,401.68	1,860.28	0.00
		Base		102.707000	20,541.40	112.008386	22,401.68	1,860.28	0.00
29373UAC5	ENTERPRISE MERGER SUB INC INITIAL TERM LOANS						10 Oct 2025		
	69,825.000	Local		99.729868	69,636.38	93.354200	65,184.57	-4,451.81	0.01
		Base		99.729868	69,636.38	93.354200	65,184.57	-4,451.81	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	420,000.000	Local		100.143948	420,604.58	105.087729	441,368.46	20,763.88	0.05
		Base		100.143948	420,604.58	105.087729	441,368.46	20,763.88	0.04

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29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	300,000.000	Local	99.028450	297,085.35	100.886800	302,660.40	5,575.05	0.04	
		Base	99.028450	297,085.35	100.886800	302,660.40	5,575.05	0.03	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	330,000.000	Local	100.213442	330,704.36	101.460707	334,820.33	4,115.97	0.04	
		Base	100.213442	330,704.36	101.460707	334,820.33	4,115.97	0.03	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	260,000.000	Local	101.990708	265,175.84	108.263512	281,485.13	16,309.29	0.03	
		Base	101.990708	265,175.84	108.263512	281,485.13	16,309.29	0.03	
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.200000	25 May 2045		
	4,000,314.040	Local	0.549216	21,970.36	0.520240	20,811.23	-1,159.13	0.00	
	Original Face: 4,480,000.000	Base	0.549216	21,970.36	0.520240	20,811.23	-1,159.13	0.00	
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					6.485500	25 May 2025		
	440,516.900	Local	105.337355	464,028.85	107.060030	471,617.53	7,588.68	0.06	
	Original Face: 760,000.000	Base	105.337355	464,028.85	107.060030	471,617.53	7,588.68	0.05	
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2					4.885500	25 May 2030		
	850,000.000	Local	100.000000	850,000.00	101.997000	866,974.50	16,974.50	0.10	
	Original Face: 850,000.000	Base	100.000000	850,000.00	101.997000	866,974.50	16,974.50	0.09	
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5					4.500000	01 Jul 2023		
	35,108.210	Local	105.171953	36,923.99	104.358141	36,638.28	-285.71	0.00	
	Original Face: 875,000.000	Base	105.171953	36,923.99	104.358141	36,638.28	-285.71	0.00	
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5					5.000000	01 Mar 2038		
	203,359.010	Local	105.896149	215,349.36	107.713136	219,044.37	3,695.01	0.03	
	Original Face: 4,500,000.000	Base	105.896149	215,349.36	107.713136	219,044.37	3,695.01	0.02	
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5					5.500000	01 Apr 2038		
	36,898.240	Local	99.587921	36,746.19	109.790707	40,510.84	3,764.65	0.00	
	Original Face: 1,768,109.000	Base	99.587921	36,746.19	109.790707	40,510.84	3,764.65	0.00	
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
	40,930.070	Local	107.408392	43,962.33	109.863465	44,967.19	1,004.86	0.01	
	Original Face: 400,000.000	Base	107.408392	43,962.33	109.863465	44,967.19	1,004.86	0.00	

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3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		34,706.260	Local 105.881936	36,747.66	109.244504	37,914.68	1,167.02	0.00
Original Face:		700,000.000	Base 105.881936	36,747.66	109.244504	37,914.68	1,167.02	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041		
		182,727.030	Local 110.397241	201,725.60	107.786643	196,955.33	-4,770.27	0.02
Original Face:		700,000.000	Base 110.397241	201,725.60	107.786643	196,955.33	-4,770.27	0.02
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
		21,569.740	Local 108.969278	23,504.39	114.760028	24,753.44	1,249.05	0.00
Original Face:		200,000.000	Base 108.969278	23,504.39	114.760028	24,753.44	1,249.05	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038		
		227,771.300	Local 107.968251	245,920.69	105.846545	241,088.05	-4,832.64	0.03
Original Face:		700,000.000	Base 107.968251	245,920.69	105.846545	241,088.05	-4,832.64	0.02
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.000000	01 Oct 2036		
		102,626.190	Local 110.083693	112,974.70	110.175108	113,068.52	93.82	0.01
Original Face:		600,000.000	Base 110.083693	112,974.70	110.175108	113,068.52	93.82	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
		36,072.030	Local 108.495086	39,136.38	112.908675	40,728.45	1,592.07	0.00
Original Face:		200,000.000	Base 108.495086	39,136.38	112.908675	40,728.45	1,592.07	0.00
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4				4.000000	01 Oct 2025		
		40,754.250	Local 102.874449	41,925.71	103.201665	42,059.06	133.35	0.01
Original Face:		400,000.000	Base 102.874449	41,925.71	103.201665	42,059.06	133.35	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.000000	01 Jul 2047		
		329,603.190	Local 105.339645	347,202.83	103.301209	340,484.08	-6,718.75	0.04
Original Face:		399,999.990	Base 105.339645	347,202.83	103.301209	340,484.08	-6,718.75	0.03
3128MJ2L3	FED HM LN PC POOL G08778 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
		194,227.440	Local 96.443515	187,319.77	99.601532	193,453.51	6,133.74	0.02
Original Face:		212,567.000	Base 96.443515	187,319.77	99.601532	193,453.51	6,133.74	0.02
3128MJ2M1	FED HM LN PC POOL G08779 FG 09/47 FIXED 3.5				3.500000	01 Sep 2047		
		2,411,090.460	Local 100.265140	2,417,483.23	101.633117	2,450,466.39	32,983.16	0.30
Original Face:		2,700,000.000	Base 100.265140	2,417,483.23	101.633117	2,450,466.39	32,983.16	0.25

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3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5						3.500000	01 Feb 2048		
		461,823.360	Local	100.467906	463,984.26	101.617340	469,292.61		5,308.35	0.06
Original Face:		500,000.000	Base	100.467906	463,984.26	101.617340	469,292.61		5,308.35	0.05
3128MJ4Q0	FED HM LN PC POOL G08830 FG 08/48 FIXED 3.5						3.500000	01 Aug 2048		
		699,999.220	Local	100.046791	700,326.76	101.617492	711,321.65		10,994.89	0.09
Original Face:		722,639.000	Base	100.046791	700,326.76	101.617492	711,321.65		10,994.89	0.07
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5						5.000000	01 Jul 2048		
		282,169.840	Local	104.539624	294,979.29	105.841553	298,652.94		3,673.65	0.04
Original Face:		320,230.000	Base	104.539624	294,979.29	105.841553	298,652.94		3,673.65	0.03
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5						3.500000	01 Dec 2048		
		99,999.840	Local	100.286500	100,286.34	101.586606	101,586.44		1,300.10	0.01
Original Face:		101,066.000	Base	100.286500	100,286.34	101.586606	101,586.44		1,300.10	0.01
3128MJ5S5	FED HM LN PC POOL G08856 FG 01/49 FIXED 3.5						3.500000	01 Jan 2049		
		1,299,998.300	Local	100.280758	1,303,648.15	101.586643	1,320,624.63		16,976.48	0.16
Original Face:		1,315,567.000	Base	100.280758	1,303,648.15	101.586643	1,320,624.63		16,976.48	0.13
3128MJ5V8	FED HM LN PC POOL G08859 FG 01/49 FIXED 5						5.000000	01 Jan 2049		
		1,171,297.200	Local	104.780182	1,227,287.34	105.917977	1,240,614.30		13,326.96	0.15
Original Face:		1,200,000.000	Base	104.780182	1,227,287.34	105.917977	1,240,614.30		13,326.96	0.12
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5						3.500000	01 Mar 2049		
		1,299,999.350	Local	100.273561	1,303,555.64	101.522757	1,319,795.18		16,239.54	0.16
Original Face:		1,303,980.000	Base	100.273561	1,303,555.64	101.522757	1,319,795.18		16,239.54	0.13
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5						3.500000	01 Apr 2049		
		600,000.000	Local	100.265165	601,590.99	101.416090	608,496.54		6,905.55	0.07
Original Face:		600,000.000	Base	100.265165	601,590.99	101.416090	608,496.54		6,905.55	0.06
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5						4.500000	01 Nov 2045		
		36,779.990	Local	106.513569	39,175.68	104.836987	38,559.03		-616.65	0.00
Original Face:		82,974.000	Base	106.513569	39,175.68	104.836987	38,559.03		-616.65	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3						3.000000	01 Apr 2038		
		93,399.230	Local	97.873783	91,413.36	100.196390	93,582.66		2,169.30	0.01
Original Face:		100,000.000	Base	97.873783	91,413.36	100.196390	93,582.66		2,169.30	0.01

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3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	92,758.420	Local		97.874285	90,786.64	100.116578	92,866.56	2,079.92	0.01
Original Face:	100,000.000	Base		97.874285	90,786.64	100.116578	92,866.56	2,079.92	0.01
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
	131,122.570	Local		104.781069	137,391.63	101.867435	133,571.20	-3,820.43	0.02
Original Face:	200,000.000	Base		104.781069	137,391.63	101.867435	133,571.20	-3,820.43	0.01
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
	65,047.030	Local		104.833610	68,191.15	101.869876	66,263.33	-1,927.82	0.01
Original Face:	100,000.000	Base		104.833610	68,191.15	101.869876	66,263.33	-1,927.82	0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
	75,492.690	Local		104.837104	79,144.35	101.869658	76,904.15	-2,240.20	0.01
Original Face:	100,000.000	Base		104.837104	79,144.35	101.869658	76,904.15	-2,240.20	0.01
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042		
	48,994.920	Local		108.992361	53,400.72	103.590598	50,754.13	-2,646.59	0.01
Original Face:	100,000.000	Base		108.992361	53,400.72	103.590598	50,754.13	-2,646.59	0.01
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.500000	01 Nov 2042		
	188,482.860	Local		104.815048	197,558.40	101.869102	192,005.80	-5,552.60	0.02
Original Face:	300,000.000	Base		104.815048	197,558.40	101.869102	192,005.80	-5,552.60	0.02
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042		
	68,005.670	Local		104.830097	71,290.41	101.869829	69,277.26	-2,013.15	0.01
Original Face:	100,000.000	Base		104.830097	71,290.41	101.869829	69,277.26	-2,013.15	0.01
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
	69,155.450	Local		104.837175	72,500.62	101.869746	70,448.48	-2,052.14	0.01
Original Face:	100,000.000	Base		104.837175	72,500.62	101.869746	70,448.48	-2,052.14	0.01
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043		
	57,825.390	Local		102.184974	59,088.86	103.542639	59,873.93	785.07	0.01
Original Face:	100,000.000	Base		102.184974	59,088.86	103.542639	59,873.93	785.07	0.01
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.500000	01 Mar 2043		
	894,757.020	Local		103.716020	928,006.37	101.862908	911,425.52	-16,580.85	0.11
Original Face:	1,600,000.000	Base		103.716020	928,006.37	101.862908	911,425.52	-16,580.85	0.09

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	Units								
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
	127,037.430	Local	106.489001	135,280.89	105.631067	134,190.99		-1,089.90	0.02
Original Face:	200,000.000	Base	106.489001	135,280.89	105.631067	134,190.99		-1,089.90	0.01
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	609,213.180	Local	106.478215	648,679.32	105.641425	643,581.48		-5,097.84	0.08
Original Face:	1,000,000.000	Base	106.478215	648,679.32	105.641425	643,581.48		-5,097.84	0.06
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
	510,373.200	Local	106.485580	543,473.86	105.638734	539,151.79		-4,322.07	0.07
Original Face:	800,000.000	Base	106.485580	543,473.86	105.638734	539,151.79		-4,322.07	0.05
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
	113,283.250	Local	102.676141	116,314.87	103.563612	117,320.23		1,005.36	0.01
Original Face:	200,000.000	Base	102.676141	116,314.87	103.563612	117,320.23		1,005.36	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	63,625.090	Local	106.478293	67,746.91	105.603872	67,190.56		-556.35	0.01
Original Face:	100,000.000	Base	106.478293	67,746.91	105.603872	67,190.56		-556.35	0.01
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
	263,467.700	Local	105.700414	278,486.45	102.320813	269,582.29		-8,904.16	0.03
Original Face:	500,000.000	Base	105.700414	278,486.45	102.320813	269,582.29		-8,904.16	0.03
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
	50,593.960	Local	102.931891	52,077.32	104.878254	53,062.06		984.74	0.01
Original Face:	100,000.000	Base	102.931891	52,077.32	104.878254	53,062.06		984.74	0.01
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
	48,927.990	Local	102.931921	50,362.52	104.878684	51,315.03		952.51	0.01
Original Face:	100,000.000	Base	102.931921	50,362.52	104.878684	51,315.03		952.51	0.01
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	102,678.480	Local	103.276392	106,042.63	105.054238	107,868.09		1,825.46	0.01
Original Face:	200,000.000	Base	103.276392	106,042.63	105.054238	107,868.09		1,825.46	0.01
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	103,310.950	Local	103.049144	106,461.05	104.878395	108,350.87		1,889.82	0.01
Original Face:	200,000.000	Base	103.049144	106,461.05	104.878395	108,350.87		1,889.82	0.01

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3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	861,960.110	Local	100.764262	86,854.74	101.957882	878,836.27	10,288.53	0.11	
Original Face:	900,000.000	Base	100.764262	86,854.74	101.957882	878,836.27	10,288.53	0.09	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
	47,566.960	Local	109.174940	5,193.20	106.229522	50,530.15	-1,401.05	0.01	
Original Face:	100,000.000	Base	109.174940	5,193.20	106.229522	50,530.15	-1,401.05	0.01	
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
	268,152.940	Local	104.006285	27,895.91	103.384250	277,227.91	-1,668.00	0.03	
Original Face:	482,939.000	Base	104.006285	27,895.91	103.384250	277,227.91	-1,668.00	0.03	
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4					4.000000	01 Jan 2046		
	227,413.220	Local	104.016939	23,654.27	102.931868	234,080.68	-2,467.59	0.03	
Original Face:	932,126.000	Base	104.016939	23,654.27	102.931868	234,080.68	-2,467.59	0.02	
3132VMWY7	FED HM LN PC POOL Q61562 FG 02/49 FIXED 3					3.000000	01 Feb 2049		
	1,999,800.420	Local	98.019078	1,960,185.94	99.560992	1,991,021.14	30,835.20	0.24	
Original Face:	2,002,674.000	Base	98.019078	1,960,185.94	99.560992	1,991,021.14	30,835.20	0.20	
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3					3.000000	01 Mar 2049		
	700,000.000	Local	97.769503	68,438.52	99.579057	697,053.40	12,666.88	0.08	
Original Face:	700,000.000	Base	97.769503	68,438.52	99.579057	697,053.40	12,666.88	0.07	
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046		
	195,674.370	Local	104.019469	20,353.44	103.286002	202,104.23	-1,435.21	0.02	
Original Face:	323,530.000	Base	104.019469	20,353.44	103.286002	202,104.23	-1,435.21	0.02	
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	150,654.590	Local	100.732981	15,175.86	102.062592	153,761.98	2,003.12	0.02	
Original Face:	200,000.000	Base	100.732981	15,175.86	102.062592	153,761.98	2,003.12	0.02	
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5					4.500000	01 May 2047		
	72,097.640	Local	106.530671	7,680.61	104.835001	75,583.56	-1,222.54	0.01	
Original Face:	108,935.000	Base	106.530671	7,680.61	104.835001	75,583.56	-1,222.54	0.01	
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047		
	85,097.780	Local	100.592659	8,560.21	101.914627	86,727.09	1,124.97	0.01	
Original Face:	100,000.000	Base	100.592659	8,560.21	101.914627	86,727.09	1,124.97	0.01	

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3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5				4.500000	01 Aug 2047		
		700,139.140	Local 106.533381	745,881.90	104.832441	733,972.95	-11,908.95	0.09
Original Face:		902,639.000	Base 106.533381	745,881.90	104.832441	733,972.95	-11,908.95	0.07
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
		1,199,220.930	Local 97.356204	1,167,515.98	99.993006	1,199,137.06	31,621.08	0.14
Original Face:		1,500,000.000	Base 97.356204	1,167,515.98	99.993006	1,199,137.06	31,621.08	0.12
3132XYA72	FED HM LN PC POOL Q55429 FG 04/48 FIXED 4				4.000000	01 Apr 2048		
		93,942.540	Local 101.326449	95,188.64	103.201666	96,950.27	1,761.63	0.01
Original Face:		100,000.000	Base 101.326449	95,188.64	103.201666	96,950.27	1,761.63	0.01
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4				4.000000	01 May 2048		
		378,732.060	Local 101.326534	383,756.07	103.201696	390,857.91	7,101.84	0.05
Original Face:		400,000.000	Base 101.326534	383,756.07	103.201696	390,857.91	7,101.84	0.04
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4				4.000000	01 Jul 2048		
		1,431,072.720	Local 102.016761	1,459,934.03	103.186477	1,476,673.52	16,739.49	0.18
Original Face:		1,500,000.000	Base 102.016761	1,459,934.03	103.186477	1,476,673.52	16,739.49	0.15
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5				5.000000	01 Aug 2048		
		282,928.120	Local 105.304634	297,936.42	105.917691	299,670.93	1,734.51	0.04
Original Face:		304,578.000	Base 105.304634	297,936.42	105.917691	299,670.93	1,734.51	0.03
3132Y2RM0	FED HM LN PC POOL Q58591 FG 09/48 FIXED 5				5.000000	01 Sep 2048		
		186,889.250	Local 104.546661	195,386.47	105.932708	197,976.84	2,590.37	0.02
Original Face:		200,000.000	Base 104.546661	195,386.47	105.932708	197,976.84	2,590.37	0.02
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5				5.000000	01 Nov 2048		
		290,398.370	Local 104.223030	302,661.98	105.864790	307,429.62	4,767.64	0.04
Original Face:		300,000.000	Base 104.223030	302,661.98	105.864790	307,429.62	4,767.64	0.03
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5				5.000000	01 Oct 2048		
		96,633.500	Local 104.465843	100,949.00	105.932701	102,366.48	1,417.48	0.01
Original Face:		100,000.000	Base 104.465843	100,949.00	105.932701	102,366.48	1,417.48	0.01
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4				4.000000	01 Nov 2048		
		1,271,215.230	Local 99.690621	1,267,282.36	103.117225	1,310,841.87	43,559.51	0.16
Original Face:		1,300,000.000	Base 99.690621	1,267,282.36	103.117225	1,310,841.87	43,559.51	0.13

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31335B4L7	FED HM LN PC POOL G61727 FG 11/48 FIXED 4				4.000000	01 Nov 2048			
		1,171,215.600	Local	101.870770	1,193,126.35	103.181938	1,208,482.95	15,356.60	0.15
Original Face:		1,200,000.000	Base	101.870770	1,193,126.35	103.181938	1,208,482.95	15,356.60	0.12
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047			
		1,868,074.520	Local	97.022354	1,812,449.88	99.714183	1,862,735.25	50,285.37	0.23
Original Face:		2,200,000.000	Base	97.022354	1,812,449.88	99.714183	1,862,735.25	50,285.37	0.19
31335BXQ4	FED HM LN PC POOL G61587 FG 04/47 FIXED 3				3.000000	01 Apr 2047			
		572,206.690	Local	95.793401	548,136.25	99.653289	570,222.79	22,086.54	0.07
Original Face:		600,000.000	Base	95.793401	548,136.25	99.653289	570,222.79	22,086.54	0.06
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047			
		781,028.750	Local	95.560140	746,352.17	99.683279	778,555.07	32,202.90	0.09
Original Face:		800,000.000	Base	95.560140	746,352.17	99.683279	778,555.07	32,202.90	0.08
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023			
		1,513,885.840	Local	105.183792	1,592,362.54	104.358141	1,579,863.12	-12,499.42	0.19
Original Face:		83,014,648.000	Base	105.183792	1,592,362.54	104.358141	1,579,863.12	-12,499.42	0.16
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019			
		3,470,000.000	Local	98.477761	3,417,178.31	98.717191	3,425,486.53	8,308.22	0.41
			Base	98.477761	3,417,178.31	98.717191	3,425,486.53	8,308.22	0.34
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030			
		760,000.000	Local	130.965232	995,335.76	137.706489	1,046,569.32	51,233.56	0.13
			Base	130.965232	995,335.76	137.706489	1,046,569.32	51,233.56	0.11
3136A03E5	FANNIE MAE FNR 2011 87 SG				4.060120	25 Apr 2040			
		300,314.960	Local	14.614403	43,889.24	11.986200	35,996.35	-7,892.89	0.00
Original Face:		1,000,000.000	Base	14.614403	43,889.24	11.986200	35,996.35	-7,892.89	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA				4.064500	25 Oct 2041			
		194,574.730	Local	6.905691	13,436.73	15.873440	30,885.70	17,448.97	0.00
Original Face:		1,000,000.000	Base	6.905691	13,436.73	15.873440	30,885.70	17,448.97	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039			
		19,521.460	Local	112.496914	21,961.04	107.096920	20,906.88	-1,054.16	0.00
Original Face:		200,000.000	Base	112.496914	21,961.04	107.096920	20,906.88	-1,054.16	0.00

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3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
	52,575.410	Local		115.008195	60,466.03	117.268280	61,654.28	1,188.25	0.01
Original Face:	400,000.000	Base		115.008195	60,466.03	117.268280	61,654.28	1,188.25	0.01
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
	84,977.250	Local		111.378904	94,646.73	108.217300	91,960.09	-2,686.64	0.01
Original Face:	600,000.000	Base		111.378904	94,646.73	108.217300	91,960.09	-2,686.64	0.01
3136A65Y6	FANNIE MAE FNR 2012 74 SA					4.164500	25 Mar 2042		
	78,544.260	Local		5.606329	4,403.45	13.468140	10,578.45	6,175.00	0.00
Original Face:	300,000.000	Base		5.606329	4,403.45	13.468140	10,578.45	6,175.00	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					4.114500	25 Jul 2042		
	22,804.960	Local		21.847440	4,982.30	16.807350	3,832.91	-1,149.39	0.00
Original Face:	100,000.000	Base		21.847440	4,982.30	16.807350	3,832.91	-1,149.39	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					4.164500	25 Feb 2041		
	24,311.810	Local		32.833179	7,982.34	10.404640	2,529.56	-5,452.78	0.00
Original Face:	100,000.000	Base		32.833179	7,982.34	10.404640	2,529.56	-5,452.78	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.500000	25 Dec 2039		
	363,372.580	Local		17.174081	62,405.90	9.405470	34,176.90	-28,229.00	0.00
Original Face:	1,100,000.000	Base		17.174081	62,405.90	9.405470	34,176.90	-28,229.00	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.419290	25 Sep 2022		
	7,539,966.280	Local		1.661297	125,261.23	1.177010	88,746.16	-36,515.07	0.01
Original Face:	10,375,000.000	Base		1.661297	125,261.23	1.177010	88,746.16	-36,515.07	0.01
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
	140,002.150	Local		116.445912	163,026.78	114.465360	160,253.97	-2,772.81	0.02
Original Face:	700,000.000	Base		116.445912	163,026.78	114.465360	160,253.97	-2,772.81	0.02
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
	343,857.780	Local		112.069292	385,358.98	109.959150	378,103.09	-7,255.89	0.05
Original Face:	1,200,000.000	Base		112.069292	385,358.98	109.959150	378,103.09	-7,255.89	0.04
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.646870	25 Aug 2044		
	250,387.940	Local		11.945831	29,910.92	5.204400	13,031.19	-16,879.73	0.00
Original Face:	800,000.000	Base		11.945831	29,910.92	5.204400	13,031.19	-16,879.73	0.00

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3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.504000	25 Dec 2024		
	8,743,247.110	Local		2.890791	252,749.04	2.390440	209,002.08	-43,746.96	0.03
Original Face:	9,885,000.000	Base		2.890791	252,749.04	2.390440	209,002.08	-43,746.96	0.02
3136APB68	FANNIE MAE FNR 2015 55 IO					1.465260	25 Aug 2055		
	36,307.250	Local		6.451163	2,342.24	5.087070	1,846.98	-495.26	0.00
Original Face:	100,000.000	Base		6.451163	2,342.24	5.087070	1,846.98	-495.26	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					3.664500	25 Aug 2045		
	267,495.160	Local		19.923658	53,294.82	20.743400	55,487.59	2,192.77	0.01
Original Face:	400,000.000	Base		19.923658	53,294.82	20.743400	55,487.59	2,192.77	0.01
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.554800	25 Sep 2028		
	130,000.000	Local		101.205023	131,566.53	104.485300	135,830.89	4,264.36	0.02
Original Face:	130,000.000	Base		101.205023	131,566.53	104.485300	135,830.89	4,264.36	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
	348,610.890	Local		7.912441	27,583.63	6.940361	24,194.85	-3,388.78	0.00
Original Face:	1,400,000.000	Base		7.912441	27,583.63	6.940361	24,194.85	-3,388.78	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
	224,659.570	Local		22.946585	51,551.70	18.489893	41,539.31	-10,012.39	0.01
Original Face:	800,000.000	Base		22.946585	51,551.70	18.489893	41,539.31	-10,012.39	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
	368,315.740	Local		24.675755	90,884.69	19.617186	72,253.18	-18,631.51	0.01
Original Face:	1,600,000.000	Base		24.675755	90,884.69	19.617186	72,253.18	-18,631.51	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
	87,225.460	Local		14.932991	13,025.37	20.221653	17,638.43	4,613.06	0.00
Original Face:	600,000.000	Base		14.932991	13,025.37	20.221653	17,638.43	4,613.06	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	16,235.230	Local		105.352373	17,104.20	107.573392	17,464.79	360.59	0.00
Original Face:	700,000.000	Base		105.352373	17,104.20	107.573392	17,464.79	360.59	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
	51,827.860	Local		106.952998	55,431.45	107.392611	55,659.29	227.84	0.01
Original Face:	861,059.000	Base		106.952998	55,431.45	107.392611	55,659.29	227.84	0.01

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3137AGE55	FREDDIE MAC FHR 3947 SG					3.466250	15 Oct 2041		
	386,744.150	Local		46.445088	179,623.66	15.043490	58,179.82	-121,443.84	0.01
Original Face:	1,300,000.000	Base		46.445088	179,623.66	15.043490	58,179.82	-121,443.84	0.01
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.569120	25 Jul 2021		
	432,163.330	Local		1.478989	6,391.65	3.033230	13,108.51	6,716.86	0.00
Original Face:	500,000.000	Base		1.478989	6,391.65	3.033230	13,108.51	6,716.86	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.478610	25 Oct 2021		
	101,521.870	Local		2.207751	2,241.35	3.261270	3,310.90	1,069.55	0.00
Original Face:	119,000.000	Base		2.207751	2,241.35	3.261270	3,310.90	1,069.55	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					3.511250	15 Aug 2042		
	229,906.680	Local		27.058888	62,210.19	18.117860	41,654.17	-20,556.02	0.01
Original Face:	500,000.000	Base		27.058888	62,210.19	18.117860	41,654.17	-20,556.02	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
	1,020,628.710	Local		4.817674	49,170.56	7.081660	72,277.46	23,106.90	0.01
Original Face:	3,000,000.000	Base		4.817674	49,170.56	7.081660	72,277.46	23,106.90	0.01
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
	233,258.730	Local		86.980140	202,888.77	92.901610	216,701.12	13,812.35	0.03
Original Face:	200,000.000	Base		86.980140	202,888.77	92.901610	216,701.12	13,812.35	0.02
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
	203,412.860	Local		12.437572	25,299.62	8.790790	17,881.60	-7,418.02	0.00
Original Face:	700,000.000	Base		12.437572	25,299.62	8.790790	17,881.60	-7,418.02	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					3.466250	15 Feb 2044		
	110,973.160	Local		19.239048	21,350.18	15.485010	17,184.20	-4,165.98	0.00
Original Face:	200,000.000	Base		19.239048	21,350.18	15.485010	17,184.20	-4,165.98	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					3.511250	15 May 2044		
	231,931.010	Local		21.030642	48,776.58	16.036360	37,193.29	-11,583.29	0.00
Original Face:	400,000.000	Base		21.030642	48,776.58	16.036360	37,193.29	-11,583.29	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.522264	15 Apr 2041		
	497,731.380	Local		13.709925	68,238.60	5.012890	24,950.73	-43,287.87	0.00
Original Face:	1,600,000.000	Base		13.709925	68,238.60	5.012890	24,950.73	-43,287.87	0.00

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3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.000000	15 Aug 2048		
		1,007,812.700	Local 96.209777	969,614.35	98.948810	997,218.67	27,604.32	0.12
Original Face:		1,100,000.000	Base 96.209777	969,614.35	98.948810	997,218.67	27,604.32	0.10
3137FKWZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS KF57 A				3.030380	25 Dec 2028		
		60,000.000	Local 100.000000	60,000.00	99.999920	59,999.95	-0.05	0.01
Original Face:		60,000.000	Base 100.000000	60,000.00	99.999920	59,999.95	-0.05	0.01
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				6.285500	25 Mar 2025		
		746,912.360	Local 106.758638	797,393.46	105.371350	787,031.64	-10,361.82	0.10
Original Face:		760,000.000	Base 106.758638	797,393.46	105.371350	787,031.64	-10,361.82	0.08
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				6.385500	25 Dec 2027		
		720,000.000	Local 108.572788	781,724.07	108.473770	781,011.14	-712.93	0.09
Original Face:		720,000.000	Base 108.572788	781,724.07	108.473770	781,011.14	-712.93	0.08
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.736500	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
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				11.839880	25 Apr 2028		
		1,522,972.000	Local 99.996669	1,522,921.27	128.866770	1,962,604.82	439,683.55	0.24
Original Face:		1,530,000.000	Base 99.996669	1,522,921.27	128.866770	1,962,604.82	439,683.55	0.20
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				6.935500	25 Mar 2030		
		850,000.000	Local 100.000000	850,000.00	107.287100	911,940.35	61,940.35	0.11
Original Face:		850,000.000	Base 100.000000	850,000.00	107.287100	911,940.35	61,940.35	0.09
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.000000	01 Sep 2033		
		17,943.630	Local 105.373439	18,907.82	107.580838	19,303.91	396.09	0.00
Original Face:		700,000.000	Base 105.373439	18,907.82	107.580838	19,303.91	396.09	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041		
		190,937.040	Local 105.317596	201,090.30	105.726095	201,870.28	779.98	0.02
Original Face:		1,400,000.000	Base 105.317596	201,090.30	105.726095	201,870.28	779.98	0.02
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.000000	01 Apr 2042		
		48,972.350	Local 108.759371	53,262.02	103.722842	50,795.51	-2,466.51	0.01
Original Face:		100,000.000	Base 108.759371	53,262.02	103.722842	50,795.51	-2,466.51	0.01

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3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	199,596.730	Local		108.759212	217,079.83	102.856372	205,297.96	-11,781.87	0.02
Original Face:	500,000.000	Base		108.759212	217,079.83	102.856372	205,297.96	-11,781.87	0.02
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
	73,662.230	Local		110.968647	81,741.98	112.938636	83,193.12	1,451.14	0.01
Original Face:	300,000.000	Base		110.968647	81,741.98	112.938636	83,193.12	1,451.14	0.01
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
	53,044.760	Local		103.054175	54,664.84	104.802734	55,592.36	927.52	0.01
Original Face:	100,000.000	Base		103.054175	54,664.84	104.802734	55,592.36	927.52	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
	184,559.240	Local		108.562503	200,362.13	114.262864	210,882.67	10,520.54	0.03
Original Face:	900,000.000	Base		108.562503	200,362.13	114.262864	210,882.67	10,520.54	0.02
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
	54,355.980	Local		107.537717	58,453.18	105.137320	57,148.42	-1,304.76	0.01
Original Face:	100,000.000	Base		107.537717	58,453.18	105.137320	57,148.42	-1,304.76	0.01
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR					4.500000	01 Jul 2044		
	100,062.640	Local		108.222629	108,290.42	106.182459	106,248.97	-2,041.45	0.01
Original Face:	200,000.000	Base		108.222629	108,290.42	106.182459	106,248.97	-2,041.45	0.01
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
	301,058.940	Local		109.178219	328,690.79	107.578527	323,874.77	-4,816.02	0.04
Original Face:	800,000.000	Base		109.178219	328,690.79	107.578527	323,874.77	-4,816.02	0.03
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
	270,000.000	Local		98.126585	264,941.78	101.203300	273,248.91	8,307.13	0.03
Original Face:	270,000.000	Base		98.126585	264,941.78	101.203300	273,248.91	8,307.13	0.03
3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84					2.840000	01 Jan 2028		
	520,000.000	Local		99.275646	516,233.36	99.156255	515,612.53	-620.83	0.06
Original Face:	520,000.000	Base		99.275646	516,233.36	99.156255	515,612.53	-620.83	0.05
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
	45,221.620	Local		108.930153	49,259.98	103.722987	46,905.22	-2,354.76	0.01
Original Face:	100,000.000	Base		108.930153	49,259.98	103.722987	46,905.22	-2,354.76	0.00

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3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5					2.500000	01 Oct 2042		
	161,283.880	Local		101.598734	163,862.38	97.585418	157,389.55	-6,472.83	0.02
Original Face:	300,000.000	Base		101.598734	163,862.38	97.585418	157,389.55	-6,472.83	0.02
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	49,774.160	Local		103.192319	51,363.11	104.801327	52,163.98	800.87	0.01
Original Face:	100,000.000	Base		103.192319	51,363.11	104.801327	52,163.98	800.87	0.01
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	44,881.990	Local		103.053630	46,252.52	104.462091	46,884.67	632.15	0.01
Original Face:	100,000.000	Base		103.053630	46,252.52	104.462091	46,884.67	632.15	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	75,307.370	Local		107.207595	80,735.22	103.723097	78,111.14	-2,624.08	0.01
Original Face:	200,000.000	Base		107.207595	80,735.22	103.723097	78,111.14	-2,624.08	0.01
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
	53,682.160	Local		109.302606	58,676.00	103.722857	55,680.67	-2,995.33	0.01
Original Face:	100,000.000	Base		109.302606	58,676.00	103.722857	55,680.67	-2,995.33	0.01
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	34,464.600	Local		108.812114	37,501.66	103.722631	35,747.59	-1,754.07	0.00
Original Face:	100,000.000	Base		108.812114	37,501.66	103.722631	35,747.59	-1,754.07	0.00
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	55,342.880	Local		102.689488	56,831.32	103.489022	57,273.81	442.49	0.01
Original Face:	100,000.000	Base		102.689488	56,831.32	103.489022	57,273.81	442.49	0.01
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
	148,761.200	Local		107.041789	159,236.65	105.355094	156,727.50	-2,509.15	0.02
Original Face:	551,126.000	Base		107.041789	159,236.65	105.355094	156,727.50	-2,509.15	0.02
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	353,860.160	Local		110.291972	390,279.35	106.665128	377,445.39	-12,833.96	0.05
Original Face:	600,000.000	Base		110.291972	390,279.35	106.665128	377,445.39	-12,833.96	0.04
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	187,456.750	Local		110.534446	207,204.28	106.698893	200,014.28	-7,190.00	0.02
Original Face:	300,000.000	Base		110.534446	207,204.28	106.698893	200,014.28	-7,190.00	0.02

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3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	56,291.040	Local		110.529740	62,218.34	105.910543	59,618.15	-2,600.19	0.01
Original Face:	100,000.000	Base		110.529740	62,218.34	105.910543	59,618.15	-2,600.19	0.01
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
	164,742.390	Local		106.601234	175,617.42	104.462291	172,093.67	-3,523.75	0.02
Original Face:	300,000.000	Base		106.601234	175,617.42	104.462291	172,093.67	-3,523.75	0.02
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	375,068.380	Local		110.287297	413,652.78	106.452390	399,269.25	-14,383.53	0.05
Original Face:	700,000.000	Base		110.287297	413,652.78	106.452390	399,269.25	-14,383.53	0.04
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
	1,241,172.680	Local		106.992995	1,327,967.82	104.802099	1,300,775.02	-27,192.80	0.16
Original Face:	1,900,000.000	Base		106.992995	1,327,967.82	104.802099	1,300,775.02	-27,192.80	0.13
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	2,444,064.850	Local		104.292418	2,548,974.32	101.726111	2,486,252.12	-62,722.20	0.30
Original Face:	3,800,000.000	Base		104.292418	2,548,974.32	101.726111	2,486,252.12	-62,722.20	0.25
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	365,406.620	Local		103.099933	376,733.98	102.008947	372,747.45	-3,986.53	0.05
Original Face:	500,000.000	Base		103.099933	376,733.98	102.008947	372,747.45	-3,986.53	0.04
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	1,346,918.910	Local		98.315715	1,324,232.96	99.726320	1,343,232.66	18,999.70	0.16
Original Face:	1,700,000.000	Base		98.315715	1,324,232.96	99.726320	1,343,232.66	18,999.70	0.14
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	264,861.400	Local		95.407247	252,696.97	99.665359	263,975.07	11,278.10	0.03
Original Face:	300,000.000	Base		95.407247	252,696.97	99.665359	263,975.07	11,278.10	0.03
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	326,945.380	Local		105.931453	346,337.99	103.843980	339,513.10	-6,824.89	0.04
Original Face:	400,000.000	Base		105.931453	346,337.99	103.843980	339,513.10	-6,824.89	0.03
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
	462,124.670	Local		104.516015	482,994.29	104.666327	483,688.92	694.63	0.06
Original Face:	600,000.000	Base		104.516015	482,994.29	104.666327	483,688.92	694.63	0.05

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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								
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	50,774.120	Local	102.957196	52,275.61	104.802733	53,212.67	937.06	0.01	
Original Face:	100,000.000	Base	102.957196	52,275.61	104.802733	53,212.67	937.06	0.01	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	98,460.160	Local	103.192256	101,603.26	104.772661	103,159.33	1,556.07	0.01	
Original Face:	200,000.000	Base	103.192256	101,603.26	104.772661	103,159.33	1,556.07	0.01	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	52,913.520	Local	103.055438	54,530.26	104.439993	55,262.88	732.62	0.01	
Original Face:	100,000.000	Base	103.055438	54,530.26	104.439993	55,262.88	732.62	0.01	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	109,000.950	Local	103.194321	112,482.79	104.802826	114,236.08	1,753.29	0.01	
Original Face:	200,000.000	Base	103.194321	112,482.79	104.802826	114,236.08	1,753.29	0.01	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	89,107.040	Local	102.992367	91,773.45	104.092218	92,753.49	980.04	0.01	
Original Face:	200,000.000	Base	102.992367	91,773.45	104.092218	92,753.49	980.04	0.01	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
	2,622,048.730	Local	106.433435	2,790,736.54	104.988463	2,752,848.66	-37,887.88	0.33	
Original Face:	4,898,873.000	Base	106.433435	2,790,736.54	104.988463	2,752,848.66	-37,887.88	0.28	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	202,447.750	Local	107.017337	216,654.19	105.349477	213,277.65	-3,376.54	0.03	
Original Face:	715,719.000	Base	107.017337	216,654.19	105.349477	213,277.65	-3,376.54	0.02	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	25,318.290	Local	107.017338	27,094.96	105.213886	26,638.36	-456.60	0.00	
Original Face:	180,844.000	Base	107.017338	27,094.96	105.213886	26,638.36	-456.60	0.00	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	60,706.620	Local	107.358687	65,173.83	104.343019	63,343.12	-1,830.71	0.01	
Original Face:	498,051.000	Base	107.358687	65,173.83	104.343019	63,343.12	-1,830.71	0.01	
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
	49,673.690	Local	107.052063	53,176.71	104.168919	51,744.55	-1,432.16	0.01	
Original Face:	602,226.000	Base	107.052063	53,176.71	104.168919	51,744.55	-1,432.16	0.01	

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3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	588,556.940	Local	103.976810	611,962.73	102.360085	602,447.38	-9,515.35	0.07	
Original Face:	982,188.000	Base	103.976810	611,962.73	102.360085	602,447.38	-9,515.35	0.06	
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
	328,755.220	Local	109.803856	360,985.91	112.119190	368,597.69	7,611.78	0.04	
Original Face:	2,000,000.000	Base	109.803856	360,985.91	112.119190	368,597.69	7,611.78	0.04	
31396LT75	FANNIE MAE FNR 2006 115 EI					4.154500	25 Dec 2036		
	416,356.400	Local	18.499708	77,024.72	18.103120	75,373.50	-1,651.22	0.01	
Original Face:	4,600,000.000	Base	18.499708	77,024.72	18.103120	75,373.50	-1,651.22	0.01	
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
	94,983.060	Local	110.811370	105,252.03	112.455040	106,813.24	1,561.21	0.01	
Original Face:	300,000.000	Base	110.811370	105,252.03	112.455040	106,813.24	1,561.21	0.01	
31397EWH4	FREDDIE MAC FHR 3281 AI					3.941250	15 Feb 2037		
	200,848.350	Local	14.256333	28,633.61	15.473320	31,077.91	2,444.30	0.00	
Original Face:	2,100,000.000	Base	14.256333	28,633.61	15.473320	31,077.91	2,444.30	0.00	
31397QCF3	FANNIE MAE FNR 2010 150 SK					4.044500	25 Jan 2041		
	182,302.290	Local	25.291580	46,107.13	17.383800	31,691.07	-14,416.06	0.00	
Original Face:	1,500,000.000	Base	25.291580	46,107.13	17.383800	31,691.07	-14,416.06	0.00	
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
	113,288.420	Local	106.330788	120,460.47	110.815950	125,541.64	5,081.17	0.02	
Original Face:	100,000.000	Base	106.330788	120,460.47	110.815950	125,541.64	5,081.17	0.01	
31398W2M5	FREDDIE MAC FHR 3621 SB					3.741250	15 Jan 2040		
	9,195.280	Local	37.792759	3,475.15	14.400230	1,324.14	-2,151.01	0.00	
Original Face:	100,000.000	Base	37.792759	3,475.15	14.400230	1,324.14	-2,151.01	0.00	
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
	2,002.220	Local	109.921987	2,200.88	110.271585	2,207.88	7.00	0.00	
Original Face:	100,000.000	Base	109.921987	2,200.88	110.271585	2,207.88	7.00	0.00	
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	174,802.500	Local	95.438692	166,829.22	99.665361	174,217.54	7,388.32	0.02	
Original Face:	200,000.000	Base	95.438692	166,829.22	99.665361	174,217.54	7,388.32	0.02	

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3140FMDFO	FNMA POOL BE1901 FN 12/46 FIXED 3					3.000000	01 Dec 2046		
	999,999.280	Local		97.691838	976,917.68	99.695344	996,952.72	20,035.04	0.12
Original Face:	1,153,344.000	Base		97.691838	976,917.68	99.695344	996,952.72	20,035.04	0.10
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	931,508.750	Local		102.120408	951,260.54	103.385539	963,045.34	11,784.80	0.12
Original Face:	1,200,000.000	Base		102.120408	951,260.54	103.385539	963,045.34	11,784.80	0.10
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
	580,911.140	Local		112.649756	654,394.98	108.266742	628,933.57	-25,461.41	0.08
Original Face:	800,000.000	Base		112.649756	654,394.98	108.266742	628,933.57	-25,461.41	0.06
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	1,699,664.820	Local		103.550464	1,760,010.81	101.172796	1,719,598.42	-40,412.39	0.21
Original Face:	2,100,000.000	Base		103.550464	1,760,010.81	101.172796	1,719,598.42	-40,412.39	0.17
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.500000	01 Apr 2056		
	156,698.830	Local		108.324727	169,743.58	106.026782	166,142.73	-3,600.85	0.02
Original Face:	200,000.000	Base		108.324727	169,743.58	106.026782	166,142.73	-3,600.85	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	1,128,198.570	Local		101.985972	1,150,604.28	103.405458	1,166,618.90	16,014.62	0.14
Original Face:	1,300,000.000	Base		101.985972	1,150,604.28	103.405458	1,166,618.90	16,014.62	0.12
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	739,596.500	Local		108.935840	805,685.66	106.495778	787,639.05	-18,046.61	0.10
Original Face:	1,100,000.000	Base		108.935840	805,685.66	106.495778	787,639.05	-18,046.61	0.08
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
	574,995.990	Local		102.121451	587,194.25	103.413279	594,622.21	7,427.96	0.07
Original Face:	700,000.000	Base		102.121451	587,194.25	103.413279	594,622.21	7,427.96	0.06
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	723,824.420	Local		104.792988	758,517.24	105.601954	764,372.73	5,855.49	0.09
Original Face:	800,000.000	Base		104.792988	758,517.24	105.601954	764,372.73	5,855.49	0.08
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	90,502.640	Local		97.874858	88,579.33	100.623756	91,067.16	2,487.83	0.01
Original Face:	100,000.000	Base		97.874858	88,579.33	100.623756	91,067.16	2,487.83	0.01

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3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048			
		0.000	Local	0.000000	-3.15	0.00	3.15		0.00
			Base	0.000000	-3.15	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	0.00	-0.18		0.00
			Base	0.000000	0.18	0.00	-0.18		0.00
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047			
		1,041,181.060	Local	97.037926	1,010,340.51	1,038,473.34	28,132.83		0.13
Original Face:		1,200,000.000	Base	97.037926	1,010,340.51	1,038,473.34	28,132.83		0.10
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.000000	01 May 2048			
		164,733.780	Local	105.525345	173,835.89	174,138.07	302.18		0.02
Original Face:		200,000.000	Base	105.525345	173,835.89	174,138.07	302.18		0.02
3140J9SN2	FNMA POOL BM5024 FN 11/48 FIXED VAR				3.000000	01 Nov 2048			
		394,567.580	Local	95.732779	377,730.51	392,932.16	15,201.65		0.05
Original Face:		401,864.000	Base	95.732779	377,730.51	392,932.16	15,201.65		0.04
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR				3.500000	01 Feb 2047			
		5,156,812.130	Local	101.046875	5,210,797.51	5,245,683.50	34,885.99		0.63
Original Face:		5,200,000.000	Base	101.046875	5,210,797.51	5,245,683.50	34,885.99		0.53
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR				3.500000	01 Jul 2048			
		894,098.190	Local	100.592697	899,397.48	907,989.28	8,591.80		0.11
Original Face:		900,000.000	Base	100.592697	899,397.48	907,989.28	8,591.80		0.09
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR				3.500000	01 Feb 2048			
		1,887,797.420	Local	100.261248	1,892,729.25	1,917,228.18	24,498.93		0.23
Original Face:		1,900,000.000	Base	100.261248	1,892,729.25	1,917,228.18	24,498.93		0.19
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4				4.000000	01 Nov 2048			
		3,582,258.670	Local	99.883984	3,578,102.66	3,689,291.90	111,189.24		0.45
Original Face:		3,700,000.000	Base	99.883984	3,578,102.66	3,689,291.90	111,189.24		0.37
3140JL2V5	FNMA POOL BN4387 FN 03/49 FIXED 3				3.000000	01 Mar 2049			
		0.000	Local	0.000000	-5.29	0.00	5.29		0.00
			Base	0.000000	-5.29	0.00	5.29		0.00

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3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	1,427,947.160	Local		104.564340	1,493,123.53	105.764032	1,510,254.49	17,130.96	0.18
Original Face:	1,500,000.000	Base		104.564340	1,493,123.53	105.764032	1,510,254.49	17,130.96	0.15
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		
	30,436.700	Local		110.250257	33,556.54	110.290596	33,568.82	12.28	0.00
Original Face:	500,000.000	Base		110.250257	33,556.54	110.290596	33,568.82	12.28	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
	46,297.160	Local		105.629309	48,903.37	107.595654	49,813.73	910.36	0.01
Original Face:	900,000.000	Base		105.629309	48,903.37	107.595654	49,813.73	910.36	0.01
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		
	61,910.620	Local		110.589734	68,466.79	110.280789	68,275.52	-191.27	0.01
Original Face:	600,000.000	Base		110.589734	68,466.79	110.280789	68,275.52	-191.27	0.01
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
	559,040.770	Local		108.287843	605,373.19	106.059261	592,914.51	-12,458.68	0.07
Original Face:	1,200,000.000	Base		108.287843	605,373.19	106.059261	592,914.51	-12,458.68	0.06
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	3,035,813.820	Local		98.315583	2,984,678.06	99.726337	3,027,505.92	42,827.86	0.37
Original Face:	3,200,000.000	Base		98.315583	2,984,678.06	99.726337	3,027,505.92	42,827.86	0.30
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
	100,000.000	Local		100.779890	100,779.89	101.855624	101,855.62	1,075.73	0.01
Original Face:	100,000.000	Base		100.779890	100,779.89	101.855624	101,855.62	1,075.73	0.01
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		
	662.850	Local		111.767368	740.85	109.235986	724.07	-16.78	0.00
Original Face:	100,000.000	Base		111.767368	740.85	109.235986	724.07	-16.78	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
	3,304.760	Local		111.978177	3,700.61	115.897836	3,830.15	129.54	0.00
Original Face:	100,000.000	Base		111.978177	3,700.61	115.897836	3,830.15	129.54	0.00
31412TzM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	9,084.970	Local		112.132126	10,187.17	117.417244	10,667.32	480.15	0.00
Original Face:	500,000.000	Base		112.132126	10,187.17	117.417244	10,667.32	480.15	0.00

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31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
	46,913.070	Local		106.951815	50,174.38	107.487119	50,425.51	251.13	0.01
Original Face:	1,300,984.000	Base		106.951815	50,174.38	107.487119	50,425.51	251.13	0.01
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		
	54,759.620	Local		106.553753	58,348.43	107.500470	58,866.85	518.42	0.01
Original Face:	1,313,542.000	Base		106.553753	58,348.43	107.500470	58,866.85	518.42	0.01
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
	12,522.550	Local		109.745459	13,742.93	110.254801	13,806.71	63.78	0.00
Original Face:	200,000.000	Base		109.745459	13,742.93	110.254801	13,806.71	63.78	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	4,672.900	Local		111.943975	5,231.03	106.736617	4,987.70	-243.33	0.00
Original Face:	100,000.000	Base		111.943975	5,231.03	106.736617	4,987.70	-243.33	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
	24,902.940	Local		106.741493	26,581.77	109.412437	27,246.91	665.14	0.00
Original Face:	491,391.000	Base		106.741493	26,581.77	109.412437	27,246.91	665.14	0.00
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.000000	01 Sep 2042		
	50,488.700	Local		103.776726	52,395.52	100.066960	50,522.51	-1,873.01	0.01
Original Face:	100,000.000	Base		103.776726	52,395.52	100.066960	50,522.51	-1,873.01	0.01
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	89,024.750	Local		102.856071	91,567.36	104.074793	92,652.32	1,084.96	0.01
Original Face:	200,000.000	Base		102.856071	91,567.36	104.074793	92,652.32	1,084.96	0.01
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
	33,135.230	Local		103.853270	34,412.02	105.030451	34,802.08	390.06	0.00
Original Face:	200,000.000	Base		103.853270	34,412.02	105.030451	34,802.08	390.06	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	176,272.190	Local		105.317617	185,645.67	105.603281	186,149.22	503.55	0.02
Original Face:	700,000.000	Base		105.317617	185,645.67	105.603281	186,149.22	503.55	0.02
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
	99,215.090	Local		103.842984	103,027.91	105.020958	104,196.64	1,168.73	0.01
Original Face:	600,000.000	Base		103.842984	103,027.91	105.020958	104,196.64	1,168.73	0.01

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31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
	30,362.710	Local		103.833090	31,526.54	105.021784	31,887.46	360.92	0.00
Original Face:	200,000.000	Base		103.833090	31,526.54	105.021784	31,887.46	360.92	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	113,840.040	Local		107.559616	122,445.91	105.145444	119,697.62	-2,748.29	0.01
Original Face:	200,000.000	Base		107.559616	122,445.91	105.145444	119,697.62	-2,748.29	0.01
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
	48,340.260	Local		105.008910	50,761.58	105.141862	50,825.85	64.27	0.01
Original Face:	200,000.000	Base		105.008910	50,761.58	105.141862	50,825.85	64.27	0.01
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
	56,491.680	Local		105.020987	59,328.12	105.155718	59,404.23	76.11	0.01
Original Face:	200,000.000	Base		105.020987	59,328.12	105.155718	59,404.23	76.11	0.01
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
	94,671.260	Local		106.144135	100,487.99	103.471223	97,957.51	-2,530.48	0.01
Original Face:	200,000.000	Base		106.144135	100,487.99	103.471223	97,957.51	-2,530.48	0.01
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
	44,172.010	Local		107.468689	47,471.08	105.077265	46,414.74	-1,056.34	0.01
Original Face:	100,000.000	Base		107.468689	47,471.08	105.077265	46,414.74	-1,056.34	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
	199,006.830	Local		106.416900	211,776.90	103.476000	205,924.31	-5,852.59	0.02
Original Face:	400,000.000	Base		106.416900	211,776.90	103.476000	205,924.31	-5,852.59	0.02
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	60,752.030	Local		102.689425	62,385.91	103.471194	62,860.85	474.94	0.01
Original Face:	100,000.000	Base		102.689425	62,385.91	103.471194	62,860.85	474.94	0.01
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
	169,460.000	Local		107.566671	182,282.48	105.144262	178,177.47	-4,105.01	0.02
Original Face:	300,000.000	Base		107.566671	182,282.48	105.144262	178,177.47	-4,105.01	0.02
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	116,336.010	Local		107.570803	125,143.58	105.160271	122,339.26	-2,804.32	0.01
Original Face:	200,000.000	Base		107.570803	125,143.58	105.160271	122,339.26	-2,804.32	0.01

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31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
	121,754.360	Local		107.529414	130,921.75	105.130149	128,000.54	-2,921.21	0.02
Original Face:	200,000.000	Base		107.529414	130,921.75	105.130149	128,000.54	-2,921.21	0.01
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
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5					5.000000	01 Oct 2048		
	565,848.950	Local		104.961826	593,925.39	105.779330	598,551.23	4,625.84	0.07
Original Face:	600,000.000	Base		104.961826	593,925.39	105.779330	598,551.23	4,625.84	0.06
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.000000	01 Nov 2046		
	83,131.960	Local		95.667731	79,530.46	99.573694	82,777.56	3,247.10	0.01
Original Face:	100,000.000	Base		95.667731	79,530.46	99.573694	82,777.56	3,247.10	0.01
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	0.000	Local		0.000000	-2.45	0.000000	0.00	2.45	0.00
		Base		0.000000	-2.45	0.000000	0.00	2.45	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
31418CXM1	FNMA POOL MA3383 FN 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	769,359.670	Local		100.491312	773,139.63	101.540781	781,213.82	8,074.19	0.09
Original Face:	800,000.000	Base		100.491312	773,139.63	101.540781	781,213.82	8,074.19	0.08
31418DBN1	FNMA POOL MA3644 FN 04/49 FIXED 3					3.000000	01 Apr 2049		
	0.000	Local		0.000000	-34.24	0.000000	0.00	34.24	0.00
		Base		0.000000	-34.24	0.000000	0.00	34.24	0.00
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
	61,871.680	Local		111.614829	69,057.97	114.976462	71,137.87	2,079.90	0.01
Original Face:	900,000.000	Base		111.614829	69,057.97	114.976462	71,137.87	2,079.90	0.01
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.500000	15 Apr 2020		
	200,000.000	Local		100.357330	200,714.66	100.875000	201,750.00	1,035.34	0.02
		Base		100.357330	200,714.66	100.875000	201,750.00	1,035.34	0.02

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316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	180,000.000	Local		99.820239	179,676.43	102.409482	184,337.07	4,660.64	0.02
		Base		99.820239	179,676.43	102.409482	184,337.07	4,660.64	0.02
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS						08 Jul 2022		
	10,000.000	Local		100.386800	10,038.68	99.734400	9,973.44	-65.24	0.00
		Base		100.386800	10,038.68	99.734400	9,973.44	-65.24	0.00
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
	213,086.720	Local		99.718101	212,486.03	99.675000	212,394.19	-91.84	0.03
		Base		99.718101	212,486.03	99.675000	212,394.19	-91.84	0.02
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.000000	15 Jan 2024		
	256,000.000	Local		100.098367	256,251.82	102.587500	262,624.00	6,372.18	0.03
		Base		100.098367	256,251.82	102.587500	262,624.00	6,372.18	0.03
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	1,210,000.000	Local		117.670771	1,423,816.33	132.296155	1,600,783.48	176,967.15	0.19
		Base		117.670771	1,423,816.33	132.296155	1,600,783.48	176,967.15	0.16
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
	310,000.000	Local		100.248461	310,770.23	101.456373	314,514.76	3,744.53	0.04
		Base		100.248461	310,770.23	101.456373	314,514.76	3,744.53	0.03
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	200,000.000	Local		102.878005	205,756.01	107.239279	214,478.56	8,722.55	0.03
		Base		102.878005	205,756.01	107.239279	214,478.56	8,722.55	0.02
34416DAS7	FOCUS FINL PARTNERS LLC TERM LOAN B 2						03 Jul 2024		
	9,974.870	Local		100.125014	9,987.34	99.500000	9,925.00	-62.34	0.00
		Base		100.125014	9,987.34	99.500000	9,925.00	-62.34	0.00
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
	420,000.000	Local		99.941443	419,754.06	104.207340	437,670.83	17,916.77	0.05
	Original Face: 420,000.000	Base		99.941443	419,754.06	104.207340	437,670.83	17,916.77	0.04
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125					8.125000	15 Jan 2020		
	440,000.000	Local		103.495023	455,378.10	103.642358	456,026.38	648.28	0.06
		Base		103.495023	455,378.10	103.642358	456,026.38	648.28	0.05

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345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2					3.200000	15 Jan 2021		
	200,000.000	Local		99.561985	199,123.97	98.565837	197,131.67	-1,992.30	0.02
		Base		99.561985	199,123.97	98.565837	197,131.67	-1,992.30	0.02
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	136,195.610	Local		100.520274	136,904.20	99.100000	134,969.85	-1,934.35	0.02
		Base		100.520274	136,904.20	99.100000	134,969.85	-1,934.35	0.01
35137LAB1	FOX CORP SR UNSECURED 144A 01/24 4.03					4.030000	25 Jan 2024		
	140,000.000	Local		100.000000	140,000.00	103.668450	145,135.83	5,135.83	0.02
		Base		100.000000	140,000.00	103.668450	145,135.83	5,135.83	0.01
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709					4.709000	25 Jan 2029		
	240,000.000	Local		101.325958	243,182.30	107.219332	257,326.40	14,144.10	0.03
		Base		101.325958	243,182.30	107.219332	257,326.40	14,144.10	0.03
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	220,000.000	Local		105.429523	231,944.95	110.580889	243,277.96	11,333.01	0.03
		Base		105.429523	231,944.95	110.580889	243,277.96	11,333.01	0.02
35137LAE5	FOX CORP SR UNSECURED 144A 01/49 5.576					5.576000	25 Jan 2049		
	60,000.000	Local		106.623433	63,974.06	112.548354	67,529.01	3,554.95	0.01
		Base		106.623433	63,974.06	112.548354	67,529.01	3,554.95	0.01
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
	50,000.000	Local		98.678720	49,339.36	98.875000	49,437.50	98.14	0.01
		Base		98.678720	49,339.36	98.875000	49,437.50	98.14	0.00
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	16,000.000	Local		92.699375	14,831.90	87.501000	14,000.16	-831.74	0.00
		Base		92.699375	14,831.90	87.501000	14,000.16	-831.74	0.00
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4					4.000000	14 Nov 2021		
	190,000.000	Local		99.966889	189,937.09	100.500000	190,950.00	1,012.91	0.02
		Base		99.966889	189,937.09	100.500000	190,950.00	1,012.91	0.02
35671DCB9	FREEPORT MCMORAN INC COMPANY GUAR 02/23 6.875					6.875000	15 Feb 2023		
	30,000.000	Local		104.540800	31,362.24	106.000000	31,800.00	437.76	0.00
		Base		104.540800	31,362.24	106.000000	31,800.00	437.76	0.00

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36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A					2.768750	15 Nov 2034		
	434,992.830	Local		94.244609	409,957.29	98.255700	427,405.25	17,447.96	0.05
Original Face:	4,300,000.000	Base		94.244609	409,957.29	98.255700	427,405.25	17,447.96	0.04
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	272,429.930	Local		99.328987	270,601.89	100.742531	274,452.81	3,850.92	0.03
Original Face:	800,000.000	Base		99.328987	270,601.89	100.742531	274,452.81	3,850.92	0.03
36178WGN3	GNMA POOL AB9205 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	850,948.800	Local		99.937580	850,417.64	100.742575	857,267.73	6,850.09	0.10
Original Face:	2,200,000.000	Base		99.937580	850,417.64	100.742575	857,267.73	6,850.09	0.09
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	41,148.720	Local		101.859377	41,913.83	102.344517	42,113.46	199.63	0.01
Original Face:	100,000.000	Base		101.859377	41,913.83	102.344517	42,113.46	199.63	0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179SUU9	GNMA II POOL MA4195 G2 01/47 FIXED 3					3.000000	20 Jan 2047		
	720,250.120	Local		98.813786	711,706.41	100.598976	724,564.25	12,857.84	0.09
Original Face:	900,000.000	Base		98.813786	711,706.41	100.598976	724,564.25	12,857.84	0.07
36179SYR2	GNMA II POOL MA4320 G2 03/47 FIXED 3					3.000000	20 Mar 2047		
	550,138.140	Local		99.250808	546,016.55	100.659869	553,768.33	7,751.78	0.07
Original Face:	700,000.000	Base		99.250808	546,016.55	100.659869	553,768.33	7,751.78	0.06
36179T7K5	GNMA II POOL MA5398 G2 08/48 FIXED 4					4.000000	20 Aug 2048		
	399,999.280	Local		102.670857	410,682.69	103.289116	413,155.72	2,473.03	0.05
Original Face:	411,542.000	Base		102.670857	410,682.69	103.289116	413,155.72	2,473.03	0.04
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4					4.000000	20 Aug 2047		
	1,274,990.450	Local		105.412358	1,343,997.50	103.289116	1,316,926.36	-27,071.14	0.16
Original Face:	1,600,000.000	Base		105.412358	1,343,997.50	103.289116	1,316,926.36	-27,071.14	0.13
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
	719,814.140	Local		97.711613	703,342.01	100.478734	723,260.14	19,918.13	0.09
Original Face:	800,000.000	Base		97.711613	703,342.01	100.478734	723,260.14	19,918.13	0.07

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36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3						3.000000	20 Nov 2047		
	2,092,328.580	Local		100.843391	2,109,975.09	100.458656		2,101,925.17	-8,049.92	0.25
Original Face:	2,300,000.000	Base		100.843391	2,109,975.09	100.458656		2,101,925.17	-8,049.92	0.21
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5						3.500000	20 Nov 2047		
	90,713.940	Local		103.826027	94,184.68	102.223020		92,730.53	-1,454.15	0.01
Original Face:	100,000.000	Base		103.826027	94,184.68	102.223020		92,730.53	-1,454.15	0.01
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3						3.000000	20 Dec 2047		
	867,375.970	Local		97.046457	841,757.65	100.458656		871,354.24	29,596.59	0.11
Original Face:	946,099.000	Base		97.046457	841,757.65	100.458656		871,354.24	29,596.59	0.09
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4						4.000000	20 Dec 2047		
	433,219.560	Local		103.234376	447,231.51	103.289116		447,468.65	237.14	0.05
Original Face:	500,000.000	Base		103.234376	447,231.51	103.289116		447,468.65	237.14	0.05
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
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3						3.000000	20 Feb 2048		
	1,926,356.230	Local		97.046188	1,869,455.28	100.458656		1,935,191.58	65,736.30	0.23
Original Face:	2,061,072.000	Base		97.046188	1,869,455.28	100.458656		1,935,191.58	65,736.30	0.19
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5						4.500000	20 Jun 2048		
	274,411.220	Local		103.350089	283,604.24	103.903777		285,123.62	1,519.38	0.03
Original Face:	52,607.210	Base		103.350089	283,604.24	103.903777		285,123.62	1,519.38	0.03
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5						5.000000	20 Nov 2048		
	207,465.980	Local		104.117393	216,008.17	104.776017		217,374.59	1,366.42	0.03
Original Face:	210,000.000	Base		104.117393	216,008.17	104.776017		217,374.59	1,366.42	0.02
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5						4.500000	20 Dec 2048		
	794,655.480	Local		103.491799	822,403.25	104.315859		828,951.69	6,548.44	0.10
Original Face:	800,000.000	Base		103.491799	822,403.25	104.315859		828,951.69	6,548.44	0.08
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5						5.000000	20 Dec 2048		
	1,390,560.570	Local		104.402947	1,451,786.21	104.893246		1,458,604.12	6,817.91	0.18
Original Face:	1,400,000.000	Base		104.402947	1,451,786.21	104.893246		1,458,604.12	6,817.91	0.15

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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
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5						4.500000	20 Jan 2049		
	2,092,071.260	Local		103.572618	2,166,812.98	103.984188		2,175,423.31	8,610.33	0.26
Original Face:	2,100,000.000	Base		103.572618	2,166,812.98	103.984188		2,175,423.31	8,610.33	0.22
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5						5.000000	20 Jan 2049		
	1,095,232.330	Local		104.412756	1,143,562.26	104.732271		1,147,061.69	3,499.43	0.14
Original Face:	1,100,000.000	Base		104.412756	1,143,562.26	104.732271		1,147,061.69	3,499.43	0.12
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5						3.500000	20 Oct 2047		
	276,807.430	Local		103.963470	287,778.61	102.224851		282,965.98	-4,812.63	0.03
Original Face:	300,000.000	Base		103.963470	287,778.61	102.224851		282,965.98	-4,812.63	0.03
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5						3.500000	20 Oct 2047		
	272,428.930	Local		103.963474	283,226.58	102.242861		278,539.13	-4,687.45	0.03
Original Face:	300,000.000	Base		103.963474	283,226.58	102.242861		278,539.13	-4,687.45	0.03
3617HPBC7	GNMA II POOL BJ1835 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
	99,147.620	Local		102.471335	101,597.89	103.020558		102,142.43	544.54	0.01
Original Face:	100,000.000	Base		102.471335	101,597.89	103.020558		102,142.43	544.54	0.01
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
	195,064.010	Local		102.471317	199,884.66	103.037986		200,990.03	1,105.37	0.02
Original Face:	200,000.000	Base		102.471317	199,884.66	103.037986		200,990.03	1,105.37	0.02
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375						5.375000	15 Apr 2026		
	70,000.000	Local		101.010914	70,707.64	104.490000		73,143.00	2,435.36	0.01
		Base		101.010914	70,707.64	104.490000		73,143.00	2,435.36	0.01
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5						6.500000	20 Oct 2037		
	47,140.210	Local		108.003571	50,913.11	115.467406		54,431.58	3,518.47	0.01
Original Face:	1,600,000.000	Base		108.003571	50,913.11	115.467406		54,431.58	3,518.47	0.01
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6						6.000000	20 Sep 2038		
	221,323.240	Local		108.773832	240,741.77	110.534233		244,637.95	3,896.18	0.03
Original Face:	7,900,000.000	Base		108.773832	240,741.77	110.534233		244,637.95	3,896.18	0.02
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5						4.500000	20 Jan 2040		
	45,678.740	Local		106.830464	48,798.81	105.309544		48,104.07	-694.74	0.01
Original Face:	300,000.000	Base		106.830464	48,798.81	105.309544		48,104.07	-694.74	0.00

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36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
	58,316.580	Local		106.857604	62,315.70	105.302838	61,409.01	-906.69	0.01
Original Face:	400,000.000	Base		106.857604	62,315.70	105.302838	61,409.01	-906.69	0.01
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
	14,706.190	Local		108.117398	15,899.95	110.864508	16,303.95	404.00	0.00
Original Face:	222,231.000	Base		108.117398	15,899.95	110.864508	16,303.95	404.00	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
	25,241.580	Local		107.926643	27,242.39	107.370219	27,101.94	-140.45	0.00
Original Face:	302,944.000	Base		107.926643	27,242.39	107.370219	27,101.94	-140.45	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
	27,893.200	Local		104.754241	29,219.31	106.980425	29,840.26	620.95	0.00
Original Face:	200,000.000	Base		104.754241	29,219.31	106.980425	29,840.26	620.95	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
	18,012.910	Local		104.341775	18,794.99	105.312578	18,969.86	174.87	0.00
Original Face:	100,000.000	Base		104.341775	18,794.99	105.312578	18,969.86	174.87	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
	28,192.630	Local		107.956051	30,435.65	107.656069	30,351.08	-84.57	0.00
Original Face:	347,788.000	Base		107.956051	30,435.65	107.656069	30,351.08	-84.57	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
	435,779.600	Local		104.419248	455,037.78	105.309635	458,917.91	3,880.13	0.06
Original Face:	2,800,000.000	Base		104.419248	455,037.78	105.309635	458,917.91	3,880.13	0.05
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
	63,197.030	Local		107.940436	68,215.15	111.586758	70,519.52	2,304.37	0.01
Original Face:	437,880.000	Base		107.940436	68,215.15	111.586758	70,519.52	2,304.37	0.01
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
	22,264.420	Local		103.170754	22,970.37	105.067879	23,392.75	422.38	0.00
Original Face:	100,000.000	Base		103.170754	22,970.37	105.067879	23,392.75	422.38	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
	38,707.770	Local		103.312539	39,989.98	105.183007	40,714.00	724.02	0.00
Original Face:	200,000.000	Base		103.312539	39,989.98	105.183007	40,714.00	724.02	0.00

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3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR						4.255000	20 Jul 2060		
	209,986.940	Local		104.351966	219,125.50	104.433950		219,297.66	172.16	0.03
Original Face:	430,000.000	Base		104.351966	219,125.50	104.433950		219,297.66	172.16	0.02
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR						4.193000	20 Nov 2060		
	209,973.020	Local		104.960890	220,389.55	103.550990		217,429.14	-2,960.41	0.03
Original Face:	500,000.000	Base		104.960890	220,389.55	103.550990		217,429.14	-2,960.41	0.02
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5						3.500000	20 Apr 2048		
	1,091,856.080	Local		101.937500	1,113,010.79	102.193735		1,115,808.51	2,797.72	0.13
Original Face:	1,100,000.000	Base		101.937500	1,113,010.79	102.193735		1,115,808.51	2,797.72	0.11
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5						5.000000	20 Jul 2040		
	64,301.160	Local		105.227495	67,662.50	107.755972		69,288.34	1,625.84	0.01
Original Face:	500,000.000	Base		105.227495	67,662.50	107.755972		69,288.34	1,625.84	0.01
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5						4.500000	20 Jul 2041		
	64,678.240	Local		107.259969	69,373.86	105.295912		68,103.54	-1,270.32	0.01
Original Face:	400,000.000	Base		107.259969	69,373.86	105.295912		68,103.54	-1,270.32	0.01
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B						5.161000	10 Nov 2046		
	90,000.000	Local		102.614489	92,353.04	107.987900		97,189.11	4,836.07	0.01
Original Face:	90,000.000	Base		102.614489	92,353.04	107.987900		97,189.11	4,836.07	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA						1.097812	10 Feb 2048		
	3,935,512.420	Local		4.429342	174,317.29	4.008110		157,739.67	-16,577.62	0.02
Original Face:	4,130,000.000	Base		4.429342	174,317.29	4.008110		157,739.67	-16,577.62	0.02
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA						1.064127	10 Apr 2047		
	1,844,143.110	Local		6.388130	117,806.26	3.699010		68,215.04	-49,591.22	0.01
Original Face:	2,770,000.000	Base		6.388130	117,806.26	3.699010		68,215.04	-49,591.22	0.01
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A						3.783750	15 Sep 2031		
	860,000.000	Local		100.000000	860,000.00	98.408900		846,316.54	-13,683.46	0.10
Original Face:	860,000.000	Base		100.000000	860,000.00	98.408900		846,316.54	-13,683.46	0.09
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3						5.300000	11 Feb 2021		
	171,000.000	Local		105.294287	180,053.23	103.497786		176,981.21	-3,072.02	0.02
		Base		105.294287	180,053.23	103.497786		176,981.21	-3,072.02	0.02

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36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
	40,000.000	Local		107.267800	42,907.12	109.308425	43,723.37	816.25	0.01
		Base		107.267800	42,907.12	109.308425	43,723.37	816.25	0.00
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	80,000.000	Local		120.793513	96,634.81	106.373714	85,098.97	-11,535.84	0.01
		Base		120.793513	96,634.81	106.373714	85,098.97	-11,535.84	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	819,000.000	Local		136.158507	1,115,138.17	118.247218	968,444.72	-146,693.45	0.12
		Base		136.158507	1,115,138.17	118.247218	968,444.72	-146,693.45	0.10
36962G4J0	GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5					5.500000	08 Jan 2020		
	20,000.000	Local		101.732650	20,346.53	102.168794	20,433.76	87.23	0.00
		Base		101.732650	20,346.53	102.168794	20,433.76	87.23	0.00
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375000	16 Sep 2020		
	50,000.000	Local		100.504300	50,252.15	101.903010	50,951.51	699.36	0.01
		Base		100.504300	50,252.15	101.903010	50,951.51	699.36	0.01
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.650000	17 Oct 2021		
	106,000.000	Local		104.119840	110,367.03	103.636248	109,854.42	-512.61	0.01
		Base		104.119840	110,367.03	103.636248	109,854.42	-512.61	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	330,000.000	Local		112.421197	370,989.95	115.487174	381,107.67	10,117.72	0.05
		Base		112.421197	370,989.95	115.487174	381,107.67	10,117.72	0.04
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	50,000.000	Local		113.519700	56,759.85	99.505739	49,752.87	-7,006.98	0.01
		Base		113.519700	56,759.85	99.505739	49,752.87	-7,006.98	0.01
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
	30,000.000	Local		105.760200	31,728.06	91.386279	27,415.88	-4,312.18	0.00
		Base		105.760200	31,728.06	91.386279	27,415.88	-4,312.18	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local		94.128800	131,780.32	96.946342	135,724.88	3,944.56	0.02
		Base		94.128800	131,780.32	96.946342	135,724.88	3,944.56	0.01

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37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	240,000.000	Local		100.090317	240,216.76	100.005900	240,014.16	-202.60	0.03
		Base		100.090317	240,216.76	100.005900	240,014.16	-202.60	0.02
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
	40,000.000	Local		101.042950	40,417.18	97.190033	38,876.01	-1,541.17	0.00
		Base		101.042950	40,417.18	97.190033	38,876.01	-1,541.17	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	330,000.000	Local		101.779530	335,872.45	103.259103	340,755.04	4,882.59	0.04
		Base		101.779530	335,872.45	103.259103	340,755.04	4,882.59	0.03
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.550000	01 Sep 2020		
	50,000.000	Local		99.398420	49,699.21	99.868253	49,934.13	234.92	0.01
		Base		99.398420	49,699.21	99.868253	49,934.13	234.92	0.01
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local		102.551131	164,081.81	104.668393	167,469.43	3,387.62	0.02
		Base		102.551131	164,081.81	104.668393	167,469.43	3,387.62	0.02
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	180,000.000	Local		99.401511	178,922.72	100.403081	180,725.55	1,802.83	0.02
		Base		99.401511	178,922.72	100.403081	180,725.55	1,802.83	0.02
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
	20,000.000	Local		101.961800	20,392.36	101.855000	20,371.00	-21.36	0.00
		Base		101.961800	20,392.36	101.855000	20,371.00	-21.36	0.00
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875					2.875000	16 Apr 2020		
	50,000.000	Local		99.635920	49,817.96	99.617848	49,808.92	-9.04	0.01
		Base		99.635920	49,817.96	99.617848	49,808.92	-9.04	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	860,000.000	Local		97.403780	837,672.51	97.040038	834,544.33	-3,128.18	0.10
		Base		97.403780	837,672.51	97.040038	834,544.33	-3,128.18	0.08
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	510,000.000	Local		99.884176	509,409.30	100.967279	514,933.12	5,523.82	0.06
		Base		99.884176	509,409.30	100.967279	514,933.12	5,523.82	0.05

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38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.000000	15 Jun 2020		
	210,000.000	Local		101.442333	213,028.90	103.711720	217,794.61	4,765.71	0.03
		Base		101.442333	213,028.90	103.711720	217,794.61	4,765.71	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local		121.718237	657,278.48	121.907593	658,301.00	1,022.52	0.08
		Base		121.718237	657,278.48	121.907593	658,301.00	1,022.52	0.07
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local		100.405638	321,298.04	123.342980	394,697.54	73,399.50	0.05
		Base		100.405638	321,298.04	123.342980	394,697.54	73,399.50	0.04
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
	1,040,000.000	Local		101.708661	1,057,770.07	103.137863	1,072,633.78	14,863.71	0.13
		Base		101.708661	1,057,770.07	103.137863	1,072,633.78	14,863.71	0.11
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	180,000.000	Local		96.548667	173,787.60	100.163928	180,295.07	6,507.47	0.02
		Base		96.548667	173,787.60	100.163928	180,295.07	6,507.47	0.02
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	1,780,000.000	Local		98.097308	1,746,132.08	99.068937	1,763,427.08	17,295.00	0.21
		Base		98.097308	1,746,132.08	99.068937	1,763,427.08	17,295.00	0.18
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	290,000.000	Local		98.631114	286,030.23	102.199946	296,379.84	10,349.61	0.04
		Base		98.631114	286,030.23	102.199946	296,379.84	10,349.61	0.03
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	8,000.000	Local		79.542250	6,363.38	77.000000	6,160.00	-203.38	0.00
		Base		79.542250	6,363.38	77.000000	6,160.00	-203.38	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	570,000.000	Local		99.377432	566,451.36	98.664856	562,389.68	-4,061.68	0.07
		Base		99.377432	566,451.36	98.664856	562,389.68	-4,061.68	0.06
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	470,000.000	Local		101.434596	476,742.60	105.757075	497,058.25	20,315.65	0.06
		Base		101.434596	476,742.60	105.757075	497,058.25	20,315.65	0.05

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38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					4.162250	20 Jan 2040		
	28,707.630	Local		15.365462	4,411.06	8.276330	2,375.94	-2,035.12	0.00
Original Face:	258,000.000	Base		15.365462	4,411.06	8.276330	2,375.94	-2,035.12	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					3.500000	20 May 2060		
	315,390.140	Local		102.158238	322,197.01	101.107420	318,882.83	-3,314.18	0.04
Original Face:	670,000.000	Base		102.158238	322,197.01	101.107420	318,882.83	-3,314.18	0.03
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					2.839130	20 Oct 2060		
	642,423.900	Local		100.000000	642,423.90	99.577650	639,710.62	-2,713.28	0.08
Original Face:	1,150,000.000	Base		100.000000	642,423.90	99.577650	639,710.62	-2,713.28	0.06
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					3.009130	20 Mar 2061		
	110,318.880	Local		99.989784	110,307.61	100.017870	110,338.59	30.98	0.01
Original Face:	200,000.000	Base		99.989784	110,307.61	100.017870	110,338.59	30.98	0.01
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					4.118250	16 Apr 2042		
	1,587,431.160	Local		24.263317	385,163.46	20.263920	321,675.78	-63,487.68	0.04
Original Face:	4,700,000.000	Base		24.263317	385,163.46	20.263920	321,675.78	-63,487.68	0.03
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.939130	20 Oct 2064		
	1,861,002.240	Local		100.031057	1,861,580.22	99.787320	1,857,044.26	-4,535.96	0.22
Original Face:	3,000,000.000	Base		100.031057	1,861,580.22	99.787320	1,857,044.26	-4,535.96	0.19
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					4.015250	20 Mar 2039		
	9,562.940	Local		25.205219	2,410.36	2.608520	249.45	-2,160.91	0.00
Original Face:	176,719.000	Base		25.205219	2,410.36	2.608520	249.45	-2,160.91	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					3.992250	20 Apr 2040		
	36,547.920	Local		34.469704	12,597.96	15.266390	5,579.55	-7,018.41	0.00
Original Face:	300,000.000	Base		34.469704	12,597.96	15.266390	5,579.55	-7,018.41	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					3.562250	20 Mar 2042		
	1,888,985.330	Local		22.957059	433,655.48	14.267350	269,508.15	-164,147.33	0.03
Original Face:	4,800,000.000	Base		22.957059	433,655.48	14.267350	269,508.15	-164,147.33	0.03
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
	399,088.910	Local		9.702334	38,720.94	6.562910	26,191.85	-12,529.09	0.00
Original Face:	1,500,000.000	Base		9.702334	38,720.94	6.562910	26,191.85	-12,529.09	0.00

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38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.703570	16 Mar 2047		
	4,126,690.120	Local		5.740046	236,873.92	3.619240	149,354.82	-87,519.10	0.02
Original Face:	5,680,000.000	Base		5.740046	236,873.92	3.619240	149,354.82	-87,519.10	0.02
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.875290	16 Aug 2054		
	6,854,675.190	Local		5.955759	408,247.95	4.287420	293,888.72	-114,359.23	0.04
Original Face:	9,230,000.000	Base		5.955759	408,247.95	4.287420	293,888.72	-114,359.23	0.03
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					3.112250	20 Aug 2044		
	167,722.280	Local		23.341049	39,148.14	13.072730	21,925.88	-17,222.26	0.00
Original Face:	400,000.000	Base		23.341049	39,148.14	13.072730	21,925.88	-17,222.26	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	841,341.690	Local		49.813005	419,097.58	18.385290	154,683.11	-264,414.47	0.02
Original Face:	3,000,000.000	Base		49.813005	419,097.58	18.385290	154,683.11	-264,414.47	0.02
38380J6N3	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 99 A					3.200000	16 Jan 2052		
	198,098.980	Local		98.112817	194,360.49	99.936000	197,972.20	3,611.71	0.02
Original Face:	200,000.010	Base		98.112817	194,360.49	99.936000	197,972.20	3,611.71	0.02
38380MBX8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 98 A					3.000000	16 Oct 2050		
	118,592.340	Local		97.211633	115,285.55	98.903890	117,292.44	2,006.89	0.01
Original Face:	120,000.000	Base		97.211633	115,285.55	98.903890	117,292.44	2,006.89	0.01
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	576,779.380	Local		98.252082	566,697.75	99.875130	576,059.16	9,361.41	0.07
Original Face:	580,000.000	Base		98.252082	566,697.75	99.875130	576,059.16	9,361.41	0.06
38380MKX8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 123 AH					3.250000	16 Sep 2052		
	39,746.260	Local		98.133711	39,004.48	99.663780	39,612.63	608.15	0.00
Original Face:	40,000.000	Base		98.133711	39,004.48	99.663780	39,612.63	608.15	0.00
38380MMK4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 129 AG					3.100000	16 May 2059		
	149,069.990	Local		97.670041	145,596.72	99.297270	148,022.43	2,425.71	0.02
Original Face:	150,000.000	Base		97.670041	145,596.72	99.297270	148,022.43	2,425.71	0.01
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	249,971.580	Local		98.433022	246,054.58	99.337490	248,315.49	2,260.91	0.03
Original Face:	250,000.000	Base		98.433022	246,054.58	99.337490	248,315.49	2,260.91	0.03

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395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2				1.000000	13 Mar 2032			
		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
404119BQ1	HCA INC SR SECURED 04/25 5.25				5.250000	15 Apr 2025			
		180,000.000	Local	101.571111	182,828.00	107.377880	193,280.18	10,452.18	0.02
			Base	101.571111	182,828.00	107.377880	193,280.18	10,452.18	0.02
404119BT5	HCA INC SR SECURED 06/26 5.25				5.250000	15 Jun 2026			
		30,000.000	Local	100.609300	30,182.79	107.146844	32,144.05	1,961.26	0.00
			Base	100.609300	30,182.79	107.146844	32,144.05	1,961.26	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5				4.500000	15 Feb 2027			
		20,000.000	Local	96.056000	19,211.20	102.697729	20,539.55	1,328.35	0.00
			Base	96.056000	19,211.20	102.697729	20,539.55	1,328.35	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047			
		40,000.000	Local	102.629075	41,051.63	106.314943	42,525.98	1,474.35	0.01
			Base	102.629075	41,051.63	106.314943	42,525.98	1,474.35	0.00
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026			
		80,000.000	Local	100.000000	80,000.00	105.375000	84,300.00	4,300.00	0.01
			Base	100.000000	80,000.00	105.375000	84,300.00	4,300.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028			
		50,000.000	Local	99.761560	49,880.78	105.750000	52,875.00	2,994.22	0.01
			Base	99.761560	49,880.78	105.750000	52,875.00	2,994.22	0.01
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375000	29 Dec 2049			
		240,000.000	Local	100.000000	240,000.00	100.625000	241,500.00	1,500.00	0.03
			Base	100.000000	240,000.00	100.625000	241,500.00	1,500.00	0.02
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025			
		340,000.000	Local	99.436791	338,085.09	102.119460	347,206.16	9,121.07	0.04
			Base	99.436791	338,085.09	102.119460	347,206.16	9,121.07	0.03
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4				3.400000	08 Mar 2021			
		820,000.000	Local	99.907143	819,238.57	100.880936	827,223.68	7,985.11	0.10
			Base	99.907143	819,238.57	100.880936	827,223.68	7,985.11	0.08

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404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.250000	31 Dec 2099		
	300,000.000	Local		100.000000	300,000.00	99.875000	299,625.00	-375.00	0.04
		Base		100.000000	300,000.00	99.875000	299,625.00	-375.00	0.03
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
	300,000.000	Local		100.000000	300,000.00	99.000000	297,000.00	-3,000.00	0.04
		Base		100.000000	300,000.00	99.000000	297,000.00	-3,000.00	0.03
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	1,420,000.000	Local		100.532684	1,427,564.11	105.113925	1,492,617.74	65,053.63	0.18
		Base		100.532684	1,427,564.11	105.113925	1,492,617.74	65,053.63	0.15
40573LAG1	CIGNA CORP COMPANY GUAR 144A 09/21 3.4					3.400000	17 Sep 2021		
	160,000.000	Local		100.000000	160,000.00	101.016877	161,627.00	1,627.00	0.02
		Base		100.000000	160,000.00	101.016877	161,627.00	1,627.00	0.02
40573LAL0	CIGNA CORP COMPANY GUAR 144A 07/23 3.75					3.750000	15 Jul 2023		
	430,000.000	Local		99.952447	429,795.52	102.530324	440,880.39	11,084.87	0.05
		Base		99.952447	429,795.52	102.530324	440,880.39	11,084.87	0.04
40573LAQ9	CIGNA CORP COMPANY GUAR 144A 11/25 4.125					4.125000	15 Nov 2025		
	120,000.000	Local		99.922450	119,906.94	103.498280	124,197.94	4,291.00	0.02
		Base		99.922450	119,906.94	103.498280	124,197.94	4,291.00	0.01
40573LAS5	CIGNA CORP COMPANY GUAR 144A 10/28 4.375					4.375000	15 Oct 2028		
	310,000.000	Local		99.872739	309,605.49	103.727012	321,553.74	11,948.25	0.04
		Base		99.872739	309,605.49	103.727012	321,553.74	11,948.25	0.03
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	480,000.000	Local		100.492613	482,364.54	102.205110	490,584.53	8,219.99	0.06
		Base		100.492613	482,364.54	102.205110	490,584.53	8,219.99	0.05
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625000	15 May 2024		
	20,000.000	Local		97.854150	19,570.83	100.270000	20,054.00	483.17	0.00
		Base		97.854150	19,570.83	100.270000	20,054.00	483.17	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
	90,000.000	Local		96.688411	87,019.57	98.660000	88,794.00	1,774.43	0.01
		Base		96.688411	87,019.57	98.660000	88,794.00	1,774.43	0.01

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413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	120,000.000	Local		102.343733	122,812.48	110.291997	132,350.40	9,537.92	0.02
		Base		102.343733	122,812.48	110.291997	132,350.40	9,537.92	0.01
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875000	15 Feb 2025		
	150,000.000	Local		100.945540	151,418.31	102.246988	153,370.48	1,952.17	0.02
		Base		100.945540	151,418.31	102.246988	153,370.48	1,952.17	0.02
432833AC5	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/26 5.125					5.125000	01 May 2026		
	50,000.000	Local		99.484780	49,742.39	101.679000	50,839.50	1,097.11	0.01
		Base		99.484780	49,742.39	101.679000	50,839.50	1,097.11	0.01
432891AH2	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/25 4.625					4.625000	01 Apr 2025		
	10,000.000	Local		98.803100	9,880.31	101.000000	10,100.00	219.69	0.00
		Base		98.803100	9,880.31	101.000000	10,100.00	219.69	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	101.125000	131,462.50	1,462.50	0.02
		Base		100.000000	130,000.00	101.125000	131,462.50	1,462.50	0.01
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN						25 Oct 2023		
	132,666.730	Local		100.532726	133,373.48	99.607100	132,145.48	-1,228.00	0.02
		Base		100.532726	133,373.48	99.607100	132,145.48	-1,228.00	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	50,000.000	Local		101.449360	50,724.68	102.791380	51,395.69	671.01	0.01
		Base		101.449360	50,724.68	102.791380	51,395.69	671.01	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		104.747300	41,898.92	106.789014	42,715.61	816.69	0.01
		Base		104.747300	41,898.92	106.789014	42,715.61	816.69	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	220,000.000	Local		101.486027	223,269.26	101.038633	222,284.99	-984.27	0.03
		Base		101.486027	223,269.26	101.038633	222,284.99	-984.27	0.02
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local		103.290100	10,329.01	105.339313	10,533.93	204.92	0.00
		Base		103.290100	10,329.01	105.339313	10,533.93	204.92	0.00

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449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.800000	25 Sep 2023		
	200,000.000	Local		100.719180	201,438.36	107.813931	215,627.86	14,189.50	0.03
		Base		100.719180	201,438.36	107.813931	215,627.86	14,189.50	0.02
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local		100.987460	201,974.92	108.260600	216,521.20	14,546.28	0.03
		Base		100.987460	201,974.92	108.260600	216,521.20	14,546.28	0.02
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	260,000.000	Local		99.622842	259,019.39	97.285000	252,941.00	-6,078.39	0.03
		Base		99.622842	259,019.39	97.285000	252,941.00	-6,078.39	0.03
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	590,000.000	Local		95.093283	561,050.37	98.458200	580,903.38	19,853.01	0.07
		Base		95.093283	561,050.37	98.458200	580,903.38	19,853.01	0.06
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
	100,000.000	Local		101.310480	101,310.48	104.819982	104,819.98	3,509.50	0.01
		Base		101.310480	101,310.48	104.819982	104,819.98	3,509.50	0.01
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	130,000.000	Local		100.482431	130,627.16	100.583355	130,758.36	131.20	0.02
		Base		100.482431	130,627.16	100.583355	130,758.36	131.20	0.01
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	170,000.000	Local		112.377571	191,041.87	113.578058	193,082.70	2,040.83	0.02
		Base		112.377571	191,041.87	113.578058	193,082.70	2,040.83	0.02
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	900,000.000	Local		99.795859	898,162.73	96.658912	869,930.21	-28,232.52	0.11
		Base		99.795859	898,162.73	96.658912	869,930.21	-28,232.52	0.09
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	350,000.000	Local		94.183051	329,640.68	97.616219	341,656.77	12,016.09	0.04
		Base		94.183051	329,640.68	97.616219	341,656.77	12,016.09	0.03
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	200,000.000	Local		99.894730	199,789.46	97.372011	194,744.02	-5,045.44	0.02
		Base		99.894730	199,789.46	97.372011	194,744.02	-5,045.44	0.02

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46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023		
	200,000.000	Local		99.799380	199,598.76	97.607493	195,214.99	-4,383.77	0.02
		Base		99.799380	199,598.76	97.607493	195,214.99	-4,383.77	0.02
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	239,393.940	Local		99.779999	238,867.27	99.333300	237,797.90	-1,069.37	0.03
		Base		99.779999	238,867.27	99.333300	237,797.90	-1,069.37	0.02
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.350000	15 Aug 2021		
	150,000.000	Local		103.023087	154,534.63	103.507517	155,261.28	726.65	0.02
		Base		103.023087	154,534.63	103.507517	155,261.28	726.65	0.02
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	450,000.000	Local		100.830276	453,736.24	110.659389	497,967.25	44,231.01	0.06
		Base		100.830276	453,736.24	110.659389	497,967.25	44,231.01	0.05
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	200,000.000	Local		104.529010	209,058.02	103.852990	207,705.98	-1,352.04	0.03
		Base		104.529010	209,058.02	103.852990	207,705.98	-1,352.04	0.02
46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55					2.550000	01 Mar 2021		
	70,000.000	Local		98.832700	69,182.89	99.668405	69,767.88	584.99	0.01
		Base		98.832700	69,182.89	99.668405	69,767.88	584.99	0.01
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.996500	15 Aug 2047		
	250,000.000	Local		102.573976	256,434.94	103.284480	258,211.20	1,776.26	0.03
	Original Face:	250,000.000	Base	102.573976	256,434.94	103.284480	258,211.20	1,776.26	0.03
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A					2.699880	27 Jul 2036		
	622,988.290	Local		96.404658	600,589.73	100.095600	623,583.87	22,994.14	0.08
	Original Face:	1,560,000.000	Base	96.404658	600,589.73	100.095600	623,583.87	22,994.14	0.06
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					2.699880	27 Jul 2046		
	377,650.810	Local		96.361684	363,910.68	99.879950	377,197.44	13,286.76	0.05
	Original Face:	1,590,000.000	Base	96.361684	363,910.68	99.879950	377,197.44	13,286.76	0.04
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					6.233750	15 May 2028		
	390,177.370	Local		98.583032	384,648.68	98.834880	385,631.34	982.66	0.05
	Original Face:	400,000.000	Base	98.583032	384,648.68	98.834880	385,631.34	982.66	0.04

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46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	960,000.000	Local	100.000000	960,000.00	99.319026	953,462.65	-6,537.35	0.12	
		Base	100.000000	960,000.00	99.319026	953,462.65	-6,537.35	0.10	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	260,000.000	Local	100.000000	260,000.00	104.317314	271,225.02	11,225.02	0.03	
		Base	100.000000	260,000.00	104.317314	271,225.02	11,225.02	0.03	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local	100.000000	120,000.00	106.439130	127,726.96	7,726.96	0.02	
		Base	100.000000	120,000.00	106.439130	127,726.96	7,726.96	0.01	
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	580,000.000	Local	100.000000	580,000.00	103.778291	601,914.09	21,914.09	0.07	
		Base	100.000000	580,000.00	103.778291	601,914.09	21,914.09	0.06	
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A					3.500000	25 Oct 2048		
	608,346.480	Local	97.590585	593,688.89	100.771900	613,042.31	19,353.42	0.07	
	Original Face: 660,000.000	Base	97.590585	593,688.89	100.771900	613,042.31	19,353.42	0.06	
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		
	2,076,494.260	Local	98.100518	2,037,051.62	98.592000	2,047,257.22	10,205.60	0.25	
	Original Face: 2,190,000.000	Base	98.100518	2,037,051.62	98.592000	2,047,257.22	10,205.60	0.21	
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		
	1,577,636.840	Local	98.609997	1,555,707.64	100.221900	1,581,137.62	25,429.98	0.19	
	Original Face: 1,700,000.000	Base	98.609997	1,555,707.64	100.221900	1,581,137.62	25,429.98	0.16	
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
	135,921.180	Local	100.239153	136,246.24	98.896700	134,421.56	-1,824.68	0.02	
		Base	100.239153	136,246.24	98.896700	134,421.56	-1,824.68	0.01	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	150,000.000	Local	98.055813	147,083.72	101.049640	151,574.46	4,490.74	0.02	
		Base	98.055813	147,083.72	101.049640	151,574.46	4,490.74	0.02	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	50,000.000	Local	101.700020	50,850.01	107.025168	53,512.58	2,662.57	0.01	
		Base	101.700020	50,850.01	107.025168	53,512.58	2,662.57	0.01	

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48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	200,000.000	Local		100.000000	200,000.00	104.767800	209,535.60	9,535.60	0.03
		Base		100.000000	200,000.00	104.767800	209,535.60	9,535.60	0.02
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
	200,000.000	Local		100.000000	200,000.00	100.958000	201,916.00	1,916.00	0.02
		Base		100.000000	200,000.00	100.958000	201,916.00	1,916.00	0.02
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.950000	01 Jul 2024		
	670,000.000	Local		109.550948	733,991.35	114.932484	770,047.64	36,056.29	0.09
		Base		109.550948	733,991.35	114.932484	770,047.64	36,056.29	0.08
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	70,000.000	Local		99.967714	69,977.40	100.914221	70,639.95	662.55	0.01
		Base		99.967714	69,977.40	100.914221	70,639.95	662.55	0.01
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	220,000.000	Local		83.295455	183,250.00	108.320429	238,304.94	55,054.94	0.03
		Base		83.295455	183,250.00	108.320429	238,304.94	55,054.94	0.02
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	310,000.000	Local		98.159194	304,293.50	103.299783	320,229.33	15,935.83	0.04
		Base		98.159194	304,293.50	103.299783	320,229.33	15,935.83	0.03
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375000	10 Feb 2020		
	18,000.000	Local		102.525722	18,454.63	102.040048	18,367.21	-87.42	0.00
		Base		102.525722	18,454.63	102.040048	18,367.21	-87.42	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	190,000.000	Local		95.830868	182,078.65	93.210458	177,099.87	-4,978.78	0.02
		Base		95.830868	182,078.65	93.210458	177,099.87	-4,978.78	0.02
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5					3.500000	15 Jul 2022		
	70,000.000	Local		99.206343	69,444.44	100.949369	70,664.56	1,220.12	0.01
		Base		99.206343	69,444.44	100.949369	70,664.56	1,220.12	0.01
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	30,000.000	Local		101.727233	30,518.17	100.774420	30,232.33	-285.84	0.00
		Base		101.727233	30,518.17	100.774420	30,232.33	-285.84	0.00

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50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	20,000.000	Local	103.367300	20,673.46	96.505742	19,301.15	-1,372.31	0.00	
		Base	103.367300	20,673.46	96.505742	19,301.15	-1,372.31	0.00	
50077LAS5	KRAFT HEINZ FOODS CO COMPANY GUAR 06/23 4					4.000000	15 Jun 2023		
	10,000.000	Local	99.907700	9,990.77	102.725514	10,272.55	281.78	0.00	
		Base	99.907700	9,990.77	102.725514	10,272.55	281.78	0.00	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	570,000.000	Local	100.169239	570,964.66	102.125000	582,112.50	11,147.84	0.07	
		Base	100.169239	570,964.66	102.125000	582,112.50	11,147.84	0.06	
50212XAW6	LPL HLDGS INC NEW INCREMENTAL TLB						23 Sep 2024		
	50,000.000	Local	100.000000	50,000.00	99.125000	49,562.50	-437.50	0.01	
		Base	100.000000	50,000.00	99.125000	49,562.50	-437.50	0.00	
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.772500	23 Dec 2036		
	156,151.200	Local	92.388205	144,265.29	97.535500	152,302.85	8,037.56	0.02	
Original Face:	710,000.000	Base	92.388205	144,265.29	97.535500	152,302.85	8,037.56	0.02	
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026		
	160,000.000	Local	99.697450	159,515.92	101.375000	162,200.00	2,684.08	0.02	
		Base	99.697450	159,515.92	101.375000	162,200.00	2,684.08	0.02	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	143,851.020	Local	100.824603	145,037.22	98.875000	142,232.70	-2,804.52	0.02	
		Base	100.824603	145,037.22	98.875000	142,232.70	-2,804.52	0.01	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	311,556.720	Local	26.000001	81,004.75	1.550000	4,829.13	-76,175.62	0.00	
		Base	26.000001	81,004.75	1.550000	4,829.13	-76,175.62	0.00	
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.500000	19 Jul 2017		
	790,000.000	Local	99.251397	784,086.04	0.005000	39.50	-784,046.54	0.00	
		Base	99.251397	784,086.04	0.005000	39.50	-784,046.54	0.00	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		
	80,000.000	Local	100.000000	80,000.00	101.500000	81,200.00	1,200.00	0.01	
		Base	100.000000	80,000.00	101.500000	81,200.00	1,200.00	0.01	

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526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027		
	150,000.000	Local		94.636040	141,954.06	100.046750	150,070.13	8,116.07	0.02
		Base		94.636040	141,954.06	100.046750	150,070.13	8,116.07	0.02
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5					5.000000	15 Jun 2027		
	20,000.000	Local		96.225550	19,245.11	100.250000	20,050.00	804.89	0.00
		Base		96.225550	19,245.11	100.250000	20,050.00	804.89	0.00
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024						22 Feb 2024		
	130,000.000	Local		100.308492	130,401.04	98.696400	128,305.32	-2,095.72	0.02
		Base		100.308492	130,401.04	98.696400	128,305.32	-2,095.72	0.01
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.100000	15 May 2027		
	60,000.000	Local		99.970617	59,982.37	100.377008	60,226.20	243.83	0.01
		Base		99.970617	59,982.37	100.377008	60,226.20	243.83	0.01
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
	200,000.000	Local		100.000000	200,000.00	96.025370	192,050.74	-7,949.26	0.02
		Base		100.000000	200,000.00	96.025370	192,050.74	-7,949.26	0.02
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	200,000.000	Local		99.676575	199,353.15	102.397299	204,794.60	5,441.45	0.02
		Base		99.676575	199,353.15	102.397299	204,794.60	5,441.45	0.02
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.500000	04 Nov 2024		
	250,000.000	Local		99.653084	249,132.71	101.616238	254,040.60	4,907.89	0.03
		Base		99.653084	249,132.71	101.616238	254,040.60	4,907.89	0.03
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9					3.900000	12 Mar 2024		
	200,000.000	Local		99.853470	199,706.94	101.278549	202,557.10	2,850.16	0.02
		Base		99.853470	199,706.94	101.278549	202,557.10	2,850.16	0.02
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.500000	14 Sep 2020		
	100,000.000	Local		100.284660	100,284.66	104.291547	104,291.55	4,006.89	0.01
		Base		100.284660	100,284.66	104.291547	104,291.55	4,006.89	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.100000	15 Jan 2023		
	40,000.000	Local		100.479325	40,191.73	101.108456	40,443.38	251.65	0.00
		Base		100.479325	40,191.73	101.108456	40,443.38	251.65	0.00

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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
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	100,000.000	Local		106.342790	106,342.79	108.455330	108,455.33	2,112.54	0.01
		Base		106.342790	106,342.79	108.455330	108,455.33	2,112.54	0.01
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.000000	31 Mar 2024		
	50,000.000	Local		87.070420	43,535.21	93.250000	46,625.00	3,089.79	0.01
		Base		87.070420	43,535.21	93.250000	46,625.00	3,089.79	0.00
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5					6.500000	15 Jan 2025		
	30,000.000	Local		104.847867	31,454.36	98.518000	29,555.40	-1,898.96	0.00
		Base		104.847867	31,454.36	98.518000	29,555.40	-1,898.96	0.00
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B						21 Mar 2025		
	349,956.710	Local		100.365345	351,235.26	98.395800	344,342.70	-6,892.56	0.04
		Base		100.365345	351,235.26	98.395800	344,342.70	-6,892.56	0.03
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	266,462.790	Local		99.739971	265,769.91	96.650000	257,536.29	-8,233.62	0.03
		Base		99.739971	265,769.91	96.650000	257,536.29	-8,233.62	0.03
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
	50,000.000	Local		102.514360	51,257.18	106.441760	53,220.88	1,963.70	0.01
		Base		102.514360	51,257.18	106.441760	53,220.88	1,963.70	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	180,000.000	Local		98.853283	177,935.91	94.985367	170,973.66	-6,962.25	0.02
		Base		98.853283	177,935.91	94.985367	170,973.66	-6,962.25	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	330,000.000	Local		99.359536	327,886.47	95.531484	315,253.90	-12,632.57	0.04
		Base		99.359536	327,886.47	95.531484	315,253.90	-12,632.57	0.03
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.000000	15 Mar 2028		
	290,000.000	Local		99.593221	288,820.34	99.378168	288,196.69	-623.65	0.03
		Base		99.593221	288,820.34	99.378168	288,196.69	-623.65	0.03
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	150,000.000	Local		100.636527	150,954.79	105.268276	157,902.41	6,947.62	0.02
		Base		100.636527	150,954.79	105.268276	157,902.41	6,947.62	0.02

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55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	150,000.000	Local		98.730480	148,095.72	106.665963	159,998.94	11,903.22	0.02
		Base		98.730480	148,095.72	106.665963	159,998.94	11,903.22	0.02
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
	150,000.000	Local		99.934087	149,901.13	99.518581	149,277.87	-623.26	0.02
		Base		99.934087	149,901.13	99.518581	149,277.87	-623.26	0.02
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	90,000.000	Local		99.705189	89,734.67	99.871000	89,883.90	149.23	0.01
		Base		99.705189	89,734.67	99.871000	89,883.90	149.23	0.01
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					2.785500	25 May 2037		
	1,548,908.120	Local		92.654465	1,435,132.53	93.649710	1,450,547.96	15,415.43	0.18
	Original Face: 10,140,000.000	Base		92.654465	1,435,132.53	93.649710	1,450,547.96	15,415.43	0.15
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	99,749.370	Local		100.123640	99,872.70	99.625000	99,375.31	-497.39	0.01
		Base		100.123640	99,872.70	99.625000	99,375.31	-497.39	0.01
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	320,000.000	Local		100.274528	320,878.49	103.232798	330,344.95	9,466.46	0.04
		Base		100.274528	320,878.49	103.232798	330,344.95	9,466.46	0.03
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.350000	01 Apr 2027		
	600,000.000	Local		100.257657	601,545.94	101.745310	610,471.86	8,925.92	0.07
		Base		100.257657	601,545.94	101.745310	610,471.86	8,925.92	0.06
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75					2.750000	10 Feb 2025		
	100,000.000	Local		99.897860	99,897.86	100.178542	100,178.54	280.68	0.01
		Base		99.897860	99,897.86	100.178542	100,178.54	280.68	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	760,000.000	Local		103.240972	784,631.39	107.250000	815,100.00	30,468.61	0.10
		Base		103.240972	784,631.39	107.250000	815,100.00	30,468.61	0.08
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	149,728.540	Local		100.082048	149,851.39	97.833000	146,483.92	-3,367.47	0.02
		Base		100.082048	149,851.39	97.833000	146,483.92	-3,367.47	0.01

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594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	70,000.000	Local		98.016014	68,611.21	100.020748	70,014.52	1,403.31	0.01
		Base		98.016014	68,611.21	100.020748	70,014.52	1,403.31	0.01
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
	230,000.000	Local		97.214261	223,592.80	97.611256	224,505.89	913.09	0.03
		Base		97.214261	223,592.80	97.611256	224,505.89	913.09	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026		
	1,190,000.000	Local		96.583771	1,149,346.87	96.949181	1,153,695.25	4,348.38	0.14
		Base		96.583771	1,149,346.87	96.949181	1,153,695.25	4,348.38	0.12
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036		
	20,000.000	Local		99.624900	19,924.98	100.973502	20,194.70	269.72	0.00
		Base		99.624900	19,924.98	100.973502	20,194.70	269.72	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
	60,000.000	Local		95.396133	57,237.68	104.295852	62,577.51	5,339.83	0.01
		Base		95.396133	57,237.68	104.295852	62,577.51	5,339.83	0.01
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	330,000.000	Local		98.550530	325,216.75	99.856923	329,527.85	4,311.10	0.04
		Base		98.550530	325,216.75	99.856923	329,527.85	4,311.10	0.03
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	370,000.000	Local		99.796476	369,246.96	101.101100	374,074.07	4,827.11	0.05
		Base		99.796476	369,246.96	101.101100	374,074.07	4,827.11	0.04
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	870,000.000	Local		100.826052	877,186.65	102.662198	893,161.12	15,974.47	0.11
		Base		100.826052	877,186.65	102.662198	893,161.12	15,974.47	0.09
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
	10,000.000	Local		100.627700	10,062.77	108.764214	10,876.42	813.65	0.00
		Base		100.627700	10,062.77	108.764214	10,876.42	813.65	0.00
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.853850	25 Jun 2056		
	1,580,000.000	Local		99.702277	1,575,295.97	103.114130	1,629,203.25	53,907.28	0.20
Original Face:	1,580,000.000	Base		99.702277	1,575,295.97	103.114130	1,629,203.25	53,907.28	0.16

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606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998					2.998000	22 Feb 2022		
	130,000.000	Local	100.382300	130,496.99	100.207952	130,270.34	-226.65	0.02	
		Base	100.382300	130,496.99	100.207952	130,270.34	-226.65	0.01	
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5					3.500000	01 May 2022		
	20,000.000	Local	100.075050	20,015.01	101.284066	20,256.81	241.80	0.00	
		Base	100.075050	20,015.01	101.284066	20,256.81	241.80	0.00	
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	230,000.000	Local	100.000000	230,000.00	105.322710	242,242.23	12,242.23	0.03	
		Base	100.000000	230,000.00	105.322710	242,242.23	12,242.23	0.02	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	680,000.000	Local	100.030653	680,208.44	100.363740	682,473.43	2,264.99	0.08	
		Base	100.030653	680,208.44	100.363740	682,473.43	2,264.99	0.07	
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A					4.611070	15 Nov 2045		
	250,000.000	Local	99.308576	248,271.44	98.402470	246,006.18	-2,265.26	0.03	
Original Face:	250,000.000	Base	99.308576	248,271.44	98.402470	246,006.18	-2,265.26	0.02	
62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	280,000.000	Local	100.000000	280,000.00	102.648000	287,414.40	7,414.40	0.03	
		Base	100.000000	280,000.00	102.648000	287,414.40	7,414.40	0.03	
63939FAB6	NAVIENT STUDENT LOAN TRUST NAVSL 2015 1 A2					3.085500	25 Apr 2040		
	503,910.470	Local	99.257719	500,170.04	99.746370	502,632.40	2,462.36	0.06	
Original Face:	560,000.000	Base	99.257719	500,170.04	99.746370	502,632.40	2,462.36	0.05	
63946BAG5	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/41 5.95					5.950000	01 Apr 2041		
	40,000.000	Local	116.517450	46,606.98	122.960737	49,184.29	2,577.31	0.01	
		Base	116.517450	46,606.98	122.960737	49,184.29	2,577.31	0.00	
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974					1.974000	15 Apr 2019		
	100,000.000	Local	100.006340	100,006.34	99.973640	99,973.64	-32.70	0.01	
		Base	100.006340	100,006.34	99.973640	99,973.64	-32.70	0.01	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	1,027,606.940	Local	102.612530	1,054,453.48	102.160100	1,049,804.28	-4,649.20	0.13	
Original Face:	1,520,000.000	Base	102.612530	1,054,453.48	102.160100	1,049,804.28	-4,649.20	0.11	

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651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85					3.850000	01 Apr 2023		
	280,000.000	Local		101.841311	285,155.67	98.883345	276,873.37	-8,282.30	0.03
		Base		101.841311	285,155.67	98.883345	276,873.37	-8,282.30	0.03
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	98.803600	197,607.20	-2,392.80	0.02
		Base		100.000000	200,000.00	98.803600	197,607.20	-2,392.80	0.02
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	99.972800	199,945.60	-54.40	0.02
		Base		100.000000	200,000.00	99.972800	199,945.60	-54.40	0.02
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.000000	01 Mar 2041		
	140,000.000	Local		103.551986	144,972.78	110.658391	154,921.75	9,948.97	0.02
		Base		103.551986	144,972.78	110.658391	154,921.75	9,948.97	0.02
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.150000	15 Dec 2021		
	210,000.000	Local		100.826738	211,736.15	102.408729	215,058.33	3,322.18	0.03
		Base		100.826738	211,736.15	102.408729	215,058.33	3,322.18	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	70,000.000	Local		99.692914	69,785.04	98.762619	69,133.83	-651.21	0.01
		Base		99.692914	69,785.04	98.762619	69,133.83	-651.21	0.01
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	160,000.000	Local		99.728894	159,566.23	98.501510	157,602.42	-1,963.81	0.02
		Base		99.728894	159,566.23	98.501510	157,602.42	-1,963.81	0.02
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					3.009880	26 Feb 2046		
	592,791.390	Local		96.945118	574,682.31	99.046490	587,139.06	12,456.75	0.07
	Original Face: 2,410,000.000	Base		96.945118	574,682.31	99.046490	587,139.06	12,456.75	0.06
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	190,000.000	Local		95.696532	181,823.41	98.624775	187,387.07	5,563.66	0.02
		Base		95.696532	181,823.41	98.624775	187,387.07	5,563.66	0.02
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	480,000.000	Local		99.953550	479,777.04	98.330188	471,984.90	-7,792.14	0.06
		Base		99.953550	479,777.04	98.330188	471,984.90	-7,792.14	0.05

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67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375000	01 May 2026		
	200,000.000	Local		100.564720	201,129.44	98.000000	196,000.00	-5,129.44	0.02
		Base		100.564720	201,129.44	98.000000	196,000.00	-5,129.44	0.02
67077MAB4	NUTRIEN LTD SR UNSECURED 03/20 4.875					4.875000	30 Mar 2020		
	10,000.000	Local		101.564500	10,156.45	101.972436	10,197.24	40.79	0.00
		Base		101.564500	10,156.45	101.972436	10,197.24	40.79	0.00
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	280,000.000	Local		97.911864	274,153.22	98.869600	276,834.88	2,681.66	0.03
		Base		97.911864	274,153.22	98.869600	276,834.88	2,681.66	0.03
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875					6.875000	15 Jan 2023		
	30,000.000	Local		99.671967	29,901.59	100.000000	30,000.00	98.41	0.00
		Base		99.671967	29,901.59	100.000000	30,000.00	98.41	0.00
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125000	15 Feb 2022		
	100,000.000	Local		99.474710	99,474.71	101.395247	101,395.25	1,920.54	0.01
		Base		99.474710	99,474.71	101.395247	101,395.25	1,920.54	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
	180,000.000	Local		99.832078	179,697.74	102.081598	183,746.88	4,049.14	0.02
		Base		99.832078	179,697.74	102.081598	183,746.88	4,049.14	0.02
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	70,000.000	Local		99.124829	69,387.38	105.950821	74,165.57	4,778.19	0.01
		Base		99.124829	69,387.38	105.950821	74,165.57	4,778.19	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	300,000.000	Local		99.125407	297,376.22	102.349987	307,049.96	9,673.74	0.04
		Base		99.125407	297,376.22	102.349987	307,049.96	9,673.74	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	270,000.000	Local		99.289359	268,081.27	99.465389	268,556.55	475.28	0.03
		Base		99.289359	268,081.27	99.465389	268,556.55	475.28	0.03
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	30,000.000	Local		97.099900	29,129.97	104.429214	31,328.76	2,198.79	0.00
		Base		97.099900	29,129.97	104.429214	31,328.76	2,198.79	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
	70,000.000	Local		99.147714	69,403.40	99.000000	69,300.00	-103.40	0.01
		Base		99.147714	69,403.40	99.000000	69,300.00	-103.40	0.01
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.200000	15 Oct 2017		
	0.000	Local		0.000000	259.18	0.000000	0.00	-259.18	0.00
		Base		0.000000	259.18	0.000000	0.00	-259.18	0.00
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.500000	01 Oct 2020		
	120,000.000	Local		96.135650	115,362.78	92.000000	110,400.00	-4,962.78	0.01
		Base		96.135650	115,362.78	92.000000	110,400.00	-4,962.78	0.01
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3					3.300000	01 Dec 2027		
	100,000.000	Local		99.738180	99,738.18	87.250000	87,250.00	-12,488.18	0.01
		Base		99.738180	99,738.18	87.250000	87,250.00	-12,488.18	0.01
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	160,000.000	Local		101.842350	162,947.76	102.490000	163,984.00	1,036.24	0.02
		Base		101.842350	162,947.76	102.490000	163,984.00	1,036.24	0.02
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024		
	40,000.000	Local		100.273550	40,109.42	103.815000	41,526.00	1,416.58	0.01
		Base		100.273550	40,109.42	103.815000	41,526.00	1,416.58	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5					4.500000	15 Mar 2023		
	20,000.000	Local		99.139200	19,827.84	99.500000	19,900.00	72.16	0.00
		Base		99.139200	19,827.84	99.500000	19,900.00	72.16	0.00
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	163,099.070	Local		99.892225	162,923.29	99.150000	161,712.73	-1,210.56	0.02
		Base		99.892225	162,923.29	99.150000	161,712.73	-1,210.56	0.02
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		
	210,000.000	Local		108.348576	227,532.01	94.250000	197,925.00	-29,607.01	0.02
		Base		108.348576	227,532.01	94.250000	197,925.00	-29,607.01	0.02
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.000000	05 Mar 2042		
	50,000.000	Local		91.922640	45,961.32	104.146328	52,073.16	6,111.84	0.01
		Base		91.922640	45,961.32	104.146328	52,073.16	6,111.84	0.01

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714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.450000	15 Jan 2022		
	340,000.000	Local		102.219732	347,547.09	103.873976	353,171.52	5,624.43	0.04
		Base		102.219732	347,547.09	103.873976	353,171.52	5,624.43	0.04
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
	240,000.000	Local		112.178746	269,228.99	128.300000	307,920.00	38,691.01	0.04
		Base		112.178746	269,228.99	128.300000	307,920.00	38,691.01	0.03
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25					7.250000	17 Mar 2044		
	350,000.000	Local		90.715929	317,505.75	104.301000	365,053.50	47,547.75	0.04
		Base		90.715929	317,505.75	104.301000	365,053.50	47,547.75	0.04
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.250000	17 Mar 2024		
	482,000.000	Local		102.486201	493,983.49	107.375000	517,547.50	23,564.01	0.06
		Base		102.486201	493,983.49	107.375000	517,547.50	23,564.01	0.05
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125					6.125000	17 Jan 2022		
	79,000.000	Local		100.000000	79,000.00	105.550000	83,384.50	4,384.50	0.01
		Base		100.000000	79,000.00	105.550000	83,384.50	4,384.50	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	240,000.000	Local		100.848475	242,036.34	110.035000	264,084.00	22,047.66	0.03
		Base		100.848475	242,036.34	110.035000	264,084.00	22,047.66	0.03
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	1,363,000.000	Local		97.368325	1,327,130.27	101.451000	1,382,777.13	55,646.86	0.17
		Base		97.368325	1,327,130.27	101.451000	1,382,777.13	55,646.86	0.14
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	220,000.000	Local		98.200273	216,040.60	99.050000	217,910.00	1,869.40	0.03
		Base		98.200273	216,040.60	99.050000	217,910.00	1,869.40	0.02
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044		
	40,000.000	Local		101.762725	40,705.09	81.750000	32,700.00	-8,005.09	0.00
		Base		101.762725	40,705.09	81.750000	32,700.00	-8,005.09	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
	300,000.000	Local		99.299597	297,898.79	88.330000	264,990.00	-32,908.79	0.03
		Base		99.299597	297,898.79	88.330000	264,990.00	-32,908.79	0.03

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71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
	20,000.000	Local		99.857550	19,971.51	104.230000	20,846.00	874.49	0.00
		Base		99.857550	19,971.51	104.230000	20,846.00	874.49	0.00
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	257,842.050	Local		100.176728	258,297.73	89.583300	230,983.42	-27,314.31	0.03
		Base		100.176728	258,297.73	89.583300	230,983.42	-27,314.31	0.02
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.900000	15 Nov 2021		
	220,000.000	Local		99.979032	219,953.87	100.531886	221,170.15	1,216.28	0.03
		Base		99.979032	219,953.87	100.531886	221,170.15	1,216.28	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	90,000.000	Local		98.624278	88,761.85	98.603185	88,742.87	-18.98	0.01
		Base		98.624278	88,761.85	98.603185	88,742.87	-18.98	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		99.018900	9,901.89	99.097449	9,909.74	7.85	0.00
		Base		99.018900	9,901.89	99.097449	9,909.74	7.85	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875000	01 Nov 2019		
	360,000.000	Local		99.941733	359,790.24	99.529303	358,305.49	-1,484.75	0.04
		Base		99.941733	359,790.24	99.529303	358,305.49	-1,484.75	0.04
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	260,000.000	Local		98.532800	256,185.28	99.116497	257,702.89	1,517.61	0.03
		Base		98.532800	256,185.28	99.116497	257,702.89	1,517.61	0.03
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	57,724.500	Local		100.607576	58,075.22	99.050000	57,176.12	-899.10	0.01
		Base		100.607576	58,075.22	99.050000	57,176.12	-899.10	0.01
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4					4.000000	14 Mar 2029		
	360,000.000	Local		99.650411	358,741.48	103.061200	371,020.32	12,278.84	0.04
		Base		99.650411	358,741.48	103.061200	371,020.32	12,278.84	0.04
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	790,000.000	Local		100.000000	790,000.00	105.143800	830,636.02	40,636.02	0.10
		Base		100.000000	790,000.00	105.143800	830,636.02	40,636.02	0.08

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74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875000	01 Mar 2021			
		90,000.000	Local 101.133622	91,020.26	102.500000	92,250.00	1,229.74		0.01
			Base 101.133622	91,020.26	102.500000	92,250.00	1,229.74		0.01
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					15 Nov 2023			
		40,794.000	Local 100.267123	40,902.97	97.166700	39,638.18	-1,264.79		0.00
			Base 100.267123	40,902.97	97.166700	39,638.18	-1,264.79		0.00
74952PAJ6	RETL RETL 2019 RVP C 144A				4.484000	15 Mar 2036			
		420,000.000	Local 100.000000	420,000.00	100.060320	420,253.34	253.34		0.05
Original Face:		420,000.000	Base 100.000000	420,000.00	100.060320	420,253.34	253.34		0.04
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR				11.000000	29 Dec 2049			
		160,000.000	Local 100.513306	160,821.29	101.875000	163,000.00	2,178.71		0.02
			Base 100.513306	160,821.29	101.875000	163,000.00	2,178.71		0.02
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025			
		150,000.000	Local 99.016947	148,525.42	92.750000	139,125.00	-9,400.42		0.02
			Base 99.016947	148,525.42	92.750000	139,125.00	-9,400.42		0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022			
		70,000.000	Local 101.597786	71,118.45	101.000000	70,700.00	-418.45		0.01
			Base 101.597786	71,118.45	101.000000	70,700.00	-418.45		0.01
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5				4.500000	01 Nov 2023			
		50,000.000	Local 100.000000	50,000.00	104.179461	52,089.73	2,089.73		0.01
			Base 100.000000	50,000.00	104.179461	52,089.73	2,089.73		0.01
75886AAL2	ENRGY TRANS PT/REG FIN COMPANY GUAR 03/22 5.875				5.875000	01 Mar 2022			
		128,000.000	Local 100.792734	129,014.70	106.891183	136,820.71	7,806.01		0.02
			Base 100.792734	129,014.70	106.891183	136,820.71	7,806.01		0.01
75951AAB4	RELIANCE STAND LIFE II SR SECURED 144A 01/20 2.5				2.500000	15 Jan 2020			
		60,000.000	Local 99.563517	59,738.11	99.563102	59,737.86	-0.25		0.01
			Base 99.563517	59,738.11	99.563102	59,737.86	-0.25		0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.000000	25 Jul 2037			
		182,708.340	Local 80.214631	146,558.82	64.193640	117,287.13	-29,271.69		0.01
Original Face:		420,000.000	Base 80.214631	146,558.82	64.193640	117,287.13	-29,271.69		0.01

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76117WAB5	RESOLUTE FOREST PRODUCTS COMPANY GUAR 05/23 5.875					5.875000	15 May 2023		
	270,000.000	Local	99.277996	268,050.59	99.000000	267,300.00	-750.59	0.03	
		Base	99.277996	268,050.59	99.000000	267,300.00	-750.59	0.03	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	140,000.000	Local	107.476886	150,467.64	102.642358	143,699.30	-6,768.34	0.02	
		Base	107.476886	150,467.64	102.642358	143,699.30	-6,768.34	0.01	
761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125					8.125000	23 Jun 2019		
	10,000.000	Local	101.122600	10,112.26	101.129589	10,112.96	0.70	0.00	
		Base	101.122600	10,112.26	101.129589	10,112.96	0.70	0.00	
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125000	15 Jul 2023		
	110,000.000	Local	101.709464	111,880.41	101.625000	111,787.50	-92.91	0.01	
		Base	101.709464	111,880.41	101.625000	111,787.50	-92.91	0.01	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	317,657.510	Local	100.115379	318,024.02	98.696400	313,516.53	-4,507.49	0.04	
		Base	100.115379	318,024.02	98.696400	313,516.53	-4,507.49	0.03	
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	102.258251	204,516.50	4,516.50	0.02	
		Base	100.000000	200,000.00	102.258251	204,516.50	4,516.50	0.02	
780097BK6	ROYAL BK SCOTLND GRP PLC SR UNSECURED 03/25 VAR					4.269000	22 Mar 2025		
	270,000.000	Local	100.000000	270,000.00	101.063445	272,871.30	2,871.30	0.03	
		Base	100.000000	270,000.00	101.063445	272,871.30	2,871.30	0.03	
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125000	28 May 2024		
	1,090,000.000	Local	101.405193	1,105,316.60	102.644341	1,118,823.32	13,506.72	0.14	
		Base	101.405193	1,105,316.60	102.644341	1,118,823.32	13,506.72	0.11	
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.150000	26 Oct 2020		
	150,000.000	Local	98.703067	148,054.60	99.324164	148,986.25	931.65	0.02	
		Base	98.703067	148,054.60	99.324164	148,986.25	931.65	0.02	
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
	170,000.000	Local	99.950065	169,915.11	101.117377	171,899.54	1,984.43	0.02	
		Base	99.950065	169,915.11	101.117377	171,899.54	1,984.43	0.02	

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78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8				8.000000	25 Mar 2020		
		140,000.000	Local 99.985286	139,979.40	104.000000	145,600.00	5,620.60	0.02
			Base 99.985286	139,979.40	104.000000	145,600.00	5,620.60	0.01
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A				3.360880	15 Mar 2033		
		286,899.880	Local 99.601655	285,757.03	98.643940	283,009.35	-2,747.68	0.03
Original Face:		680,000.000	Base 99.601655	285,757.03	98.643940	283,009.35	-2,747.68	0.03
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A				3.500000	28 Oct 2029		
		141,326.750	Local 98.802930	139,634.97	98.725300	139,525.26	-109.71	0.02
Original Face:		910,000.000	Base 98.802930	139,634.97	98.725300	139,525.26	-109.71	0.01
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		170,000.000	Local 99.950924	169,916.57	102.460292	174,182.50	4,265.93	0.02
			Base 99.950924	169,916.57	102.460292	174,182.50	4,265.93	0.02
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028		
		150,000.000	Local 99.628573	149,442.86	104.673601	157,010.40	7,567.54	0.02
			Base 99.628573	149,442.86	104.673601	157,010.40	7,567.54	0.02
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
		200,000.000	Local 103.002690	206,005.38	104.759990	209,519.98	3,514.60	0.03
			Base 103.002690	206,005.38	104.759990	209,519.98	3,514.60	0.02
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		360,000.000	Local 99.919769	359,711.17	104.228857	375,223.89	15,512.72	0.05
			Base 99.919769	359,711.17	104.228857	375,223.89	15,512.72	0.04
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045		
		260,000.000	Local 105.261700	273,680.42	102.993383	267,782.80	-5,897.62	0.03
			Base 105.261700	273,680.42	102.993383	267,782.80	-5,897.62	0.03
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.500000	17 Jul 2025		
		40,000.000	Local 100.846400	40,338.56	103.055972	41,222.39	883.83	0.00
			Base 100.846400	40,338.56	103.055972	41,222.39	883.83	0.00
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375				2.375000	16 Mar 2020		
		90,000.000	Local 99.308922	89,378.03	99.657087	89,691.38	313.35	0.01
			Base 99.308922	89,378.03	99.657087	89,691.38	313.35	0.01

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3					3.000000	21 Dec 2020		
	320,000.000	Local		100.135106	320,432.34	100.421326	321,348.24	915.90	0.04
		Base		100.135106	320,432.34	100.421326	321,348.24	915.90	0.03
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	455,910.060	Local		100.556485	458,447.13	97.089300	442,639.89	-15,807.24	0.05
		Base		100.556485	458,447.13	97.089300	442,639.89	-15,807.24	0.04
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	19,201.870	Local		100.455060	19,289.25	99.593800	19,123.87	-165.38	0.00
		Base		100.455060	19,289.25	99.593800	19,123.87	-165.38	0.00
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
	160,000.000	Local		122.060638	195,297.02	135.284527	216,455.24	21,158.22	0.03
		Base		122.060638	195,297.02	135.284527	216,455.24	21,158.22	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
	90,000.000	Local		104.967267	94,470.54	111.575172	100,417.65	5,947.11	0.01
		Base		104.967267	94,470.54	111.575172	100,417.65	5,947.11	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	410,000.000	Local		100.743571	413,048.64	109.231144	447,847.69	34,799.05	0.05
		Base		100.743571	413,048.64	109.231144	447,847.69	34,799.05	0.05
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	40,000.000	Local		104.566375	41,826.55	103.972553	41,589.02	-237.53	0.01
		Base		104.566375	41,826.55	103.972553	41,589.02	-237.53	0.00
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
	20,000.000	Local		92.508900	18,501.78	100.201345	20,040.27	1,538.49	0.00
		Base		92.508900	18,501.78	100.201345	20,040.27	1,538.49	0.00
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local		102.065060	204,130.12	104.900500	209,801.00	5,670.88	0.03
		Base		102.065060	204,130.12	104.900500	209,801.00	5,670.88	0.02
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.548000	11 Sep 2028		
	123,658.800	Local		100.000000	123,658.80	103.276990	127,711.09	4,052.29	0.02
Original Face:	130,000.000	Base		100.000000	123,658.80	103.276990	127,711.09	4,052.29	0.01

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831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029			
		390,000.000	Local 100.000000	390,000.00	101.894800	397,389.72	7,389.72		0.05
Original Face:		390,000.000	Base 100.000000	390,000.00	101.894800	397,389.72	7,389.72		0.04
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042			
		500,000.000	Local 98.261508	491,307.54	104.039768	520,198.84	28,891.30		0.06
			Base 98.261508	491,307.54	104.039768	520,198.84	28,891.30		0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032			
		140,000.000	Local 113.262093	158,566.93	136.144753	190,602.65	32,035.72		0.02
			Base 113.262093	158,566.93	136.144753	190,602.65	32,035.72		0.02
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.750000	15 Jul 2025			
		70,000.000	Local 102.652371	71,856.66	100.750000	70,525.00	-1,331.66		0.01
			Base 102.652371	71,856.66	100.750000	70,525.00	-1,331.66		0.01
85207UAE5	SPRINT CORP COMPANY GUAR 09/21 7.25				7.250000	15 Sep 2021			
		180,000.000	Local 105.535772	189,964.39	105.000000	189,000.00	-964.39		0.02
			Base 105.535772	189,964.39	105.000000	189,000.00	-964.39		0.02
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625				7.625000	15 Feb 2025			
		140,000.000	Local 94.170550	131,838.77	102.000000	142,800.00	10,961.23		0.02
			Base 94.170550	131,838.77	102.000000	142,800.00	10,961.23		0.01
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B					02 Feb 2024			
		11,669.490	Local 100.392562	11,715.30	96.750000	11,290.23	-425.07		0.00
			Base 100.392562	11,715.30	96.750000	11,290.23	-425.07		0.00
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36				3.360000	20 Mar 2023			
		125,000.000	Local 99.798320	124,747.90	99.970000	124,962.50	214.60		0.02
			Base 99.798320	124,747.90	99.970000	124,962.50	214.60		0.01
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738				4.738000	20 Sep 2029			
		270,000.000	Local 100.000000	270,000.00	101.125000	273,037.50	3,037.50		0.03
Original Face:		210,000.000	Base 100.000000	270,000.00	101.125000	273,037.50	3,037.50		0.03
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7				5.700000	26 Mar 2044			
		200,000.000	Local 104.619460	209,238.92	108.611686	217,223.37	7,984.45		0.03
			Base 104.619460	209,238.92	108.611686	217,223.37	7,984.45		0.02

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857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	650,000.000	Local		102.410425	665,667.76	104.538400	679,499.60	13,831.84	0.08
		Base		102.410425	665,667.76	104.538400	679,499.60	13,831.84	0.07
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					3.205500	25 Sep 2035		
	1,006,038.340	Local		93.834489	944,010.94	100.317050	1,009,227.98	65,217.04	0.12
Original Face:	1,370,000.000	Base		93.834489	944,010.94	100.317050	1,009,227.98	65,217.04	0.10
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058000	14 Jul 2021		
	160,000.000	Local		98.385569	157,416.91	98.271305	157,234.09	-182.82	0.02
		Base		98.385569	157,416.91	98.271305	157,234.09	-182.82	0.02
86960BAT9	SVENSKA HANDELSBANKEN AB SR UNSECURED 05/21 3.35					3.350000	24 May 2021		
	250,000.000	Local		99.918032	249,795.08	101.131853	252,829.63	3,034.55	0.03
		Base		99.918032	249,795.08	101.131853	252,829.63	3,034.55	0.03
87164KAE4	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/21 3.933					3.933000	23 Apr 2021		
	250,000.000	Local		100.000000	250,000.00	100.464871	251,162.18	1,162.18	0.03
		Base		100.000000	250,000.00	100.464871	251,162.18	1,162.18	0.03
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.250000	15 Nov 2023		
	60,000.000	Local		97.302617	58,381.57	99.625000	59,775.00	1,393.43	0.01
		Base		97.302617	58,381.57	99.625000	59,775.00	1,393.43	0.01
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375					5.375000	01 Feb 2027		
	10,000.000	Local		99.764400	9,976.44	102.250000	10,225.00	248.56	0.00
		Base		99.764400	9,976.44	102.250000	10,225.00	248.56	0.00
87612BBH4	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 04/26 5.875					5.875000	15 Apr 2026		
	50,000.000	Local		102.764380	51,382.19	105.700000	52,850.00	1,467.81	0.01
		Base		102.764380	51,382.19	105.700000	52,850.00	1,467.81	0.01
87612BBK7	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 07/27 6.5					6.500000	15 Jul 2027		
	70,000.000	Local		100.000000	70,000.00	107.875000	75,512.50	5,512.50	0.01
		Base		100.000000	70,000.00	107.875000	75,512.50	5,512.50	0.01
87612BBM3	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/29 6.875					6.875000	15 Jan 2029		
	90,000.000	Local		100.000000	90,000.00	108.625000	97,762.50	7,762.50	0.01
		Base		100.000000	90,000.00	108.625000	97,762.50	7,762.50	0.01

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878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
	16,000.000	Local		102.744063	16,439.05	137.449883	21,991.98	5,552.93	0.00
		Base		102.744063	16,439.05	137.449883	21,991.98	5,552.93	0.00
878742AS4	TECK RESOURCES LIMITED COMPANY GUAR 08/40 6					6.000000	15 Aug 2040		
	10,000.000	Local		102.894400	10,289.44	103.318749	10,331.87	42.43	0.00
		Base		102.894400	10,289.44	103.318749	10,331.87	42.43	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
	400,000.000	Local		100.340550	401,362.20	100.500000	402,000.00	637.80	0.05
		Base		100.340550	401,362.20	100.500000	402,000.00	637.80	0.04
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877					5.877000	15 Jul 2019		
	10,000.000	Local		100.026700	10,002.67	100.837464	10,083.75	81.08	0.00
		Base		100.026700	10,002.67	100.837464	10,083.75	81.08	0.00
87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103					4.103000	08 Mar 2027		
	220,000.000	Local		99.437400	218,762.28	101.429026	223,143.86	4,381.58	0.03
		Base		99.437400	218,762.28	101.429026	223,143.86	4,381.58	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.287780	154,931.67	101.386354	152,079.53	-2,852.14	0.02
		Base		103.287780	154,931.67	101.386354	152,079.53	-2,852.14	0.02
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	130,000.000	Local		97.731769	127,051.30	98.000000	127,400.00	348.70	0.02
		Base		97.731769	127,051.30	98.000000	127,400.00	348.70	0.01
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	60,000.000	Local		97.708783	58,625.27	98.000000	58,800.00	174.73	0.01
		Base		97.708783	58,625.27	98.000000	58,800.00	174.73	0.01
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.700000	19 Jul 2019		
	90,000.000	Local		99.451933	89,506.74	99.537924	89,584.13	77.39	0.01
		Base		99.451933	89,506.74	99.537924	89,584.13	77.39	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
	690,000.000	Local		95.286490	657,476.78	95.337370	657,827.85	351.07	0.08
		Base		95.286490	657,476.78	95.337370	657,827.85	351.07	0.07

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88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	60,000.000	Local	90.507167	54,304.30	89.214387	53,528.63	-775.67	0.01	
		Base	90.507167	54,304.30	89.214387	53,528.63	-775.67	0.01	
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					3.230880	11 Nov 2034		
	437,958.310	Local	99.941787	437,703.36	99.779230	436,991.43	-711.93	0.05	
Original Face:	520,000.000	Base	99.941787	437,703.36	99.779230	436,991.43	-711.93	0.04	
887317AL9	WARNER MEDIA LLC COMPANY GUAR 03/41 6.25					6.250000	29 Mar 2041		
	100,000.000	Local	124.391770	124,391.77	116.488806	116,488.81	-7,902.96	0.01	
		Base	124.391770	124,391.77	116.488806	116,488.81	-7,902.96	0.01	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	330,000.000	Local	118.071545	389,636.10	130.381053	430,257.47	40,621.37	0.05	
		Base	118.071545	389,636.10	130.381053	430,257.47	40,621.37	0.04	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	260,000.000	Local	119.673146	311,150.18	116.467111	302,814.49	-8,335.69	0.04	
		Base	119.673146	311,150.18	116.467111	302,814.49	-8,335.69	0.03	
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5					5.000000	01 Feb 2020		
	10,000.000	Local	102.142200	10,214.22	101.657147	10,165.71	-48.51	0.00	
		Base	102.142200	10,214.22	101.657147	10,165.71	-48.51	0.00	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	30,000.000	Local	112.342567	33,702.77	102.489868	30,746.96	-2,955.81	0.00	
		Base	112.342567	33,702.77	102.489868	30,746.96	-2,955.81	0.00	
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
	70,000.000	Local	99.898243	69,928.77	100.125000	70,087.50	158.73	0.01	
		Base	99.898243	69,928.77	100.125000	70,087.50	158.73	0.01	
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	210,000.000	Local	99.966633	209,929.93	101.150171	212,415.36	2,485.43	0.03	
		Base	99.966633	209,929.93	101.150171	212,415.36	2,485.43	0.02	
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	96,871.620	Local	100.107297	96,975.56	98.982100	95,885.56	-1,090.00	0.01	
		Base	100.107297	96,975.56	98.982100	95,885.56	-1,090.00	0.01	

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893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	610,000.000	Local		114.032516	695,598.35	125.030755	762,687.61	67,089.26	0.09
		Base		114.032516	695,598.35	125.030755	762,687.61	67,089.26	0.08
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.460000	15 Jun 2050		
	100,000.000	Local		102.830430	102,830.43	101.623130	101,623.13	-1,207.30	0.01
	Original Face: 100,000.000	Base		102.830430	102,830.43	101.623130	101,623.13	-1,207.30	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563000	15 Oct 2050		
	820,000.000	Local		102.863633	843,481.79	102.253700	838,480.34	-5,001.45	0.10
	Original Face: 820,000.000	Base		102.863633	843,481.79	102.253700	838,480.34	-5,001.45	0.08
903203BT3	UPC FING PARTNERSHIP TERM LOAN AR						15 Jan 2026		
	192,708.860	Local		99.943371	192,599.73	99.511100	191,766.71	-833.02	0.02
		Base		99.943371	192,599.73	99.511100	191,766.71	-833.02	0.02
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375					5.375000	15 Jan 2025		
	200,000.000	Local		97.937150	195,874.30	101.500000	203,000.00	7,125.70	0.02
		Base		97.937150	195,874.30	101.500000	203,000.00	7,125.70	0.02
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15					3.150000	26 Apr 2021		
	250,000.000	Local		99.995800	249,989.50	100.938708	252,346.77	2,357.27	0.03
		Base		99.995800	249,989.50	100.938708	252,346.77	2,357.27	0.03
90351DAB3	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125					4.125000	24 Sep 2025		
	240,000.000	Local		99.870308	239,688.74	103.243087	247,783.41	8,094.67	0.03
		Base		99.870308	239,688.74	103.243087	247,783.41	8,094.67	0.02
90352JAA1	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 05/23 3.491					3.491000	23 May 2023		
	340,000.000	Local		99.998144	339,993.69	100.477373	341,623.07	1,629.38	0.04
		Base		99.998144	339,993.69	100.477373	341,623.07	1,629.38	0.03
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253000	23 Mar 2028		
	590,000.000	Local		99.524480	587,194.43	103.993702	613,562.84	26,368.41	0.07
		Base		99.524480	587,194.43	103.993702	613,562.84	26,368.41	0.06
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR					7.000000	31 Dec 2099		
	650,000.000	Local		100.000000	650,000.00	101.503000	659,769.50	9,769.50	0.08
		Base		100.000000	650,000.00	101.503000	659,769.50	9,769.50	0.07

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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
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
	400,000.000	Local		100.000000	400,000.00	104.641808	418,567.23	18,567.23	0.05
		Base		100.000000	400,000.00	104.641808	418,567.23	18,567.23	0.04
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	120,000.000	Local		100.018983	120,022.78	103.976751	124,772.10	4,749.32	0.02
		Base		100.018983	120,022.78	103.976751	124,772.10	4,749.32	0.01
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.500000	10 Sep 2048		
	410,000.000	Local		101.860598	417,628.45	106.136858	435,161.12	17,532.67	0.05
		Base		101.860598	417,628.45	106.136858	435,161.12	17,532.67	0.04
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	390,000.000	Local		99.931874	389,734.31	104.832990	408,848.66	19,114.35	0.05
		Base		99.931874	389,734.31	104.832990	408,848.66	19,114.35	0.04
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.750000	03 Nov 2020		
	100,000.000	Local		99.591030	99,591.03	103.392023	103,392.02	3,800.99	0.01
		Base		99.591030	99,591.03	103.392023	103,392.02	3,800.99	0.01
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	660,000.000	Local		85.398315	563,628.88	93.600000	617,760.00	54,131.12	0.07
		Base		85.398315	563,628.88	93.600000	617,760.00	54,131.12	0.06
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
	340,000.000	Local		89.459797	304,163.31	96.780000	329,052.00	24,888.69	0.04
		Base		89.459797	304,163.31	96.780000	329,052.00	24,888.69	0.03
911312BK1	UNITED PARCEL SERVICE SR UNSECURED 04/23 2.5					2.500000	01 Apr 2023		
	80,000.000	Local		99.767025	79,813.62	99.737128	79,789.70	-23.92	0.01
		Base		99.767025	79,813.62	99.737128	79,789.70	-23.92	0.01
911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05					3.050000	15 Nov 2027		
	60,000.000	Local		99.616533	59,769.92	99.915844	59,949.51	179.59	0.01
		Base		99.616533	59,769.92	99.915844	59,949.51	179.59	0.01
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75					5.750000	15 Nov 2024		
	160,000.000	Local		101.148919	161,838.27	102.750000	164,400.00	2,561.73	0.02
		Base		101.148919	161,838.27	102.750000	164,400.00	2,561.73	0.02

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911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028			
		100,000.000	Local 94.908560	94,908.56	97.270000	97,270.00	2,361.44	0.01	
			Base 94.908560	94,908.56	97.270000	97,270.00	2,361.44	0.01	
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5				6.500000	15 Dec 2026			
		50,000.000	Local 100.000000	50,000.00	105.250000	52,625.00	2,625.00	0.01	
			Base 100.000000	50,000.00	105.250000	52,625.00	2,625.00	0.01	
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125000	15 Feb 2040			
		698,706.000	Local 121.571575	849,427.89	124.679477	871,142.99	21,715.10	0.11	
Original Face:		600,000.000	Base 121.571575	849,427.89	124.679477	871,142.99	21,715.10	0.09	
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125000	15 Feb 2041			
		275,844.000	Local 117.835896	325,043.25	125.351763	345,775.32	20,732.07	0.04	
Original Face:		240,000.000	Base 117.835896	325,043.25	125.351763	345,775.32	20,732.07	0.03	
912810QV3	TSY INFL IX N/B 02/42 0.75				0.750000	15 Feb 2042			
		902,259.000	Local 95.585309	862,427.05	97.295638	877,858.65	15,431.60	0.11	
Original Face:		810,000.000	Base 95.585309	862,427.05	97.295638	877,858.65	15,431.60	0.09	
912810RF7	TSY INFL IX N/B 02/44 1.375				1.375000	15 Feb 2044			
		874,775.700	Local 103.762121	907,685.82	110.427202	965,990.33	58,304.51	0.12	
Original Face:		810,000.000	Base 103.762121	907,685.82	110.427202	965,990.33	58,304.51	0.10	
912810RK6	US TREASURY N/B 02/45 2.5				2.500000	15 Feb 2045			
		2,140,000.000	Local 91.026771	1,947,972.91	94.351562	2,019,123.43	71,150.52	0.24	
			Base 91.026771	1,947,972.91	94.351562	2,019,123.43	71,150.52	0.20	
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045			
		5,770,000.000	Local 102.870164	5,935,608.49	103.753906	5,986,600.38	50,991.89	0.72	
			Base 102.870164	5,935,608.49	103.753906	5,986,600.38	50,991.89	0.60	
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045			
		6,730,000.000	Local 97.788452	6,581,162.84	101.332031	6,819,645.69	238,482.85	0.82	
			Base 97.788452	6,581,162.84	101.332031	6,819,645.69	238,482.85	0.69	
912810RX8	US TREASURY N/B 05/47 3				3.000000	15 May 2047			
		3,279,000.000	Local 99.528309	3,263,533.26	103.632812	3,398,119.91	134,586.65	0.41	
			Base 99.528309	3,263,533.26	103.632812	3,398,119.91	134,586.65	0.34	

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912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	2,490,000.000	Local		98.248226	2,446,380.83	98.574219	2,454,498.05	8,117.22	0.30
		Base		98.248226	2,446,380.83	98.574219	2,454,498.05	8,117.22	0.25
912810RZ3	US TREASURY N/B 11/47 2.75					2.750000	15 Nov 2047		
	3,570,000.000	Local		98.077888	3,501,380.60	98.558594	3,518,541.81	17,161.21	0.43
		Base		98.077888	3,501,380.60	98.558594	3,518,541.81	17,161.21	0.35
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
	3,090,000.000	Local		98.561789	3,045,559.28	103.464844	3,197,063.68	151,504.40	0.39
		Base		98.561789	3,045,559.28	103.464844	3,197,063.68	151,504.40	0.32
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
	2,680,000.000	Local		101.263906	2,713,872.68	106.035156	2,841,742.18	127,869.50	0.34
		Base		101.263906	2,713,872.68	106.035156	2,841,742.18	127,869.50	0.29
912810SD1	US TREASURY N/B 08/48 3					3.000000	15 Aug 2048		
	3,367,000.000	Local		97.858109	3,294,882.52	103.515625	3,485,371.09	190,488.57	0.42
		Base		97.858109	3,294,882.52	103.515625	3,485,371.09	190,488.57	0.35
912810SE9	US TREASURY N/B 11/48 3.375					3.375000	15 Nov 2048		
	3,140,000.000	Local		104.315168	3,275,496.29	111.292969	3,494,599.23	219,102.94	0.42
		Base		104.315168	3,275,496.29	111.292969	3,494,599.23	219,102.94	0.35
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		
	1,607,601.100	Local		97.634887	1,569,579.52	102.522041	1,648,145.46	78,565.94	0.20
		Base		97.634887	1,569,579.52	102.522041	1,648,145.46	78,565.94	0.17
9128283F5	US TREASURY N/B 11/27 2.25					2.375000	15 Nov 2027		
	0.000	Local		0.000000	-18.40	0.000000	0.00	18.40	0.00
		Base		0.000000	-18.40	0.000000	0.00	18.40	0.00
9128284M9	US TREASURY N/B 04/25 2.875					2.875000	30 Apr 2025		
	2,590,000.000	Local		99.574334	2,578,975.24	103.265625	2,674,579.69	95,604.45	0.32
		Base		99.574334	2,578,975.24	103.265625	2,674,579.69	95,604.45	0.27
9128284N7	US TREASURY N/B 05/28 2.875					2.875000	15 May 2028		
	2,640,000.000	Local		99.514047	2,627,170.85	103.871094	2,742,196.88	115,026.03	0.33
		Base		99.514047	2,627,170.85	103.871094	2,742,196.88	115,026.03	0.28

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9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
	2,890,000.000	Local	99.452531	2,874,178.16	102.593750	2,964,959.38	90,781.22	0.36	
		Base	99.452531	2,874,178.16	102.593750	2,964,959.38	90,781.22	0.30	
9128285D8	US TREASURY N/B 09/23 2.875					2.875000	30 Sep 2023		
	150,000.000	Local	99.399907	149,099.86	102.687500	154,031.25	4,931.39	0.02	
		Base	99.399907	149,099.86	102.687500	154,031.25	4,931.39	0.02	
9128285M8	US TREASURY N/B 11/28 3.125					3.125000	15 Nov 2028		
	50,000.000	Local	104.168080	52,084.04	106.074219	53,037.11	953.07	0.01	
		Base	104.168080	52,084.04	106.074219	53,037.11	953.07	0.01	
9128286B1	US TREASURY N/B 02/29 2.625					2.625000	15 Feb 2029		
	10,000.000	Local	101.823900	10,182.39	101.835938	10,183.59	1.20	0.00	
		Base	101.823900	10,182.39	101.835938	10,183.59	1.20	0.00	
9128286C9	US TREASURY N/B 02/22 2.5					2.500000	15 Feb 2022		
	2,470,000.000	Local	99.995723	2,469,894.35	100.734375	2,488,139.06	18,244.71	0.30	
		Base	99.995723	2,469,894.35	100.734375	2,488,139.06	18,244.71	0.25	
9128286L9	US TREASURY N/B 03/26 2.25					2.375000	31 Mar 2026		
	5,270,000.000	Local	99.800487	5,259,485.66	99.558594	5,246,737.90	-12,747.76	0.63	
		Base	99.800487	5,259,485.66	99.558594	5,246,737.90	-12,747.76	0.53	
912828J27	US TREASURY N/B 02/25 2					2.000000	15 Feb 2025		
	1,030,000.000	Local	95.041035	978,922.66	98.363281	1,013,141.79	34,219.13	0.12	
		Base	95.041035	978,922.66	98.363281	1,013,141.79	34,219.13	0.10	
912828K74	US TREASURY N/B 08/25 2					2.000000	15 Aug 2025		
	150,000.000	Local	95.420600	143,130.90	98.144531	147,216.80	4,085.90	0.02	
		Base	95.420600	143,130.90	98.144531	147,216.80	4,085.90	0.01	
912828W71	US TREASURY N/B 03/24 2.125					2.125000	31 Mar 2024		
	1,630,000.000	Local	99.778500	1,626,389.55	99.445312	1,620,958.59	-5,430.96	0.20	
		Base	99.778500	1,626,389.55	99.445312	1,620,958.59	-5,430.96	0.16	
912828X47	US TREASURY N/B 04/22 1.875					1.875000	30 Apr 2022		
	40,000.000	Local	98.941025	39,576.41	98.921875	39,568.75	-7.66	0.00	
		Base	98.941025	39,576.41	98.921875	39,568.75	-7.66	0.00	

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912828XX3	US TREASURY N/B 06/24 2		2,460,000.000	Local	96.009798	2,361,841.03	98.687500	2,427,712.50	65,871.47	0.29
				Base	96.009798	2,361,841.03	98.687500	2,427,712.50	65,871.47	0.24
912828XZ8	US TREASURY N/B 06/25 2.75		4,441,000.000	Local	99.663885	4,426,073.15	102.578125	4,555,494.53	129,421.38	0.55
				Base	99.663885	4,426,073.15	102.578125	4,555,494.53	129,421.38	0.46
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5		170,000.000	Local	102.059247	173,500.72	103.361380	175,714.35	2,213.63	0.02
				Base	102.059247	173,500.72	103.361380	175,714.35	2,213.63	0.02
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125		190,000.000	Local	100.198089	190,376.37	103.891618	197,394.07	7,017.70	0.02
				Base	100.198089	190,376.37	103.891618	197,394.07	7,017.70	0.02
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375		70,000.000	Local	99.838329	69,886.83	101.547051	71,082.94	1,196.11	0.01
				Base	99.838329	69,886.83	101.547051	71,082.94	1,196.11	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75		200,000.000	Local	100.649160	201,298.32	100.002533	200,005.07	-1,293.25	0.02
				Base	100.649160	201,298.32	100.002533	200,005.07	-1,293.25	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875		100,000.000	Local	99.211730	99,211.73	100.540690	100,540.69	1,328.96	0.01
				Base	99.211730	99,211.73	100.540690	100,540.69	1,328.96	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7		150,000.000	Local	99.748873	149,623.31	100.206725	150,310.09	686.78	0.02
				Base	99.748873	149,623.31	100.206725	150,310.09	686.78	0.02
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75		320,000.000	Local	101.286481	324,116.74	104.382805	334,024.98	9,908.24	0.04
				Base	101.286481	324,116.74	104.382805	334,024.98	9,908.24	0.03
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875		70,000.000	Local	101.643771	71,150.64	104.712958	73,299.07	2,148.43	0.01
				Base	101.643771	71,150.64	104.712958	73,299.07	2,148.43	0.01

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914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	266,545.030	Local		99.873976	266,209.12	94.071400	250,742.64	-15,466.48	0.03
		Base		99.873976	266,209.12	94.071400	250,742.64	-15,466.48	0.03
91678RAA8	UPSTART SECURITIZATION TRUST UPST 2017 2 A 144A					2.508000	20 Mar 2025		
	27,398.350	Local		99.999672	27,398.26	99.864800	27,361.31	-36.95	0.00
Original Face:	400,000.000	Base		99.999672	27,398.26	99.864800	27,361.31	-36.95	0.00
91831AAC5	BAUSCH HEALTH COS INC COMPANY GUAR 144A 04/25 6.125					6.125000	15 Apr 2025		
	180,000.000	Local		94.797078	170,634.74	99.000000	178,200.00	7,565.26	0.02
		Base		94.797078	170,634.74	99.000000	178,200.00	7,565.26	0.02
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local		96.944076	164,804.93	97.250000	165,325.00	520.07	0.02
		Base		96.944076	164,804.93	97.250000	165,325.00	520.07	0.02
91911KAD4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/21 5.625					5.625000	01 Dec 2021		
	31,000.000	Local		96.454065	29,900.76	100.020000	31,006.20	1,105.44	0.00
		Base		96.454065	29,900.76	100.020000	31,006.20	1,105.44	0.00
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.000000	15 Mar 2024		
	110,000.000	Local		101.708864	111,879.75	105.800000	116,380.00	4,500.25	0.01
		Base		101.708864	111,879.75	105.800000	116,380.00	4,500.25	0.01
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	80,000.000	Local		102.608088	82,086.47	108.630000	86,904.00	4,817.53	0.01
		Base		102.608088	82,086.47	108.630000	86,904.00	4,817.53	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	197,000.000	Local		96.898000	190,889.06	114.400000	225,368.00	34,478.94	0.03
		Base		96.898000	190,889.06	114.400000	225,368.00	34,478.94	0.02
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	20,000.000	Local		100.000000	20,000.00	106.000000	21,200.00	1,200.00	0.00
		Base		100.000000	20,000.00	106.000000	21,200.00	1,200.00	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	80,000.000	Local		103.416138	82,732.91	106.543986	85,235.19	2,502.28	0.01
		Base		103.416138	82,732.91	106.543986	85,235.19	2,502.28	0.01

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WESTERN ASSET MANAGEMENT COMPANY

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92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local		96.278000	105,905.80	104.029836	114,432.82	8,527.02	0.01
		Base		96.278000	105,905.80	104.029836	114,432.82	8,527.02	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.500000	01 Nov 2024		
	40,000.000	Local		101.287625	40,515.05	102.393467	40,957.39	442.34	0.00
		Base		101.287625	40,515.05	102.393467	40,957.39	442.34	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local		95.352724	162,099.63	102.625933	174,464.09	12,364.46	0.02
		Base		95.352724	162,099.63	102.625933	174,464.09	12,364.46	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.848210	205,696.42	112.493448	224,986.90	19,290.48	0.03
		Base		102.848210	205,696.42	112.493448	224,986.90	19,290.48	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		105.401150	21,080.23	117.039398	23,407.88	2,327.65	0.00
		Base		105.401150	21,080.23	117.039398	23,407.88	2,327.65	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		101.562670	101,562.67	104.721382	104,721.38	3,158.71	0.01
		Base		101.562670	101,562.67	104.721382	104,721.38	3,158.71	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	390,000.000	Local		101.089803	394,250.23	105.699369	412,227.54	17,977.31	0.05
		Base		101.089803	394,250.23	105.699369	412,227.54	17,977.31	0.04
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	406,000.000	Local		99.740372	404,945.91	101.177663	410,781.31	5,835.40	0.05
		Base		99.740372	404,945.91	101.177663	410,781.31	5,835.40	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
	406,000.000	Local		100.519475	408,109.07	105.753642	429,359.79	21,250.72	0.05
		Base		100.519475	408,109.07	105.753642	429,359.79	21,250.72	0.04
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	80,000.000	Local		99.813238	79,850.59	102.393361	81,914.69	2,064.10	0.01
		Base		99.813238	79,850.59	102.393361	81,914.69	2,064.10	0.01

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92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25				4.250000	01 Sep 2023			
		90,000.000	Local	99.413111	89,471.80	103.958813	93,562.93	4,091.13	0.01
			Base	99.413111	89,471.80	103.958813	93,562.93	4,091.13	0.01
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875				3.875000	01 Apr 2024			
		10,000.000	Local	95.891700	9,589.17	101.822958	10,182.30	593.13	0.00
			Base	95.891700	9,589.17	101.822958	10,182.30	593.13	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024			
		20,909.090	Local	100.952744	21,108.30	98.300000	20,553.64	-554.66	0.00
			Base	100.952744	21,108.30	98.300000	20,553.64	-554.66	0.00
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.150000	14 Dec 2025			
		200,000.000	Local	97.294330	194,588.66	101.519414	203,038.83	8,450.17	0.02
			Base	97.294330	194,588.66	101.519414	203,038.83	8,450.17	0.02
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045			
		500,000.000	Local	102.946996	514,734.98	110.347788	551,738.94	37,003.96	0.07
			Base	102.946996	514,734.98	110.347788	551,738.94	37,003.96	0.06
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375000	30 May 2028			
		570,000.000	Local	99.077674	564,742.74	101.642262	579,360.89	14,618.15	0.07
			Base	99.077674	564,742.74	101.642262	579,360.89	14,618.15	0.06
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.250000	30 May 2048			
		200,000.000	Local	100.667070	201,334.14	99.137675	198,275.35	-3,058.79	0.02
			Base	100.667070	201,334.14	99.137675	198,275.35	-3,058.79	0.02
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA				0.995825	15 May 2047			
		6,404,983.880	Local	4.050745	259,449.59	3.939140	252,301.28	-7,148.31	0.03
		Original Face: 7,917,407.000	Base	4.050745	259,449.59	3.939140	252,301.28	-7,148.31	0.03
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024			
		300,000.000	Local	99.779740	299,339.22	102.113146	306,339.44	7,000.22	0.04
			Base	99.779740	299,339.22	102.113146	306,339.44	7,000.22	0.03
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				4.153880	25 Oct 2034			
		109,973.720	Local	96.282612	105,885.57	100.300020	110,303.66	4,418.09	0.01
		Original Face: 2,100,000.000	Base	96.282612	105,885.57	100.300020	110,303.66	4,418.09	0.01

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92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.387106	15 Jun 2045		
	955,016.320	Local		3.659355	34,947.44	3.382940	32,307.63	-2,639.81	0.00
Original Face:	1,160,000.000	Base		3.659355	34,947.44	3.382940	32,307.63	-2,639.81	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	660,000.000	Local		97.859970	645,875.80	98.705000	651,453.00	5,577.20	0.08
		Base		97.859970	645,875.80	98.705000	651,453.00	5,577.20	0.07
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	420,000.000	Local		99.713552	418,796.92	105.331528	442,392.42	23,595.50	0.05
		Base		99.713552	418,796.92	105.331528	442,392.42	23,595.50	0.04
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.450000	01 Jun 2026		
	190,000.000	Local		99.771242	189,565.36	97.865281	185,944.03	-3,621.33	0.02
		Base		99.771242	189,565.36	97.865281	185,944.03	-3,621.33	0.02
933XFBII2	HCA INC. 2018 TERM LOAN B10						13 Mar 2025		
	138,841.280	Local		100.675210	139,778.75	99.847200	138,629.13	-1,149.62	0.02
		Base		100.675210	139,778.75	99.847200	138,629.13	-1,149.62	0.01
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375					7.375000	15 May 2029		
	80,000.000	Local		117.105600	93,684.48	128.770916	103,016.73	9,332.25	0.01
		Base		117.105600	93,684.48	128.770916	103,016.73	9,332.25	0.01
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.500000	15 May 2024		
	150,000.000	Local		101.174020	151,761.03	102.461661	153,692.49	1,931.46	0.02
		Base		101.174020	151,761.03	102.461661	153,692.49	1,931.46	0.02
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
	80,000.000	Local		99.822825	79,858.26	100.825561	80,660.45	802.19	0.01
		Base		99.822825	79,858.26	100.825561	80,660.45	802.19	0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
	480,000.000	Local		99.902875	479,533.80	97.507789	468,037.39	-11,496.41	0.06
		Base		99.902875	479,533.80	97.507789	468,037.39	-11,496.41	0.05
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
	50,000.000	Local		101.775800	50,887.90	103.290118	51,645.06	757.16	0.01
		Base		101.775800	50,887.90	103.290118	51,645.06	757.16	0.01

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94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	510,000.000	Local		98.798988	503,874.84	101.071141	515,462.82	11,587.98	0.06
		Base		98.798988	503,874.84	101.071141	515,462.82	11,587.98	0.05
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	130,000.000	Local		99.729138	129,647.88	112.437081	146,168.21	16,520.33	0.02
		Base		99.729138	129,647.88	112.437081	146,168.21	16,520.33	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	1,320,000.000	Local		100.966102	1,332,752.54	104.109782	1,374,249.12	41,496.58	0.17
		Base		100.966102	1,332,752.54	104.109782	1,374,249.12	41,496.58	0.14
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	70,000.000	Local		99.619443	69,733.61	99.664276	69,764.99	31.38	0.01
		Base		99.619443	69,733.61	99.664276	69,764.99	31.38	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	660,000.000	Local		101.825623	672,049.11	104.933836	692,563.32	20,514.21	0.08
		Base		101.825623	672,049.11	104.933836	692,563.32	20,514.21	0.07
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					2.915500	25 Jun 2037		
	155,863.150	Local		75.004406	116,904.23	81.815780	127,520.65	10,616.42	0.02
	Original Face: 1,110,000.000	Base		75.004406	116,904.23	81.815780	127,520.65	10,616.42	0.01
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.286667	15 Jul 2046		
	70,000.000	Local		103.283429	72,298.40	102.896800	72,027.76	-270.64	0.01
	Original Face: 70,000.000	Base		103.283429	72,298.40	102.896800	72,027.76	-270.64	0.01
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
	20,000.000	Local		103.981550	20,796.31	104.147670	20,829.53	33.22	0.00
	Original Face: 20,000.000	Base		103.981550	20,796.31	104.147670	20,829.53	33.22	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
	250,000.000	Local		102.608276	256,520.69	101.283190	253,207.98	-3,312.71	0.03
	Original Face: 250,000.000	Base		102.608276	256,520.69	101.283190	253,207.98	-3,312.71	0.03
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
	220,000.000	Local		102.652627	225,835.78	100.887280	221,952.02	-3,883.76	0.03
	Original Face: 220,000.000	Base		102.652627	225,835.78	100.887280	221,952.02	-3,883.76	0.02

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94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
	750,000.000	Local		102.639071	769,793.03	100.505330	753,789.98	-16,003.05	0.09
Original Face:	750,000.000	Base		102.639071	769,793.03	100.505330	753,789.98	-16,003.05	0.08
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.149458	15 May 2048		
	4,970,414.190	Local		4.774378	237,306.36	4.513560	224,342.63	-12,963.73	0.03
Original Face:	5,169,000.000	Base		4.774378	237,306.36	4.513560	224,342.63	-12,963.73	0.02
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848000	15 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
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	920,000.000	Local		99.919002	919,254.82	102.907735	946,751.16	27,496.34	0.11
		Base		99.919002	919,254.82	102.907735	946,751.16	27,496.34	0.10
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	400,000.000	Local		99.824690	399,298.76	104.533354	418,133.42	18,834.66	0.05
		Base		99.824690	399,298.76	104.533354	418,133.42	18,834.66	0.04
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	75,419.160	Local		100.526564	75,816.29	97.075000	73,213.15	-2,603.14	0.01
		Base		100.526564	75,816.29	97.075000	73,213.15	-2,603.14	0.01
961214CP6	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3					2.300000	26 May 2020		
	30,000.000	Local		99.131367	29,739.41	99.575153	29,872.55	133.14	0.00
		Base		99.131367	29,739.41	99.575153	29,872.55	133.14	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.600000	23 Nov 2020		
	170,000.000	Local		99.168482	168,586.42	99.831991	169,714.38	1,127.96	0.02
		Base		99.168482	168,586.42	99.831991	169,714.38	1,127.96	0.02
963FXEI18	NUMERICABLE GROUP SA USD TERM LOAN B12						31 Jan 2026		
	180,556.160	Local		99.921819	180,415.00	94.050000	169,813.07	-10,601.93	0.02
		Base		99.921819	180,415.00	94.050000	169,813.07	-10,601.93	0.02
964FZXI13	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						16 Nov 2025		
	169,575.000	Local		99.023901	167,919.78	98.850000	167,624.89	-294.89	0.02
		Base		99.023901	167,919.78	98.850000	167,624.89	-294.89	0.02

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964RQHII2	PANTHER BF AGGREGATOR 2 L P TERM LOAN B						18 Mar 2026			
			410,000.000	Local	99.000000	405,900.00	98.875000	405,387.50	-512.50	0.05
				Base	99.000000	405,900.00	98.875000	405,387.50	-512.50	0.04
966387AH5	WHITING PETROLEUM CORP COMPANY GUAR 03/21 5.75					5.750000	15 Mar 2021			
			90,000.000	Local	101.275289	91,147.76	101.150000	91,035.00	-112.76	0.01
				Base	101.275289	91,147.76	101.150000	91,035.00	-112.76	0.01
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25					6.250000	01 Apr 2023			
			30,000.000	Local	78.500500	23,550.15	100.500000	30,150.00	6,599.85	0.00
				Base	78.500500	23,550.15	100.500000	30,150.00	6,599.85	0.00
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.000000	15 Aug 2022			
			40,000.000	Local	100.637500	40,255.00	100.250000	40,100.00	-155.00	0.00
				Base	100.637500	40,255.00	100.250000	40,100.00	-155.00	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031			
			60,000.000	Local	119.014283	71,408.57	125.603374	75,362.02	3,953.45	0.01
				Base	119.014283	71,408.57	125.603374	75,362.02	3,953.45	0.01
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031			
			320,000.000	Local	120.849494	386,718.38	127.330601	407,457.92	20,739.54	0.05
				Base	120.849494	386,718.38	127.330601	407,457.92	20,739.54	0.04
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875000	01 Sep 2021			
			130,000.000	Local	108.278269	140,761.75	110.514405	143,668.73	2,906.98	0.02
				Base	108.278269	140,761.75	110.514405	143,668.73	2,906.98	0.01
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023			
			70,000.000	Local	97.697443	68,388.21	101.803334	71,262.33	2,874.12	0.01
				Base	97.697443	68,388.21	101.803334	71,262.33	2,874.12	0.01
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.250000	15 Mar 2020			
			80,000.000	Local	101.889600	81,511.68	102.122206	81,697.76	186.08	0.01
				Base	101.889600	81,511.68	102.122206	81,697.76	186.08	0.01
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.000000	15 Jan 2022			
			10,000.000	Local	97.649500	9,764.95	103.750000	10,375.00	610.05	0.00
				Base	97.649500	9,764.95	103.750000	10,375.00	610.05	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
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	30,000.000	Local		110.252700	33,075.81	112.500000	33,750.00	674.19	0.00
		Base		110.252700	33,075.81	112.500000	33,750.00	674.19	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	210,000.000	Local		115.703710	242,977.79	127.232668	267,188.60	24,210.81	0.03
		Base		115.703710	242,977.79	127.232668	267,188.60	24,210.81	0.03
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	338,300.000	Local		100.481129	339,927.66	98.562500	333,436.94	-6,490.72	0.04
		Base		100.481129	339,927.66	98.562500	333,436.94	-6,490.72	0.03
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5					6.500000	15 Jun 2022		
	80,000.000	Local		101.804825	81,443.86	101.875000	81,500.00	56.14	0.01
		Base		101.804825	81,443.86	101.875000	81,500.00	56.14	0.01
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	50,208.020	Local		100.205804	50,311.35	98.046900	49,227.41	-1,083.94	0.01
		Base		100.205804	50,311.35	98.046900	49,227.41	-1,083.94	0.00
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	160,000.000	Local		100.146700	160,234.72	97.831869	156,530.99	-3,703.73	0.02
		Base		100.146700	160,234.72	97.831869	156,530.99	-3,703.73	0.02
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875000	15 Jun 2027		
	260,000.000	Local		98.744700	256,736.22	72.750000	189,150.00	-67,586.22	0.02
Original Face:	260,000.000	Base		98.744700	256,736.22	72.750000	189,150.00	-67,586.22	0.02
ACI103TH8	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/28 7.875					7.875000	23 Jan 2028		
	220,000.000	Local		100.000000	220,000.00	95.100000	209,220.00	-10,780.00	0.03
		Base		100.000000	220,000.00	95.100000	209,220.00	-10,780.00	0.02
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		
	91,139.100	Local		99.911619	91,058.55	98.166700	89,468.25	-1,590.30	0.01
		Base		99.911619	91,058.55	98.166700	89,468.25	-1,590.30	0.01
C9413PAZ6	VALEANT PHARMACEUTICALS INTL I INITIAL TERM						02 Jun 2025		
	120,017.890	Local		101.146396	121,393.77	99.215000	119,075.75	-2,318.02	0.01
		Base		101.146396	121,393.77	99.215000	119,075.75	-2,318.02	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	
D8545JAG4	UNITYMEDIA HESSEN GMBH + CO K TERM LOAN D FACILITY					15 Jan 2026			
		160,000.000	Local 99.693625	159,509.80	98.791700	158,066.72	-1,443.08	0.02	
			Base 99.693625	159,509.80	98.791700	158,066.72	-1,443.08	0.02	
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026			
		59,664.650	Local 99.878303	59,592.04	98.785700	58,940.14	-651.90	0.01	
			Base 99.878303	59,592.04	98.785700	58,940.14	-651.90	0.01	
L5137LAF2	INTELSAT JACKSON HLDGS S A TERM LOAN B 3					27 Nov 2023			
		100,000.000	Local 99.787500	99,787.50	97.875000	97,875.00	-1,912.50	0.01	
			Base 99.787500	99,787.50	97.875000	97,875.00	-1,912.50	0.01	
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN					28 Oct 2020			
		0.000	Local 0.000000	-218.32	0.000000	0.00	218.32	0.00	
			Base 0.000000	-218.32	0.000000	0.00	218.32	0.00	
N9833RAE9	ZIGGO SECD FIN B V TERM LOAN E					15 Apr 2025			
		151,000.000	Local 99.961695	150,942.16	97.281200	146,894.61	-4,047.55	0.02	
			Base 99.961695	150,942.16	97.281200	146,894.61	-4,047.55	0.01	
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022			
		210,000.000	Local 98.267262	206,361.25	101.257800	212,641.38	6,280.13	0.03	
			Base 98.267262	206,361.25	101.257800	212,641.38	6,280.13	0.02	
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045			
		1,020,000.000	Local 108.321384	1,104,878.12	106.377900	1,085,054.58	-19,823.54	0.13	
			Base 108.321384	1,104,878.12	106.377900	1,085,054.58	-19,823.54	0.11	
US DOLLAR Total									
		465,274,472.020	Local	408,546,881.59		413,275,431.92	4,728,550.33	49.97	
Original Face:		495,177,701.210	Base	408,546,881.59		413,275,431.92	4,728,550.33	41.62	
FIXED INCOME Total									
		920,188,772.020	Base	429,778,751.79		431,234,298.54	1,455,546.75	43.43	
Original Face:		495,177,701.210							

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI18FF52	US 10YR FUT OPTN MAY19C 128.5 APR19 128.5 CALL					26 Apr 2019			
832,000.000		832.000	Local	0.032980	27,439.36	0.031250	26,000.00	-1,439.36	0.00
			Base	0.032980	27,439.36	0.031250	26,000.00	-1,439.36	0.00
ADI18G9N8	CAD CURR 2PM OP APR19C 76 APR19 76 CALL					05 Apr 2019			
6,000.000		6.000	Local	0.602500	3,615.00	0.010000	60.00	-3,555.00	0.00
			Base	0.602500	3,615.00	0.010000	60.00	-3,555.00	0.00
ADI18JNP1	AUDUSD EURO 2PM O APR19C 71.5 APR19 71.5 CALL					05 Apr 2019			
4,000.000		4.000	Local	0.662500	2,650.00	0.160000	640.00	-2,010.00	0.00
			Base	0.662500	2,650.00	0.160000	640.00	-2,010.00	0.00
ADI18L642	EURO CURR 2PM OP APR19C 1.135 APR19 1.135 CALL					05 Apr 2019			
500,000.000		4.000	Local	0.002520	1,260.00	0.001000	500.00	-760.00	0.00
			Base	0.002520	1,260.00	0.001000	500.00	-760.00	0.00
ADI196RN9	AUDUSD EURO 2PM O APR19C 72 APR19 72 CALL					05 Apr 2019			
2,000.000		2.000	Local	0.632500	1,265.00	0.060000	120.00	-1,145.00	0.00
			Base	0.632500	1,265.00	0.060000	120.00	-1,145.00	0.00
ADI196RW9	US 10YR FUT OPTN MAY19C 127.5 APR19 127.5 CALL					26 Apr 2019			
63,000.000		63.000	Local	0.032980	2,077.74	0.046875	2,953.13	875.39	0.00
			Base	0.032980	2,077.74	0.046875	2,953.13	875.39	0.00
ADI197NN1	US 10YR FUT OPTN MAY19C 129 APR19 129 CALL					26 Apr 2019			
67,000.000		67.000	Local	0.032980	2,209.66	0.031250	2,093.75	-115.91	0.00
			Base	0.032980	2,209.66	0.031250	2,093.75	-115.91	0.00
ADI19J893	AUDUSD EURO 2PM O APR19C 71 APR19 71 CALL					05 Apr 2019			
3,000.000		3.000	Local	0.425833	1,277.50	0.360000	1,080.00	-197.50	0.00
			Base	0.425833	1,277.50	0.360000	1,080.00	-197.50	0.00
ADI19LR63	EURO CURR 2PM OP MAY19C 1.15 MAY19 1.15 CALL					03 May 2019			
1,375,000.000		11.000	Local	0.005829	8,015.00	0.001500	2,062.50	-5,952.50	0.00
			Base	0.005829	8,015.00	0.001500	2,062.50	-5,952.50	0.00

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ADI19LSV7	EURO CURR 2PM OP MAY19C 1.135 MAY19 1.135 CALL					03 May 2019		
500,000.000		4.000	Local 0.006770	3,385.00	0.005100	2,550.00	-835.00	0.00
			Base 0.006770	3,385.00	0.005100	2,550.00	-835.00	0.00
ADI19SM55	AUDUSD EURO 2PM O MAY19C 71.5 MAY19 71.5 CALL					03 May 2019		
4,000.000		4.000	Local 0.562500	2,250.00	0.470000	1,880.00	-370.00	0.00
			Base 0.562500	2,250.00	0.470000	1,880.00	-370.00	0.00
ADI19WM07	US BOND FUTR OPTN MAY19C 151 APR19 151 CALL					26 Apr 2019		
6,000.000		6.000	Local 0.697043	4,182.26	0.640625	3,843.75	-338.51	0.00
			Base 0.697043	4,182.26	0.640625	3,843.75	-338.51	0.00
ADI19YRK4	US 10YR FUT OPTN JUN19C 135.5 MAY19 135.5 CALL					24 May 2019		
39,000.000		39.000	Local 0.032980	1,286.22	0.015625	609.38	-676.84	0.00
			Base 0.032980	1,286.22	0.015625	609.38	-676.84	0.00
ADI19YRN8	US 10YR FUT OPTN JUN19C 135 MAY19 135 CALL					24 May 2019		
24,000.000		24.000	Local 0.032980	791.52	0.015625	375.00	-416.52	0.00
			Base 0.032980	791.52	0.015625	375.00	-416.52	0.00
ADI19YV03	AUDUSD EURO 2PM O MAY19C 71 MAY19 71 CALL					03 May 2019		
4,000.000		4.000	Local 0.702500	2,810.00	0.700000	2,800.00	-10.00	0.00
			Base 0.702500	2,810.00	0.700000	2,800.00	-10.00	0.00
ADI19ZLG6	CAD CURR 2PM OP MAY19C 75 MAY19 75 CALL					03 May 2019		
4,000.000		4.000	Local 0.412500	1,650.00	0.550000	2,200.00	550.00	0.00
			Base 0.412500	1,650.00	0.550000	2,200.00	550.00	0.00
AEI319293	9WR019101 SWAPTION RECEIVER 65 190417 65 CALL					17 Apr 2019		
4,060,000.000	4,060,000.000		Local 0.110000	4,466.00	0.384529	15,611.88	11,145.88	0.00
			Base 0.110000	4,466.00	0.384529	15,611.88	11,145.88	0.00
US DOLLAR Total								
7,493,000.000	4,061,077.000		Local	70,630.26		65,379.39	-5,250.87	0.01
			Base	70,630.26		65,379.39	-5,250.87	0.01
OPTIONS PURCHASED - CALLS Total								
7,493,000.000	4,061,077.000		Base	70,630.26		65,379.39	-5,250.87	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
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WESTERN ASSET MANAGEMENT COMPANY

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI18FDD7	CAD CURR 2PM OP	APR19P 75.5	APR19 75.5	PUT		05 Apr 2019			
4,000.000		4.000	Local	0.662500	2,650.00	0.540000	2,160.00	-490.00	0.00
			Base	0.662500	2,650.00	0.540000	2,160.00	-490.00	0.00
ADI18G8D1	US 5YR FUTR OPTN	MAY19P 111.5	APR19 111.5	PUT		26 Apr 2019			
211,000.000		211.000	Local	0.025168	5,310.45	0.001000	211.00	-5,099.45	0.00
			Base	0.025168	5,310.45	0.001000	211.00	-5,099.45	0.00
ADI18KHZ3	US 10YR FUT OPTN	JUN19P 121	MAY19 121	PUT		24 May 2019			
20,000.000		20.000	Local	0.048605	972.10	0.046875	937.50	-34.60	0.00
			Base	0.048605	972.10	0.046875	937.50	-34.60	0.00
ADI196Q83	US 5YR FUTR OPTN	MAY19P 112.2	APR19 112.25	PUT		26 Apr 2019			
901,000.000		901.000	Local	0.017355	15,636.86	0.001000	901.00	-14,735.86	0.00
			Base	0.017355	15,636.86	0.001000	901.00	-14,735.86	0.00
ADI196Q91	US BOND FUTR OPTN	MAY19P 134	APR19 134	PUT		26 Apr 2019			
26,000.000		26.000	Local	0.032980	857.48	0.001000	26.00	-831.48	0.00
			Base	0.032980	857.48	0.001000	26.00	-831.48	0.00
ADI196QC4	US BOND FUTR OPTN	MAY19P 133	APR19 133	PUT		26 Apr 2019			
80,000.000		80.000	Local	0.032980	2,638.40	0.001000	80.00	-2,558.40	0.00
			Base	0.032980	2,638.40	0.001000	80.00	-2,558.40	0.00
ADI196R90	US 2YR FUTR OPTN	JUN19P 105.2	MAY19 105.25	PUT		24 May 2019			
298,000.000		149.000	Local	0.016490	4,914.02	0.007813	2,328.27	-2,585.75	0.00
			Base	0.016490	4,914.02	0.007813	2,328.27	-2,585.75	0.00
ADI196RM1	US 5YR FUTR OPTN	MAY19P 112	APR19 112	PUT		26 Apr 2019			
724,000.000		724.000	Local	0.017355	12,565.02	0.001000	724.00	-11,841.02	0.00
			Base	0.017355	12,565.02	0.001000	724.00	-11,841.02	0.00
ADI196RT6	US BOND FUTR OPTN	MAY19P 132	APR19 132	PUT		26 Apr 2019			
2,000.000		2.000	Local	0.032980	65.96	0.001000	2.00	-63.96	0.00
			Base	0.032980	65.96	0.001000	2.00	-63.96	0.00

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Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ADI19MRG9	EURO CURR 2PM OP MAY19P 1.135 MAY19 1.135 PUT						03 May 2019		
250,000.000	2.000	Local	0.006820	1,705.00	0.011200	2,800.00	1,095.00		0.00
		Base	0.006820	1,705.00	0.011200	2,800.00	1,095.00		0.00
ADI19VGF3	US BOND FUTR OPTN MAY19P 148 APR19 148 PUT						26 Apr 2019		
2,000.000	2.000	Local	1.079855	2,159.71	0.437500	875.00	-1,284.71		0.00
		Base	1.079855	2,159.71	0.437500	875.00	-1,284.71		0.00
ADI19WJP6	US BOND FUTR OPTN MAY19P 149 APR19 149 PUT						26 Apr 2019		
5,000.000	5.000	Local	0.873606	4,368.03	0.796875	3,984.38	-383.65		0.00
		Base	0.873606	4,368.03	0.796875	3,984.38	-383.65		0.00
ADI19WKQ2	US 10YR FUT OPTN MAY19P 124.2 APR19 124.25 PUT						26 Apr 2019		
12,000.000	12.000	Local	0.443138	5,317.65	0.546875	6,562.50	1,244.85		0.00
		Base	0.443138	5,317.65	0.546875	6,562.50	1,244.85		0.00
ADI19WLC2	US BOND FUTR OPTN MAY19P 148.5 APR19 148.5 PUT						26 Apr 2019		
3,000.000	3.000	Local	0.829857	2,489.57	0.593750	1,781.25	-708.32		0.00
		Base	0.829857	2,489.57	0.593750	1,781.25	-708.32		0.00
ADI19WRX0	US 10YR FUT OPTN MAY19P 124.5 APR19 124.5 PUT						26 Apr 2019		
6,000.000	6.000	Local	0.532980	3,197.88	0.687500	4,125.00	927.12		0.00
		Base	0.532980	3,197.88	0.687500	4,125.00	927.12		0.00
AEI333658	USMXP0204 USD PUT MXN CALL MAY19 19.2135 PUT						13 May 2019		
6,100,000.000	6,100,000.000	Local	0.013540	82,594.00	0.007093	43,267.30	-39,326.70		0.01
		Base	0.013540	82,594.00	0.007093	43,267.30	-39,326.70		0.00
AEI401018	USEUP0168 USD PUT EUR CALL 1.1 JUN19 1.158 PUT						21 Jun 2019		
4,180,000.000	4,180,000.000	Local	0.006910	28,883.80	0.003033	12,677.94	-16,205.86		0.00
		Base	0.006910	28,883.80	0.003033	12,677.94	-16,205.86		0.00
AEI401026	USBRP0073 USD PUT BRL CALL 3.7 JUN19 3.791 PUT						21 Jun 2019		
3,900,000.000	3,900,000.000	Local	0.027165	105,943.50	0.012969	50,579.10	-55,364.40		0.01
		Base	0.027165	105,943.50	0.012969	50,579.10	-55,364.40		0.01
US DOLLAR Total									
16,724,000.000	14,182,147.000	Local		282,269.43		134,022.24	-148,247.19		0.02
		Base		282,269.43		134,022.24	-148,247.19		0.01

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STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

16,724,000.000	14,182,147.000	Base		282,269.43		134,022.24	-148,247.19	0.01
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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
ADI1832W4	US 10YR FUT OPTN JUN19C 123 MAY19 123 CALL					24 May 2019				
-16,000.000		-16.000	Local	0.639873	-10,237.96	1.484375	-23,750.00	-13,512.04	0.00	
			Base	0.639873	-10,237.96	1.484375	-23,750.00	-13,512.04	0.00	
ADI18D988	EURO CURR 2PM OP APR19C 1.155 APR19 1.155 CALL					05 Apr 2019				
-1,000,000.000		-8.000	Local	0.004680	-4,680.00	0.000050	-50.00	4,630.00	0.00	
			Base	0.004680	-4,680.00	0.000050	-50.00	4,630.00	0.00	
ADI18N408	US 10YR FUT OPTN MAY19C 123.5 APR19 123.5 CALL					26 Apr 2019				
-9,000.000		-9.000	Local	0.295146	-2,656.31	0.937500	-8,437.50	-5,781.19	0.00	
			Base	0.295146	-2,656.31	0.937500	-8,437.50	-5,781.19	0.00	
ADI18N5B3	US 10YR FUT OPTN MAY19C 122.5 APR19 122.5 CALL					26 Apr 2019				
-19,000.000		-19.000	Local	0.374915	-7,123.39	1.765625	-33,546.88	-26,423.49	0.00	
			Base	0.374915	-7,123.39	1.765625	-33,546.88	-26,423.49	0.00	
ADI195XS3	US BOND FUTR OPTN JUN19C 148 MAY19 148 CALL					24 May 2019				
-6,000.000		-6.000	Local	0.842022	-5,052.13	2.515625	-15,093.75	-10,041.62	0.00	
			Base	0.842022	-5,052.13	2.515625	-15,093.75	-10,041.62	0.00	
ADI1960K4	US 10YR FUT OPTN MAY19C 123 APR19 123 CALL					26 Apr 2019				
-2,000.000		-2.000	Local	0.326395	-652.79	1.328125	-2,656.25	-2,003.46	0.00	
			Base	0.326395	-652.79	1.328125	-2,656.25	-2,003.46	0.00	
ADI199C82	US BOND FUTR OPTN MAY19C 146 APR19 146 CALL					26 Apr 2019				
-2,000.000		-2.000	Local	0.717020	-1,434.04	3.765625	-7,531.25	-6,097.21	0.00	
			Base	0.717020	-1,434.04	3.765625	-7,531.25	-6,097.21	0.00	
ADI19LRH9	US 5YR FUTR OPTN MAY19C 115.2 APR19 115.25 CALL					26 Apr 2019				
-17,000.000		-17.000	Local	0.240458	-4,087.78	0.687500	-11,687.50	-7,599.72	0.00	
			Base	0.240458	-4,087.78	0.687500	-11,687.50	-7,599.72	0.00	
ADI19N647	US 10YR FUT OPTN MAY19C 125 APR19 125 CALL					26 Apr 2019				
-34,000.000		-34.000	Local	0.322259	-10,956.81	0.250000	-8,500.00	2,456.81	0.00	
			Base	0.322259	-10,956.81	0.250000	-8,500.00	2,456.81	0.00	

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Books Open

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Holdings

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



STATE STREET

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View Date: April 1, 2019

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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
ADI19NYY0	US 10YR FUT OPTN JUN19C 123.5 MAY19 123.5 CALL					24 May 2019			
-9,000.000		-9.000	Local 0.467021	-4,203.19	1.140625		-10,265.63	-6,062.44	0.00
			Base 0.467021	-4,203.19	1.140625		-10,265.63	-6,062.44	0.00
ADI19T693	US 10YR FUT OPTN MAY19C 124.5 APR19 124.5 CALL					26 Apr 2019			
-33,000.000		-33.000	Local 0.271471	-8,958.54	0.406250		-13,406.25	-4,447.71	0.00
			Base 0.271471	-8,958.54	0.406250		-13,406.25	-4,447.71	0.00
ADI19TG68	US BOND FUTR OPTN MAY19C 150 APR19 150 CALL					26 Apr 2019			
-10,000.000		-10.000	Local 0.563895	-5,638.95	0.984375		-9,843.75	-4,204.80	0.00
			Base 0.563895	-5,638.95	0.984375		-9,843.75	-4,204.80	0.00
ADI19VG48	US 5YR FUTR OPTN MAY19C 116.2 APR19 116.25 CALL					26 Apr 2019			
-85,000.000		-85.000	Local 0.207737	-17,657.66	0.195313		-16,601.61	1,056.05	0.00
			Base 0.207737	-17,657.66	0.195313		-16,601.61	1,056.05	0.00
ADI19WKZ2	EURO CURR 2PM OP JUN19C 1.15 JUN19 1.15 CALL					07 Jun 2019			
-500,000.000		-4.000	Local 0.007680	-3,840.00	0.003800		-1,900.00	1,940.00	0.00
			Base 0.007680	-3,840.00	0.003800		-1,900.00	1,940.00	0.00
ADI19WMN7	US BOND FUTR OPTN MAY19C 153 APR19 153 CALL					26 Apr 2019			
-13,000.000		-13.000	Local 0.360049	-4,680.64	0.265625		-3,453.13	1,227.51	0.00
			Base 0.360049	-4,680.64	0.265625		-3,453.13	1,227.51	0.00
ADI19WSL5	US 10YR FUT OPTN JUN19C 125 MAY19 125 CALL					24 May 2019			
-33,000.000		-33.000	Local 0.528100	-17,427.29	0.453125		-14,953.13	2,474.16	0.00
			Base 0.528100	-17,427.29	0.453125		-14,953.13	2,474.16	0.00
ADI19XHX9	US 10YR FUT OPTN MAY19C 126 APR19 126 CALL					26 Apr 2019			
-2,000.000		-2.000	Local 0.248270	-496.54	0.109375		-218.75	277.79	0.00
			Base 0.248270	-496.54	0.109375		-218.75	277.79	0.00
ADI19XSC3	CAD CURR 2PM OP MAY19C 75.5 MAY19 75.5 CALL					03 May 2019			
-9,000.000		-9.000	Local 0.281944	-2,537.50	0.320000		-2,880.00	-342.50	0.00
			Base 0.281944	-2,537.50	0.320000		-2,880.00	-342.50	0.00
US DOLLAR Total									
-1,799,000.000		-311.000	Local	-112,321.52			-184,775.38	-72,453.86	0.02
			Base	-112,321.52			-184,775.38	-72,453.86	0.02

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

-1,799,000.000	-311.000	Base		-112,321.52		-184,775.38	-72,453.86	0.02
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI18LY58	US 10YR FUT OPTN MAY19P 121 APR19 121 PUT					26 Apr 2019				
-7,000.000		-7.000	Local	0.373270	-2,612.89	0.001000	-7.00	2,605.89	0.00	
			Base	0.373270	-2,612.89	0.001000	-7.00	2,605.89	0.00	
ADI18MVZ3	US 10YR FUT OPTN MAY19P 122 APR19 122 PUT					26 Apr 2019				
-15,000.000		-15.000	Local	0.254520	-3,817.80	0.031250	-468.75	3,349.05	0.00	
			Base	0.254520	-3,817.80	0.031250	-468.75	3,349.05	0.00	
ADI196073	US 10YR FUT OPTN MAY19P 123 APR19 123 PUT					26 Apr 2019				
-21,000.000		-21.000	Local	0.170890	-3,588.68	0.109375	-2,296.88	1,291.80	0.00	
			Base	0.170890	-3,588.68	0.109375	-2,296.88	1,291.80	0.00	
ADI1960B4	US 10YR FUT OPTN MAY19P 123.5 APR19 123.5 PUT					26 Apr 2019				
-2,000.000		-2.000	Local	0.154520	-309.04	0.218750	-437.50	-128.46	0.00	
			Base	0.154520	-309.04	0.218750	-437.50	-128.46	0.00	
ADI1960R9	US 10YR FUT OPTN MAY19P 122.5 APR19 122.5 PUT					26 Apr 2019				
-8,000.000		-8.000	Local	0.107645	-861.16	0.046875	-375.00	486.16	0.00	
			Base	0.107645	-861.16	0.046875	-375.00	486.16	0.00	
ADI196X77	US BOND FUTR OPTN JUN19P 145 MAY19 145 PUT					24 May 2019				
-5,000.000		-5.000	Local	0.295146	-1,475.73	0.234375	-1,171.88	303.85	0.00	
			Base	0.295146	-1,475.73	0.234375	-1,171.88	303.85	0.00	
ADI19CCK9	US 10YR FUT OPTN JUN19P 123 MAY19 123 PUT					24 May 2019				
-7,000.000		-7.000	Local	0.301841	-2,112.89	0.265625	-1,859.38	253.51	0.00	
			Base	0.301841	-2,112.89	0.265625	-1,859.38	253.51	0.00	
ADI19H319	US BOND FUTR OPTN JUN19P 144 MAY19 144 PUT					24 May 2019				
-10,000.000		-10.000	Local	0.873270	-8,732.70	0.156250	-1,562.50	7,170.20	0.00	
			Base	0.873270	-8,732.70	0.156250	-1,562.50	7,170.20	0.00	
ADI19HRG0	US BOND FUTR OPTN MAY19P 144 APR19 144 PUT					26 Apr 2019				
-7,000.000		-7.000	Local	0.388896	-2,722.27	0.046875	-328.13	2,394.14	0.00	
			Base	0.388896	-2,722.27	0.046875	-328.13	2,394.14	0.00	

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STATE STREET

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ADI19MCK6	US BOND FUTR OPTN MAY19P 146 APR19 146 PUT					26 Apr 2019		
		-12,000.000						
			Local	-2,901.12	0.109375	-1,312.50	1,588.62	0.00
			Base	-2,901.12	0.109375	-1,312.50	1,588.62	0.00
ADI19SMM8	US BOND FUTR OPTN MAY19P 147 APR19 147 PUT					26 Apr 2019		
		-10,000.000						
			Local	-3,920.20	0.218750	-2,187.50	1,732.70	0.00
			Base	-3,920.20	0.218750	-2,187.50	1,732.70	0.00
ADI19SN47	US BOND FUTR OPTN MAY19P 145 APR19 145 PUT					26 Apr 2019		
		-3,000.000						
			Local	-1,072.94	0.062500	-187.50	885.44	0.00
			Base	-1,072.94	0.062500	-187.50	885.44	0.00
ADI19TH18	US 5YR FUTR OPTN MAY19P 115 APR19 115 PUT					26 Apr 2019		
		-72,000.000						
			Local	-6,609.84	0.062500	-4,500.00	2,109.84	0.00
			Base	-6,609.84	0.062500	-4,500.00	2,109.84	0.00
ADI19THZ3	US 10YR FUT OPTN MAY19P 124 APR19 124 PUT					26 Apr 2019		
		-12,000.000						
			Local	-3,635.49	0.421875	-5,062.50	-1,427.01	0.00
			Base	-3,635.49	0.421875	-5,062.50	-1,427.01	0.00
ADI19VDM1	US BOND FUTR OPTN JUN19P 146 MAY19 146 PUT					24 May 2019		
		-3,000.000						
			Local	-1,963.56	0.359375	-1,078.13	885.43	0.00
			Base	-1,963.56	0.359375	-1,078.13	885.43	0.00
ADI19VJR4	US 10Y NOTE W1 OP APR19P 123.5 APR19 123.5 PUT					05 Apr 2019		
		-25,000.000						
			Local	-3,863.00	0.062500	-1,562.50	2,300.50	0.00
			Base	-3,863.00	0.062500	-1,562.50	2,300.50	0.00
ADI19WKW9	US 10Y NOTE W2 OP APR19P 123.7 APR19 123.75 PUT					12 Apr 2019		
		-6,000.000						
			Local	-1,270.87	0.218750	-1,312.50	-41.63	0.00
			Base	-1,270.87	0.218750	-1,312.50	-41.63	0.00
ADI19WL32	US 5YR FUTR OPTN MAY19P 115.5 APR19 115.5 PUT					26 Apr 2019		
		-11,000.000						
			Local	-1,621.60	0.195313	-2,148.44	-526.84	0.00
			Base	-1,621.60	0.195313	-2,148.44	-526.84	0.00
ADI19WNH9	US 10YR FUT OPTN MAY19P 123.7 APR19 123.75 PUT					26 Apr 2019		
		-12,000.000						
			Local	-2,979.24	0.312500	-3,750.00	-770.76	0.00
			Base	-2,979.24	0.312500	-3,750.00	-770.76	0.00

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Notional Par					Unit Price				% Fund
ADI19WSC5	US 10YR FUT OPTN JUN19P 123.5 MAY19 123.5 PUT					24 May 2019			
-30,000.000		-30.000	Local 0.313895	-9,416.85	0.421875		-12,656.25	-3,239.40	0.00
			Base 0.313895	-9,416.85	0.421875		-12,656.25	-3,239.40	0.00
ADI19XJW9	US BOND FUTR OPTN MAY19P 147.5 APR19 147.5 PUT					26 Apr 2019			
-6,000.000		-6.000	Local 0.310770	-1,864.62	0.312500		-1,875.00	-10.38	0.00
			Base 0.310770	-1,864.62	0.312500		-1,875.00	-10.38	0.00
ADI19YS31	US 5YR FUTR OPTN MAY19P 116.2 APR19 116.25 PUT					26 Apr 2019			
-17,000.000		-17.000	Local 0.404520	-6,876.84	0.617188		-10,492.20	-3,615.36	0.00
			Base 0.404520	-6,876.84	0.617188		-10,492.20	-3,615.36	0.00
AEI319251	9WP026926 SWAPTION PAYER 80.0 190417 80 PUT					17 Apr 2019			
-4,060,000.000		-4,060,000.000	Local 0.100000	-4,060.00	0.009362		-380.10	3,679.90	0.00
			Base 0.100000	-4,060.00	0.009362		-380.10	3,679.90	0.00
AEI326488	USBRP0068 USD PUT BRL CALL MAY19 3.6488 PUT					14 May 2019			
-5,270,000.000		-5,270,000.000	Local 0.014740	-77,679.80	0.001715		-9,038.05	68,641.75	0.00
			Base 0.014740	-77,679.80	0.001715		-9,038.05	68,641.75	0.00
AEI360107	9WP027023 SWAPTION PAYER 70 190619 70 PUT					19 Jun 2019			
-890,000.000		-890,000.000	Local 0.170000	-1,513.00	0.099631		-886.72	626.28	0.00
			Base 0.170000	-1,513.00	0.099631		-886.72	626.28	0.00
US DOLLAR Total									
-10,521,000.000		-10,220,301.000	Local	-157,482.13			-66,936.91	90,545.22	0.01
			Base	-157,482.13			-66,936.91	90,545.22	0.01
OPTIONS WRITTEN - PUTS Total									
-10,521,000.000		-10,220,301.000	Base	-157,482.13			-66,936.91	90,545.22	0.01
SWAPS FIXED INCOME									
BRAZILIAN REAL									
								Exchange Rate:	3.915350
99S131BL7	0WP292832 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
		31,914,000.000	Local 100.000000	31,914,000.00	102.570344		32,734,299.58	820,299.58	22.85
			Base 25.423944	8,113,797.58	26.196980		8,360,504.06	246,706.48	0.84

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99S131BM5	OWP292832 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020			
		-31,914,000.000	Local 100.000000	-31,914,000.00	100.000000	-31,914,000.00	0.00		22.28
			Base 25.423944	-8,113,797.58	25.540501	-8,150,995.44	-37,197.86		0.82
99S132169	OWP292956 IRS BRL R F 8.41000				8.410000	02 Jan 2020			
		6,500,000.000	Local 100.047540	6,503,090.09	102.570344	6,667,072.36	163,982.27		4.65
			Base 24.246034	1,575,992.24	26.196980	1,702,803.67	126,811.43		0.17
99S132177	OWP292956 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.000000	02 Jan 2020			
		-6,500,000.000	Local 100.000000	-6,500,000.00	100.000000	-6,500,000.00	0.00		4.54
			Base 24.235350	-1,575,297.75	25.540501	-1,660,132.56	-84,834.81		0.17
99S134K98	OWP293038 IRS BRL R F 8.41000				8.410000	02 Jan 2020			
		11,100,000.000	Local 100.179947	11,119,974.07	102.570344	11,385,308.18	265,334.11		7.95
			Base 24.377673	2,705,921.70	26.196980	2,907,864.73	201,943.03		0.29
99S134KA5	OWP293038 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.000000	02 Jan 2020			
		-11,100,000.000	Local 100.000000	-11,100,000.00	100.000000	-11,100,000.00	0.00		7.75
			Base 24.336839	-2,701,389.17	25.540501	-2,834,995.59	-133,606.42		0.29
99S135D93	OWP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
		7,200,000.000	Local 100.112224	7,208,080.12	102.570344	7,385,064.77	176,984.65		5.16
			Base 24.445742	1,760,093.41	26.196980	1,886,182.53	126,089.12		0.19
99S135DA0	OWP293095 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020			
		-7,200,000.000	Local 100.000000	-7,200,000.00	100.000000	-7,200,000.00	0.00		5.03
			Base 24.420078	-1,758,245.62	25.540501	-1,838,916.06	-80,670.44		0.19
99S139636	OWP293178 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
		3,366,000.000	Local 100.208675	3,373,024.01	102.570344	3,452,517.78	79,493.77		2.41
			Base 24.467845	823,587.67	26.196980	881,790.33	58,202.66		0.09
99S139644	OWP293178 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020			
		-3,366,000.000	Local 100.000000	-3,366,000.00	100.000000	-3,366,000.00	0.00		2.35
			Base 24.420042	-821,978.62	25.540501	-859,693.26	-37,714.64		0.09
BRAZILIAN REAL Total									
			Local	38,168.29		1,544,262.67	1,506,094.38		84.96
			Base	8,683.86		394,412.41	385,728.55		3.13

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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

Exchange Rate: 0.891464

GERMANY

99S0Y7WX3	BWS02616S IRS EUR R F	1.49800	BWS026161/DUMMY TRADE		1.498000	23 Aug 2047		
	443,300.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.005552	24.61	0.000000	0.00	-24.61	0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.271000	23 Aug 2047		
	-443,300.000	Local	0.000002	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000884	-3.92	0.000000	0.00	3.92	0.00

GERMANY Total

Base	20.69	0.00	-20.69	0.00
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UNITED STATES OF AMERICA (THE)

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
	443,300.000	Local	100.083880	443,671.84	100.000000	443,300.00	-371.84	13.89
		Base	118.125200	523,649.01	112.175029	497,271.90	-26,377.11	0.05
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498000	23 Aug 2047		
	-443,300.000	Local	100.000000	-443,300.00	111.310287	-493,438.50	-50,138.50	15.46
		Base	118.027058	-523,213.95	124.862347	-553,514.78	-30,300.83	0.06

UNITED STATES OF AMERICA (THE) Total

Base	435.06	-56,242.88	-56,677.94	0.11
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EURO CURRENCY Total

Local	371.83	-50,138.50	-50,510.33	29.36
Base	455.75	-56,242.88	-56,698.63	0.11

JAPANESE YEN

Exchange Rate: 110.830000

99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				0.008830	09 May 2046		
	222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	46.43
		Base	0.925840	2,057,402.10	0.902283	2,005,052.78	-52,349.32	0.20
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.640790	09 May 2046		
	-222,220,000.000	Local	100.000000	-222,220,000.00	103.703415	-230,449,728.81	-8,229,728.81	48.15

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	0.925840	-2,057,402.10	0.935698	-2,079,308.21	-21,906.11	0.21
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184				1.000000	09 May 2046		
	222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	-0.000070	-156.52	0.000000	0.00	156.52	0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184				0.008830	09 May 2046		
	-222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	-0.000070	156.52	0.000000	0.00	-156.52	0.00
JAPANESE YEN Total		Local		0.00		-8,229,728.81	-8,229,728.81	94.58
		Base		0.00		-74,255.43	-74,255.43	0.41
MEXICAN PESO							Exchange Rate:	19.410250
99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.350500	05 Apr 2021		
	255,880,000.000	Local	99.990342	255,855,287.46	98.758600	252,703,505.68	-3,151,781.78	23.79
		Base	5.487790	14,042,156.49	5.087961	13,019,075.27	-1,023,081.22	1.31
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.526000	05 Apr 2021		
	-255,880,000.000	Local	100.000000	-255,880,000.00	100.000000	-255,880,000.00	0.00	24.08
		Base	5.488335	-14,043,551.96	5.151917	-13,182,725.62	860,826.34	1.33
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.330000	06 Apr 2022		
	175,500,000.000	Local	99.965913	175,440,176.60	98.556345	172,966,385.48	-2,473,791.12	16.28
		Base	5.483373	9,623,320.39	5.077541	8,911,084.89	-712,235.50	0.90
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				8.512500	06 Apr 2022		
	-175,500,000.000	Local	100.000000	-175,500,000.00	100.000000	-175,500,000.00	0.00	16.52
		Base	5.485241	-9,626,597.44	5.151917	-9,041,614.61	584,982.83	0.91
MEXICAN PESO Total		Local		-84,535.94		-5,710,108.84	-5,625,572.90	80.67
		Base		-4,672.52		-294,180.07	-289,507.55	4.45
POUND STERLING							Exchange Rate:	0.767784

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S154403	BWS028886 IRS GBP R V 06MLIBOR 1 CCPVANILLA				1.000000	26 Oct 2021			
	3,966,000.000	Local	100.032878	3,967,303.94	100.000000	3,966,000.00	-1,303.94	8.26	
		Base	127.751682	5,066,631.69	130.244965	5,165,515.30	98,883.61	0.52	
99S154411	BWS028886 IRS GBP P F 1.27100 2 CCPVANILLA				1.271000	26 Oct 2021			
	-3,966,000.000	Local	100.000000	-3,966,000.00	100.602347	-3,989,889.08	-23,889.08	8.31	
		Base	127.710016	-5,064,979.25	131.029491	-5,196,629.62	-131,650.37	0.52	
99S155LR2	BWS029009 IRS GBP R V 03MLIBOR 1 CCPVANILLA				1.000000	30 Oct 2021			
	19,871,000.000	Local	99.975310	19,866,093.88	100.000000	19,871,000.00	4,906.12	41.40	
		Base	128.131987	25,461,107.07	130.244965	25,880,976.94	419,869.87	2.61	
99S155LS0	BWS029009 IRS GBP P F 1.38500 2 CCPVANILLA				1.385000	30 Oct 2021			
	-19,871,000.000	Local	100.000000	-19,871,000.00	100.443896	-19,959,206.57	-88,206.57	41.59	
		Base	128.163626	-25,467,394.19	130.823117	-25,995,861.56	-528,467.37	2.62	
POUND STERLING Total									
		Local		-3,602.18		-112,095.65	-108,493.47	99.57	
		Base		-4,634.68		-145,998.94	-141,364.26	6.27	
US DOLLAR							Exchange Rate:	1.000000	
99S0U9RU5	SWS022327 IRS USD R F 1.13750 2 CCPVANILLA				1.137500	17 Oct 2019			
	9,640,000.000	Local	100.000000	9,640,000.00	99.188997	9,561,819.31	-78,180.69	1.16	
		Base	100.000000	9,640,000.00	99.188997	9,561,819.31	-78,180.69	0.96	
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.773440	17 Oct 2019			
	-9,640,000.000	Local	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.17	
		Base	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	0.97	
99S0XDCC9	SWS025809 IRS USD R F 1.67100 2 CCPVANILLA				1.671000	14 Jun 2020			
	8,160,000.000	Local	99.988430	8,159,055.88	98.994167	8,077,924.03	-81,131.85	0.98	
		Base	99.988430	8,159,055.88	98.994167	8,077,924.03	-81,131.85	0.81	
99S0XDCC7	SWS025809 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.593250	14 Jun 2020			
	-8,160,000.000	Local	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.99	
		Base	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.82	
99S0YPCX5	SWS026468 IRS USD R F 1.70477 2 CCPVANILLA				1.704770	28 Sep 2019			

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,170,000.000	Local 100.000000	3,170,000.00	99.544420	3,155,558.11	-14,441.89	0.38
			Base 100.000000	3,170,000.00	99.544420	3,155,558.11	-14,441.89	0.32
99S0YPCY3	SWS026468 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.597380	28 Sep 2019		
		-3,170,000.000	Local 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.38
			Base 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.32
99S156G96	BWS029025 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.683750	15 Feb 2044		
		5,358,000.000	Local 99.994722	5,357,717.18	100.000000	5,358,000.00	282.82	0.65
			Base 99.994722	5,357,717.18	100.000000	5,358,000.00	282.82	0.54
99S156GA3	BWS029025 IRS USD P F 3.33000 2 CCPVANILLA				3.330000	15 Feb 2044		
		-5,358,000.000	Local 100.000000	-5,358,000.00	113.473253	-6,079,896.90	-721,896.90	0.74
			Base 100.000000	-5,358,000.00	113.473253	-6,079,896.90	-721,896.90	0.61
99S15UTU2	SWS029421 IRS USD R F 3.00000 2 CCPVANILLA				3.000000	15 Feb 2036		
		7,205,000.000	Local 100.056709	7,209,085.87	106.005677	7,637,709.03	428,623.16	0.92
			Base 100.056709	7,209,085.87	106.005677	7,637,709.03	428,623.16	0.77
99S15UTV0	SWS029421 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.530830	15 Feb 2036		
		-7,205,000.000	Local 100.000000	-7,205,000.00	100.000000	-7,205,000.00	0.00	0.87
			Base 100.000000	-7,205,000.00	100.000000	-7,205,000.00	0.00	0.73
99S15UTX6	BWS029405 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.530830	15 May 2044		
		5,328,000.000	Local 100.076582	5,332,080.27	100.000000	5,328,000.00	-4,080.27	0.64
			Base 100.076582	5,332,080.27	100.000000	5,328,000.00	-4,080.27	0.54
99S15UTY4	BWS029405 IRS USD P F 3.00000 2 CCPVANILLA				3.000000	15 May 2044		
		-5,328,000.000	Local 100.000000	-5,328,000.00	107.313118	-5,717,642.93	-389,642.93	0.69
			Base 100.000000	-5,328,000.00	107.313118	-5,717,642.93	-389,642.93	0.58
99S15XYU0	SWS029447 IRS USD R F 2.85067 2 CCPVANILLA				2.850670	18 Dec 2021		
		8,330,000.000	Local 100.367544	8,360,616.40	101.341708	8,441,764.28	81,147.88	1.02
			Base 100.367544	8,360,616.40	101.341708	8,441,764.28	81,147.88	0.85
99S15XYV8	SWS029447 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.614630	18 Dec 2021		
		-8,330,000.000	Local 100.000000	-8,330,000.00	100.000000	-8,330,000.00	0.00	1.01
			Base 100.000000	-8,330,000.00	100.000000	-8,330,000.00	0.00	0.84
99S16CT07	BWS029702 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.530830	15 May 2044		

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Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,736,000.000	Local 100.410583	4,755,445.23	100.000000	4,736,000.00	-19,445.23	0.57	
			Base 100.410583	4,755,445.23	100.000000	4,736,000.00	-19,445.23	0.48	
99S16CT15	BWS029702 IRS USD P F 2.87500 2 CCPVANILLA				2.875000	15 May 2044			
		-4,736,000.000	Local 100.000000	-4,736,000.00	104.934405	-4,969,693.42	-233,693.42	0.60	
			Base 100.000000	-4,736,000.00	104.934405	-4,969,693.42	-233,693.42	0.50	
99S173MC7	BWS029983 IRS USD R V 03MFEDL 2 CCPBASISSWAP FEDL01				1.000000	19 Jun 2024			
		20,917,000.000	Local 100.000000	20,917,000.00	100.069417	20,931,519.95	14,519.95	2.53	
			Base 100.000000	20,917,000.00	100.069417	20,931,519.95	14,519.95	2.11	
99S173MD5	BWS029983 IRS USD P V 03MLIBOR 1 CCPBASISSWAP				1.000000	19 Jun 2024			
		-20,917,000.000	Local 100.000000	-20,917,000.00	100.000000	-20,917,000.00	0.00	2.53	
			Base 100.000000	-20,917,000.00	100.000000	-20,917,000.00	0.00	2.11	
99S17KHF8	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	15 Aug 2044			
		5,814,000.000	Local 99.560828	5,788,466.53	100.000000	5,814,000.00	25,533.47	0.70	
			Base 99.560828	5,788,466.53	100.000000	5,814,000.00	25,533.47	0.59	
99S17KHG6	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA				2.750000	15 Aug 2044			
		-5,814,000.000	Local 100.000000	-5,814,000.00	102.543797	-5,961,896.36	-147,896.36	0.72	
			Base 100.000000	-5,814,000.00	102.543797	-5,961,896.36	-147,896.36	0.60	
99S17L361	SWS030387 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2024			
		62,619,291.000	Local 101.607762	63,626,059.86	101.775700	63,731,221.75	105,161.89	7.71	
			Base 101.607762	63,626,059.86	101.775700	63,731,221.75	105,161.89	6.42	
99S17L379	SWS030387 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2024			
		-62,619,291.000	Local 100.000000	-62,619,291.00	100.000000	-62,619,291.00	0.00	7.57	
			Base 100.000000	-62,619,291.00	100.000000	-62,619,291.00	0.00	6.31	
99S17LJ64	BWS030429 IRS USD R V 12MFEDL FEDL01 CCP CME EOM				1.000000	31 Dec 2025			
		15,270,000.000	Local 99.384832	15,176,063.89	100.000000	15,270,000.00	93,936.11	1.85	
			Base 99.384832	15,176,063.89	100.000000	15,270,000.00	93,936.11	1.54	
99S17LJ72	BWS030429 IRS USD P F 2.25000 0WS030429 CCP CME				2.250000	31 Dec 2025			
		-15,270,000.000	Local 100.000000	-15,270,000.00	101.205063	-15,454,013.12	-184,013.12	1.87	
			Base 100.000000	-15,270,000.00	101.205063	-15,454,013.12	-184,013.12	1.56	
99S17OQO1	SWS030585 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2029			

Holdings

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



STATE STREET

As of: March 29, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,770,000.000	Local	98.848632	1,749,620.79	99.278600	1,757,231.22	7,610.43	0.21	
		Base	98.848632	1,749,620.79	99.278600	1,757,231.22	7,610.43	0.18	
99S17OQP8	SWS030585 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2029			
	-1,770,000.000	Local	100.000000	-1,770,000.00	100.000000	-1,770,000.00	0.00	0.21	
		Base	100.000000	-1,770,000.00	100.000000	-1,770,000.00	0.00	0.18	
99S17Q1R6	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	31 Jan 2026			
	18,271,000.000	Local	98.549641	18,006,004.93	100.000000	18,271,000.00	264,995.07	2.21	
		Base	98.549641	18,006,004.93	100.000000	18,271,000.00	264,995.07	1.84	
99S17Q1S4	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA				2.500000	31 Jan 2026			
	-18,271,000.000	Local	100.000000	-18,271,000.00	101.102291	-18,472,399.59	-201,399.59	2.23	
		Base	100.000000	-18,271,000.00	101.102291	-18,472,399.59	-201,399.59	1.86	
99S17R7I8	SWS030601 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Jun 2024			
	8,940,000.000	Local	106.090419	9,484,483.45	106.646500	9,534,197.10	49,713.65	1.15	
		Base	106.090419	9,484,483.45	106.646500	9,534,197.10	49,713.65	0.96	
99S17R7J6	SWS030601 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2024			
	-8,940,000.000	Local	100.000000	-8,940,000.00	100.000000	-8,940,000.00	0.00	1.08	
		Base	100.000000	-8,940,000.00	100.000000	-8,940,000.00	0.00	0.90	
99S17RUF8	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	31 Dec 2025			
	5,580,000.000	Local	100.137124	5,587,651.51	100.000000	5,580,000.00	-7,651.51	0.67	
		Base	100.137124	5,587,651.51	100.000000	5,580,000.00	-7,651.51	0.56	
99S17RUG6	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA				2.250000	31 Dec 2025			
	-5,580,000.000	Local	100.000000	-5,580,000.00	99.582338	-5,556,694.46	23,305.54	0.67	
		Base	100.000000	-5,580,000.00	99.582338	-5,556,694.46	23,305.54	0.56	
US DOLLAR Total		Local		1,211,060.79		222,417.00	-988,643.79	46.69	
		Base		1,211,060.79		222,417.00	-988,643.79	38.89	
SWAPS FIXED INCOME Total		0.000	Base	1,210,893.20		46,152.09	-1,164,741.11	53.25	

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Books Open

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

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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

As of: March 29, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
11,897,000.000	1,037,576,961.440	Base		462,351,380.35		462,446,480.69	95,100.34	99.87
Original Face:	495,177,701.210							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.891464

GERMANY

ADI158V46	EURO-BOBL FUTURE JUN19 XEUR 20190606	06 Jun 2019	6.000	600,000.000	Local 798,840.00	791,947.20	133.140000	6,892.80	6,652.80	240.00	
					Base 896,099.00		149.349834	7,732.00	7,462.78	269.22	0.00

ADI15GKZ1	EURO-BTP FUTURE JUN19 XEUR 20190606	06 Jun 2019	63.000	6,300,000.000	Local 8,156,610.00	7,961,015.60	129.470000	195,594.40	203,784.40	-8,190.00	
					Base 9,149,679.63		145.233010	219,408.07	228,595.21	-9,187.14	0.00

AEI344234	RXK9P165 MAY19 165 PUT FSO	26 Apr 2019	5.000	500,000.000	Local 1,350.00	2,706.00	0.270000	-1,356.00	-1,306.00	-50.00	
					Base 1,514.36		0.302873	-1,521.09	-1,465.01	-56.08	0.00

AEI344259	RXK9P166.5 MAY19 166.5 PUT FSO	26 Apr 2019	4.000	400,000.000	Local 3,320.00	3,004.80	0.830000	315.20	355.20	-40.00	
					Base 3,724.21		0.931053	353.58	398.45	-44.87	0.00

GERMANY Total			78.000	7,800,000.000	Local 8,960,120.00	8,758,673.60		201,446.40	209,486.40	-8,040.00	
					Base			225,972.56	234,991.43	-9,018.87	0.00

EURO CURRENCY Total			78.000	7,800,000.000	Local 8,960,120.00	8,758,673.60		201,446.40	209,486.40	-8,040.00	
					Base			225,972.56	234,991.43	-9,018.87	0.00

US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019	635.000	158,750,000.000	Local 154,892,375.00	154,049,358.51	97.570000	843,016.49	922,391.49	-79,375.00	
					Base 154,892,375.00		97.570000	843,016.49	922,391.49	-79,375.00	0.01

ADI08QVR4	90DAY EUR FUTR MAR20 XCME 20200316	16 Mar 2020	7.000	1,750,000.000	Local 1,709,487.50	1,707,762.60	97.685000	1,724.90	3,037.40	-1,312.50	
					Base 1,709,487.50		97.685000	1,724.90	3,037.40	-1,312.50	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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										
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
105.000	26,250,000.000	Local	25,665,937.50	25,499,364.00	97.775000	166,573.50		188,886.00	-22,312.50	
		Base	25,665,937.50		97.775000	166,573.50		188,886.00	-22,312.50	0.00
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
67.000	16,750,000.000	Local	16,394,900.00	16,328,258.10	97.880000	66,641.90		78,366.90	-11,725.00	
		Base	16,394,900.00		97.880000	66,641.90		78,366.90	-11,725.00	0.00
ADI15GLM9	US ULTRA BOND CBT JUN19 XCBT 20190619						19 Jun 2019			
220.000	22,000,000.000	Local	36,960,000.00	35,818,644.94	168.000000	1,141,355.06		1,223,855.06	-82,500.00	
		Base	36,960,000.00		168.000000	1,141,355.06		1,223,855.06	-82,500.00	0.01
ADI15J7V9	US LONG BOND(CBT) JUN19 XCBT 20190619						19 Jun 2019			
187.000	18,700,000.000	Local	27,985,718.75	27,247,674.56	149.656250	738,044.19		808,169.19	-70,125.00	
		Base	27,985,718.75		149.656250	738,044.19		808,169.19	-70,125.00	0.01
ADI15NXG4	US 5YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
1,734.000	173,400,000.000	Local	200,845,968.75	199,045,523.74	115.828125	1,800,445.01		2,193,305.25	-392,860.24	
		Base	200,845,968.75		115.828125	1,800,445.01		2,193,305.25	-392,860.24	0.04
ADI15NXX5	US 2YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
158.000	31,600,000.000	Local	33,668,812.50	33,546,885.55	106.546875	121,926.95		156,489.45	-34,562.50	
		Base	33,668,812.50		106.546875	121,926.95		156,489.45	-34,562.50	0.00
ADI15ZNS2	EURO FX CURR FUT JUN19 XCME 20190617						17 Jun 2019			
52.000	6,500,000.000	Local	7,337,525.00	7,377,557.75	1.128850	-40,032.75		-32,232.75	-7,800.00	
		Base	7,337,525.00		1.128850	-40,032.75		-32,232.75	-7,800.00	0.00
ADI16C9Y5	BP CURRENCY FUT JUN19 XCME 20190617						17 Jun 2019			
32.000	2,000,000.000	Local	2,611,200.00	2,652,667.50	1.305600	-41,467.50		-30,867.50	-10,600.00	
		Base	2,611,200.00		1.305600	-41,467.50		-30,867.50	-10,600.00	0.00
ADI16K109	US 10YR ULTRA FUT JUN19 XCBT 20190619						19 Jun 2019			
26.000	2,600,000.000	Local	3,452,312.50	3,386,042.00	132.781250	66,270.50		73,583.00	-7,312.50	
		Base	3,452,312.50		132.781250	66,270.50		73,583.00	-7,312.50	0.00
ADI18CMZ5	CAD CURRENCY FUT JUN19 XCME 20190618						18 Jun 2019			
114.000	11,400,000.000	Local	8,553,420.00	8,538,465.00	0.750300	14,955.00		-39,195.00	54,150.00	
		Base	8,553,420.00		0.750300	14,955.00		-39,195.00	54,150.00	0.01

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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
ADI18K4N4	AUDUSD CRNCY FUT JUN19 XCME 20190617						17 Jun 2019			
37.000	3,700,000.000	Local	2,630,330.00	2,624,762.50	0.710900	5,567.50		-2,202.50	7,770.00	
		Base	2,630,330.00		0.710900	5,567.50		-2,202.50	7,770.00	0.00
ADI198FK4	CHF CURRENCY FUT JUN19 XCME 20190617						17 Jun 2019			
5.000	625,000.000	Local	632,125.00	628,418.75	1.011400	3,706.25		4,143.75	-437.50	
		Base	632,125.00		1.011400	3,706.25		4,143.75	-437.50	0.00
ADI19GPR0	MEXICAN PESO FUT JUN19 XCME 20190617						17 Jun 2019			
145.000	72,500,000.000	Local	3,686,625.00	3,680,690.00	0.050850	5,935.00		16,085.00	-10,150.00	
		Base	3,686,625.00		0.050850	5,935.00		16,085.00	-10,150.00	0.00
US DOLLAR Total										
3,524.000	548,525,000.000	Local	527,026,737.50	522,132,075.50		4,894,662.00		5,563,814.74	-669,152.74	
		Base				4,894,662.00		5,563,814.74	-669,152.74	0.08
FUTURES LONG Total										
3,602.000	556,325,000.000	Base				5,120,634.56		5,798,806.17	-678,171.61	0.08

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.408352

ADI1834K8	AUST 10Y BOND FUT JUN19 XSFE 20190617	17 Jun 2019	-6.000	-600,000.000	Local -831,339.24	-815,716.02	98.225000	-15,623.22	-18,954.12	3,330.90	
					Base -590,292.23		69.744638	-11,093.26	-13,458.37	2,365.11	0.00

AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local -831,339.24	-815,716.02	-15,623.22	-18,954.12	3,330.90	
		Base		-11,093.26	-13,458.37	2,365.11	0.00

EURO CURRENCY

Exchange Rate: 0.891464

GERMANY

ADI15GKY4	EURO-OAT FUTURE JUN19 XEUR 20190606	06 Jun 2019	-2.000	-200,000.000	Local -325,340.00	-316,437.60	162.670000	-8,902.40	-9,082.40	180.00	
					Base -364,950.24		182.475120	-9,986.27	-10,188.18	201.91	0.00

ADI15J897	EURO BUXL 30Y BND JUN19 XEUR 20190606	06 Jun 2019	-10.000	-1,000,000.000	Local -1,916,600.00	-1,823,528.00	191.660000	-93,072.00	-101,272.00	8,200.00	
					Base -2,149,946.60		214.994660	-104,403.54	-113,601.90	9,198.36	0.00

ADI15J9R6	EURO-BUND FUTURE JUN19 XEUR 20190606	06 Jun 2019	-336.000	-33,600,000.000	Local -55,890,240.00	-54,687,186.80	166.340000	-1,203,053.20	-1,219,853.20	16,800.00	
					Base -62,694,892.90		186.591943	-1,349,525.28	-1,368,370.68	18,845.40	0.00

AEI339390	RXK9P165.5 MAY19 165.5 PUT FSO	26 Apr 2019	-4.000	-400,000.000	Local -1,640.00	-1,575.20	0.410000	-64.80	-104.80	40.00	
					Base -1,839.67		0.459918	-72.69	-117.56	44.87	0.00

AEI397232	MAY19 162.5 PUT FSO RXK9P162.500	26 Apr 2019	-4.000	-400,000.000	Local -120.00	-1,295.20	0.030000	1,175.20	1,175.20	0.00	
					Base -134.61		0.033653	1,318.28	1,318.28	0.00	0.00

GERMANY Total			-356.000	-35,600,000.000	Local -58,133,940.00	-56,830,022.80		-1,303,917.20	-1,329,137.20	25,220.00	
					Base			-1,462,669.50	-1,490,960.04	28,290.54	0.00

& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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										
-356.000	-35,600,000.000	Local	-58,133,940.00	-56,830,022.80		-1,303,917.20		-1,329,137.20	25,220.00	
		Base				-1,462,669.50		-1,490,960.04	28,290.54	0.00
JAPANESE YEN										
									Exchange Rate:	110.830000
ADI15JCD3	JPN 10Y BOND(OSE) JUN19 XOSE 20190613						13 Jun 2019			
-7.000	-700,000,000.000	Local	-1,072,960,000.00	-1,069,174,400.00	153.280000	-3,785,600.00		-3,925,600.00	140,000.00	
		Base	-9,681,133.27		1.383019	-34,156.82		-35,420.01	1,263.19	0.00
JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,072,960,000.00	-1,069,174,400.00		-3,785,600.00		-3,925,600.00	140,000.00	
		Base				-34,156.82		-35,420.01	1,263.19	0.00
POUND STERLING										
									Exchange Rate:	0.767784
ADI15P1B5	LONG GILT FUTURE JUN19 IFLL 20190626						26 Jun 2019			
-20.000	-2,000,000.000	Local	-2,587,400.00	-2,553,072.40	129.370000	-34,327.60		-32,527.60	-1,800.00	
		Base	-3,369,958.22		168.497911	-44,709.97		-42,365.56	-2,344.41	0.00
POUND STERLING Total										
-20.000	-2,000,000.000	Local	-2,587,400.00	-2,553,072.40		-34,327.60		-32,527.60	-1,800.00	
		Base				-44,709.97		-42,365.56	-2,344.41	0.00
US DOLLAR										
									Exchange Rate:	1.000000
ADI15J9S4	US 10YR NOTE (CBT)JUN19 XCBT 20190619						19 Jun 2019			
-1,552.000	-155,200,000.000	Local	-192,787,500.00	-190,108,314.95	124.218750	-2,679,185.05		-3,115,685.05	436,500.00	
		Base	-192,787,500.00		124.218750	-2,679,185.05		-3,115,685.05	436,500.00	0.04
ADI16C9X7	JPN YEN CURR FUT JUN19 XCME 20190617						17 Jun 2019			
-15.000	-18,750.000	Local	-1,702,218.75	-1,697,587.50	90.785000	-4,631.25		-8,568.75	3,937.50	
		Base	-1,702,218.75		90.785000	-4,631.25		-8,568.75	3,937.50	0.00
US DOLLAR Total										
-1,567.000	-155,218,750.000	Local	-194,489,718.75	-191,805,902.45		-2,683,816.30		-3,124,253.80	440,437.50	

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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			-2,683,816.30		-3,124,253.80	440,437.50	0.04
FUTURES SHORT Total										
-1,956.000		-893,418,750.000	Base			-4,236,445.85		-4,706,457.78	470,011.93	0.05

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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 Total										
1,646.000		-337,093,750.000	Base			884,188.71		1,092,348.39	-208,159.68	0.13

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

MALAYSIAN RINGGIT

Exchange Rate: 4.082500

MYR	MALAYSIAN RINGGIT	Units	Local	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	0.000000	0.00	0.244948	0.00	0.00	0.00

MALAYSIAN RINGGIT Total

		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.00		0.00	0.00	0.00

MEXICAN PESO

Exchange Rate: 19.410250

MXN	MEXICAN PESO (NEW)	Units	Local	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1.530	Local	1.000000	1.53	1.000000	1.53	0.00	0.00
			Base	0.052288	0.08	0.051519	0.08	0.00	0.00

MEXICAN PESO Total

		1.530	Local		1.53		1.53	0.00	0.00
			Base		0.08		0.08	0.00	0.00

SOUTH KOREAN WON

Exchange Rate: 1,135.100000

KRW	SOUTH KOREAN WON	Units	Local	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,844.000	Local	1.000000	1,844.00	1.000000	1,844.00	0.00	100.00
			Base	0.002511	4.63	0.000881	1.62	-3.01	0.00

SOUTH KOREAN WON Total

		1,844.000	Local		1,844.00		1,844.00	0.00	100.00
			Base		4.63		1.62	-3.01	0.00

CASH Total

		1,845.540	Base		4.71		1.70	-3.01	0.00
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CASH EQUIVALENT

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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				2.382574	31 Dec 2030		
	8,576,403.210	Local	100.000000	8,576,403.21	100.000000	8,576,403.21	0.00	7.88
		Base	100.000000	8,576,403.21	100.000000	8,576,403.21	0.00	4.87
912810RU4	US TREASURY N/B 11/46 2.875				2.875000	15 Nov 2046		
	205,000.000	Local	97.832629	200,556.89	101.242190	207,546.49	6,989.60	0.19
		Base	97.832629	200,556.89	101.242190	207,546.49	6,989.60	0.12
9128284V9	US TREASURY N/B 08/28 2.875				2.875000	15 Aug 2028		
	19,465,000.000	Local	100.429999	19,548,699.36	103.898438	20,223,830.96	675,131.60	18.58
		Base	100.429999	19,548,699.36	103.898438	20,223,830.96	675,131.60	11.49
9128285H9	US TREASURY FRN 10/20 VAR				2.469772	31 Oct 2020		
	1,130,000.000	Local	99.877848	1,128,619.68	99.855852	1,128,371.13	-248.55	1.04
		Base	99.877848	1,128,619.68	99.855852	1,128,371.13	-248.55	0.64
9128286B1	US TREASURY N/B 02/29 2.625				2.625000	15 Feb 2029		
	9,790,000.000	Local	99.978146	9,787,860.46	101.835938	9,969,738.33	181,877.87	9.16
		Base	99.978146	9,787,860.46	101.835938	9,969,738.33	181,877.87	5.66
912828H60	US TREASURY NOTE BILL 01/17 VAR				0.099000	31 Jan 2017		
	0.000	Local	0.000000	0.34	0.000000	0.00	-0.34	0.00
		Base	0.000000	0.34	0.000000	0.00	-0.34	0.00
US DOLLAR Total								
	39,166,403.210	Local		39,242,139.94		40,105,890.12	863,750.18	36.84
		Base		39,242,139.94		40,105,890.12	863,750.18	22.79
CASH EQUIVALENT Total								
	39,166,403.210	Base		39,242,139.94		40,105,890.12	863,750.18	22.79

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.408352

ACI02A7J2 QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4 4.000000 21 Jun 2019

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,970,000.000	Local	100.435102	2,982,922.54	100.517900	2,985,381.63	2,459.09	25.17	
		Base	79.833279	2,371,048.40	71.372711	2,119,769.51	-251,278.89	1.20	
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021			
	1,005,000.000	Local	104.205166	1,047,261.92	104.693600	1,052,170.68	4,908.76	8.87	
		Base	73.839925	742,091.25	74.337666	747,093.54	5,002.29	0.42	
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.750000	21 Oct 2019			
	5,055,000.000	Local	100.534800	5,082,034.14	100.698100	5,090,288.96	8,254.82	42.92	
		Base	76.815499	3,883,023.47	71.500662	3,614,358.46	-268,665.01	2.05	
B2B3BDI18	WESTERN AUST TREAS CORP LOCAL GOVT G 10/19 7				7.000000	15 Oct 2019			
	2,655,000.000	Local	102.621832	2,724,609.64	102.864100	2,731,041.86	6,432.22	23.03	
		Base	80.079077	2,126,099.49	73.038630	1,939,175.62	-186,923.87	1.10	
AUSTRALIAN DOLLAR Total									
	11,685,000.000	Local		11,836,828.24		11,858,883.13	22,054.89	100.00	
		Base		9,122,262.61		8,420,397.13	-701,865.48	4.78	
BRAZILIAN REAL									
							Exchange Rate:	3.915350	
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021			
	1,575,000.000	Local	96.235692	1,515,712.15	106.959500	1,684,612.13	168,899.98	11.88	
		Base	41.631375	655,694.15	27.317992	430,258.38	-225,435.77	0.24	
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023			
	11,540,000.000	Local	92.930263	10,724,152.33	108.262700	12,493,515.58	1,769,363.25	88.12	
		Base	39.977790	4,613,437.02	27.650836	3,190,906.45	-1,422,530.57	1.81	
BRAZILIAN REAL Total									
	13,115,000.000	Local		12,239,864.48		14,178,127.71	1,938,263.23	100.00	
		Base		5,269,131.17		3,621,164.83	-1,647,966.34	2.06	
MALAYSIAN RINGGIT									
							Exchange Rate:	4.082500	
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.480000	15 Mar 2023			
	8,015,000.000	Local	98.151970	7,866,880.42	99.596800	7,982,683.52	115,803.10	17.53	
		Base	26.661157	2,136,891.74	24.396032	1,955,341.95	-181,549.79	1.11	

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048					4.048000	30 Sep 2021		
	6,840,000.000	Local		100.695672	6,887,583.99	101.489300	6,941,868.12	54,284.13	15.24
		Base		27.808744	1,902,118.12	24.859596	1,700,396.36	-201,721.76	0.97
ACI0C1S66	MALAYSIA GOVERNMENT SR UNSECURED 09/25 3.955					3.955000	15 Sep 2025		
	3,455,000.000	Local		99.594563	3,440,992.15	101.528400	3,507,806.22	66,814.07	7.70
		Base		23.008135	794,931.06	24.869173	859,229.94	64,298.88	0.49
ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659					3.659000	15 Oct 2020		
	12,280,000.000	Local		99.989227	12,278,677.03	100.451100	12,335,395.08	56,718.05	27.09
		Base		24.500927	3,008,713.79	24.605291	3,021,529.72	12,815.93	1.72
ACI0T0C26	MALAYSIA GOVERNMENT SR UNSECURED 03/22 3.882					3.882000	10 Mar 2022		
	6,845,000.000	Local		101.088268	6,919,491.93	101.336000	6,936,449.20	16,957.27	15.23
		Base		24.030842	1,644,911.15	24.822045	1,699,069.00	54,157.85	0.97
ACI0V6W28	MALAYSIA GOVERNMENT SR UNSECURED 11/27 3.899					3.899000	16 Nov 2027		
	7,805,000.000	Local		100.086080	7,811,718.54	100.380400	7,834,690.22	22,971.68	17.20
		Base		23.232570	1,813,302.07	24.587973	1,919,091.30	105,789.23	1.09
MALAYSIAN RINGGIT Total									
	45,240,000.000	Local			45,205,344.06		45,538,892.36	333,548.30	100.00
		Base			11,300,867.93		11,154,658.27	-146,209.66	6.34
MEXICAN PESO								Exchange Rate:	19.410250
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
	89,200,000.000	Local		112.569550	100,412,038.69	102.799000	91,696,708.00	-8,715,330.69	22.17
		Base		7.890384	7,038,222.97	5.296119	4,724,138.43	-2,314,084.54	2.68
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
	152,000,000.000	Local		109.741504	166,807,086.56	92.870000	141,162,400.00	-25,644,686.56	34.13
		Base		7.276909	11,060,901.89	4.784585	7,272,569.91	-3,788,331.98	4.13
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.750000	23 Nov 2034		
	28,900,000.000	Local		100.667201	29,092,821.14	95.118000	27,489,102.00	-1,603,719.14	6.65
		Base		4.949130	1,430,298.66	4.900401	1,416,215.76	-14,082.90	0.80
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	45,800,000.000	Local		104.896185	48,042,452.55	94.904000	43,466,032.00	-4,576,420.55	10.51
		Base		5.727103	2,623,013.35	4.889375	2,239,333.96	-383,679.39	1.27
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	98,900,000.000	Local		118.067646	116,768,901.85	100.719000	99,611,091.00	-17,157,810.85	24.08
		Base		7.564823	7,481,610.24	5.188959	5,131,880.89	-2,349,729.35	2.92
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	10,100,000.000	Local		105.432181	10,648,650.28	100.719000	10,172,619.00	-476,031.28	2.46
		Base		5.619578	567,577.41	5.188959	524,084.90	-43,492.51	0.30
MEXICAN PESO Total									
	424,900,000.000	Local			471,771,951.07		413,597,952.00	-58,173,999.07	100.00
		Base			30,201,624.52		21,308,223.85	-8,893,400.67	12.11
POLISH ZLOTY								Exchange Rate:	3.839400
ACI08FK43	POLAND GOVERNMENT BOND BONDS 07/19 3.25					3.250000	25 Jul 2019		
	8,990,000.000	Local		100.489131	9,033,972.91	100.557800	9,040,146.22	6,173.31	29.05
		Base		27.924217	2,510,387.11	26.191019	2,354,572.65	-155,814.46	1.34
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5					1.500000	25 Apr 2020		
	8,690,000.000	Local		99.869756	8,678,681.81	99.954000	8,686,002.60	7,320.79	27.91
		Base		29.480688	2,561,871.79	26.033755	2,262,333.33	-299,538.46	1.29
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2					2.000000	25 Apr 2021		
	7,025,000.000	Local		100.991764	7,094,671.44	100.630000	7,069,257.50	-25,413.94	22.71
		Base		26.876686	1,888,087.20	26.209824	1,841,240.17	-46,847.03	1.05
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000					0.010000	25 Apr 2019		
	0.000	Local		0.000000	0.04	0.000000	0.00	-0.04	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
B3P3LSII7	POLAND GOVERNMENT BOND BONDS 10/20 5.25					5.250000	25 Oct 2020		
	5,995,000.000	Local		105.965129	6,352,609.46	105.540000	6,327,123.00	-25,486.46	20.33
		Base		28.308101	1,697,070.66	27.488670	1,647,945.77	-49,124.89	0.94
POLISH ZLOTY Total									
	30,700,000.000	Local			31,159,935.66		31,122,529.32	-37,406.34	100.00

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		8,657,416.77		8,106,091.92	-551,324.85	4.61
SOL							Exchange Rate:	3.317650
ACI16QTC2	BONOS DE TESORERIA SR UNSECURED 144A REGS 02/29 5				5.940000	12 Feb 2029		
	14,390,000.000	Local	99.913359	14,377,532.37	105.200000	15,138,280.00	760,747.63	100.00
		Base	29.586434	4,257,487.92	31.709192	4,562,952.69	305,464.77	2.59
SOL Total								
	14,390,000.000	Local		14,377,532.37		15,138,280.00	760,747.63	100.00
		Base		4,257,487.92		4,562,952.69	305,464.77	2.59
SOUTH AFRICAN RAND							Exchange Rate:	14.428750
989RJQI1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.500000	28 Feb 2041		
	64,200,000.000	Local	77.389900	49,684,316.10	70.810000	45,460,020.00	-4,224,296.10	31.69
		Base	7.081355	4,546,229.89	4.907563	3,150,655.46	-1,395,574.43	1.79
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.750000	28 Feb 2048		
	92,340,000.000	Local	93.793128	86,608,574.37	90.310000	83,392,254.00	-3,216,320.37	58.13
		Base	6.988772	6,453,432.01	6.259031	5,779,589.64	-673,842.37	3.28
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.750000	28 Feb 2048		
	16,180,000.000	Local	89.330718	14,453,710.15	90.310000	14,612,158.00	158,447.85	10.19
		Base	6.339295	1,025,697.93	6.259031	1,012,711.29	-12,986.64	0.58
SOUTH AFRICAN RAND Total								
	172,720,000.000	Local		150,746,600.62		143,464,432.00	-7,282,168.62	100.00
		Base		12,025,359.83		9,942,956.39	-2,082,403.44	5.65
US DOLLAR							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				3.332630	05 Nov 2021		
	1,600,000.000	Local	100.000000	1,600,000.00	100.347609	1,605,561.74	5,561.74	1.47
		Base	100.000000	1,600,000.00	100.347609	1,605,561.74	5,561.74	0.91
05565EAQ8	BMW US CAPITAL LLC COMPANY GUAR 144A 04/20 VAR				3.175000	06 Apr 2020		
	1,975,000.000	Local	100.096488	1,976,905.64	100.100091	1,976,976.80	71.16	1.82

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	100.096488	1,976,905.64	100.100091	1,976,976.80	71.16	1.12
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR				2.840880	15 Mar 2021		
	2,870,000.000	Local	99.973692	2,869,244.96	100.068579	2,871,968.22	2,723.26	2.64
		Base	99.973692	2,869,244.96	100.068579	2,871,968.22	2,723.26	1.63
219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2				2.000000	10 May 2019		
	1,420,000.000	Local	99.999668	1,419,995.28	99.899702	1,418,575.77	-1,419.51	1.30
		Base	99.999668	1,419,995.28	99.899702	1,418,575.77	-1,419.51	0.81
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				3.113380	22 Feb 2021		
	2,700,000.000	Local	100.000000	2,700,000.00	99.737213	2,692,904.75	-7,095.25	2.47
		Base	100.000000	2,700,000.00	99.737213	2,692,904.75	-7,095.25	1.53
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				3.605000	05 Apr 2021		
	3,375,000.000	Local	100.000000	3,375,000.00	97.634576	3,295,166.94	-79,833.06	3.03
		Base	100.000000	3,375,000.00	97.634576	3,295,166.94	-79,833.06	1.87
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR				3.726940	13 Apr 2020		
	3,540,000.000	Local	100.102731	3,543,636.69	100.143000	3,545,062.20	1,425.51	3.26
		Base	100.102731	3,543,636.69	100.143000	3,545,062.20	1,425.51	2.01
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				3.401000	23 Feb 2023		
	5,335,000.000	Local	100.000000	5,335,000.00	99.126700	5,288,409.45	-46,590.55	4.86
		Base	100.000000	5,335,000.00	99.126700	5,288,409.45	-46,590.55	3.00
55608PBA1	MACQUARIE BANK LTD SR UNSECURED 144A 04/19 VAR				3.143880	04 Apr 2019		
	2,025,000.000	Local	100.000000	2,025,000.00	100.003502	2,025,070.92	70.92	1.86
		Base	100.000000	2,025,000.00	100.003502	2,025,070.92	70.92	1.15
59217GCJ6	MET LIFE GLOB FUNDING I SR SECURED 144A 09/19 VAR				2.845250	19 Sep 2019		
	2,050,000.000	Local	100.000000	2,050,000.00	100.062823	2,051,287.87	1,287.87	1.88
		Base	100.000000	2,050,000.00	100.062823	2,051,287.87	1,287.87	1.17
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR				3.033880	08 Jan 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
6325C0DP3	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 05/20 VAR				3.173380	22 May 2020		
	2,170,000.000	Local	100.056893	2,171,234.58	100.375506	2,178,148.48	6,913.90	2.00

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	100.056893	2,171,234.58	100.375506	2,178,148.48	6,913.90	1.24
63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR				3.197000	01 Apr 2021		
	3,510,000.000	Local	100.000000	3,510,000.00	100.124304	3,514,363.07	4,363.07	3.23
		Base	100.000000	3,510,000.00	100.124304	3,514,363.07	4,363.07	2.00
64952WDB6	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/20 VAR				2.957000	01 Oct 2020		
	1,750,000.000	Local	100.000000	1,750,000.00	100.013451	1,750,235.39	235.39	1.61
		Base	100.000000	1,750,000.00	100.013451	1,750,235.39	235.39	0.99
912810RU4	US TREASURY N/B 11/46 2.875				2.875000	15 Nov 2046		
	4,075,000.000	Local	97.578614	3,976,328.52	101.242188	4,125,619.16	149,290.64	3.79
Original Face:	440,000.000	Base	97.578614	3,976,328.52	101.242188	4,125,619.16	149,290.64	2.34
912810SE9	US TREASURY N/B 11/48 3.375				3.375000	15 Nov 2048		
	12,690,000.000	Local	104.616120	13,275,785.62	111.292969	14,123,077.77	847,292.15	12.97
		Base	104.616120	13,275,785.62	111.292969	14,123,077.77	847,292.15	8.02
912810SF6	US TREASURY N/B 02/49 3				3.000000	15 Feb 2049		
	13,100,000.000	Local	102.194520	13,387,482.18	103.609375	13,572,828.13	185,345.95	12.47
		Base	102.194520	13,387,482.18	103.609375	13,572,828.13	185,345.95	7.71
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				3.789750	26 Jul 2021		
	2,700,000.000	Local	100.289754	2,707,823.37	101.264225	2,734,134.08	26,310.71	2.51
		Base	100.289754	2,707,823.37	101.264225	2,734,134.08	26,310.71	1.55
US DOLLAR Total								
	66,885,000.000	Local		67,673,436.83		68,769,390.74	1,095,953.91	63.16
Original Face:	440,000.000	Base		67,673,436.83		68,769,390.74	1,095,953.91	39.08
FIXED INCOME Total								
	779,635,000.000	Base		148,507,587.58		135,885,835.82	-12,621,751.76	77.21
Original Face:	440,000.000							

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Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
	818,803,248.750	Base		187,749,732.23		175,991,727.64	-11,758,004.59	100.00
Original Face:	440,000.000							

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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				2.355528	31 Dec 2030		
	12,022,750.870	Local	100.000000	12,022,750.87	100.000000	12,022,750.87	0.00	100.00
		Base	100.000000	12,022,750.87	100.000000	12,022,750.87	0.00	100.00

US DOLLAR Total	12,022,750.870	Local		12,022,750.87		12,022,750.87	0.00	100.00
		Base		12,022,750.87		12,022,750.87	0.00	100.00

CASH EQUIVALENT Total	12,022,750.870	Base		12,022,750.87		12,022,750.87	0.00	100.00
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Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		12,022,750.87	Base	12,022,750.87		12,022,750.87	0.00	100.00

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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: 43.363200

ARS	ARGENTINE PESO								
		1,087,091.010	Local	1.000000	1,087,091.01	1.000000	1,087,091.01	0.00	10.57
			Base	0.024484	26,616.66	0.023061	25,069.44	-1,547.22	0.01

ARGENTINE PESO Total

		1,087,091.010	Local		1,087,091.01		1,087,091.01	0.00	10.57
			Base		26,616.66		25,069.44	-1,547.22	0.01

CASH Total

		1,087,091.010	Base		26,616.66		25,069.44	-1,547.22	0.01
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				2.382574	31 Dec 2030			
		1,643,923.590	Local	100.000000	1,643,923.59	100.000000	1,643,923.59	0.00	0.82
			Base	100.000000	1,643,923.59	100.000000	1,643,923.59	0.00	0.81

US DOLLAR Total

		1,643,923.590	Local		1,643,923.59		1,643,923.59	0.00	0.82
			Base		1,643,923.59		1,643,923.59	0.00	0.81

CASH EQUIVALENT Total

		1,643,923.590	Base		1,643,923.59		1,643,923.59	0.00	0.81
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EQUITY

US DOLLAR

Exchange Rate: 1.000000

14309L201	CARLYLE GROUP LP PREFERRED STOCK 5.875								
		2,575.000	Local	25.000000	64,375.00	22.890000	58,941.75	-5,433.25	0.03
			Base	25.000000	64,375.00	22.890000	58,941.75	-5,433.25	0.03

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		5,975.000	Local 26.230827	156,729.19	27.350000	163,416.25	6,687.06	0.08
			Base 26.230827	156,729.19	27.350000	163,416.25	6,687.06	0.08
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
		3,200.000	Local 24.990000	79,968.00	22.875000	73,200.00	-6,768.00	0.04
			Base 24.990000	79,968.00	22.875000	73,200.00	-6,768.00	0.04
US DOLLAR Total		11,750.000	Local	301,072.19		295,558.00	-5,514.19	0.15
			Base	301,072.19		295,558.00	-5,514.19	0.15
EQUITY Total		11,750.000	Base	301,072.19		295,558.00	-5,514.19	0.15

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 43.363200

ACIOVSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				54.469970	21 Jun 2020		
		8,100,000.000	Local 101.501425	8,221,615.46	113.500000	9,193,500.00	971,884.54	89.43
			Base 6.222063	503,987.09	2.617427	212,011.57	-291,975.52	0.11
ARGENTINE PESO Total		8,100,000.000	Local	8,221,615.46		9,193,500.00	971,884.54	89.43
			Base	503,987.09		212,011.57	-291,975.52	0.11

US DOLLAR

Exchange Rate: 1.000000

00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
		140,000.000	Local 107.335543	150,269.76	110.566659	154,793.32	4,523.56	0.08
			Base 107.335543	150,269.76	110.566659	154,793.32	4,523.56	0.08
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
		110,000.000	Local 101.503627	111,653.99	106.931495	117,624.64	5,970.65	0.06
			Base 101.503627	111,653.99	106.931495	117,624.64	5,970.65	0.06
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000.000	Local		92.084500	27,625.35	91.755274	27,526.58	-98.77	0.01
		Base		92.084500	27,625.35	91.755274	27,526.58	-98.77	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
	330,000.000	Local		98.869412	326,269.06	98.176180	323,981.39	-2,287.67	0.16
		Base		98.869412	326,269.06	98.176180	323,981.39	-2,287.67	0.16
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5					4.500000	15 May 2035		
	230,000.000	Local		100.718135	231,651.71	98.521344	226,599.09	-5,052.62	0.11
		Base		100.718135	231,651.71	98.521344	226,599.09	-5,052.62	0.11
00206RDE9	AT+T INC SR UNSECURED 03/40 6.35					6.350000	15 Mar 2040		
	70,000.000	Local		109.612257	76,728.58	115.964699	81,175.29	4,446.71	0.04
		Base		109.612257	76,728.58	115.964699	81,175.29	4,446.71	0.04
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15					5.150000	15 Mar 2042		
	20,000.000	Local		97.649000	19,529.80	102.292650	20,458.53	928.73	0.01
		Base		97.649000	19,529.80	102.292650	20,458.53	928.73	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	2,790,000.000	Local		91.646206	2,556,929.16	93.829224	2,617,835.35	60,906.19	1.30
		Base		91.646206	2,556,929.16	93.829224	2,617,835.35	60,906.19	1.30
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	330,000.000	Local		104.942718	346,310.97	111.943852	369,414.71	23,103.74	0.18
		Base		104.942718	346,310.97	111.943852	369,414.71	23,103.74	0.18
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	290,000.000	Local		107.829583	312,705.79	115.641041	335,359.02	22,653.23	0.17
		Base		107.829583	312,705.79	115.641041	335,359.02	22,653.23	0.17
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
	250,000.000	Local		101.538920	253,847.30	96.324599	240,811.50	-13,035.80	0.12
		Base		101.538920	253,847.30	96.324599	240,811.50	-13,035.80	0.12
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
	400,000.000	Local		99.957665	399,830.66	106.040000	424,160.00	24,329.34	0.21
		Base		99.957665	399,830.66	106.040000	424,160.00	24,329.34	0.21
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.550000	15 Mar 2035		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	710,000.000	Local	102.145341	725,231.92	97.936068	695,346.08	-29,885.84	0.35	
		Base	102.145341	725,231.92	97.936068	695,346.08	-29,885.84	0.34	
00507UUA5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.750000	15 Mar 2045		
	391,000.000	Local	98.949269	386,891.64	99.366684	388,523.73	1,632.09	0.19	
		Base	98.949269	386,891.64	99.366684	388,523.73	1,632.09	0.19	
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
	300,000.000	Local	99.008770	297,026.31	96.440309	289,320.93	-7,705.38	0.14	
		Base	99.008770	297,026.31	96.440309	289,320.93	-7,705.38	0.14	
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	363,000.000	Local	98.399143	357,188.89	86.436380	313,764.06	-43,424.83	0.16	
		Base	98.399143	357,188.89	86.436380	313,764.06	-43,424.83	0.16	
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	105.119000	126,142.80	6,142.80	0.06	
		Base	100.000000	120,000.00	105.119000	126,142.80	6,142.80	0.06	
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		
	200,000.000	Local	100.000000	200,000.00	105.750000	211,500.00	11,500.00	0.10	
		Base	100.000000	200,000.00	105.750000	211,500.00	11,500.00	0.10	
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7					7.000000	30 Sep 2026		
	200,000.000	Local	101.297460	202,594.92	107.812000	215,624.00	13,029.08	0.11	
		Base	101.297460	202,594.92	107.812000	215,624.00	13,029.08	0.11	
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
	110,000.000	Local	90.334745	99,368.22	110.000000	121,000.00	21,631.78	0.06	
		Base	90.334745	99,368.22	110.000000	121,000.00	21,631.78	0.06	
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
	150,000.000	Local	95.726807	143,590.21	86.959859	130,439.79	-13,150.42	0.06	
		Base	95.726807	143,590.21	86.959859	130,439.79	-13,150.42	0.06	
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	450,000.000	Local	98.634440	443,854.98	82.105215	369,473.47	-74,381.51	0.18	
		Base	98.634440	443,854.98	82.105215	369,473.47	-74,381.51	0.18	
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		

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



STATE STREET

As of: March 29, 2019

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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
	930,000.000	Local	99.809394	928,227.36	105.762267	983,589.08	55,361.72	0.49	
		Base	99.809394	928,227.36	105.762267	983,589.08	55,361.72	0.49	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	760,000.000	Local	100.297572	762,261.55	107.305481	815,521.66	53,260.11	0.40	
		Base	100.297572	762,261.55	107.305481	815,521.66	53,260.11	0.40	
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	640,000.000	Local	101.040717	646,660.59	107.656359	689,000.70	42,340.11	0.34	
		Base	101.040717	646,660.59	107.656359	689,000.70	42,340.11	0.34	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	310,000.000	Local	101.879319	315,825.89	103.938847	322,210.43	6,384.54	0.16	
		Base	101.879319	315,825.89	103.938847	322,210.43	6,384.54	0.16	
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	300,000.000	Local	99.449453	298,348.36	105.888785	317,666.36	19,318.00	0.16	
		Base	99.449453	298,348.36	105.888785	317,666.36	19,318.00	0.16	
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
	200,000.000	Local	126.842970	253,685.94	124.382104	248,764.21	-4,921.73	0.12	
		Base	126.842970	253,685.94	124.382104	248,764.21	-4,921.73	0.12	
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
	130,000.000	Local	95.993900	124,792.07	123.272457	160,254.19	35,462.12	0.08	
		Base	95.993900	124,792.07	123.272457	160,254.19	35,462.12	0.08	
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25					6.250000	15 Mar 2087		
	125,000.000	Local	82.642272	103,302.84	99.000000	123,750.00	20,447.16	0.06	
		Base	82.642272	103,302.84	99.000000	123,750.00	20,447.16	0.06	
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.500000	16 Jul 2044		
	80,000.000	Local	103.212213	82,569.77	95.760778	76,608.62	-5,961.15	0.04	
		Base	103.212213	82,569.77	95.760778	76,608.62	-5,961.15	0.04	
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.750000	01 Apr 2048		
	240,000.000	Local	99.698371	239,276.09	99.458540	238,700.50	-575.59	0.12	
		Base	99.698371	239,276.09	99.458540	238,700.50	-575.59	0.12	
03073EAQ8	AMERISOURCEBERGEN CORP SR UNSECURED 12/47 4.3					4.300000	15 Dec 2047		

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Holdings

WESTERN ASSET LONG DURATION CR
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
	80,000.000	Local		99.524825	79,619.86	90.732106	72,585.68	-7,034.18	0.04
		Base		99.524825	79,619.86	90.732106	72,585.68	-7,034.18	0.04
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
	130,000.000	Local		97.911062	127,284.38	98.026922	127,435.00	150.62	0.06
		Base		97.911062	127,284.38	98.026922	127,435.00	150.62	0.06
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	237,000.000	Local		104.262059	247,101.08	100.575770	238,364.57	-8,736.51	0.12
		Base		104.262059	247,101.08	100.575770	238,364.57	-8,736.51	0.12
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
	200,000.000	Local		112.443020	224,886.04	112.247084	224,494.17	-391.87	0.11
		Base		112.443020	224,886.04	112.247084	224,494.17	-391.87	0.11
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	350,000.000	Local		118.946557	416,312.95	115.056277	402,696.97	-13,615.98	0.20
		Base		118.946557	416,312.95	115.056277	402,696.97	-13,615.98	0.20
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	470,000.000	Local		131.094919	616,146.12	127.033651	597,058.16	-19,087.96	0.30
		Base		131.094919	616,146.12	127.033651	597,058.16	-19,087.96	0.30
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	410,000.000	Local		96.490629	395,611.58	94.101800	385,817.38	-9,794.20	0.19
		Base		96.490629	395,611.58	94.101800	385,817.38	-9,794.20	0.19
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	970,000.000	Local		118.061308	1,145,194.69	121.579922	1,179,325.24	34,130.55	0.59
		Base		118.061308	1,145,194.69	121.579922	1,179,325.24	34,130.55	0.58
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	470,000.000	Local		100.941685	474,425.92	101.904525	478,951.27	4,525.35	0.24
		Base		100.941685	474,425.92	101.904525	478,951.27	4,525.35	0.24
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	400,000.000	Local		99.671938	398,687.75	97.208037	388,832.15	-9,855.60	0.19
		Base		99.671938	398,687.75	97.208037	388,832.15	-9,855.60	0.19
03522AAE0	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/36 4.7					4.700000	01 Feb 2036		

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	160,000.000	Local	96.717244	154,747.59	99.898644	159,837.83	5,090.24	0.08	
		Base	96.717244	154,747.59	99.898644	159,837.83	5,090.24	0.08	
03522AAF7	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/46 4.9					4.900000	01 Feb 2046		
	1,820,000.000	Local	95.579589	1,739,548.52	100.438461	1,827,979.99	88,431.47	0.91	
		Base	95.579589	1,739,548.52	100.438461	1,827,979.99	88,431.47	0.91	
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439					4.439000	06 Oct 2048		
	107,000.000	Local	105.311215	112,683.00	94.136522	100,726.08	-11,956.92	0.05	
		Base	105.311215	112,683.00	94.136522	100,726.08	-11,956.92	0.05	
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,540,000.000	Local	100.006538	1,540,100.69	109.754813	1,690,224.12	150,123.43	0.84	
		Base	100.006538	1,540,100.69	109.754813	1,690,224.12	150,123.43	0.84	
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	1,670,000.000	Local	99.645434	1,664,078.75	111.193205	1,856,926.52	192,847.77	0.92	
		Base	99.645434	1,664,078.75	111.193205	1,856,926.52	192,847.77	0.92	
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
	360,000.000	Local	98.600433	354,961.56	95.979130	345,524.87	-9,436.69	0.17	
		Base	98.600433	354,961.56	95.979130	345,524.87	-9,436.69	0.17	
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	250,000.000	Local	99.442900	248,607.25	96.068523	240,171.31	-8,435.94	0.12	
		Base	99.442900	248,607.25	96.068523	240,171.31	-8,435.94	0.12	
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375					4.375000	01 Dec 2047		
	720,000.000	Local	101.223236	728,807.30	99.417898	715,808.87	-12,998.43	0.36	
		Base	101.223236	728,807.30	99.417898	715,808.87	-12,998.43	0.35	
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
	500,000.000	Local	99.624118	498,120.59	101.803982	509,019.91	10,899.32	0.25	
		Base	99.624118	498,120.59	101.803982	509,019.91	10,899.32	0.25	
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
	28,000.000	Local	116.294857	32,562.56	109.186003	30,572.08	-1,990.48	0.02	
		Base	116.294857	32,562.56	109.186003	30,572.08	-1,990.48	0.02	
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		

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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
	460,000.000	Local		100.856072	463,937.93	98.324249	452,291.55	-11,646.38	0.22
		Base		100.856072	463,937.93	98.324249	452,291.55	-11,646.38	0.22
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	140,000.000	Local		97.457243	136,440.14	100.780832	141,093.16	4,653.02	0.07
		Base		97.457243	136,440.14	100.780832	141,093.16	4,653.02	0.07
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	410,000.000	Local		99.489483	407,906.88	94.024621	385,500.95	-22,405.93	0.19
		Base		99.489483	407,906.88	94.024621	385,500.95	-22,405.93	0.19
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	560,000.000	Local		96.678857	541,401.60	88.620211	496,273.18	-45,128.42	0.25
		Base		96.678857	541,401.60	88.620211	496,273.18	-45,128.42	0.25
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
	370,000.000	Local		93.335268	345,340.49	95.140996	352,021.69	6,681.20	0.17
		Base		93.335268	345,340.49	95.140996	352,021.69	6,681.20	0.17
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	160,000.000	Local		100.927575	161,484.12	101.125521	161,800.83	316.71	0.08
		Base		100.927575	161,484.12	101.125521	161,800.83	316.71	0.08
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
	410,000.000	Local		100.000000	410,000.00	102.647000	420,852.70	10,852.70	0.21
		Base		100.000000	410,000.00	102.647000	420,852.70	10,852.70	0.21
03846JW89	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/49 8.7002					8.700200	01 Mar 2049		
	360,000.000	Local		100.000000	360,000.00	104.000000	374,400.00	14,400.00	0.19
		Base		100.000000	360,000.00	104.000000	374,400.00	14,400.00	0.19
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	240,000.000	Local		111.879767	268,511.44	113.852772	273,246.65	4,735.21	0.14
		Base		111.879767	268,511.44	113.852772	273,246.65	4,735.21	0.14
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75					6.750000	01 Mar 2041		
	190,000.000	Local		111.632032	212,100.86	111.473086	211,798.86	-302.00	0.11
		Base		111.632032	212,100.86	111.473086	211,798.86	-302.00	0.10
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		

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Holdings

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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
	370,000.000	Local		99.764984	369,130.44	102.192610	378,112.66	8,982.22	0.19
		Base		99.764984	369,130.44	102.192610	378,112.66	8,982.22	0.19
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625000	22 Apr 2046		
	940,000.000	Local		103.354884	971,535.91	78.750000	740,250.00	-231,285.91	0.37
		Base		103.354884	971,535.91	78.750000	740,250.00	-231,285.91	0.37
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875					6.875000	26 Jan 2027		
	40,000.000	Local		99.257500	39,703.00	80.900000	32,360.00	-7,343.00	0.02
		Base		99.257500	39,703.00	80.900000	32,360.00	-7,343.00	0.02
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875					5.875000	11 Jan 2028		
	1,280,000.000	Local		94.432347	1,208,734.04	76.700000	981,760.00	-226,974.04	0.49
		Base		94.432347	1,208,734.04	76.700000	981,760.00	-226,974.04	0.49
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875000	11 Jan 2048		
	50,000.000	Local		99.072080	49,536.04	73.500000	36,750.00	-12,786.04	0.02
		Base		99.072080	49,536.04	73.500000	36,750.00	-12,786.04	0.02
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	3,000.000	Local		107.276333	3,218.29	105.042697	3,151.28	-67.01	0.00
		Base		107.276333	3,218.29	105.042697	3,151.28	-67.01	0.00
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	370,000.000	Local		100.034370	370,127.17	101.750000	376,475.00	6,347.83	0.19
		Base		100.034370	370,127.17	101.750000	376,475.00	6,347.83	0.19
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	120,000.000	Local		101.778575	122,134.29	89.474021	107,368.83	-14,765.46	0.05
		Base		101.778575	122,134.29	89.474021	107,368.83	-14,765.46	0.05
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	70,000.000	Local		99.326157	69,528.31	87.593845	61,315.69	-8,212.62	0.03
		Base		99.326157	69,528.31	87.593845	61,315.69	-8,212.62	0.03
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.750000	19 Oct 2075		
	600,000.000	Local		106.262215	637,573.29	110.705000	664,230.00	26,656.71	0.33
		Base		106.262215	637,573.29	110.705000	664,230.00	26,656.71	0.33
05565AGF4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		

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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
	350,000.000	Local	100.000000	350,000.00	99.935000	349,772.50	-227.50	0.17	
		Base	100.000000	350,000.00	99.935000	349,772.50	-227.50	0.17	
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099			
	700,000.000	Local	105.735687	740,149.81	100.000000	700,000.00	-40,149.81	0.35	
		Base	105.735687	740,149.81	100.000000	700,000.00	-40,149.81	0.35	
05964HAF2	BANCO SANTANDER SA SR UNSECURED 02/28 3.8				3.800000	23 Feb 2028			
	200,000.000	Local	99.682020	199,364.04	96.956704	193,913.41	-5,450.63	0.10	
		Base	99.682020	199,364.04	96.956704	193,913.41	-5,450.63	0.10	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028			
	200,000.000	Local	100.122435	200,244.87	101.112663	202,225.33	1,980.46	0.10	
		Base	100.122435	200,244.87	101.112663	202,225.33	1,980.46	0.10	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
	800,000.000	Local	107.852104	862,816.83	112.384130	899,073.04	36,256.21	0.45	
		Base	107.852104	862,816.83	112.384130	899,073.04	36,256.21	0.45	
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR				4.443000	20 Jan 2048			
	550,000.000	Local	103.001133	566,506.23	104.283638	573,560.01	7,053.78	0.28	
		Base	103.001133	566,506.23	104.283638	573,560.01	7,053.78	0.28	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028			
	650,000.000	Local	100.184769	651,201.00	99.706886	648,094.76	-3,106.24	0.32	
		Base	100.184769	651,201.00	99.706886	648,094.76	-3,106.24	0.32	
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR				4.271000	23 Jul 2029			
	230,000.000	Local	100.144526	230,332.41	104.122647	239,482.09	9,149.68	0.12	
		Base	100.144526	230,332.41	104.122647	239,482.09	9,149.68	0.12	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR				4.330000	15 Mar 2050			
	320,000.000	Local	100.000000	320,000.00	102.897371	329,271.59	9,271.59	0.16	
		Base	100.000000	320,000.00	102.897371	329,271.59	9,271.59	0.16	
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099			
	540,000.000	Local	100.000000	540,000.00	100.170000	540,918.00	918.00	0.27	
		Base	100.000000	540,000.00	100.170000	540,918.00	918.00	0.27	
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR				8.000000	31 Dec 2099			

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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
	990,000.000	Local		100.000000	990,000.00	102.250000	1,012,275.00	22,275.00	0.50
		Base		100.000000	990,000.00	102.250000	1,012,275.00	22,275.00	0.50
06740L8C2	BARCLAYS BANK PLC SUBORDINATED			11/22 7.625		7.625000	21 Nov 2022		
	250,000.000	Local		110.121932	275,304.83	108.750000	271,875.00	-3,429.83	0.13
		Base		110.121932	275,304.83	108.750000	271,875.00	-3,429.83	0.13
067901AH1	BARRICK GOLD CORP SR UNSECURED			04/42 5.25		5.250000	01 Apr 2042		
	10,000.000	Local		96.129100	9,612.91	108.138000	10,813.80	1,200.89	0.01
		Base		96.129100	9,612.91	108.138000	10,813.80	1,200.89	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR			05/43 5.75		5.750000	01 May 2043		
	370,000.000	Local		117.577324	435,036.10	115.971887	429,095.98	-5,940.12	0.21
		Base		117.577324	435,036.10	115.971887	429,095.98	-5,940.12	0.21
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR			10/39 5.95		5.950000	15 Oct 2039		
	430,000.000	Local		114.545653	492,546.31	116.886239	502,610.83	10,064.52	0.25
		Base		114.545653	492,546.31	116.886239	502,610.83	10,064.52	0.25
071734AC1	BAUSCH HEALTH COS INC SR SECURED			144A 08/27 5.75		5.750000	15 Aug 2027		
	40,000.000	Local		100.000000	40,000.00	102.530000	41,012.00	1,012.00	0.02
		Base		100.000000	40,000.00	102.530000	41,012.00	1,012.00	0.02
075887BG3	BECTON DICKINSON AND CO SR UNSECURED			12/44 4.685		4.685000	15 Dec 2044		
	470,000.000	Local		103.928647	488,464.64	103.195483	485,018.77	-3,445.87	0.24
		Base		103.928647	488,464.64	103.195483	485,018.77	-3,445.87	0.24
075887BM0	BECTON DICKINSON AND CO SR UNSECURED			05/44 4.875		4.875000	15 May 2044		
	40,000.000	Local		109.072250	43,628.90	98.895764	39,558.31	-4,070.59	0.02
		Base		109.072250	43,628.90	98.895764	39,558.31	-4,070.59	0.02
075887BX6	BECTON DICKINSON AND CO SR UNSECURED			06/47 4.669		4.669000	06 Jun 2047		
	210,000.000	Local		100.783852	211,646.09	104.728357	219,929.55	8,283.46	0.11
		Base		100.783852	211,646.09	104.728357	219,929.55	8,283.46	0.11
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR			08/48 4.2		4.200000	15 Aug 2048		
	710,000.000	Local		99.466313	706,210.82	103.607339	735,612.11	29,401.29	0.37
		Base		99.466313	706,210.82	103.607339	735,612.11	29,401.29	0.36
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR			144A 06/44 5		5.000000	15 Jun 2044		

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		110,000.000	Local 98.683718	108,552.09	105.222173	115,744.39	7,192.30	0.06
			Base 98.683718	108,552.09	105.222173	115,744.39	7,192.30	0.06
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030		
		200,000.000	Local 100.000000	200,000.00	107.961402	215,922.80	15,922.80	0.11
			Base 100.000000	200,000.00	107.961402	215,922.80	15,922.80	0.11
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125000	15 Feb 2033		
		70,000.000	Local 103.288371	72,301.86	126.855356	88,798.75	16,496.89	0.04
			Base 103.288371	72,301.86	126.855356	88,798.75	16,496.89	0.04
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875000	15 Mar 2039		
		200,000.000	Local 145.688060	291,376.12	137.166284	274,332.57	-17,043.55	0.14
			Base 145.688060	291,376.12	137.166284	274,332.57	-17,043.55	0.14
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875000	15 Feb 2040		
		50,000.000	Local 121.817340	60,908.67	125.241937	62,620.97	1,712.30	0.03
			Base 121.817340	60,908.67	125.241937	62,620.97	1,712.30	0.03
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625000	15 Dec 2030		
		320,000.000	Local 142.831122	457,059.59	143.480843	459,138.70	2,079.11	0.23
			Base 142.831122	457,059.59	143.480843	459,138.70	2,079.11	0.23
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.950000	15 Sep 2041		
		280,000.000	Local 103.304014	289,251.24	114.371451	320,240.06	30,988.82	0.16
			Base 103.304014	289,251.24	114.371451	320,240.06	30,988.82	0.16
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.550000	01 Sep 2044		
		30,000.000	Local 99.512033	29,853.61	109.790466	32,937.14	3,083.53	0.02
			Base 99.512033	29,853.61	109.790466	32,937.14	3,083.53	0.02
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4				7.400000	01 Dec 2031		
		40,000.000	Local 136.481775	54,592.71	136.387869	54,555.15	-37.56	0.03
			Base 136.481775	54,592.71	136.387869	54,555.15	-37.56	0.03
125509BW8	CIGNA HOLDING CO COMPANY GUAR 10/47 3.875				3.875000	15 Oct 2047		
		100,000.000	Local 99.841580	99,841.58	88.874890	88,874.89	-10,966.69	0.04
			Base 99.841580	99,841.58	88.874890	88,874.89	-10,966.69	0.04
12572QA8	CME GROUP INC SR UNSECURED 06/48 4.15				4.150000	15 Jun 2048		

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	220,000.000	Local		99.547118	219,003.66	105.449356	231,988.58	12,984.92	0.12
		Base		99.547118	219,003.66	105.449356	231,988.58	12,984.92	0.11
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
	210,000.000	Local		103.910852	218,212.79	104.093847	218,597.08	384.29	0.11
		Base		103.910852	218,212.79	104.093847	218,597.08	384.29	0.11
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	520,000.000	Local		108.158858	562,426.06	101.628898	528,470.27	-33,955.79	0.26
		Base		108.158858	562,426.06	101.628898	528,470.27	-33,955.79	0.26
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	900,000.000	Local		98.455619	886,100.57	99.029283	891,263.55	5,162.98	0.44
		Base		98.455619	886,100.57	99.029283	891,263.55	5,162.98	0.44
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	1,530,000.000	Local		99.961099	1,529,404.82	100.740476	1,541,329.28	11,924.46	0.76
		Base		99.961099	1,529,404.82	100.740476	1,541,329.28	11,924.46	0.76
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
	150,000.000	Local		99.087093	148,630.64	111.116592	166,674.89	18,044.25	0.08
		Base		99.087093	148,630.64	111.116592	166,674.89	18,044.25	0.08
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
	500,000.000	Local		146.333858	731,669.29	144.365000	721,825.00	-9,844.29	0.36
		Base		146.333858	731,669.29	144.365000	721,825.00	-9,844.29	0.36
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.550000	01 Apr 2039		
	1,295,000.000	Local		147.635973	1,911,885.85	151.872000	1,966,742.40	54,856.55	0.98
		Base		147.635973	1,911,885.85	151.872000	1,966,742.40	54,856.55	0.97
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.300000	01 Oct 2039		
	220,000.000	Local		108.452350	238,595.17	144.703000	318,346.60	79,751.43	0.16
		Base		108.452350	238,595.17	144.703000	318,346.60	79,751.43	0.16
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
	500,000.000	Local		111.321526	556,607.63	98.304388	491,521.94	-65,085.69	0.24
		Base		111.321526	556,607.63	98.304388	491,521.94	-65,085.69	0.24
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.650000	15 Sep 2048		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		180,000.000	Local 99.914622	179,846.32	99.136809	178,446.26	-1,400.06	0.09
			Base 99.914622	179,846.32	99.136809	178,446.26	-1,400.06	0.09
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1				4.100000	15 Mar 2043		
		160,000.000	Local 107.243144	171,589.03	103.512431	165,619.89	-5,969.14	0.08
			Base 107.243144	171,589.03	103.512431	165,619.89	-5,969.14	0.08
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35				4.350000	01 Nov 2042		
		440,000.000	Local 96.874707	426,248.71	95.989762	422,354.95	-3,893.76	0.21
			Base 96.874707	426,248.71	95.989762	422,354.95	-3,893.76	0.21
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625				4.625000	15 May 2044		
		90,000.000	Local 98.824400	88,941.96	100.690630	90,621.57	1,679.61	0.04
			Base 98.824400	88,941.96	100.690630	90,621.57	1,679.61	0.04
151020AU8	CELGENE CORP SR UNSECURED 08/45 5				5.000000	15 Aug 2045		
		260,000.000	Local 107.870573	280,463.49	104.938809	272,840.90	-7,622.59	0.14
			Base 107.870573	280,463.49	104.938809	272,840.90	-7,622.59	0.14
151020AW4	CELGENE CORP SR UNSECURED 11/47 4.35				4.350000	15 Nov 2047		
		70,000.000	Local 88.940286	62,258.20	97.433081	68,203.16	5,944.96	0.03
			Base 88.940286	62,258.20	97.433081	68,203.16	5,944.96	0.03
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.500000	01 Apr 2044		
		240,000.000	Local 103.848721	249,236.93	110.783800	265,881.12	16,644.19	0.13
			Base 103.848721	249,236.93	110.783800	265,881.12	16,644.19	0.13
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25				4.250000	01 Feb 2049		
		250,000.000	Local 100.017268	250,043.17	108.331283	270,828.21	20,785.04	0.13
			Base 100.017268	250,043.17	108.331283	270,828.21	20,785.04	0.13
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375000	01 May 2047		
		1,640,000.000	Local 103.733059	1,701,222.16	99.638919	1,634,078.27	-67,143.89	0.81
			Base 103.733059	1,701,222.16	99.638919	1,634,078.27	-67,143.89	0.81
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
		100,000.000	Local 99.229160	99,229.16	100.536938	100,536.94	1,307.78	0.05
			Base 99.229160	99,229.16	100.536938	100,536.94	1,307.78	0.05
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		

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Holdings

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	1,130,000.000	Local		99.307071	1,122,169.90	104.458586	1,180,382.02	58,212.12	0.59
		Base		99.307071	1,122,169.90	104.458586	1,180,382.02	58,212.12	0.59
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314					6.314000	01 Jan 2044		
	480,000.000	Local		105.306460	505,471.01	101.498000	487,190.40	-18,280.61	0.24
		Base		105.306460	505,471.01	101.498000	487,190.40	-18,280.61	0.24
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	40,000.000	Local		93.318550	37,327.42	99.688096	39,875.24	2,547.82	0.02
		Base		93.318550	37,327.42	99.688096	39,875.24	2,547.82	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	410,000.000	Local		121.197624	496,910.26	123.060261	504,547.07	7,636.81	0.25
		Base		121.197624	496,910.26	123.060261	504,547.07	7,636.81	0.25
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
	212,000.000	Local		93.423052	198,056.87	118.242870	250,674.88	52,618.01	0.12
		Base		93.423052	198,056.87	118.242870	250,674.88	52,618.01	0.12
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	750,000.000	Local		150.808411	1,131,063.08	150.325517	1,127,441.38	-3,621.70	0.56
		Base		150.808411	1,131,063.08	150.325517	1,127,441.38	-3,621.70	0.56
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	140,000.000	Local		104.401400	146,161.96	109.609083	153,452.72	7,290.76	0.08
		Base		104.401400	146,161.96	109.609083	153,452.72	7,290.76	0.08
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	530,000.000	Local		102.254826	541,950.58	102.743571	544,540.93	2,590.35	0.27
		Base		102.254826	541,950.58	102.743571	544,540.93	2,590.35	0.27
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6					4.600000	09 Mar 2026		
	70,000.000	Local		99.853343	69,897.34	104.459693	73,121.79	3,224.45	0.04
		Base		99.853343	69,897.34	104.459693	73,121.79	3,224.45	0.04
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125					4.125000	25 Jul 2028		
	340,000.000	Local		100.971285	343,302.37	100.421245	341,432.23	-1,870.14	0.17
		Base		100.971285	343,302.37	100.421245	341,432.23	-1,870.14	0.17
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		

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		650,000.000	Local 98.982215	643,384.40	107.208011	696,852.07	53,467.67	0.35
			Base 98.982215	643,384.40	107.208011	696,852.07	53,467.67	0.35
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625000	01 Dec 2036		
		450,000.000	Local 118.151069	531,679.81	127.335743	573,010.84	41,331.03	0.28
			Base 118.151069	531,679.81	127.335743	573,010.84	41,331.03	0.28
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623000	15 Nov 2043		
		390,000.000	Local 115.486928	450,399.02	123.684735	482,370.47	31,971.45	0.24
			Base 115.486928	450,399.02	123.684735	482,370.47	31,971.45	0.24
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858000	01 Jan 2114		
		30,000.000	Local 100.000000	30,000.00	110.648144	33,194.44	3,194.44	0.02
			Base 100.000000	30,000.00	110.648144	33,194.44	3,194.44	0.02
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125000	18 Jan 2041		
		590,000.000	Local 118.729861	700,506.18	118.151000	697,090.90	-3,415.28	0.35
			Base 118.729861	700,506.18	118.151000	697,090.90	-3,415.28	0.35
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2				5.200000	15 May 2049		
		740,000.000	Local 99.705712	737,822.27	107.580000	796,092.00	58,269.73	0.40
			Base 99.705712	737,822.27	107.580000	796,092.00	58,269.73	0.39
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A				6.191750	08 Apr 2031		
		310,000.000	Local 100.000000	310,000.00	99.989500	309,967.45	-32.55	0.15
Original Face:		310,000.000	Base 100.000000	310,000.00	99.989500	309,967.45	-32.55	0.15
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033		
		110,000.000	Local 131.374500	144,511.95	132.837468	146,121.21	1,609.26	0.07
			Base 131.374500	144,511.95	132.837468	146,121.21	1,609.26	0.07
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.400000	15 May 2038		
		119,000.000	Local 110.336874	131,300.88	128.127636	152,471.89	21,171.01	0.08
			Base 110.336874	131,300.88	128.127636	152,471.89	21,171.01	0.08
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.650000	15 Jul 2042		
		250,000.000	Local 108.109172	270,272.93	107.345290	268,363.23	-1,909.70	0.13
			Base 108.109172	270,272.93	107.345290	268,363.23	-1,909.70	0.13
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969000	01 Nov 2047		

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		300,000.000	Local 87.175173	261,525.52	96.474726	289,424.18	27,898.66	0.14
			Base 87.175173	261,525.52	96.474726	289,424.18	27,898.66	0.14
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999000	01 Nov 2049		
		273,000.000	Local 100.036795	273,100.45	97.288675	265,598.08	-7,502.37	0.13
			Base 100.036795	273,100.45	97.288675	265,598.08	-7,502.37	0.13
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049				4.049000	01 Nov 2052		
		686,000.000	Local 99.456831	682,273.86	97.431616	668,380.89	-13,892.97	0.33
			Base 99.456831	682,273.86	97.431616	668,380.89	-13,892.97	0.33
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6				4.600000	15 Oct 2038		
		1,610,000.000	Local 99.516331	1,602,212.93	107.047685	1,723,467.73	121,254.80	0.86
			Base 99.516331	1,602,212.93	107.047685	1,723,467.73	121,254.80	0.85
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048		
		280,000.000	Local 100.180818	280,506.29	108.410710	303,549.99	23,043.70	0.15
			Base 100.180818	280,506.29	108.410710	303,549.99	23,043.70	0.15
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95				4.950000	15 Oct 2058		
		850,000.000	Local 100.014668	850,124.68	110.299900	937,549.15	87,424.47	0.47
			Base 100.014668	850,124.68	110.299900	937,549.15	87,424.47	0.46
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		
		150,000.000	Local 100.694360	151,041.54	106.238141	159,357.21	8,315.67	0.08
			Base 100.694360	151,041.54	106.238141	159,357.21	8,315.67	0.08
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4				4.000000	01 Mar 2048		
		270,000.000	Local 99.981270	269,949.43	102.515676	276,792.33	6,842.90	0.14
			Base 99.981270	269,949.43	102.515676	276,792.33	6,842.90	0.14
20605PAJ0	CONCHO RESOURCES INC COMPANY GUAR 10/47 4.875				4.875000	01 Oct 2047		
		40,000.000	Local 101.226575	40,490.63	105.551192	42,220.48	1,729.85	0.02
			Base 101.226575	40,490.63	105.551192	42,220.48	1,729.85	0.02
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85				4.850000	15 Aug 2048		
		300,000.000	Local 99.692610	299,077.83	104.778394	314,335.18	15,257.35	0.16
			Base 99.692610	299,077.83	104.778394	314,335.18	15,257.35	0.16
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3				4.300000	15 Apr 2044		

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	40,000.000	Local		100.000000	40,000.00	107.417278	42,966.91	2,966.91	0.02
		Base		100.000000	40,000.00	107.417278	42,966.91	2,966.91	0.02
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
	160,000.000	Local		111.921831	179,074.93	129.441993	207,107.19	28,032.26	0.10
		Base		111.921831	179,074.93	129.441993	207,107.19	28,032.26	0.10
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.500000	01 Feb 2039		
	30,000.000	Local		130.940433	39,282.13	134.934981	40,480.49	1,198.36	0.02
		Base		130.940433	39,282.13	134.934981	40,480.49	1,198.36	0.02
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	230,000.000	Local		97.415639	224,055.97	101.644068	233,781.36	9,725.39	0.12
		Base		97.415639	224,055.97	101.644068	233,781.36	9,725.39	0.12
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	340,000.000	Local		100.000000	340,000.00	102.669844	349,077.47	9,077.47	0.17
		Base		100.000000	340,000.00	102.669844	349,077.47	9,077.47	0.17
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045		
	730,000.000	Local		111.947901	817,219.68	112.764729	823,182.52	5,962.84	0.41
		Base		111.947901	817,219.68	112.764729	823,182.52	5,962.84	0.41
221602AC9	COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7					7.000000	04 Apr 2044		
	200,000.000	Local		100.240940	200,481.88	95.375000	190,750.00	-9,731.88	0.09
		Base		100.240940	200,481.88	95.375000	190,750.00	-9,731.88	0.09
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	690,000.000	Local		111.514751	769,451.78	112.315200	774,974.88	5,523.10	0.38
		Base		111.514751	769,451.78	112.315200	774,974.88	5,523.10	0.38
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
	730,000.000	Local		99.053186	723,088.26	100.375000	732,737.50	9,649.24	0.36
		Base		99.053186	723,088.26	100.375000	732,737.50	9,649.24	0.36
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
	120,000.000	Local		124.559717	149,471.66	134.300782	161,160.94	11,689.28	0.08
		Base		124.559717	149,471.66	134.300782	161,160.94	11,689.28	0.08
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR					6.250000	29 Dec 2049		

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	0.000	Local		0.000000	-38.43	0.000000	0.00	38.43	0.00
		Base		0.000000	-38.43	0.000000	0.00	38.43	0.00
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local		99.947626	229,879.54	99.469708	228,780.33	-1,099.21	0.11
		Base		99.947626	229,879.54	99.469708	228,780.33	-1,099.21	0.11
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	470,000.000	Local		99.739147	468,773.99	102.553801	482,002.86	13,228.87	0.24
		Base		99.739147	468,773.99	102.553801	482,002.86	13,228.87	0.24
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	510,000.000	Local		99.805418	509,007.63	104.006010	530,430.65	21,423.02	0.26
		Base		99.805418	509,007.63	104.006010	530,430.65	21,423.02	0.26
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875000	31 Jan 2020		
	80,000.000	Local		99.997850	79,998.28	103.780328	83,024.26	3,025.98	0.04
		Base		99.997850	79,998.28	103.780328	83,024.26	3,025.98	0.04
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		
	80,000.000	Local		135.462025	108,369.62	137.564934	110,051.95	1,682.33	0.05
		Base		135.462025	108,369.62	137.564934	110,051.95	1,682.33	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	590,000.000	Local		109.805283	647,851.17	110.200472	650,182.78	2,331.61	0.32
		Base		109.805283	647,851.17	110.200472	650,182.78	2,331.61	0.32
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	90,000.000	Local		80.862467	72,776.22	100.400271	90,360.24	17,584.02	0.04
		Base		80.862467	72,776.22	100.400271	90,360.24	17,584.02	0.04
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	310,000.000	Local		98.950574	306,746.78	104.729165	324,660.41	17,913.63	0.16
		Base		98.950574	306,746.78	104.729165	324,660.41	17,913.63	0.16
25272KAR4	DELL INT LLC / EMC CORP SR SECURED 144A 07/46 8.35					8.350000	15 Jul 2046		
	140,000.000	Local		118.958879	166,542.43	120.696586	168,975.22	2,432.79	0.08
		Base		118.958879	166,542.43	120.696586	168,975.22	2,432.79	0.08
254687DY9	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 12/34 6.2					6.200000	15 Dec 2034		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000.000	Local 126.968600	12,696.86	130.862822	13,086.28	389.42	0.01
			Base 126.968600	12,696.86	130.862822	13,086.28	389.42	0.01
254687EA0	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 12/35 6.4				6.400000	15 Dec 2035		
		70,000.000	Local 128.548843	89,984.19	132.674868	92,872.41	2,888.22	0.05
			Base 128.548843	89,984.19	132.674868	92,872.41	2,888.22	0.05
254687EG7	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 11/37 6.65				6.650000	15 Nov 2037		
		370,000.000	Local 133.945527	495,598.45	137.936283	510,364.25	14,765.80	0.25
			Base 133.945527	495,598.45	137.936283	510,364.25	14,765.80	0.25
254687EN2	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 08/39 6.9				6.900000	15 Aug 2039		
		310,000.000	Local 137.401000	425,943.10	140.884599	436,742.26	10,799.16	0.22
			Base 137.401000	425,943.10	140.884599	436,742.26	10,799.16	0.22
254687ES1	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 10/43 5.4				5.400000	01 Oct 2043		
		280,000.000	Local 119.483171	334,552.88	123.710478	346,389.34	11,836.46	0.17
			Base 119.483171	334,552.88	123.710478	346,389.34	11,836.46	0.17
254687EW2	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 10/45 4.95				4.950000	15 Oct 2045		
		50,000.000	Local 114.312240	57,156.12	118.964480	59,482.24	2,326.12	0.03
			Base 114.312240	57,156.12	118.964480	59,482.24	2,326.12	0.03
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95				5.950000	15 Jun 2035		
		100,000.000	Local 113.627580	113,627.58	116.992920	116,992.92	3,365.34	0.06
			Base 113.627580	113,627.58	116.992920	116,992.92	3,365.34	0.06
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9				4.900000	01 Aug 2041		
		290,000.000	Local 109.906703	318,729.44	106.488671	308,817.15	-9,912.29	0.15
			Base 109.906703	318,729.44	106.488671	308,817.15	-9,912.29	0.15
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2				4.200000	15 Mar 2042		
		150,000.000	Local 99.830533	149,745.80	102.933629	154,400.44	4,654.64	0.08
			Base 99.830533	149,745.80	102.933629	154,400.44	4,654.64	0.08
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.100000	01 Jun 2037		
		540,000.000	Local 125.507865	677,742.47	126.494359	683,069.54	5,327.07	0.34
			Base 125.507865	677,742.47	126.494359	683,069.54	5,327.07	0.34
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4				4.000000	30 Sep 2042		

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WESTERN ASSET LONG DURATION CR
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
	10,000.000	Local		99.274000	9,927.40	102.848786	10,284.88	357.48	0.01
		Base		99.274000	9,927.40	102.848786	10,284.88	357.48	0.01
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	170,000.000	Local		99.812706	169,681.60	106.750869	181,476.48	11,794.88	0.09
		Base		99.812706	169,681.60	106.750869	181,476.48	11,794.88	0.09
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
	190,000.000	Local		100.319916	190,607.84	107.872741	204,958.21	14,350.37	0.10
		Base		100.319916	190,607.84	107.872741	204,958.21	14,350.37	0.10
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	230,000.000	Local		100.544952	231,253.39	100.143959	230,331.11	-922.28	0.11
		Base		100.544952	231,253.39	100.143959	230,331.11	-922.28	0.11
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	398,000.000	Local		97.703108	388,858.37	103.625000	412,427.50	23,569.13	0.20
		Base		97.703108	388,858.37	103.625000	412,427.50	23,569.13	0.20
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375000	26 Jun 2026		
	740,000.000	Local		100.135735	741,004.44	107.750000	797,350.00	56,345.56	0.40
		Base		100.135735	741,004.44	107.750000	797,350.00	56,345.56	0.40
27927WAL6	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/29 10.75					10.750000	31 Jan 2029		
	340,000.000	Local		100.000000	340,000.00	110.150000	374,510.00	34,510.00	0.19
		Base		100.000000	340,000.00	110.150000	374,510.00	34,510.00	0.19
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
	500,000.000	Local		99.137618	495,688.09	100.880000	504,400.00	8,711.91	0.25
		Base		99.137618	495,688.09	100.880000	504,400.00	8,711.91	0.25
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625					6.625000	15 Oct 2036		
	120,000.000	Local		111.834708	134,201.65	112.888090	135,465.71	1,264.06	0.07
		Base		111.834708	134,201.65	112.888090	135,465.71	1,264.06	0.07
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5					7.500000	01 Jul 2038		
	30,000.000	Local		112.802967	33,840.89	121.394772	36,418.43	2,577.54	0.02
		Base		112.802967	33,840.89	121.394772	36,418.43	2,577.54	0.02
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9					4.900000	15 Mar 2035		

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		120,000.000	Local 93.295900	111,955.08	95.025352	114,030.42	2,075.34	0.06
			Base 93.295900	111,955.08	95.025352	114,030.42	2,075.34	0.06
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8				5.800000	15 Jun 2038		
		210,000.000	Local 103.143314	216,600.96	107.042949	224,790.19	8,189.23	0.11
			Base 103.143314	216,600.96	107.042949	224,790.19	8,189.23	0.11
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6				6.000000	15 Jun 2048		
		400,000.000	Local 98.910923	395,643.69	107.955516	431,822.06	36,178.37	0.21
			Base 98.910923	395,643.69	107.955516	431,822.06	36,178.37	0.21
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95				4.950000	15 Jun 2028		
		100,000.000	Local 99.830620	99,830.62	104.884414	104,884.41	5,053.79	0.05
			Base 99.830620	99,830.62	104.884414	104,884.41	5,053.79	0.05
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049		
		60,000.000	Local 100.829117	60,497.47	112.008386	67,205.03	6,707.56	0.03
			Base 100.829117	60,497.47	112.008386	67,205.03	6,707.56	0.03
29358QAH2	ENSCO PLC SR UNSECURED 02/26 7.75				7.750000	01 Feb 2026		
		80,000.000	Local 81.511088	65,208.87	84.375000	67,500.00	2,291.13	0.03
			Base 81.511088	65,208.87	84.375000	67,500.00	2,291.13	0.03
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125				6.125000	15 Oct 2039		
		290,000.000	Local 101.311500	293,803.35	120.023311	348,067.60	54,264.25	0.17
			Base 101.311500	293,803.35	120.023311	348,067.60	54,264.25	0.17
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
		18,000.000	Local 139.964667	25,193.64	134.793399	24,262.81	-930.83	0.01
			Base 139.964667	25,193.64	134.793399	24,262.81	-930.83	0.01
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95				5.950000	01 Feb 2041		
		40,000.000	Local 99.368350	39,747.34	119.560894	47,824.36	8,077.02	0.02
			Base 99.368350	39,747.34	119.560894	47,824.36	8,077.02	0.02
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9				4.900000	15 May 2046		
		210,000.000	Local 101.487143	213,123.00	107.243867	225,212.12	12,089.12	0.11
			Base 101.487143	213,123.00	107.243867	225,212.12	12,089.12	0.11
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25				4.250000	15 Feb 2048		

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		420,000.000	Local 99.867576	419,443.82	97.462038	409,340.56	-10,103.26	0.20
			Base 99.867576	419,443.82	97.462038	409,340.56	-10,103.26	0.20
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR				5.375000	15 Feb 2078		
		140,000.000	Local 82.530529	115,542.74	89.205000	124,887.00	9,344.26	0.06
			Base 82.530529	115,542.74	89.205000	124,887.00	9,344.26	0.06
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028		
		130,000.000	Local 99.773085	129,705.01	105.087729	136,614.05	6,909.04	0.07
			Base 99.773085	129,705.01	105.087729	136,614.05	6,909.04	0.07
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
		540,000.000	Local 99.425315	536,896.70	106.372487	574,411.43	37,514.73	0.29
			Base 99.425315	536,896.70	106.372487	574,411.43	37,514.73	0.28
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625000	15 Jun 2035		
		680,000.000	Local 106.738728	725,823.35	113.474959	771,629.72	45,806.37	0.38
			Base 106.738728	725,823.35	113.474959	771,629.72	45,806.37	0.38
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.450000	15 Apr 2046		
		260,000.000	Local 103.873608	270,071.38	103.050090	267,930.23	-2,141.15	0.13
			Base 103.873608	270,071.38	103.050090	267,930.23	-2,141.15	0.13
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		140,000.000	Local 104.569329	146,397.06	108.263512	151,568.92	5,171.86	0.08
			Base 104.569329	146,397.06	108.263512	151,568.92	5,171.86	0.08
315786AC7	FIDELITY + GUARANTY LIFE SR UNSECURED 144A 05/25 5.5				5.500000	01 May 2025		
		400,000.000	Local 99.369685	397,478.74	100.375000	401,500.00	4,021.26	0.20
			Base 99.369685	397,478.74	100.375000	401,500.00	4,021.26	0.20
335934AF2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 02/21 7				7.000000	15 Feb 2021		
		123,000.000	Local 99.883862	122,857.15	101.687500	125,075.63	2,218.48	0.06
			Base 99.883862	122,857.15	101.687500	125,075.63	2,218.48	0.06
337358BD6	WELLS FARGO + CO SUBORDINATED 10/35 6.55				6.550000	15 Oct 2035		
		750,000.000	Local 126.482105	948,615.79	121.195331	908,964.98	-39,650.81	0.45
			Base 126.482105	948,615.79	121.195331	908,964.98	-39,650.81	0.45
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		

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		1,522,000.000	Local 125.409268	1,908,729.06	132.296155	2,013,547.48	104,818.42	1.00
			Base 125.409268	1,908,729.06	132.296155	2,013,547.48	104,818.42	1.00
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047		
		420,000.000	Local 105.349355	442,467.29	107.239279	450,404.97	7,937.68	0.22
			Base 105.349355	442,467.29	107.239279	450,404.97	7,937.68	0.22
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.450000	16 Jul 2031		
		270,000.000	Local 123.249489	332,773.62	106.583656	287,775.87	-44,997.75	0.14
			Base 123.249489	332,773.62	106.583656	287,775.87	-44,997.75	0.14
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.750000	15 Jan 2043		
		60,000.000	Local 97.648183	58,588.91	78.365767	47,019.46	-11,569.45	0.02
			Base 97.648183	58,588.91	78.365767	47,019.46	-11,569.45	0.02
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476				5.476000	25 Jan 2039		
		870,000.000	Local 101.532144	883,329.65	110.580889	962,053.73	78,724.08	0.48
			Base 101.532144	883,329.65	110.580889	962,053.73	78,724.08	0.48
35137LAE5	FOX CORP SR UNSECURED 144A 01/49 5.576				5.576000	25 Jan 2049		
		520,000.000	Local 101.560127	528,112.66	112.548354	585,251.44	57,138.78	0.29
			Base 101.560127	528,112.66	112.548354	585,251.44	57,138.78	0.29
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		40,000.000	Local 85.465675	34,186.27	87.501000	35,000.40	814.13	0.02
			Base 85.465675	34,186.27	87.501000	35,000.40	814.13	0.02
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418				4.418000	15 Nov 2035		
		457,000.000	Local 104.028492	475,410.21	92.448651	422,490.34	-52,919.87	0.21
			Base 104.028492	475,410.21	92.448651	422,490.34	-52,919.87	0.21
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.150000	07 Aug 2037		
		397,000.000	Local 117.084038	464,823.63	109.308425	433,954.45	-30,869.18	0.22
			Base 117.084038	464,823.63	109.308425	433,954.45	-30,869.18	0.22
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875				5.875000	14 Jan 2038		
		840,000.000	Local 122.366776	1,027,880.92	106.373714	893,539.20	-134,341.72	0.44
			Base 122.366776	1,027,880.92	106.373714	893,539.20	-134,341.72	0.44
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		

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		2,691,000.000	Local 135.400546	3,643,628.69	118.247218	3,182,032.64	-461,596.05	1.58
			Base 135.400546	3,643,628.69	118.247218	3,182,032.64	-461,596.05	1.58
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
		150,000.000	Local 106.602233	159,903.35	115.487174	173,230.76	13,327.41	0.09
			Base 106.602233	159,903.35	115.487174	173,230.76	13,327.41	0.09
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
		350,000.000	Local 113.099243	395,847.35	104.616194	366,156.68	-29,690.67	0.18
			Base 113.099243	395,847.35	104.616194	366,156.68	-29,690.67	0.18
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.750000	01 Apr 2046		
		490,000.000	Local 118.638965	581,330.93	104.298714	511,063.70	-70,267.23	0.25
			Base 118.638965	581,330.93	104.298714	511,063.70	-70,267.23	0.25
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
		70,000.000	Local 93.628829	65,540.18	96.946342	67,862.44	2,322.26	0.03
			Base 93.628829	65,540.18	96.946342	67,862.44	2,322.26	0.03
374422AH6	REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627				8.627000	16 Jun 2049		
		430,000.000	Local 100.000000	430,000.00	97.500000	419,250.00	-10,750.00	0.21
Original Face:		430,000.000	Base 100.000000	430,000.00	97.500000	419,250.00	-10,750.00	0.21
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875				7.875000	26 Mar 2027		
		200,000.000	Local 99.971045	199,942.09	100.878200	201,756.40	1,814.31	0.10
			Base 99.971045	199,942.09	100.878200	201,756.40	1,814.31	0.10
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95				8.950000	26 Mar 2051		
		400,000.000	Local 100.043495	400,173.98	100.187000	400,748.00	574.02	0.20
Original Face:		200,000.000	Base 100.043495	400,173.98	100.187000	400,748.00	574.02	0.20
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.650000	01 Dec 2041		
		130,000.000	Local 106.521092	138,477.42	117.092804	152,220.65	13,743.23	0.08
			Base 106.521092	138,477.42	117.092804	152,220.65	13,743.23	0.08
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.800000	01 Apr 2044		
		100,000.000	Local 99.819910	99,819.91	105.031324	105,031.32	5,211.41	0.05
			Base 99.819910	99,819.91	105.031324	105,031.32	5,211.41	0.05
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.500000	01 Feb 2045		

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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
	330,000.000	Local		105.913418	349,514.28	101.211572	333,998.19	-15,516.09	0.17
		Base		105.913418	349,514.28	101.211572	333,998.19	-15,516.09	0.17
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
	340,000.000	Local		102.768235	349,412.00	98.142365	333,684.04	-15,727.96	0.17
		Base		102.768235	349,412.00	98.142365	333,684.04	-15,727.96	0.17
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	140,000.000	Local		95.650443	133,910.62	97.040038	135,856.05	1,945.43	0.07
		Base		95.650443	133,910.62	97.040038	135,856.05	1,945.43	0.07
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	270,000.000	Local		99.487396	268,615.97	95.495400	257,837.58	-10,778.39	0.13
		Base		99.487396	268,615.97	95.495400	257,837.58	-10,778.39	0.13
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	250,000.000	Local		99.546316	248,865.79	105.779658	264,449.15	15,583.36	0.13
		Base		99.546316	248,865.79	105.779658	264,449.15	15,583.36	0.13
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	1,170,000.000	Local		112.377659	1,314,818.61	121.907593	1,426,318.84	111,500.23	0.71
		Base		112.377659	1,314,818.61	121.907593	1,426,318.84	111,500.23	0.71
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	370,000.000	Local		99.393303	367,755.22	123.342980	456,369.03	88,613.81	0.23
		Base		99.393303	367,755.22	123.342980	456,369.03	88,613.81	0.23
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	540,000.000	Local		108.475243	585,766.31	106.354958	574,316.77	-11,449.54	0.29
		Base		108.475243	585,766.31	106.354958	574,316.77	-11,449.54	0.28
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	90,000.000	Local		96.888456	87,199.61	102.199946	91,979.95	4,780.34	0.05
		Base		96.888456	87,199.61	102.199946	91,979.95	4,780.34	0.05
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	290,000.000	Local		70.648017	204,879.25	77.000000	223,300.00	18,420.75	0.11
		Base		70.648017	204,879.25	77.000000	223,300.00	18,420.75	0.11
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		

Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		890,000.000	Local 102.392712	911,295.14	105.757075	941,237.97	29,942.83	0.47
			Base 102.392712	911,295.14	105.757075	941,237.97	29,942.83	0.47
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184				5.184000	01 Oct 2042		
		60,000.000	Local 100.000000	60,000.00	119.877000	71,926.20	11,926.20	0.04
			Base 100.000000	60,000.00	119.877000	71,926.20	11,926.20	0.04
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
		260,000.000	Local 101.295800	263,369.08	106.314943	276,418.85	13,049.77	0.14
			Base 101.295800	263,369.08	106.314943	276,418.85	13,049.77	0.14
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.500000	15 Sep 2037		
		600,000.000	Local 128.035047	768,210.28	124.245396	745,472.38	-22,737.90	0.37
			Base 128.035047	768,210.28	124.245396	745,472.38	-22,737.90	0.37
404280BL2	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.000000	31 Dec 2099		
		330,000.000	Local 100.000000	330,000.00	99.150000	327,195.00	-2,805.00	0.16
			Base 100.000000	330,000.00	99.150000	327,195.00	-2,805.00	0.16
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		
		710,000.000	Local 99.471948	706,250.83	99.000000	702,900.00	-3,350.83	0.35
			Base 99.471948	706,250.83	99.000000	702,900.00	-3,350.83	0.35
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029		
		320,000.000	Local 100.000000	320,000.00	105.113925	336,364.56	16,364.56	0.17
			Base 100.000000	320,000.00	105.113925	336,364.56	16,364.56	0.17
40573LAU0	CIGNA CORP COMPANY GUAR 144A 08/38 4.8				4.800000	15 Aug 2038		
		730,000.000	Local 99.841637	728,843.95	102.778873	750,285.77	21,441.82	0.37
			Base 99.841637	728,843.95	102.778873	750,285.77	21,441.82	0.37
40573LAW6	CIGNA CORP COMPANY GUAR 144A 12/48 4.9				4.900000	15 Dec 2048		
		710,000.000	Local 99.840634	708,868.50	103.189633	732,646.39	23,777.89	0.36
			Base 99.840634	708,868.50	103.189633	732,646.39	23,777.89	0.36
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.750000	01 Aug 2043		
		320,000.000	Local 99.542944	318,537.42	102.610014	328,352.04	9,814.62	0.16
			Base 99.542944	318,537.42	102.610014	328,352.04	9,814.62	0.16
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035		

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		240,000.000	Local 106.406708	255,376.10	104.830804	251,593.93	-3,782.17	0.12
			Base 106.406708	255,376.10	104.830804	251,593.93	-3,782.17	0.12
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.000000	15 Nov 2045		
		50,000.000	Local 107.087260	53,543.63	106.334937	53,167.47	-376.16	0.03
			Base 107.087260	53,543.63	106.334937	53,167.47	-376.16	0.03
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035		
		510,000.000	Local 105.637720	538,752.37	107.322136	547,342.89	8,590.52	0.27
			Base 105.637720	538,752.37	107.322136	547,342.89	8,590.52	0.27
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
		260,000.000	Local 107.769696	280,201.21	110.291997	286,759.19	6,557.98	0.14
			Base 107.769696	280,201.21	110.291997	286,759.19	6,557.98	0.14
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		
		30,000.000	Local 123.268967	36,980.69	115.063499	34,519.05	-2,461.64	0.02
			Base 123.268967	36,980.69	115.063499	34,519.05	-2,461.64	0.02
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.400000	15 Mar 2045		
		120,000.000	Local 101.494867	121,793.84	107.757840	129,309.41	7,515.57	0.06
			Base 101.494867	121,793.84	107.757840	129,309.41	7,515.57	0.06
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.250000	01 Apr 2046		
		200,000.000	Local 109.295640	218,591.28	105.795535	211,591.07	-7,000.21	0.11
			Base 109.295640	218,591.28	105.795535	211,591.07	-7,000.21	0.10
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.500000	06 Dec 2048		
		270,000.000	Local 98.310537	265,438.45	110.704573	298,902.35	33,463.90	0.15
			Base 98.310537	265,438.45	110.704573	298,902.35	33,463.90	0.15
443628AF9	HUDBAY MINERALS INC COMPANY GUAR 144A 01/23 7.25				7.250000	15 Jan 2023		
		60,000.000	Local 100.330700	60,198.42	103.500000	62,100.00	1,901.58	0.03
			Base 100.330700	60,198.42	103.500000	62,100.00	1,901.58	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
		150,000.000	Local 101.199713	151,799.57	102.791380	154,187.07	2,387.50	0.08
			Base 101.199713	151,799.57	102.791380	154,187.07	2,387.50	0.08
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		

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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
	590,000.000	Local		109.644861	646,904.68	106.789014	630,055.18	-16,849.50	0.31
		Base		109.644861	646,904.68	106.789014	630,055.18	-16,849.50	0.31
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	520,000.000	Local		107.590473	559,470.46	105.339313	547,764.43	-11,706.03	0.27
		Base		107.590473	559,470.46	105.339313	547,764.43	-11,706.03	0.27
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483					3.483000	01 Dec 2027		
	250,000.000	Local		100.000000	250,000.00	97.790000	244,475.00	-5,525.00	0.12
		Base		100.000000	250,000.00	97.790000	244,475.00	-5,525.00	0.12
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					4.570000	21 Dec 2065		
	240,000.000	Local		78.542854	188,502.85	79.000000	189,600.00	1,097.15	0.09
		Base		78.542854	188,502.85	79.000000	189,600.00	1,097.15	0.09
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					4.850000	21 Dec 2065		
	110,000.000	Local		97.728627	107,501.49	78.500000	86,350.00	-21,151.49	0.04
		Base		97.728627	107,501.49	78.500000	86,350.00	-21,151.49	0.04
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033		
	330,000.000	Local		96.821852	319,512.11	98.262000	324,264.60	4,752.49	0.16
		Base		96.821852	319,512.11	98.262000	324,264.60	4,752.49	0.16
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
	305,000.000	Local		102.666334	313,132.32	108.533000	331,025.65	17,893.33	0.16
		Base		102.666334	313,132.32	108.533000	331,025.65	17,893.33	0.16
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35					7.350000	01 Jul 2035		
	50,000.000	Local		117.181220	58,590.61	113.623000	56,811.50	-1,779.11	0.03
		Base		117.181220	58,590.61	113.623000	56,811.50	-1,779.11	0.03
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
	110,000.000	Local		103.478827	113,826.71	100.889000	110,977.90	-2,848.81	0.06
		Base		103.478827	113,826.71	100.889000	110,977.90	-2,848.81	0.06
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	440,000.000	Local		99.405820	437,385.61	98.458200	433,216.08	-4,169.53	0.22
		Base		99.405820	437,385.61	98.458200	433,216.08	-4,169.53	0.21
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7					5.700000	15 Jul 2043		

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WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	70,000.000	Local		110.416800	77,291.76	116.131903	81,292.33	4,000.57	0.04
		Base		110.416800	77,291.76	116.131903	81,292.33	4,000.57	0.04
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	174,000.000	Local		100.482414	174,839.40	100.583355	175,015.04	175.64	0.09
		Base		100.482414	174,839.40	100.583355	175,015.04	175.64	0.09
45866FAH7	INTERCONTINENTALEXCHANGE SR UNSECURED 09/48 4.25					4.250000	21 Sep 2048		
	170,000.000	Local		99.338235	168,875.00	104.858780	178,259.93	9,384.93	0.09
		Base		99.338235	168,875.00	104.858780	178,259.93	9,384.93	0.09
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	210,000.000	Local		111.794105	234,767.62	113.578058	238,513.92	3,746.30	0.12
		Base		111.794105	234,767.62	113.578058	238,513.92	3,746.30	0.12
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	200,000.000	Local		100.574255	201,148.51	96.658912	193,317.82	-7,830.69	0.10
		Base		100.574255	201,148.51	96.658912	193,317.82	-7,830.69	0.10
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,360,000.000	Local		88.884693	1,208,831.83	82.756639	1,125,490.29	-83,341.54	0.56
		Base		88.884693	1,208,831.83	82.756639	1,125,490.29	-83,341.54	0.56
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
	340,000.000	Local		99.116765	336,997.00	103.282000	351,158.80	14,161.80	0.17
		Base		99.116765	336,997.00	103.282000	351,158.80	14,161.80	0.17
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625					5.625000	16 Aug 2043		
	260,000.000	Local		113.854019	296,020.45	118.686813	308,585.71	12,565.26	0.15
		Base		113.854019	296,020.45	118.686813	308,585.71	12,565.26	0.15
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	920,000.000	Local		102.088085	939,210.38	110.659389	1,018,066.38	78,856.00	0.51
		Base		102.088085	939,210.38	110.659389	1,018,066.38	78,856.00	0.50
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	220,000.000	Local		99.910068	219,802.15	99.361280	218,594.82	-1,207.33	0.11
		Base		99.910068	219,802.15	99.361280	218,594.82	-1,207.33	0.11
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM					5.372000	15 May 2047		

Holdings

WESTERN ASSET LONG DURATION CR
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
Original Face:	9,223.330	Local	104.697761	9,656.62	100.435920	9,263.54	-393.08	0.00	
	113,000.000	Base	104.697761	9,656.62	100.435920	9,263.54	-393.08	0.00	
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D					4.270940	15 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	
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR					4.260000	22 Feb 2048		
	450,000.000	Local	102.343362	460,545.13	102.491832	461,213.24	668.11	0.23	
		Base	102.343362	460,545.13	102.491832	461,213.24	668.11	0.23	
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
	90,000.000	Local	87.901589	79,111.43	96.826887	87,144.20	8,032.77	0.04	
		Base	87.901589	79,111.43	96.826887	87,144.20	8,032.77	0.04	
46647PAR7	JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR					4.005000	23 Apr 2029		
	290,000.000	Local	100.000000	290,000.00	102.712125	297,865.16	7,865.16	0.15	
		Base	100.000000	290,000.00	102.712125	297,865.16	7,865.16	0.15	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	140,000.000	Local	100.000000	140,000.00	104.317314	146,044.24	6,044.24	0.07	
		Base	100.000000	140,000.00	104.317314	146,044.24	6,044.24	0.07	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	520,000.000	Local	100.000000	520,000.00	106.439130	553,483.48	33,483.48	0.27	
		Base	100.000000	520,000.00	106.439130	553,483.48	33,483.48	0.27	
47770VAZ3	JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
	190,000.000	Local	109.868605	208,750.35	112.380000	213,522.00	4,771.65	0.11	
		Base	109.868605	208,750.35	112.380000	213,522.00	4,771.65	0.11	
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
	20,000.000	Local	104.755900	20,951.18	129.957097	25,991.42	5,040.24	0.01	
		Base	104.755900	20,951.18	129.957097	25,991.42	5,040.24	0.01	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
	20,000.000	Local	105.255500	21,051.10	112.695296	22,539.06	1,487.96	0.01	
		Base	105.255500	21,051.10	112.695296	22,539.06	1,487.96	0.01	
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		70,000.000	Local 102.505857	71,754.10	100.999224	70,699.46	-1,054.64	0.04
			Base 102.505857	71,754.10	100.999224	70,699.46	-1,054.64	0.04
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4				3.400000	15 Jan 2038		
		210,000.000	Local 99.717600	209,406.96	98.397802	206,635.38	-2,771.58	0.10
			Base 99.717600	209,406.96	98.397802	206,635.38	-2,771.58	0.10
478160CM4	JOHNSON + JOHNSON SR UNSECURED 01/48 3.5				3.500000	15 Jan 2048		
		100,000.000	Local 99.633060	99,633.06	97.689722	97,689.72	-1,943.34	0.05
			Base 99.633060	99,633.06	97.689722	97,689.72	-1,943.34	0.05
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4				5.400000	06 Jan 2042		
		330,000.000	Local 121.899158	402,267.22	118.514332	391,097.30	-11,169.92	0.19
			Base 121.899158	402,267.22	118.514332	391,097.30	-11,169.92	0.19
482480AG5	KLA TENCOR CORP SR UNSECURED 03/29 4.1				4.100000	15 Mar 2029		
		70,000.000	Local 99.523271	69,666.29	101.774579	71,242.21	1,575.92	0.04
			Base 99.523271	69,666.29	101.774579	71,242.21	1,575.92	0.04
482480AH3	KLA TENCOR CORP SR UNSECURED 03/49 5				5.000000	15 Mar 2049		
		210,000.000	Local 99.358971	208,653.84	105.846819	222,278.32	13,624.48	0.11
			Base 99.358971	208,653.84	105.846819	222,278.32	13,624.48	0.11
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
		370,000.000	Local 112.736673	417,125.69	107.025168	395,993.12	-21,132.57	0.20
			Base 112.736673	417,125.69	107.025168	395,993.12	-21,132.57	0.20
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125				5.125000	01 Jun 2044		
		1,410,000.000	Local 105.249799	1,484,022.17	102.203827	1,441,073.96	-42,948.21	0.72
			Base 105.249799	1,484,022.17	102.203827	1,441,073.96	-42,948.21	0.71
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.150000	01 May 2047		
		300,000.000	Local 102.666707	308,000.12	106.001490	318,004.47	10,004.35	0.16
			Base 102.666707	308,000.12	106.001490	318,004.47	10,004.35	0.16
491798AH7	REPUBLIC OF KENYA SR UNSECURED 144A 02/48 8.25				8.250000	28 Feb 2048		
		270,000.000	Local 100.000000	270,000.00	101.176400	273,176.28	3,176.28	0.14
			Base 100.000000	270,000.00	101.176400	273,176.28	3,176.28	0.14
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875				7.875000	15 Sep 2031		

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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
	60,000.000	Local		123.163450	73,898.07	126.783635	76,070.18	2,172.11	0.04
		Base		123.163450	73,898.07	126.783635	76,070.18	2,172.11	0.04
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.950000	01 Jul 2024		
	315,000.000	Local		106.078860	334,148.41	114.932484	362,037.32	27,888.91	0.18
		Base		106.078860	334,148.41	114.932484	362,037.32	27,888.91	0.18
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
	100,000.000	Local		118.759860	118,759.86	124.069096	124,069.10	5,309.24	0.06
		Base		118.759860	118,759.86	124.069096	124,069.10	5,309.24	0.06
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	450,000.000	Local		120.059322	540,266.95	122.102251	549,460.13	9,193.18	0.27
		Base		120.059322	540,266.95	122.102251	549,460.13	9,193.18	0.27
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	230,000.000	Local		103.844830	238,843.11	107.015331	246,135.26	7,292.15	0.12
		Base		103.844830	238,843.11	107.015331	246,135.26	7,292.15	0.12
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		
	370,000.000	Local		104.580049	386,946.18	94.574349	349,925.09	-37,021.09	0.17
		Base		104.580049	386,946.18	94.574349	349,925.09	-37,021.09	0.17
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	240,000.000	Local		103.044858	247,307.66	96.505742	231,613.78	-15,693.88	0.11
		Base		103.044858	247,307.66	96.505742	231,613.78	-15,693.88	0.11
501044DK4	KROGER CO SR UNSECURED 01/48 4.65					4.650000	15 Jan 2048		
	150,000.000	Local		99.294933	148,942.40	92.652849	138,979.27	-9,963.13	0.07
		Base		99.294933	148,942.40	92.652849	138,979.27	-9,963.13	0.07
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		
	290,000.000	Local		101.302328	293,776.75	101.500000	294,350.00	573.25	0.15
		Base		101.302328	293,776.75	101.500000	294,350.00	573.25	0.15
532457BR8	ELI LILLY + CO SR UNSECURED 05/47 3.95					3.950000	15 May 2047		
	110,000.000	Local		102.889673	113,178.64	103.297437	113,627.18	448.54	0.06
		Base		102.889673	113,178.64	103.297437	113,627.18	448.54	0.06
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		

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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
		350,000.000	Local 108.352094	379,232.33	103.000000	360,500.00	-18,732.33	0.18
			Base 108.352094	379,232.33	103.000000	360,500.00	-18,732.33	0.18
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028		
		370,000.000	Local 100.000000	370,000.00	96.025370	355,293.87	-14,706.13	0.18
			Base 100.000000	370,000.00	96.025370	355,293.87	-14,706.13	0.18
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
		320,000.000	Local 99.792509	319,336.03	102.397299	327,671.36	8,335.33	0.16
			Base 99.792509	319,336.03	102.397299	327,671.36	8,335.33	0.16
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099		
		570,000.000	Local 100.000000	570,000.00	101.470000	578,379.00	8,379.00	0.29
			Base 100.000000	570,000.00	101.470000	578,379.00	8,379.00	0.29
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042		
		20,000.000	Local 98.006500	19,601.30	101.864653	20,372.93	771.63	0.01
			Base 98.006500	19,601.30	101.864653	20,372.93	771.63	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		50,000.000	Local 98.324380	49,162.19	108.455330	54,227.67	5,065.48	0.03
			Base 98.324380	49,162.19	108.455330	54,227.67	5,065.48	0.03
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09				4.090000	15 Sep 2052		
		201,000.000	Local 101.724532	204,466.31	101.597728	204,211.43	-254.88	0.10
			Base 101.724532	204,466.31	101.597728	204,211.43	-254.88	0.10
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574000	01 Jul 2045		
		20,000.000	Local 100.000000	20,000.00	145.864000	29,172.80	9,172.80	0.01
			Base 100.000000	20,000.00	145.864000	29,172.80	9,172.80	0.01
548661CX3	LOWE S COS INC SR UNSECURED 04/42 4.65				4.650000	15 Apr 2042		
		10,000.000	Local 99.618500	9,961.85	101.388724	10,138.87	177.02	0.01
			Base 99.618500	9,961.85	101.388724	10,138.87	177.02	0.01
549876AH3	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 04/23 4.563				4.563000	24 Apr 2023		
		230,000.000	Local 100.000000	230,000.00	101.756000	234,038.80	4,038.80	0.12
			Base 100.000000	230,000.00	101.756000	234,038.80	4,038.80	0.12
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75				4.750000	02 Nov 2026		

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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	
		710,000.000	Local Base	101.796499 101.796499	722,755.14 722,755.14	101.550000 101.550000	721,005.00 721,005.00	-1,750.14 -1,750.14	0.36 0.36
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047			
		160,000.000	Local Base	101.965144 101.965144	163,144.23 163,144.23	101.468668 101.468668	162,349.87 162,349.87	-794.36 -794.36	0.08 0.08
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038			
		720,000.000	Local Base	98.664917 98.664917	710,387.40 710,387.40	94.985367 94.985367	683,894.64 683,894.64	-26,492.76 -26,492.76	0.34 0.34
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049			
		310,000.000	Local Base	98.458800 98.458800	305,222.28 305,222.28	106.665963 106.665963	330,664.49 330,664.49	25,442.21 25,442.21	0.16 0.16
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027			
		290,000.000	Local Base	100.067693 100.067693	290,196.31 290,196.31	101.750000 101.750000	295,075.00 295,075.00	4,878.69 4,878.69	0.15 0.15
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9				4.400000	22 Sep 2024			
		1,130,000.000	Local Base	97.932239 97.932239	1,106,634.30 1,106,634.30	95.150000 95.150000	1,075,195.00 1,075,195.00	-31,439.30 -31,439.30	0.53 0.53
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25				4.250000	15 Sep 2046			
		322,000.000	Local Base	99.859208 99.859208	321,546.65 321,546.65	97.455270 97.455270	313,805.97 313,805.97	-7,740.68 -7,740.68	0.16 0.16
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6				3.600000	01 Apr 2034			
		80,000.000	Local Base	99.632150 99.632150	79,705.72 79,705.72	100.042452 100.042452	80,033.96 80,033.96	328.24 328.24	0.04 0.04
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875				3.875000	01 Apr 2039			
		220,000.000	Local Base	100.397932 100.397932	220,875.45 220,875.45	100.809302 100.809302	221,780.46 221,780.46	905.01 905.01	0.11 0.11
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2				4.200000	01 Apr 2059			
		210,000.000	Local Base	99.347052 99.347052	208,628.81 208,628.81	102.510567 102.510567	215,272.19 215,272.19	6,643.38 6,643.38	0.11 0.11
575718AA9	MASS INSTITUTE OF TECH UNSECURED 07/11 5.6				5.600000	01 Jul 2111			

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		255,000.000	Local 135.956639	346,689.43	138.841034	354,044.64	7,355.21	0.18
			Base 135.956639	346,689.43	138.841034	354,044.64	7,355.21	0.18
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077		
		350,000.000	Local 103.372189	361,802.66	105.779682	370,228.89	8,426.23	0.18
			Base 103.372189	361,802.66	105.779682	370,228.89	8,426.23	0.18
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047		
		40,000.000	Local 100.000000	40,000.00	103.059003	41,223.60	1,223.60	0.02
			Base 100.000000	40,000.00	103.059003	41,223.60	1,223.60	0.02
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.700000	09 Dec 2035		
		160,000.000	Local 103.790144	166,064.23	107.180267	171,488.43	5,424.20	0.09
			Base 103.790144	166,064.23	107.180267	171,488.43	5,424.20	0.09
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045		
		280,000.000	Local 107.962150	302,294.02	108.167441	302,868.83	574.81	0.15
			Base 107.962150	302,294.02	108.167441	302,868.83	574.81	0.15
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047		
		190,000.000	Local 99.838984	189,694.07	101.929643	193,666.32	3,972.25	0.10
			Base 99.838984	189,694.07	101.929643	193,666.32	3,972.25	0.10
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048		
		690,000.000	Local 97.303399	671,393.45	102.636460	708,191.57	36,798.12	0.35
			Base 97.303399	671,393.45	102.636460	708,191.57	36,798.12	0.35
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045		
		23,000.000	Local 109.384000	25,158.32	114.313476	26,292.10	1,133.78	0.01
			Base 109.384000	25,158.32	114.313476	26,292.10	1,133.78	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
		255,000.000	Local 86.380761	220,270.94	107.250000	273,487.50	53,216.56	0.14
			Base 86.380761	220,270.94	107.250000	273,487.50	53,216.56	0.14
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75				3.750000	12 Feb 2045		
		600,000.000	Local 96.596153	579,576.92	102.550776	615,304.66	35,727.74	0.31
			Base 96.596153	579,576.92	102.550776	615,304.66	35,727.74	0.31
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.700000	08 Aug 2046		

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	590,000.000	Local		99.548415	587,335.65	102.041591	602,045.39	14,709.74	0.30
		Base		99.548415	587,335.65	102.041591	602,045.39	14,709.74	0.30
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
	250,000.000	Local		95.787340	239,468.35	104.295852	260,739.63	21,271.28	0.13
		Base		95.787340	239,468.35	104.295852	260,739.63	21,271.28	0.13
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
	670,000.000	Local		105.390431	706,115.89	108.764214	728,720.23	22,604.34	0.36
		Base		105.390431	706,115.89	108.764214	728,720.23	22,604.34	0.36
594918CA0	MICROSOFT CORP SR UNSECURED 02/47 4.25					4.250000	06 Feb 2047		
	130,000.000	Local		100.714808	130,929.25	111.399414	144,819.24	13,889.99	0.07
		Base		100.714808	130,929.25	111.399414	144,819.24	13,889.99	0.07
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	40,000.000	Local		99.392200	39,756.88	106.382953	42,553.18	2,796.30	0.02
		Base		99.392200	39,756.88	106.382953	42,553.18	2,796.30	0.02
59562VAM9	BERKSHIRE HATHAWAY ENER SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	875,000.000	Local		115.681954	1,012,217.10	125.598305	1,098,985.17	86,768.07	0.55
		Base		115.681954	1,012,217.10	125.598305	1,098,985.17	86,768.07	0.54
606822BG8	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/22 3.218					3.218000	07 Mar 2022		
	320,000.000	Local		100.000000	320,000.00	100.797643	322,552.46	2,552.46	0.16
		Base		100.000000	320,000.00	100.797643	322,552.46	2,552.46	0.16
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	230,000.000	Local		99.831070	229,611.46	120.521311	277,199.02	47,587.56	0.14
		Base		99.831070	229,611.46	120.521311	277,199.02	47,587.56	0.14
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	230,000.000	Local		100.000000	230,000.00	105.322710	242,242.23	12,242.23	0.12
		Base		100.000000	230,000.00	105.322710	242,242.23	12,242.23	0.12
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.250000	01 Apr 2032		
	200,000.000	Local		106.718855	213,437.71	133.732667	267,465.33	54,027.62	0.13
		Base		106.718855	213,437.71	133.732667	267,465.33	54,027.62	0.13
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375					4.375000	22 Jan 2047		

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



STATE STREET

As of: March 29, 2019

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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
	200,000.000	Local		101.278790	202,557.58	103.077887	206,155.77	3,598.19	0.10
		Base		101.278790	202,557.58	103.077887	206,155.77	3,598.19	0.10
62912XAF1	NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875					4.875000	15 Aug 2027		
	50,000.000	Local		100.000000	50,000.00	101.000000	50,500.00	500.00	0.03
		Base		100.000000	50,000.00	101.000000	50,500.00	500.00	0.03
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
	20,000.000	Local		148.657450	29,731.49	157.663093	31,532.62	1,801.13	0.02
		Base		148.657450	29,731.49	157.663093	31,532.62	1,801.13	0.02
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696					7.696000	23 Feb 2038		
	890,000.000	Local		100.000000	890,000.00	99.230600	883,152.34	-6,847.66	0.44
		Base		100.000000	890,000.00	99.230600	883,152.34	-6,847.66	0.44
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.250000	15 Nov 2043		
	250,000.000	Local		99.588532	248,971.33	101.966580	254,916.45	5,945.12	0.13
		Base		99.588532	248,971.33	101.966580	254,916.45	5,945.12	0.13
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05					5.050000	15 Nov 2044		
	400,000.000	Local		103.483175	413,932.70	99.267724	397,070.90	-16,861.80	0.20
		Base		103.483175	413,932.70	99.267724	397,070.90	-16,861.80	0.20
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	20,000.000	Local		101.852550	20,370.51	98.762619	19,752.52	-617.99	0.01
		Base		101.852550	20,370.51	98.762619	19,752.52	-617.99	0.01
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
	140,000.000	Local		98.178036	137,449.25	101.357519	141,900.53	4,451.28	0.07
		Base		98.178036	137,449.25	101.357519	141,900.53	4,451.28	0.07
655844CB2	NORFOLK SOUTHERN CORP SR UNSECURED 12/49 5.1					5.100000	31 Dec 2049		
	370,000.000	Local		99.807703	369,288.50	104.499537	386,648.29	17,359.79	0.19
		Base		99.807703	369,288.50	104.499537	386,648.29	17,359.79	0.19
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	40,000.000	Local		109.932875	43,973.15	107.851468	43,140.59	-832.56	0.02
		Base		109.932875	43,973.15	107.851468	43,140.59	-832.56	0.02
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		

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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
	740,000.000	Local		100.882768	746,532.48	98.664152	730,114.72	-16,417.76	0.36
		Base		100.882768	746,532.48	98.664152	730,114.72	-16,417.76	0.36
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	1,020,000.000	Local		98.821420	1,007,978.48	97.323453	992,699.22	-15,279.26	0.49
		Base		98.821420	1,007,978.48	97.323453	992,699.22	-15,279.26	0.49
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643000	01 Dec 2044		
	20,000.000	Local		100.000000	20,000.00	116.488600	23,297.72	3,297.72	0.01
		Base		100.000000	20,000.00	116.488600	23,297.72	3,297.72	0.01
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	250,000.000	Local		99.342980	248,357.45	109.356864	273,392.16	25,034.71	0.14
		Base		99.342980	248,357.45	109.356864	273,392.16	25,034.71	0.14
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	380,000.000	Local		101.221768	384,642.72	105.950821	402,613.12	17,970.40	0.20
		Base		101.221768	384,642.72	105.950821	402,613.12	17,970.40	0.20
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	310,000.000	Local		101.611010	314,994.13	102.349987	317,284.96	2,290.83	0.16
		Base		101.611010	314,994.13	102.349987	317,284.96	2,290.83	0.16
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local		146.513038	117,210.43	148.479295	118,783.44	1,573.01	0.06
		Base		146.513038	117,210.43	148.479295	118,783.44	1,573.01	0.06
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	70,000.000	Local		98.995186	69,296.63	115.608000	80,925.60	11,628.97	0.04
		Base		98.995186	69,296.63	115.608000	80,925.60	11,628.97	0.04
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.500000	01 Oct 2020		
	550,000.000	Local		95.477835	525,128.09	92.000000	506,000.00	-19,128.09	0.25
		Base		95.477835	525,128.09	92.000000	506,000.00	-19,128.09	0.25
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	110,000.000	Local		101.343336	111,477.67	102.490000	112,739.00	1,261.33	0.06
		Base		101.343336	111,477.67	102.490000	112,739.00	1,261.33	0.06
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		

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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
	320,000.000	Local		106.514413	340,846.12	94.250000	301,600.00	-39,246.12	0.15
		Base		106.514413	340,846.12	94.250000	301,600.00	-39,246.12	0.15
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
	130,000.000	Local		99.849023	129,803.73	101.963024	132,551.93	2,748.20	0.07
		Base		99.849023	129,803.73	101.963024	132,551.93	2,748.20	0.07
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
	26,000.000	Local		98.690923	25,659.64	101.950000	26,507.00	847.36	0.01
		Base		98.690923	25,659.64	101.950000	26,507.00	847.36	0.01
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375000	27 Jan 2021		
	30,000.000	Local		100.836633	30,250.99	102.875000	30,862.50	611.51	0.02
		Base		100.836633	30,250.99	102.875000	30,862.50	611.51	0.02
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	700,000.000	Local		106.549436	745,846.05	110.035000	770,245.00	24,398.95	0.38
		Base		106.549436	745,846.05	110.035000	770,245.00	24,398.95	0.38
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
	440,000.000	Local		100.000000	440,000.00	98.940000	435,336.00	-4,664.00	0.22
		Base		100.000000	440,000.00	98.940000	435,336.00	-4,664.00	0.22
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5					6.500000	02 Jun 2041		
	490,000.000	Local		113.233833	554,845.78	90.519000	443,543.10	-111,302.68	0.22
		Base		113.233833	554,845.78	90.519000	443,543.10	-111,302.68	0.22
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044		
	90,000.000	Local		84.628567	76,165.71	81.750000	73,575.00	-2,590.71	0.04
		Base		84.628567	76,165.71	81.750000	73,575.00	-2,590.71	0.04
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
	340,000.000	Local		98.831891	336,028.43	88.330000	300,322.00	-35,706.43	0.15
		Base		98.831891	336,028.43	88.330000	300,322.00	-35,706.43	0.15
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
	150,000.000	Local		99.857533	149,786.30	104.230000	156,345.00	6,558.70	0.08
		Base		99.857533	149,786.30	104.230000	156,345.00	6,558.70	0.08
71654QCG5	PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5					6.500000	13 Mar 2027		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	310,000.000	Local	105.508810	327,077.31	100.700000	312,170.00	-14,907.31	0.15	
		Base	105.508810	327,077.31	100.700000	312,170.00	-14,907.31	0.15	
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4				4.400000	15 May 2044			
	30,000.000	Local	99.732300	29,919.69	108.620259	32,586.08	2,666.39	0.02	
		Base	99.732300	29,919.69	108.620259	32,586.08	2,666.39	0.02	
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375				6.375000	16 May 2038			
	390,000.000	Local	122.195028	476,560.61	123.816327	482,883.68	6,323.07	0.24	
		Base	122.195028	476,560.61	123.816327	482,883.68	6,323.07	0.24	
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875				3.875000	21 Aug 2042			
	90,000.000	Local	99.200656	89,280.59	91.656752	82,491.08	-6,789.51	0.04	
		Base	99.200656	89,280.59	91.656752	82,491.08	-6,789.51	0.04	
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458				4.458000	01 Oct 2062			
	770,000.000	Local	108.461296	835,151.98	112.033000	862,654.10	27,502.12	0.43	
		Base	108.461296	835,151.98	112.033000	862,654.10	27,502.12	0.43	
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55				5.550000	05 Mar 2037			
	15,000.000	Local	97.175467	14,576.32	127.420775	19,113.12	4,536.80	0.01	
		Base	97.175467	14,576.32	127.420775	19,113.12	4,536.80	0.01	
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5				3.500000	25 Oct 2047			
	210,000.000	Local	98.734824	207,343.13	99.807179	209,595.08	2,251.95	0.10	
		Base	98.734824	207,343.13	99.807179	209,595.08	2,251.95	0.10	
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75				7.750000	01 Mar 2031			
	200,000.000	Local	137.679730	275,359.46	136.037515	272,075.03	-3,284.43	0.14	
		Base	137.679730	275,359.46	136.037515	272,075.03	-3,284.43	0.13	
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125000	16 Mar 2024			
	420,000.000	Local	93.475745	392,598.13	82.750000	347,550.00	-45,048.13	0.17	
Original Face:	420,000.000	Base	93.475745	392,598.13	82.750000	347,550.00	-45,048.13	0.17	
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7				5.700000	14 Dec 2036			
	50,000.000	Local	109.268240	54,634.12	119.097928	59,548.96	4,914.84	0.03	
		Base	109.268240	54,634.12	119.097928	59,548.96	4,914.84	0.03	
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049			

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	420,000.000	Local	100.000000		420,000.00	105.143800	441,603.96	21,603.96	0.22
		Base	100.000000		420,000.00	105.143800	441,603.96	21,603.96	0.22
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	30,000.000	Local	100.000000		30,000.00	92.750000	27,825.00	-2,175.00	0.01
		Base	100.000000		30,000.00	92.750000	27,825.00	-2,175.00	0.01
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	360,000.000	Local	107.125722		385,652.60	105.758194	380,729.50	-4,923.10	0.19
		Base	107.125722		385,652.60	105.758194	380,729.50	-4,923.10	0.19
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	300,000.000	Local	107.179537		321,538.61	106.750000	320,250.00	-1,288.61	0.16
Original Face:	300,000.000	Base	107.179537		321,538.61	106.750000	320,250.00	-1,288.61	0.16
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	440,000.000	Local	113.481309		499,317.76	102.642358	451,626.38	-47,691.38	0.22
		Base	113.481309		499,317.76	102.642358	451,626.38	-47,691.38	0.22
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
	50,000.000	Local	125.657640		62,828.82	123.099572	61,549.79	-1,279.03	0.03
		Base	125.657640		62,828.82	123.099572	61,549.79	-1,279.03	0.03
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
	160,000.000	Local	119.372288		190,995.66	119.156621	190,650.59	-345.07	0.09
		Base	119.372288		190,995.66	119.156621	190,650.59	-345.07	0.09
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	770,000.000	Local	106.418431		819,421.92	106.500000	820,050.00	628.08	0.41
		Base	106.418431		819,421.92	106.500000	820,050.00	628.08	0.41
78009PEH0	ROYAL BK SCOTLND GRP PLC SR UNSECURED 01/30 VAR					5.076000	27 Jan 2030		
	200,000.000	Local	100.000000		200,000.00	105.273426	210,546.85	10,546.85	0.10
		Base	100.000000		200,000.00	105.273426	210,546.85	10,546.85	0.10
780641AH9	KONINKLIJKE KPN NV SR UNSECURED 10/30 8.375					8.375000	01 Oct 2030		
	170,000.000	Local	118.221959		200,977.33	127.142861	216,142.86	15,165.53	0.11
		Base	118.221959		200,977.33	127.142861	216,142.86	15,165.53	0.11
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138000	01 May 2049		

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		180,000.000	Local 127.643217	229,757.79	138.002000	248,403.60	18,645.81	0.12
			Base 127.643217	229,757.79	138.002000	248,403.60	18,645.81	0.12
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042		
		360,000.000	Local 102.239636	368,062.69	97.283274	350,219.79	-17,842.90	0.17
			Base 102.239636	368,062.69	97.283274	350,219.79	-17,842.90	0.17
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047		
		250,000.000	Local 101.906516	254,766.29	93.694009	234,235.02	-20,531.27	0.12
			Base 101.906516	254,766.29	93.694009	234,235.02	-20,531.27	0.12
80007RAB1	SANDS CHINA LTD SR UNSECURED 08/23 4.6				4.600000	08 Aug 2023		
		260,000.000	Local 99.980558	259,949.45	103.078857	268,005.03	8,055.58	0.13
			Base 99.980558	259,949.45	103.078857	268,005.03	8,055.58	0.13
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
		520,000.000	Local 102.085919	530,846.78	104.759990	544,751.95	13,905.17	0.27
			Base 102.085919	530,846.78	104.759990	544,751.95	13,905.17	0.27
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		670,000.000	Local 100.877869	675,881.72	104.228857	698,333.34	22,451.62	0.35
			Base 100.877869	675,881.72	104.228857	698,333.34	22,451.62	0.35
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.750000	15 Sep 2025		
		250,000.000	Local 100.884684	252,211.71	99.263700	248,159.25	-4,052.46	0.12
			Base 100.884684	252,211.71	99.263700	248,159.25	-4,052.46	0.12
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045		
		1,350,000.000	Local 108.089621	1,459,209.89	102.993383	1,390,410.67	-68,799.22	0.69
			Base 108.089621	1,459,209.89	102.993383	1,390,410.67	-68,799.22	0.69
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.700000	15 Jun 2028		
		140,000.000	Local 124.013121	173,618.37	117.042099	163,858.94	-9,759.43	0.08
			Base 124.013121	173,618.37	117.042099	163,858.94	-9,759.43	0.08
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
		130,000.000	Local 115.474838	150,117.29	135.284527	175,869.89	25,752.60	0.09
			Base 115.474838	150,117.29	135.284527	175,869.89	25,752.60	0.09
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		40,000.000	Local 107.050350	42,820.14	111.575172	44,630.07	1,809.93	0.02
			Base 107.050350	42,820.14	111.575172	44,630.07	1,809.93	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
		20,000.000	Local 102.479650	20,495.93	109.231144	21,846.23	1,350.30	0.01
			Base 102.479650	20,495.93	109.231144	21,846.23	1,350.30	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
		810,000.000	Local 100.374095	813,030.17	103.972553	842,177.68	29,147.51	0.42
			Base 100.374095	813,030.17	103.972553	842,177.68	29,147.51	0.42
822582CB6	SHELL INTERNATIONAL FIN COMPANY GUAR 11/28 3.875				3.875000	13 Nov 2028		
		780,000.000	Local 99.254374	774,184.12	105.944495	826,367.06	52,182.94	0.41
			Base 99.254374	774,184.12	105.944495	826,367.06	52,182.94	0.41
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040		
		170,000.000	Local 106.888171	181,709.89	99.406963	168,991.84	-12,718.05	0.08
			Base 106.888171	181,709.89	99.406963	168,991.84	-12,718.05	0.08
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.050000	15 Mar 2042		
		370,000.000	Local 103.321368	382,289.06	93.774763	346,966.62	-35,322.44	0.17
			Base 103.321368	382,289.06	93.774763	346,966.62	-35,322.44	0.17
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.650000	01 Oct 2043		
		430,000.000	Local 110.557763	475,398.38	101.783503	437,669.06	-37,729.32	0.22
			Base 110.557763	475,398.38	101.783503	437,669.06	-37,729.32	0.22
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.000000	01 Apr 2047		
		30,000.000	Local 94.672933	28,401.88	93.117237	27,935.17	-466.71	0.01
			Base 94.672933	28,401.88	93.117237	27,935.17	-466.71	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125000	01 Mar 2048		
		10,000.000	Local 95.419700	9,541.97	95.324870	9,532.49	-9.48	0.00
			Base 95.419700	9,541.97	95.324870	9,532.49	-9.48	0.00
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.750000	16 Apr 2040		
		150,000.000	Local 100.831753	151,247.63	120.045182	180,067.77	28,820.14	0.09
			Base 100.831753	151,247.63	120.045182	180,067.77	28,820.14	0.09
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	540,000.000	Local	102.082080	551,243.23	104.039768	561,814.75	10,571.52	0.28	
		Base	102.082080	551,243.23	104.039768	561,814.75	10,571.52	0.28	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	370,000.000	Local	105.506478	390,373.97	136.144753	503,735.59	113,361.62	0.25	
		Base	105.506478	390,373.97	136.144753	503,735.59	113,361.62	0.25	
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	101.584000	142,217.60	2,217.60	0.07	
		Base	100.000000	140,000.00	101.584000	142,217.60	2,217.60	0.07	
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	180,000.000	Local	99.104783	178,388.61	97.817178	176,070.92	-2,317.69	0.09	
		Base	99.104783	178,388.61	97.817178	176,070.92	-2,317.69	0.09	
87089NAA8	SWISS RE FINANCE LUX COMPANY GUAR 144A 04/49 VAR					1.000000	02 Apr 2049		
	200,000.000	Local	100.000000	200,000.00	101.235607	202,471.21	2,471.21	0.10	
		Base	100.000000	200,000.00	101.235607	202,471.21	2,471.21	0.10	
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.000000	01 Jul 2042		
	60,000.000	Local	98.048017	58,828.81	100.909656	60,545.79	1,716.98	0.03	
		Base	98.048017	58,828.81	100.909656	60,545.79	1,716.98	0.03	
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9					3.900000	15 Nov 2047		
	120,000.000	Local	97.026633	116,431.96	98.951867	118,742.24	2,310.28	0.06	
		Base	97.026633	116,431.96	98.951867	118,742.24	2,310.28	0.06	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	580,000.000	Local	107.545364	623,763.11	111.762637	648,223.29	24,460.18	0.32	
		Base	107.545364	623,763.11	111.762637	648,223.29	24,460.18	0.32	
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047		
	200,000.000	Local	101.837350	203,674.70	102.609322	205,218.64	1,543.94	0.10	
		Base	101.837350	203,674.70	102.609322	205,218.64	1,543.94	0.10	
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.250000	15 Jul 2041		
	90,000.000	Local	108.255400	97,429.86	106.441117	95,797.01	-1,632.85	0.05	
		Base	108.255400	97,429.86	106.441117	95,797.01	-1,632.85	0.05	
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2					7.200000	18 Jul 2036		

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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
		190,000.000	Local 104.024379	197,646.32	101.540000	192,926.00	-4,720.32	0.10
			Base 104.024379	197,646.32	101.540000	192,926.00	-4,720.32	0.10
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721				7.721000	04 Jun 2038		
		120,000.000	Local 108.328475	129,994.17	103.500000	124,200.00	-5,794.17	0.06
			Base 108.328475	129,994.17	103.500000	124,200.00	-5,794.17	0.06
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036		
		220,000.000	Local 122.995845	270,590.86	121.698656	267,737.04	-2,853.82	0.13
			Base 122.995845	270,590.86	121.698656	267,737.04	-2,853.82	0.13
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		730,000.000	Local 104.543330	763,166.31	101.386354	740,120.38	-23,045.93	0.37
			Base 104.543330	763,166.31	101.386354	740,120.38	-23,045.93	0.37
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038		
		270,000.000	Local 96.508481	260,572.90	95.445775	257,703.59	-2,869.31	0.13
			Base 96.508481	260,572.90	95.445775	257,703.59	-2,869.31	0.13
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
		150,000.000	Local 96.164400	144,246.60	97.444342	146,166.51	1,919.91	0.07
			Base 96.164400	144,246.60	97.444342	146,166.51	1,919.91	0.07
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
		630,000.000	Local 97.798557	616,130.91	98.000000	617,400.00	1,269.09	0.31
			Base 97.798557	616,130.91	98.000000	617,400.00	1,269.09	0.31
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021		
		320,000.000	Local 95.112016	304,358.45	95.337370	305,079.58	721.13	0.15
			Base 95.112016	304,358.45	95.337370	305,079.58	721.13	0.15
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
		150,000.000	Local 89.593267	134,389.90	89.214387	133,821.58	-568.32	0.07
			Base 89.593267	134,389.90	89.214387	133,821.58	-568.32	0.07
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875				3.875000	15 Mar 2039		
		470,000.000	Local 99.400034	467,180.16	103.485248	486,380.67	19,200.51	0.24
			Base 99.400034	467,180.16	103.485248	486,380.67	19,200.51	0.24
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		610,000.000	Local 130.076539	793,466.89	130.381053	795,324.42	1,857.53	0.39
			Base 130.076539	793,466.89	130.381053	795,324.42	1,857.53	0.39
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
		60,000.000	Local 111.103483	66,662.09	110.473057	66,283.83	-378.26	0.03
			Base 111.103483	66,662.09	110.473057	66,283.83	-378.26	0.03
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
		940,000.000	Local 112.262378	1,055,266.35	116.467111	1,094,790.84	39,524.49	0.54
			Base 112.262378	1,055,266.35	116.467111	1,094,790.84	39,524.49	0.54
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
		170,000.000	Local 111.244365	189,115.42	111.533962	189,607.74	492.32	0.09
			Base 111.244365	189,115.42	111.533962	189,607.74	492.32	0.09
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
		80,000.000	Local 108.570850	86,856.68	102.489868	81,991.89	-4,864.79	0.04
			Base 108.570850	86,856.68	102.489868	81,991.89	-4,864.79	0.04
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5				4.500000	15 Sep 2042		
		410,000.000	Local 93.756854	384,403.10	87.402634	358,350.80	-26,052.30	0.18
			Base 93.756854	384,403.10	87.402634	358,350.80	-26,052.30	0.18
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4				5.400000	15 Aug 2041		
		140,000.000	Local 99.389636	139,145.49	108.620810	152,069.13	12,923.64	0.08
			Base 99.389636	139,145.49	108.620810	152,069.13	12,923.64	0.08
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042		
		80,000.000	Local 103.118013	82,494.41	98.700635	78,960.51	-3,533.90	0.04
			Base 103.118013	82,494.41	98.700635	78,960.51	-3,533.90	0.04
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75				7.750000	15 Apr 2026		
		60,000.000	Local 126.442183	75,865.31	128.629869	77,177.92	1,312.61	0.04
			Base 126.442183	75,865.31	128.629869	77,177.92	1,312.61	0.04
90184LAD4	TWITTER INC SR UNSECURED 09/21 1				1.000000	15 Sep 2021		
		220,000.000	Local 95.990618	211,179.36	94.096118	207,011.46	-4,167.90	0.10
			Base 95.990618	211,179.36	94.096118	207,011.46	-4,167.90	0.10
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253				4.253000	23 Mar 2028		

Holdings

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	270,000.000	Local	101.828552	274,937.09	103.993702	280,783.00	5,845.91	0.14	
		Base	101.828552	274,937.09	103.993702	280,783.00	5,845.91	0.14	
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR				7.000000	31 Dec 2099			
	940,000.000	Local	100.000000	940,000.00	101.503000	954,128.20	14,128.20	0.47	
		Base	100.000000	940,000.00	101.503000	954,128.20	14,128.20	0.47	
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022			
	550,000.000	Local	100.000000	550,000.00	104.641808	575,529.94	25,529.94	0.29	
		Base	100.000000	550,000.00	104.641808	575,529.94	25,529.94	0.29	
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034			
	1,220,000.000	Local	100.000000	1,220,000.00	100.775928	1,229,466.32	9,466.32	0.61	
		Base	100.000000	1,220,000.00	100.775928	1,229,466.32	9,466.32	0.61	
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375				4.375000	15 Nov 2065			
	460,000.000	Local	102.777491	472,776.46	96.585784	444,294.61	-28,481.85	0.22	
		Base	102.777491	472,776.46	96.585784	444,294.61	-28,481.85	0.22	
907818EV6	UNION PACIFIC CORP SR UNSECURED 09/38 4.375				4.375000	10 Sep 2038			
	170,000.000	Local	99.852859	169,749.86	103.824355	176,501.40	6,751.54	0.09	
		Base	99.852859	169,749.86	103.824355	176,501.40	6,751.54	0.09	
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5				4.500000	10 Sep 2048			
	360,000.000	Local	100.332058	361,195.41	106.136858	382,092.69	20,897.28	0.19	
		Base	100.332058	361,195.41	106.136858	382,092.69	20,897.28	0.19	
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625000	03 Mar 2024			
	67,253.690	Local	100.000000	67,253.69	101.520000	68,275.95	1,022.26	0.03	
		Base	100.000000	67,253.69	101.520000	68,275.95	1,022.26	0.03	
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.050000	11 Jan 2040			
	122,000.000	Local	116.445607	142,063.64	114.400000	139,568.00	-2,495.64	0.07	
		Base	116.445607	142,063.64	114.400000	139,568.00	-2,495.64	0.07	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044			
	1,426,000.000	Local	99.274660	1,415,656.65	98.250000	1,401,045.00	-14,611.65	0.70	
		Base	99.274660	1,415,656.65	98.250000	1,401,045.00	-14,611.65	0.69	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047			

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		340,000.000	Local 98.512585	334,942.79	93.600000	318,240.00	-16,702.79	0.16
			Base 98.512585	334,942.79	93.600000	318,240.00	-16,702.79	0.16
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048		
		930,000.000	Local 95.445468	887,642.85	106.035156	986,126.95	98,484.10	0.49
			Base 95.445468	887,642.85	106.035156	986,126.95	98,484.10	0.49
912810SD1	US TREASURY N/B 08/48 3				3.000000	15 Aug 2048		
		1,620,000.000	Local 98.897269	1,602,135.75	103.515625	1,676,953.13	74,817.38	0.83
			Base 98.897269	1,602,135.75	103.515625	1,676,953.13	74,817.38	0.83
912810SE9	US TREASURY N/B 11/48 3.375				3.375000	15 Nov 2048		
		480,000.000	Local 106.948925	513,354.84	111.292969	534,206.25	20,851.41	0.27
			Base 106.948925	513,354.84	111.292969	534,206.25	20,851.41	0.26
9128285M8	US TREASURY N/B 11/28 3.125				3.125000	15 Nov 2028		
		640,000.000	Local 103.484161	662,298.63	106.074219	678,875.00	16,576.37	0.34
			Base 103.484161	662,298.63	106.074219	678,875.00	16,576.37	0.34
9128286B1	US TREASURY N/B 02/29 2.625				2.625000	15 Feb 2029		
		830,000.000	Local 100.404763	833,359.53	101.835938	845,238.29	11,878.76	0.42
			Base 100.404763	833,359.53	101.835938	845,238.29	11,878.76	0.42
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
		210,000.000	Local 102.856619	215,998.90	103.361380	217,058.90	1,060.00	0.11
			Base 102.856619	215,998.90	103.361380	217,058.90	1,060.00	0.11
913017CW7	UNITED TECHNOLOGIES CORP SR UNSECURED 11/38 4.45				4.450000	16 Nov 2038		
		380,000.000	Local 99.990066	379,962.25	103.384346	392,860.51	12,898.26	0.19
			Base 99.990066	379,962.25	103.384346	392,860.51	12,898.26	0.19
913017CX5	UNITED TECHNOLOGIES CORP SR UNSECURED 11/48 4.625				4.625000	16 Nov 2048		
		340,000.000	Local 99.647441	338,801.30	106.087705	360,698.20	21,896.90	0.18
			Base 99.647441	338,801.30	106.087705	360,698.20	21,896.90	0.18
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5				6.500000	15 Jun 2037		
		130,000.000	Local 93.679000	121,782.70	132.207242	171,869.41	50,086.71	0.09
			Base 93.679000	121,782.70	132.207242	171,869.41	50,086.71	0.09
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875				6.875000	15 Feb 2038		

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	40,000.000	Local		105.072850	42,029.14	137.612003	55,044.80	13,015.66	0.03
		Base		105.072850	42,029.14	137.612003	55,044.80	13,015.66	0.03
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	80,000.000	Local		98.857963	79,086.37	109.469287	87,575.43	8,489.06	0.04
		Base		98.857963	79,086.37	109.469287	87,575.43	8,489.06	0.04
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
	150,000.000	Local		111.440340	167,160.51	112.101671	168,152.51	992.00	0.08
		Base		111.440340	167,160.51	112.101671	168,152.51	992.00	0.08
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	440,000.000	Local		99.321057	437,012.65	105.202199	462,889.68	25,877.03	0.23
		Base		99.321057	437,012.65	105.202199	462,889.68	25,877.03	0.23
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	60,000.000	Local		99.591917	59,755.15	108.448102	65,068.86	5,313.71	0.03
		Base		99.591917	59,755.15	108.448102	65,068.86	5,313.71	0.03
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767000	15 May 2115		
	430,000.000	Local		101.518128	436,527.95	109.957000	472,815.10	36,287.15	0.23
		Base		101.518128	436,527.95	109.957000	472,815.10	36,287.15	0.23
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	280,000.000	Local		102.109882	285,907.67	112.504000	315,011.20	29,103.53	0.16
		Base		102.109882	285,907.67	112.504000	315,011.20	29,103.53	0.16
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062000	15 May 2033		
	80,000.000	Local		99.791275	79,833.02	103.740000	82,992.00	3,158.98	0.04
		Base		99.791275	79,833.02	103.740000	82,992.00	3,158.98	0.04
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	105.731000	74,011.70	4,011.70	0.04
Original Face:	70,000.000	Base		100.000000	70,000.00	105.731000	74,011.70	4,011.70	0.04
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	530,000.000	Local		100.955357	535,063.39	108.630000	575,739.00	40,675.61	0.29
		Base		100.955357	535,063.39	108.630000	575,739.00	40,675.61	0.29
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		

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



STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		269,000.000	Local 102.349468	275,320.07	114.400000	307,736.00	32,415.93	0.15
			Base 102.349468	275,320.07	114.400000	307,736.00	32,415.93	0.15
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5				8.500000	31 Jan 2027		
		130,000.000	Local 103.217131	134,182.27	106.000000	137,800.00	3,617.73	0.07
			Base 103.217131	134,182.27	106.000000	137,800.00	3,617.73	0.07
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.750000	01 Nov 2041		
		300,000.000	Local 95.371557	286,114.67	105.591049	316,773.15	30,658.48	0.16
			Base 95.371557	286,114.67	105.591049	316,773.15	30,658.48	0.16
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.850000	01 Nov 2042		
		120,000.000	Local 87.593967	105,112.76	94.012906	112,815.49	7,702.73	0.06
			Base 87.593967	105,112.76	94.012906	112,815.49	7,702.73	0.06
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
		260,000.000	Local 99.341069	258,286.78	104.029836	270,477.57	12,190.79	0.13
			Base 99.341069	258,286.78	104.029836	270,477.57	12,190.79	0.13
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522000	15 Sep 2048		
		2,345,000.000	Local 95.343087	2,235,795.38	102.625933	2,406,578.13	170,782.75	1.19
			Base 95.343087	2,235,795.38	102.625933	2,406,578.13	170,782.75	1.19
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672				4.672000	15 Mar 2055		
		70,000.000	Local 94.789743	66,352.82	101.881855	71,317.30	4,964.48	0.04
			Base 94.789743	66,352.82	101.881855	71,317.30	4,964.48	0.04
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
		530,000.000	Local 88.101811	466,939.60	96.895193	513,544.52	46,604.92	0.25
			Base 88.101811	466,939.60	96.895193	513,544.52	46,604.92	0.25
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
		690,000.000	Local 104.950723	724,159.99	112.493448	776,204.79	52,044.80	0.39
			Base 104.950723	724,159.99	112.493448	776,204.79	52,044.80	0.38
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
		20,000.000	Local 111.057050	22,211.41	117.039398	23,407.88	1,196.47	0.01
			Base 111.057050	22,211.41	117.039398	23,407.88	1,196.47	0.01
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875				8.875000	15 Nov 2038		

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		236,000.000	Local 121.186534	286,000.22	157.706233	372,186.71	86,186.49	0.18
			Base 121.186534	286,000.22	157.706233	372,186.71	86,186.49	0.18
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
		570,000.000	Local 106.769811	608,587.92	110.347788	628,982.39	20,394.47	0.31
			Base 106.769811	608,587.92	110.347788	628,982.39	20,394.47	0.31
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15				6.150000	27 Feb 2037		
		160,000.000	Local 113.041694	180,866.71	110.904612	177,447.38	-3,419.33	0.09
			Base 113.041694	180,866.71	110.904612	177,447.38	-3,419.33	0.09
92857WBL3	VODAFONE GROUP PLC SR UNSECURED 05/38 5				5.000000	30 May 2038		
		160,000.000	Local 98.150769	157,041.23	98.767479	158,027.97	986.74	0.08
			Base 98.150769	157,041.23	98.767479	158,027.97	986.74	0.08
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.250000	30 May 2048		
		870,000.000	Local 99.510976	865,745.49	99.137675	862,497.77	-3,247.72	0.43
			Base 99.510976	865,745.49	99.137675	862,497.77	-3,247.72	0.43
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75				4.750000	17 Sep 2044		
		450,000.000	Local 100.761107	453,424.98	105.743044	475,843.70	22,418.72	0.24
			Base 100.761107	453,424.98	105.743044	475,843.70	22,418.72	0.24
92928QAD0	WEA FINANCE LLC COMPANY GUAR 144A 09/48 4.625				4.625000	20 Sep 2048		
		480,000.000	Local 99.346381	476,862.63	103.986597	499,135.67	22,273.04	0.25
			Base 99.346381	476,862.63	103.986597	499,135.67	22,273.04	0.25
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.569750	29 Mar 2049		
		200,000.000	Local 95.972155	191,944.31	98.705000	197,410.00	5,465.69	0.10
			Base 95.972155	191,944.31	98.705000	197,410.00	5,465.69	0.10
931142DG5	WALMART INC SR UNSECURED 04/43 4				4.000000	11 Apr 2043		
		320,000.000	Local 105.117684	336,376.59	103.838427	332,282.97	-4,093.62	0.16
			Base 105.117684	336,376.59	103.838427	332,282.97	-4,093.62	0.16
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3				4.300000	22 Apr 2044		
		46,000.000	Local 100.086370	46,039.73	109.179821	50,222.72	4,182.99	0.02
			Base 100.086370	46,039.73	109.179821	50,222.72	4,182.99	0.02
931142EC3	WALMART INC SR UNSECURED 06/48 4.05				4.050000	29 Jun 2048		

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WESTERN ASSET LONG DURATION CR
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
		340,000.000	Local 98.984635	336,547.76	106.204813	361,096.36	24,548.60	0.18
			Base 98.984635	336,547.76	106.204813	361,096.36	24,548.60	0.18
934NRYI10	TRAVELPORT FINANCE LUX SARL 2019 TERM LOAN					13 Mar 2026		
		350,000.000	Local 98.000000	343,000.00	97.375000	340,812.50	-2,187.50	0.17
			Base 98.000000	343,000.00	97.375000	340,812.50	-2,187.50	0.17
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75				7.750000	15 May 2032		
		230,000.000	Local 134.927383	310,332.98	138.599475	318,778.79	8,445.81	0.16
			Base 134.927383	310,332.98	138.599475	318,778.79	8,445.81	0.16
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375				6.375000	15 Jun 2037		
		180,000.000	Local 94.184156	169,531.48	120.459009	216,826.22	47,294.74	0.11
			Base 94.184156	169,531.48	120.459009	216,826.22	47,294.74	0.11
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625				4.625000	15 May 2042		
		100,000.000	Local 107.820070	107,820.07	103.205490	103,205.49	-4,614.58	0.05
			Base 107.820070	107,820.07	103.205490	103,205.49	-4,614.58	0.05
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606000	15 Jan 2044		
		638,000.000	Local 106.262196	677,952.81	115.444727	736,537.36	58,584.55	0.37
			Base 106.262196	677,952.81	115.444727	736,537.36	58,584.55	0.37
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
		340,000.000	Local 104.155276	354,127.94	112.437081	382,286.08	28,158.14	0.19
			Base 104.155276	354,127.94	112.437081	382,286.08	28,158.14	0.19
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.650000	04 Nov 2044		
		300,000.000	Local 97.517640	292,552.92	102.716444	308,149.33	15,596.41	0.15
			Base 97.517640	292,552.92	102.716444	308,149.33	15,596.41	0.15
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9				4.900000	17 Nov 2045		
		380,000.000	Local 103.351961	392,737.45	106.493103	404,673.79	11,936.34	0.20
			Base 103.351961	392,737.45	106.493103	404,673.79	11,936.34	0.20
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
		650,000.000	Local 100.706635	654,593.13	99.664276	647,817.79	-6,775.34	0.32
			Base 100.706635	654,593.13	99.664276	647,817.79	-6,775.34	0.32
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		

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	650,000.000	Local		103.454475	672,454.09	104.933836	682,069.93	9,615.84	0.34
		Base		103.454475	672,454.09	104.933836	682,069.93	9,615.84	0.34
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.468521	15 Sep 2048		
	100,000.000	Local		86.684180	86,684.18	84.746220	84,746.22	-1,937.96	0.04
Original Face:	100,000.000	Base		86.684180	86,684.18	84.746220	84,746.22	-1,937.96	0.04
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	240,000.000	Local		104.216942	250,120.66	95.575536	229,381.29	-20,739.37	0.11
		Base		104.216942	250,120.66	95.575536	229,381.29	-20,739.37	0.11
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	190,000.000	Local		104.165511	197,914.47	101.297382	192,465.03	-5,449.44	0.10
		Base		104.165511	197,914.47	101.297382	192,465.03	-5,449.44	0.10
958254AK0	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/28 4.75					4.750000	15 Aug 2028		
	280,000.000	Local		99.827268	279,516.35	101.507776	284,221.77	4,705.42	0.14
		Base		99.827268	279,516.35	101.507776	284,221.77	4,705.42	0.14
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	300,000.000	Local		98.921290	296,763.87	97.479631	292,438.89	-4,324.98	0.15
		Base		98.921290	296,763.87	97.479631	292,438.89	-4,324.98	0.14
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	710,000.000	Local		119.297654	847,013.34	125.603374	891,783.96	44,770.62	0.44
		Base		119.297654	847,013.34	125.603374	891,783.96	44,770.62	0.44
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local		116.031314	81,221.92	127.330601	89,131.42	7,909.50	0.04
		Base		116.031314	81,221.92	127.330601	89,131.42	7,909.50	0.04
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	640,000.000	Local		126.211541	807,753.86	139.147920	890,546.69	82,792.83	0.44
		Base		126.211541	807,753.86	139.147920	890,546.69	82,792.83	0.44
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	280,000.000	Local		103.577561	290,017.17	99.847248	279,572.29	-10,444.88	0.14
		Base		103.577561	290,017.17	99.847248	279,572.29	-10,444.88	0.14
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		

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	370,000.000	Local	126.102030	466,577.51	127.232668	470,760.87	4,183.36	0.23	
		Base	126.102030	466,577.51	127.232668	470,760.87	4,183.36	0.23	
98417EAC4	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9				6.900000	15 Nov 2037			
	80,000.000	Local	115.547913	92,438.33	112.415743	89,932.59	-2,505.74	0.04	
		Base	115.547913	92,438.33	112.415743	89,932.59	-2,505.74	0.04	
98417EAN0	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/41 6				6.000000	15 Nov 2041			
	420,000.000	Local	99.470764	417,777.21	102.930000	432,306.00	14,528.79	0.21	
		Base	99.470764	417,777.21	102.930000	432,306.00	14,528.79	0.21	
98417EAR1	GLENORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3				5.550000	25 Oct 2042			
	550,000.000	Local	106.924558	588,085.07	99.867000	549,268.50	-38,816.57	0.27	
		Base	106.924558	588,085.07	99.867000	549,268.50	-38,816.57	0.27	
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5				8.500000	23 Mar 2021			
	230,000.000	Local	100.089048	230,204.81	100.900000	232,070.00	1,865.19	0.12	
		Base	100.089048	230,204.81	100.900000	232,070.00	1,865.19	0.12	
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.950000	15 Jul 2024			
	320,000.000	Local	100.970581	323,105.86	102.787000	328,918.40	5,812.54	0.16	
		Base	100.970581	323,105.86	102.787000	328,918.40	5,812.54	0.16	
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027			
	820,000.000	Local	99.950584	819,594.79	97.831869	802,221.33	-17,373.46	0.40	
		Base	99.950584	819,594.79	97.831869	802,221.33	-17,373.46	0.40	
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75				4.750000	29 Apr 2025			
	150,000.000	Local	94.696733	142,045.10	97.124123	145,686.18	3,641.08	0.07	
		Base	94.696733	142,045.10	97.124123	145,686.18	3,641.08	0.07	
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7				4.700000	01 Feb 2043			
	30,000.000	Local	99.325067	29,797.52	106.200264	31,860.08	2,062.56	0.02	
		Base	99.325067	29,797.52	106.200264	31,860.08	2,062.56	0.02	
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125000	16 Mar 2024			
	860,000.000	Local	103.419300	889,405.98	82.750000	711,650.00	-177,755.98	0.35	
Original Face:	860,000.000	Base	103.419300	889,405.98	82.750000	711,650.00	-177,755.98	0.35	
ACI0NWP2	REPUBLIC OF ECUADOR SR UNSECURED 144A 03/22 10.75				10.750000	28 Mar 2022			

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	300,000.000	Local		112.623117	337,869.35	111.750000	335,250.00	-2,619.35	0.17
		Base		112.623117	337,869.35	111.750000	335,250.00	-2,619.35	0.17
ACI0RCZ84	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.650000	13 Dec 2026		
	230,000.000	Local		100.000000	230,000.00	104.750000	240,925.00	10,925.00	0.12
		Base		100.000000	230,000.00	104.750000	240,925.00	10,925.00	0.12
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625000	02 Jun 2027		
	300,000.000	Local		100.000000	300,000.00	104.000000	312,000.00	12,000.00	0.15
		Base		100.000000	300,000.00	104.000000	312,000.00	12,000.00	0.15
L9308UAL4	TRAVELPORT FIN (LUXEMBOURG) TERM LOAN						17 Mar 2025		
	348,610.110	Local		99.033206	345,239.77	99.771400	347,813.19	2,573.42	0.17
		Base		99.033206	345,239.77	99.771400	347,813.19	2,573.42	0.17
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.650000	13 Dec 2026		
	160,000.000	Local		101.669306	162,670.89	104.750000	167,600.00	4,929.11	0.08
		Base		101.669306	162,670.89	104.750000	167,600.00	4,929.11	0.08
US DOLLAR Total									
	188,308,087.130	Local			196,799,692.44		199,466,872.12	2,667,179.68	98.99
Original Face:	2,803,000.000	Base			196,799,692.44		199,466,872.12	2,667,179.68	98.88
FIXED INCOME Total									
	196,408,087.130	Base			197,303,679.53		199,678,883.69	2,375,204.16	98.98
Original Face:	2,803,000.000								

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		199,150,851.730	Base	199,275,291.97		201,643,434.72	2,368,142.75	99.96
Original Face:		2,803,000.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI15GLM9	US ULTRA BOND CBT JUN19 XCBT 20190619						19 Jun 2019			
9.000	900,000.000	Local	1,512,000.00	1,455,776.08	168.000000	56,223.92		59,598.92	-3,375.00	
		Base	1,512,000.00		168.000000	56,223.92		59,598.92	-3,375.00	0.00

ADI15J7V9	US LONG BOND(CBT) JUN19 XCBT 20190619						19 Jun 2019			
123.000	12,300,000.000	Local	18,407,718.75	17,858,882.50	149.656250	548,836.25		594,961.25	-46,125.00	
		Base	18,407,718.75		149.656250	548,836.25		594,961.25	-46,125.00	0.02

ADI15J9S4	US 10YR NOTE (CBT)JUN19 XCBT 20190619						19 Jun 2019			
6.000	600,000.000	Local	745,312.50	737,166.63	124.218750	8,145.87		9,833.37	-1,687.50	
		Base	745,312.50		124.218750	8,145.87		9,833.37	-1,687.50	0.00

ADI15NXG4	US 5YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
161.000	16,100,000.000	Local	18,648,328.13	18,554,825.77	115.828125	93,502.36		129,979.00	-36,476.64	
		Base	18,648,328.13		115.828125	93,502.36		129,979.00	-36,476.64	0.02

ADI15NXX5	US 2YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
4.000	800,000.000	Local	852,375.00	849,413.17	106.546875	2,961.83		3,836.83	-875.00	
		Base	852,375.00		106.546875	2,961.83		3,836.83	-875.00	0.00

US DOLLAR Total										
303.000	30,700,000.000	Local	40,165,734.38	39,456,064.15		709,670.23		798,209.37	-88,539.14	
		Base				709,670.23		798,209.37	-88,539.14	0.04

FUTURES LONG Total

303.000	30,700,000.000	Base				709,670.23		798,209.37	-88,539.14	0.04
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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
303.000	30,700,000.000		Base			709,670.23	798,209.37	-88,539.14	0.04

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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: 43.363200

ARS	ARGENTINE PESO								
		3,084,117.470	Local	1.000000	3,084,117.47	1.000000	3,084,117.47	0.00	9.63
			Base	0.024484	75,512.46	0.023061	71,122.92	-4,389.54	0.02

ARGENTINE PESO Total

		3,084,117.470	Local		3,084,117.47		3,084,117.47	0.00	9.63
			Base		75,512.46		71,122.92	-4,389.54	0.02

AUSTRALIAN DOLLAR

Exchange Rate: 1.408352

AUD	AUSTRALIAN DOLLAR								
		59,949.000	Local	1.000000	59,949.00	1.000000	59,949.00	0.00	86.40
			Base	0.708297	42,461.69	0.710050	42,566.77	105.08	0.01

AUSTRALIAN DOLLAR Total

		59,949.000	Local		59,949.00		59,949.00	0.00	86.40
			Base		42,461.69		42,566.77	105.08	0.01

BRAZILIAN REAL

Exchange Rate: 3.915350

BRL	BRAZILIAN REAL								
		677,369.200	Local	1.000000	677,369.20	1.000000	677,369.20	0.00	4.35
			Base	0.266223	180,331.34	0.255405	173,003.49	-7,327.85	0.04

BRAZILIAN REAL Total

		677,369.200	Local		677,369.20		677,369.20	0.00	4.35
			Base		180,331.34		173,003.49	-7,327.85	0.04

CANADIAN DOLLAR

Exchange Rate: 1.336350

CAD	CANADIAN DOLLAR								
		291,811.460	Local	1.000000	291,811.46	1.000000	291,811.46	0.00	2.25
			Base	0.753523	219,886.74	0.748307	218,364.55	-1,522.19	0.05

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		291,811.460	Local	291,811.46		291,811.46	0.00	2.25
			Base	219,886.74		218,364.55	-1,522.19	0.05
EURO CURRENCY							Exchange Rate:	0.891464
INTERNATIONAL								
EUR	EURO CURRENCY							
		582,297.090	Local	582,297.09	1.000000	582,297.09	0.00	16.11
			Base	659,629.78	1.121750	653,191.93	-6,437.85	0.16
INTERNATIONAL Total								
		582,297.090	Local	582,297.09		582,297.09	0.00	16.11
			Base	659,629.78		653,191.93	-6,437.85	0.16
EURO CURRENCY Total								
		582,297.090	Local	582,297.09		582,297.09	0.00	16.11
			Base	659,629.78		653,191.93	-6,437.85	0.16
INDONESIAN RUPIAH							Exchange Rate:	14,240.000000
IDR	INDONESIAN RUPIAH							
		1,738,866,000.000	Local	1,738,866,000.00	1.000000	1,738,866,000.00	0.00	1.79
			Base	122,466.54	0.000070	122,111.38	-355.16	0.03
INDONESIAN RUPIAH Total								
		1,738,866,000.000	Local	1,738,866,000.00		1,738,866,000.00	0.00	1.79
			Base	122,466.54		122,111.38	-355.16	0.03
JAPANESE YEN							Exchange Rate:	110.830000
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	19,354.42	0.009023	19,171.76	-182.66	0.00
JAPANESE YEN Total								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		19,354.42		19,171.76	-182.66	0.00	
MEXICAN PESO							Exchange Rate:	19.410250	
MXN	MEXICAN PESO (NEW)								
		6,790,559.90	Local	1.000000	6,790,559.90	1.000000	6,790,559.90	0.00	1.45
			Base	0.052201	354,472.61	0.051519	349,844.02	-4,628.59	0.09
MEXICAN PESO Total		6,790,559.90	Local		6,790,559.90		6,790,559.90	0.00	1.45
			Base		354,472.61		349,844.02	-4,628.59	0.09
NEW ZEALAND DOLLAR							Exchange Rate:	1.468429	
NZD	NEW ZEALAND DOLLAR								
		798.940	Local	1.000000	798.94	1.000000	798.94	0.00	100.00
			Base	0.674882	539.19	0.681000	544.08	4.89	0.00
NEW ZEALAND DOLLAR Total		798.940	Local		798.94		798.94	0.00	100.00
			Base		539.19		544.08	4.89	0.00
POUND STERLING							Exchange Rate:	0.767784	
GBP	POUND STERLING								
		245,960.040	Local	1.000000	245,960.04	1.000000	245,960.04	0.00	0.99
			Base	1.292007	317,782.10	1.302450	320,350.57	2,568.47	0.08
POUND STERLING Total		245,960.040	Local		245,960.04		245,960.04	0.00	0.99
			Base		317,782.10		320,350.57	2,568.47	0.08
RUSSIAN RUBLE							Exchange Rate:	65.615000	
RUB	RUSSIAN RUBLE								
		14,019,507.200	Local	1.000000	14,019,507.20	1.000000	14,019,507.20	0.00	3.63
			Base	0.015298	214,463.91	0.015240	213,663.14	-800.77	0.05

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUSSIAN RUBLE Total								
		14,019,507.200	Local	14,019,507.20		14,019,507.20	0.00	3.63
			Base	214,463.91		213,663.14	-800.77	0.05
SWEDISH KRONA							Exchange Rate:	9.297300
SEK	SWEDISH KRONA							
		95,264.460	Local	95,264.46	1.000000	95,264.46	0.00	97.94
			Base	10,758.08	0.107558	10,246.47	-511.61	0.00
SWEDISH KRONA Total								
		95,264.460	Local	95,264.46		95,264.46	0.00	97.94
			Base	10,758.08		10,246.47	-511.61	0.00
TURKISH LIRA							Exchange Rate:	5.575500
TRY	TURKISH LIRA							
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	14,507.60	0.179356	14,258.81	-248.79	0.00
TURKISH LIRA Total								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	14,507.60		14,258.81	-248.79	0.00
CASH Total								
		1,766,917,940.760	Base	2,232,166.46		2,208,439.89	-23,726.57	0.55
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				2.382574	31 Dec 2030		
		1,827,581.520	Local	1,827,581.52	100.000000	1,827,581.52	0.00	0.58
			Base	1,827,581.52	100.000000	1,827,581.52	0.00	0.45

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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

	1,827,581.520	Local		1,827,581.52		1,827,581.52	0.00	0.58
		Base		1,827,581.52		1,827,581.52	0.00	0.45

CASH EQUIVALENT Total

	1,827,581.520	Base		1,827,581.52		1,827,581.52	0.00	0.45
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EQUITY

CANADIAN DOLLAR

Exchange Rate: 1.336350

931HYF908 SWAP CCPC MERRILL LYNCH CAD

500.000	Local	1.000000	500.00	1.000000	500.00	0.00	0.00
	Base	0.783880	391.94	0.748307	374.15	-17.79	0.00

CANADIAN DOLLAR Total

500.000	Local		500.00		500.00	0.00	0.00
	Base		391.94		374.15	-17.79	0.00

SWEDISH KRONA

Exchange Rate: 9.297300

930KHU908 CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK

2,001.000	Local	1.000000	2,001.00	1.000000	2,001.00	0.00	2.06
	Base	0.115267	230.65	0.107558	215.22	-15.43	0.00

SWEDISH KRONA Total

2,001.000	Local		2,001.00		2,001.00	0.00	2.06
	Base		230.65		215.22	-15.43	0.00

US DOLLAR

Exchange Rate: 1.000000

05580M603 B RILEY FINANCIAL INC PREFERRED STOCK 09/23 6.875

3,200.000	Local	25.000000	80,000.00	25.080000	80,256.00	256.00	0.03
	Base	25.000000	80,000.00	25.080000	80,256.00	256.00	0.02

08579X101 BERRY PETROLEUM CORP COMMON STOCK USD.001

8,451.000	Local	12.355317	104,414.78	11.540000	97,524.54	-6,890.24	0.03
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	12.355317	104,414.78	11.540000	97,524.54	-6,890.24	0.02
61179L100	MONTAGE RESOURCES CORP COMMON STOCK USD.01							
		13,981.713 Local	16.437335	229,822.10	15.040000	210,284.96	-19,537.14	0.07
		Base	16.437335	229,822.10	15.040000	210,284.96	-19,537.14	0.05
US DOLLAR Total								
		25,632.713 Local		414,236.88		388,065.50	-26,171.38	0.12
		Base		414,236.88		388,065.50	-26,171.38	0.10
EQUITY Total								
		28,133.713 Base		414,859.47		388,654.87	-26,204.60	0.10
FIXED INCOME								
ARGENTINE PESO							Exchange Rate:	43.363200
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				54.469970	21 Jun 2020		
		22,980,000.000 Local	101.130214	23,239,723.18	113.500000	26,082,300.00	2,842,576.82	81.43
		Base	4.948316	1,137,122.94	2.617427	601,484.67	-535,638.27	0.15
ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4				4.000000	06 Mar 2020		
		1,940,000.000 Local	101.396253	1,967,087.31	147.600000	2,863,440.00	896,352.69	8.94
Original Face:		1,940,000.000 Base	5.036646	97,710.94	3.403808	66,033.87	-31,677.07	0.02
ARGENTINE PESO Total								
		24,920,000.000 Local		25,206,810.49		28,945,740.00	3,738,929.51	90.37
Original Face:		1,940,000.000 Base		1,234,833.88		667,518.54	-567,315.34	0.17
BRAZILIAN REAL							Exchange Rate:	3.915350
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
		9,583,000.000 Local	101.916361	9,766,644.89	106.959500	10,249,928.89	483,284.00	65.75
		Base	27.171078	2,603,804.40	27.317992	2,617,883.18	14,078.78	0.65
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
		4,295,000.000 Local	95.649820	4,108,159.75	108.524900	4,661,144.46	552,984.71	29.90
		Base	27.120064	1,164,806.77	27.717803	1,190,479.64	25,672.87	0.30

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BRAZILIAN REAL Total								
	13,878,000.000	Local		13,874,804.64		14,911,073.35	1,036,268.71	95.65
		Base		3,768,611.17		3,808,362.82	39,751.65	0.94
CANADIAN DOLLAR							Exchange Rate:	1.336350
135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.750000	01 May 2020		
	12,680,000.000	Local	99.797532	12,654,327.03	100.114000	12,694,455.20	40,128.17	97.75
		Base	75.979465	9,634,196.11	74.916003	9,499,349.12	-134,846.99	2.36
CANADIAN DOLLAR Total								
	12,680,000.000	Local		12,654,327.03		12,694,455.20	40,128.17	97.75
		Base		9,634,196.11		9,499,349.12	-134,846.99	2.36
EGYPTIAN POUND							Exchange Rate:	17.330000
ACI10RG14	EGYPT TREASURY BILL BILLS 02/19 0.00000				0.010000	05 Feb 2019		
	0.000	Local	0.000000	334,701.46	0.000000	0.00	-334,701.46	0.00
		Base	0.000000	18,963.25	0.000000	0.00	-18,963.25	0.00
ACI14XJN6	EGYPT TREASURY BILL BILLS 06/19 0.00000					04 Jun 2019		
	10,150,000.000	Local	97.016970	9,847,222.42	97.231700	9,869,017.55	21,795.13	100.00
		Base	5.420831	550,214.30	5.610600	569,475.91	19,261.61	0.14
EGYPTIAN POUND Total								
	10,150,000.000	Local		10,181,923.88		9,869,017.55	-312,906.33	100.00
		Base		569,177.55		569,475.91	298.36	0.14
EURO CURRENCY							Exchange Rate:	0.891464
INTERNATIONAL								
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				6.375000	31 Dec 2049		
	800,000.000	Local	100.214610	801,716.88	102.780600	822,244.80	20,527.92	22.75
		Base	115.778694	926,229.55	115.294168	922,353.34	-3,876.21	0.23
ACI083SF7	TELEFONICA EUROPE BV COMPANY GUAR REGS 03/49 VAR				5.875000	31 Mar 2049		

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Holdings

WESTERN ASSET INCOME 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
	200,000.000	Local		107.228175	214,456.35	111.000000	222,000.00	7,543.65	6.14
		Base		123.300625	246,601.25	124.514282	249,028.56	2,427.31	0.06
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR					6.500000	29 Apr 2049		
	400,000.000	Local		104.892225	419,568.90	106.973800	427,895.20	8,326.30	11.84
		Base		119.772443	479,089.77	119.997891	479,991.56	901.79	0.12
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR					5.250000	29 Dec 2049		
	550,000.000	Local		101.881791	560,349.85	105.630000	580,965.00	20,615.15	16.08
		Base		117.706291	647,384.60	118.490483	651,697.66	4,313.06	0.16
ACI0CRM16	EUROPCAR MOBILITY SECURED REGS 06/22 5.75					5.750000	15 Jun 2022		
	220,000.000	Local		101.965236	224,323.52	102.426000	225,337.20	1,013.68	6.24
		Base		117.253173	257,956.98	114.896395	252,772.07	-5,184.91	0.06
INTERNATIONAL Total									
	2,170,000.000	Local			2,220,415.50		2,278,442.20	58,026.70	63.05
		Base			2,557,262.15		2,555,843.19	-1,418.96	0.63
SPAIN									
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR					5.875000	31 Dec 2099		
	600,000.000	Local		94.125533	564,753.20	97.119400	582,716.40	17,963.20	16.13
		Base		108.230223	649,381.34	108.943715	653,662.29	4,280.95	0.16
SPAIN Total									
	600,000.000	Local			564,753.20		582,716.40	17,963.20	16.13
		Base			649,381.34		653,662.29	4,280.95	0.16
EURO CURRENCY Total									
	2,770,000.000	Local			2,785,168.70		2,861,158.60	75,989.90	79.18
		Base			3,206,643.49		3,209,505.48	2,861.99	0.80
INDONESIAN RUPIAH									
								Exchange Rate:	14,240.000000
ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7					7.000000	15 May 2027		
	85,623,000,000.000	Local		96.393696	82,535,174,545.55	96.255000	82,416,418,650.00	-118,755,895.55	85.00
		Base		0.006816	5,835,729.39	0.006759	5,787,669.85	-48,059.54	1.44
ACI014D27	INDONESIA GOVERNMENT SR UNSECURED 05/22 7					7.000000	15 May 2022		

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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		1,000,000,000.000	Local Base	102.139929 0.007437	1,021,399,294.19 74,370.25	99.996000 0.007022	999,960,000.00 70,221.91	-21,439,294.19 -4,148.34	1.03 0.02
ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375000	15 Mar 2034			
		342,000,000.000	Local Base	107.665518 0.008277	368,216,072.78 28,306.52	102.621000 0.007207	350,963,820.00 24,646.34	-17,252,252.78 -3,660.18	0.36 0.01
B4NPD2I4	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375000	15 Sep 2026			
		10,940,000,000.000	Local Base	109.225871 0.008311	11,949,310,293.87 909,246.02	104.675000 0.007351	11,451,445,000.00 804,174.51	-497,865,293.87 -105,071.51	11.81 0.20
INDONESIAN RUPIAH Total									
		97,905,000,000.000	Local Base		95,874,100,206.39 6,847,652.18		95,218,787,470.00 6,686,712.61	-655,312,736.39 -160,939.57	98.21 1.66
POUND STERLING							Exchange Rate:	0.767784	
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875				7.875000	15 Jul 2020			
		150,000.000	Local Base	100.000000 154.383053	150,000.00 231,574.58	99.725000 129.886791	149,587.50 194,830.19	-412.50 -36,744.39	0.60 0.05
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.750000	10 Sep 2075			
		140,000.000	Local Base	103.065486 159.751771	144,291.68 223,652.48	107.000000 139.362112	149,800.00 195,106.96	5,508.32 -28,545.52	0.60 0.05
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875000	29 Dec 2049			
		150,000.000	Local Base	99.805860 152.181633	149,708.79 228,272.45	100.360200 130.714107	150,540.30 196,071.16	831.51 -32,201.29	0.61 0.05
ACI081Q14	VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/25 5.5				5.500000	15 Jan 2025			
		351,000.000	Local	101.919333	357,736.86	102.250000	358,897.50	1,160.64	1.45
Original Face:		170,000.000	Base	135.807368	476,683.86	133.175476	467,445.92	-9,237.94	0.12
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.000000	30 Apr 2023			
		150,000.000	Local Base	99.854427 153.136773	149,781.64 229,705.16	97.200000 126.598106	145,800.00 189,897.16	-3,981.64 -39,808.00	0.59 0.05
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049			
		200,000.000	Local	101.073965	202,147.93	102.887400	205,774.80	3,626.87	0.83

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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	154.291745	308,583.49	134.005658	268,011.32	-40,572.17	0.07
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
	140,000.000	Local	106.066264	148,492.77	111.350000	155,890.00	7,397.23	0.63
		Base	163.633929	229,087.50	145.027768	203,038.88	-26,048.62	0.05
POUND STERLING Total								
	1,281,000.000	Local		1,302,159.67		1,316,290.10	14,130.43	5.31
Original Face:	170,000.000	Base		1,927,559.52		1,714,401.59	-213,157.93	0.43
RUSSIAN RUBLE							Exchange Rate:	65.615000
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	398,848,000.000	Local	94.539398	377,068,499.87	93.301000	372,129,172.48	-4,939,327.39	96.37
		Base	1.486780	5,929,993.29	1.421946	5,671,403.99	-258,589.30	1.41
RUSSIAN RUBLE Total								
	398,848,000.000	Local		377,068,499.87		372,129,172.48	-4,939,327.39	96.37
		Base		5,929,993.29		5,671,403.99	-258,589.30	1.41
US DOLLAR							Exchange Rate:	1.000000
00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
	226,594.620	Local	99.958746	226,501.14	93.825000	212,602.40	-13,898.74	0.07
		Base	99.958746	226,501.14	93.825000	212,602.40	-13,898.74	0.05
00191AAC0	ARD FINANCE SA SR SECURED 09/23 7.125				7.125000	15 Sep 2023		
	350,000.000	Local	101.465529	355,129.35	99.625000	348,687.50	-6,441.85	0.11
		Base	101.465529	355,129.35	99.625000	348,687.50	-6,441.85	0.09
00215JAA7	ASP AMC MERGER SUB SR UNSECURED 144A 05/25 8				8.000000	15 May 2025		
	745,000.000	Local	87.133803	649,146.83	45.000000	335,250.00	-313,896.83	0.11
		Base	87.133803	649,146.83	45.000000	335,250.00	-313,896.83	0.08
00215NAF7	VERRA MOBILITY CORPORATION TERM LOAN B FIRST LIEN					28 Feb 2025		
	227,700.000	Local	100.881959	229,708.22	99.718800	227,059.71	-2,648.51	0.07
		Base	100.881959	229,708.22	99.718800	227,059.71	-2,648.51	0.06

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00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022			
		209,380.180	Local	91.098207	190,741.59	71.250000	149,183.38	-41,558.21	0.05
			Base	91.098207	190,741.59	71.250000	149,183.38	-41,558.21	0.04
00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45				3.450000	15 Mar 2022			
		10,000.000	Local	99.935800	9,993.58	100.900508	10,090.05	96.47	0.00
			Base	99.935800	9,993.58	100.900508	10,090.05	96.47	0.00
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.550000	15 Mar 2035			
		30,000.000	Local	102.693000	30,807.90	97.936068	29,380.82	-1,427.08	0.01
			Base	102.693000	30,807.90	97.936068	29,380.82	-1,427.08	0.01
00507UUA5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.750000	15 Mar 2045			
		24,000.000	Local	99.840042	23,961.61	99.366684	23,848.00	-113.61	0.01
			Base	99.840042	23,961.61	99.366684	23,848.00	-113.61	0.01
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				2.915500	25 Dec 2035			
		500,000.000	Local	97.807704	489,038.52	96.614640	483,073.20	-5,965.32	0.15
		Original Face: 500,000.000	Base	97.807704	489,038.52	96.614640	483,073.20	-5,965.32	0.12
00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B					23 Jul 2021			
		49,226.790	Local	97.069137	47,784.02	84.687500	41,688.94	-6,095.08	0.01
			Base	97.069137	47,784.02	84.687500	41,688.94	-6,095.08	0.01
00912YAL6	AIR METHODS CORP TERM LOAN B					21 Apr 2024			
		137,868.120	Local	100.432602	138,464.54	74.700000	102,987.49	-35,477.05	0.03
			Base	100.432602	138,464.54	74.700000	102,987.49	-35,477.05	0.03
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN					30 Aug 2024			
		177,300.000	Local	101.004044	179,080.17	98.125000	173,975.63	-5,104.54	0.06
			Base	101.004044	179,080.17	98.125000	173,975.63	-5,104.54	0.04
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023			
		254,811.340	Local	100.725968	256,661.19	98.979200	252,210.23	-4,450.96	0.08
			Base	100.725968	256,661.19	98.979200	252,210.23	-4,450.96	0.06
01310TAV1	ALBERTSONS LLC TERM B 7					17 Nov 2025			
		498,750.000	Local	97.366939	485,617.61	98.593800	491,736.58	6,118.97	0.16
			Base	97.366939	485,617.61	98.593800	491,736.58	6,118.97	0.12

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013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125					6.125000	15 May 2028		
	600,000.000	Local		98.319143	589,914.86	103.000000	618,000.00	28,085.14	0.20
		Base		98.319143	589,914.86	103.000000	618,000.00	28,085.14	0.15
02034DAC1	ALMONDE INC TERM LOAN B						13 Jun 2024		
	197,062.410	Local		100.413295	197,876.86	96.187500	189,549.41	-8,327.45	0.06
		Base		100.413295	197,876.86	96.187500	189,549.41	-8,327.45	0.05
02154VAA9	ALTICE LUXEMBOURG SA COMPANY GUAR 144A 05/22 7.75					7.750000	15 May 2022		
	1,250,000.000	Local		94.776982	1,184,712.27	100.000000	1,250,000.00	65,287.73	0.40
		Base		94.776982	1,184,712.27	100.000000	1,250,000.00	65,287.73	0.31
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	90,000.000	Local		99.794278	89,814.85	102.783750	92,505.38	2,690.53	0.03
		Base		99.794278	89,814.85	102.783750	92,505.38	2,690.53	0.02
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	290,000.000	Local		99.812152	289,455.24	103.090477	298,962.38	9,507.14	0.09
		Base		99.812152	289,455.24	103.090477	298,962.38	9,507.14	0.07
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS						14 Dec 2023		
	205,800.000	Local		100.000000	205,800.00	98.250000	202,198.50	-3,601.50	0.06
		Base		100.000000	205,800.00	98.250000	202,198.50	-3,601.50	0.05
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	216,683.220	Local		100.518794	217,807.36	97.500000	211,266.14	-6,541.22	0.07
		Base		100.518794	217,807.36	97.500000	211,266.14	-6,541.22	0.05
02406PAU4	AMERICAN AXLE + MFG INC COMPANY GUAR 04/27 6.5					6.500000	01 Apr 2027		
	780,000.000	Local		94.702364	738,678.44	96.780000	754,884.00	16,205.56	0.24
		Base		94.702364	738,678.44	96.780000	754,884.00	16,205.56	0.19
02474RAF0	AMERICAN BLDRS CONTRACTORS TERM LOAN B 2						31 Oct 2023		
	642,361.320	Local		99.534424	639,370.64	97.089300	623,664.11	-15,706.53	0.20
		Base		99.534424	639,370.64	97.089300	623,664.11	-15,706.53	0.15
02744LAQ3	AMERICAN MEDIA LLC SECURED 144A 12/26 10.5					10.500000	31 Dec 2026		
	1,140,000.000	Local		95.097965	1,084,116.80	98.125000	1,118,625.00	34,508.20	0.36
		Base		95.097965	1,084,116.80	98.125000	1,118,625.00	34,508.20	0.28

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03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A					3.070000	15 Mar 2048		
	850,000.000	Local		97.464991	828,452.42	99.723530	847,650.01	19,197.59	0.27
Original Face:	850,000.000	Base		97.464991	828,452.42	99.723530	847,650.01	19,197.59	0.21
031652BK5	AMKOR TECHNOLOGY INC SR UNSECURED 144A 09/27 6.625					6.625000	15 Sep 2027		
	300,000.000	Local		99.502057	298,506.17	101.500000	304,500.00	5,993.83	0.10
		Base		99.502057	298,506.17	101.500000	304,500.00	5,993.83	0.08
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	100,000.000	Local		103.523440	103,523.44	94.101800	94,101.80	-9,421.64	0.03
		Base		103.523440	103,523.44	94.101800	94,101.80	-9,421.64	0.02
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	240,000.000	Local		104.300767	250,321.84	108.913686	261,392.85	11,071.01	0.08
		Base		104.300767	250,321.84	108.913686	261,392.85	11,071.01	0.06
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	100,000.000	Local		121.353200	121,353.20	121.579922	121,579.92	226.72	0.04
		Base		121.353200	121,353.20	121.579922	121,579.92	226.72	0.03
03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B						19 Oct 2023		
	184,775.000	Local		100.743483	186,148.77	99.125000	183,158.22	-2,990.55	0.06
		Base		100.743483	186,148.77	99.125000	183,158.22	-2,990.55	0.05
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,150,000.000	Local		99.667830	1,146,180.04	109.754813	1,262,180.35	116,000.31	0.40
		Base		99.667830	1,146,180.04	109.754813	1,262,180.35	116,000.31	0.31
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	90,000.000	Local		99.645433	89,680.89	111.193205	100,073.88	10,392.99	0.03
		Base		99.645433	89,680.89	111.193205	100,073.88	10,392.99	0.02
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	80,000.000	Local		87.768113	70,214.49	88.620211	70,896.17	681.68	0.02
		Base		87.768113	70,214.49	88.620211	70,896.17	681.68	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	410,000.000	Local		93.341761	382,701.22	100.740828	413,037.39	30,336.17	0.13
		Base		93.341761	382,701.22	100.740828	413,037.39	30,336.17	0.10

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03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	225,706.470	Local	100.584751	227,026.29	98.839300	223,086.70	-3,939.59	0.07	
		Base	100.584751	227,026.29	98.839300	223,086.70	-3,939.59	0.06	
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
	410,000.000	Local	100.000000	410,000.00	102.647000	420,852.70	10,852.70	0.13	
		Base	100.000000	410,000.00	102.647000	420,852.70	10,852.70	0.10	
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
	205,185.750	Local	100.701301	206,624.72	99.125000	203,390.37	-3,234.35	0.06	
		Base	100.701301	206,624.72	99.125000	203,390.37	-3,234.35	0.05	
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					3.345500	25 Jan 2034		
	293,836.280	Local	86.350501	253,729.10	98.894770	290,588.71	36,859.61	0.09	
Original Face:	22,150,000.000	Base	86.350501	253,729.10	98.894770	290,588.71	36,859.61	0.07	
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.500000	22 Apr 2026		
	550,000.000	Local	87.141989	479,280.94	84.800000	466,400.00	-12,880.94	0.15	
		Base	87.141989	479,280.94	84.800000	466,400.00	-12,880.94	0.12	
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625000	26 Jan 2022		
	2,100,000.000	Local	90.858672	1,908,032.11	86.250000	1,811,250.00	-96,782.11	0.57	
		Base	90.858672	1,908,032.11	86.250000	1,811,250.00	-96,782.11	0.45	
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625					4.625000	11 Jan 2023		
	510,000.000	Local	83.591780	426,318.08	81.900000	417,690.00	-8,628.08	0.13	
		Base	83.591780	426,318.08	81.900000	417,690.00	-8,628.08	0.10	
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	215,858.680	Local	100.377580	216,673.72	97.980000	211,498.33	-5,175.39	0.07	
		Base	100.377580	216,673.72	97.980000	211,498.33	-5,175.39	0.05	
045054AH6	ASHTHEAD CAPITAL INC SECURED 144A 08/26 5.25					5.250000	01 Aug 2026		
	220,000.000	Local	100.000000	220,000.00	102.250000	224,950.00	4,950.00	0.07	
		Base	100.000000	220,000.00	102.250000	224,950.00	4,950.00	0.06	
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	289,170.150	Local	100.000000	289,170.15	99.375000	287,362.84	-1,807.31	0.09	
		Base	100.000000	289,170.15	99.375000	287,362.84	-1,807.31	0.07	

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04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024			
		678,291.460	Local 99.510996	674,974.59	99.250000	673,204.27	-1,770.32	0.21	
			Base 99.510996	674,974.59	99.250000	673,204.27	-1,770.32	0.17	
04685YAK5	ATHENAHEALTH INC TERM LOAN B					11 Feb 2026			
		420,000.000	Local 98.024631	411,703.45	98.333300	412,999.86	1,296.41	0.13	
			Base 98.024631	411,703.45	98.333300	412,999.86	1,296.41	0.10	
05400KAE0	AVOLON TLB BORROWER 1 (US) TERM LOAN B 3					15 Jan 2025			
		234,654.220	Local 99.698731	233,947.28	99.113600	232,574.24	-1,373.04	0.07	
			Base 99.698731	233,947.28	99.113600	232,574.24	-1,373.04	0.06	
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023			
		420,000.000	Local 98.123507	412,118.73	101.750000	427,350.00	15,231.27	0.14	
			Base 98.123507	412,118.73	101.750000	427,350.00	15,231.27	0.11	
05604XAP1	BWAY HLDG CO TERM LOAN					03 Apr 2024			
		0.000	Local 0.000000	-452.03	0.000000	0.00	452.03	0.00	
			Base 0.000000	-452.03	0.000000	0.00	452.03	0.00	
05607AAA1	BX TRUST BX 2018 MCSF A 144A				3.060450	15 Apr 2035			
		1,350,000.000	Local 98.157707	1,325,129.05	98.433890	1,328,857.52	3,728.47	0.42	
Original Face:		1,350,000.000	Base 98.157707	1,325,129.05	98.433890	1,328,857.52	3,728.47	0.33	
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099			
		470,000.000	Local 94.900215	446,031.01	100.000000	470,000.00	23,968.99	0.15	
			Base 94.900215	446,031.01	100.000000	470,000.00	23,968.99	0.12	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
		20,000.000	Local 109.188500	21,837.70	112.384130	22,476.83	639.13	0.01	
			Base 109.188500	21,837.70	112.384130	22,476.83	639.13	0.01	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024			
		90,000.000	Local 100.999367	90,899.43	103.497241	93,147.52	2,248.09	0.03	
			Base 100.999367	90,899.43	103.497241	93,147.52	2,248.09	0.02	
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875				3.875000	01 Aug 2025			
		70,000.000	Local 99.877443	69,914.21	103.536771	72,475.74	2,561.53	0.02	
			Base 99.877443	69,914.21	103.536771	72,475.74	2,561.53	0.02	

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06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	100.170000	200,340.00	340.00	0.06
		Base		100.000000	200,000.00	100.170000	200,340.00	340.00	0.05
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	400,000.000	Local		99.684333	398,737.33	103.376698	413,506.79	14,769.46	0.13
		Base		99.684333	398,737.33	103.376698	413,506.79	14,769.46	0.10
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	580,000.000	Local		100.000000	580,000.00	102.250000	593,050.00	13,050.00	0.19
		Base		100.000000	580,000.00	102.250000	593,050.00	13,050.00	0.15
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625000	21 Nov 2022		
	200,000.000	Local		103.598185	207,196.37	108.750000	217,500.00	10,303.63	0.07
		Base		103.598185	207,196.37	108.750000	217,500.00	10,303.63	0.05
07014QAK7	BASS PRO GROUP LLC TERM LOAN B						25 Sep 2024		
	645,860.760	Local		98.841727	638,379.93	97.687500	630,925.23	-7,454.70	0.20
		Base		98.841727	638,379.93	97.687500	630,925.23	-7,454.70	0.16
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B						02 Jan 2025		
	461,322.540	Local		99.133962	457,327.31	97.166700	448,251.89	-9,075.42	0.14
		Base		99.133962	457,327.31	97.166700	448,251.89	-9,075.42	0.11
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					3.125500	25 Dec 2034		
	464,091.340	Local		95.442029	442,938.19	98.289340	456,152.32	13,214.13	0.14
	Original Face: 10,280,000.000	Base		95.442029	442,938.19	98.289340	456,152.32	13,214.13	0.11
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	79,000.000	Local		109.072266	86,167.09	98.895764	78,127.65	-8,039.44	0.02
		Base		109.072266	86,167.09	98.895764	78,127.65	-8,039.44	0.02
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 2022		
	613,327.900	Local		99.716998	611,592.17	99.300000	609,034.60	-2,557.57	0.19
		Base		99.716998	611,592.17	99.300000	609,034.60	-2,557.57	0.15
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	810,000.000	Local		96.604425	782,495.84	99.000000	801,900.00	19,404.16	0.25
		Base		96.604425	782,495.84	99.000000	801,900.00	19,404.16	0.20

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08ESC99E6	GCB BERRY PETE CO 11/20 FIXED 6.75					6.750000	01 Nov 2020		
	200,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00	0.00
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875					8.875000	15 Feb 2021		
	860,000.000	Local	94.607705	813,626.26	101.000000	868,600.00	54,973.74	0.28	
		Base	94.607705	813,626.26	101.000000	868,600.00	54,973.74	0.22	
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	210,000.000	Local	100.000000	210,000.00	102.000000	214,200.00	4,200.00	0.07	
		Base	100.000000	210,000.00	102.000000	214,200.00	4,200.00	0.05	
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	227,497.480	Local	100.637524	228,947.83	98.650000	224,426.26	-4,521.57	0.07	
		Base	100.637524	228,947.83	98.650000	224,426.26	-4,521.57	0.06	
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
	570,000.000	Local	95.194181	542,606.83	97.225000	554,182.50	11,575.67	0.18	
		Base	95.194181	542,606.83	97.225000	554,182.50	11,575.67	0.14	
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	1,070,000.000	Local	84.485725	903,997.26	92.100000	985,470.00	81,472.74	0.31	
		Base	84.485725	903,997.26	92.100000	985,470.00	81,472.74	0.24	
120111BN8	STANDARD INDUSTRIES INC SR UNSECURED 144A 10/25 6					6.000000	15 Oct 2025		
	860,000.000	Local	99.580901	856,395.75	104.709000	900,497.40	44,101.65	0.29	
		Base	99.580901	856,395.75	104.709000	900,497.40	44,101.65	0.22	
1248EPAZ6	CCO HLDGS LLC/CAP CORP SR UNSECURED 02/23 5.125					5.125000	15 Feb 2023		
	950,000.000	Local	100.101577	950,964.98	101.750000	966,625.00	15,660.02	0.31	
		Base	100.101577	950,964.98	101.750000	966,625.00	15,660.02	0.24	
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	640,000.000	Local	95.013478	608,086.26	100.625000	644,000.00	35,913.74	0.20	
		Base	95.013478	608,086.26	100.625000	644,000.00	35,913.74	0.16	
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	190,000.000	Local	94.600005	179,740.01	98.615000	187,368.50	7,628.49	0.06	
		Base	94.600005	179,740.01	98.615000	187,368.50	7,628.49	0.05	

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12506KAD1	CBS RADIO INC TERM LOAN B	188,808.650	Local	100.248172	189,277.22	97.083300	183,301.67	-5,975.55	0.06
			Base	100.248172	189,277.22	97.083300	183,301.67	-5,975.55	0.05
12513VAC0	CEC ENTMT INC TERM LOAN B	227,244.320	Local	96.844476	220,073.57	96.479200	219,243.50	-830.07	0.07
			Base	96.844476	220,073.57	96.479200	219,243.50	-830.07	0.05
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C	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
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C	280,000.000	Local	97.978675	274,340.29	99.720470	279,217.32	4,877.03	0.09
		Original Face:	Base	97.978675	274,340.29	99.720470	279,217.32	4,877.03	0.07
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7	1,700,000.000	Local	96.583536	1,641,920.11	86.500000	1,470,500.00	-171,420.11	0.47
			Base	96.583536	1,641,920.11	86.500000	1,470,500.00	-171,420.11	0.36
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5	1,160,000.000	Local	100.297690	1,163,453.20	106.500000	1,235,400.00	71,946.80	0.39
			Base	100.297690	1,163,453.20	106.500000	1,235,400.00	71,946.80	0.31
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C	1,000,000.000	Local	99.973369	999,733.69	102.776430	1,027,764.30	28,030.61	0.33
		Original Face:	Base	99.973369	999,733.69	102.776430	1,027,764.30	28,030.61	0.25
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C	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
126458AD0	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/25 5.25	160,000.000	Local	100.000000	160,000.00	100.379000	160,606.40	606.40	0.05
			Base	100.000000	160,000.00	100.379000	160,606.40	606.40	0.04
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125	40,000.000	Local	102.062750	40,825.10	101.628898	40,651.56	-173.54	0.01
			Base	102.062750	40,825.10	101.628898	40,651.56	-173.54	0.01

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126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	390,000.000	Local		97.536695	380,393.11	101.325147	395,168.07	14,774.96	0.13
		Base		97.536695	380,393.11	101.325147	395,168.07	14,774.96	0.10
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	740,000.000	Local		98.891478	731,796.94	99.029283	732,816.69	1,019.75	0.23
		Base		98.891478	731,796.94	99.029283	732,816.69	1,019.75	0.18
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					2.603750	15 Apr 2037		
	161,896.810	Local		89.320549	144,607.12	90.434800	146,411.06	1,803.94	0.05
Original Face:	2,630,000.000	Base		89.320549	144,607.12	90.434800	146,411.06	1,803.94	0.04
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	226,108.600	Local		100.030158	226,176.79	89.000000	201,236.65	-24,940.14	0.06
		Base		100.030158	226,176.79	89.000000	201,236.65	-24,940.14	0.05
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						22 Dec 2024		
	474,867.720	Local		100.220830	475,916.37	98.767900	469,016.87	-6,899.50	0.15
		Base		100.220830	475,916.37	98.767900	469,016.87	-6,899.50	0.12
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
	50,000.000	Local		92.885520	46,442.76	102.375000	51,187.50	4,744.74	0.02
		Base		92.885520	46,442.76	102.375000	51,187.50	4,744.74	0.01
143905AN7	CARRIAGE SERVICES INC COMPANY GUAR 144A 06/26 6.625					6.625000	01 Jun 2026		
	300,000.000	Local		99.033900	297,101.70	102.250000	306,750.00	9,648.30	0.10
		Base		99.033900	297,101.70	102.250000	306,750.00	9,648.30	0.08
14574XAD6	CARROLS RESTAURANT GROUP SECURED 05/22 8					8.000000	01 May 2022		
	705,000.000	Local		102.198234	720,497.55	102.300000	721,215.00	717.45	0.23
		Base		102.198234	720,497.55	102.300000	721,215.00	717.45	0.18
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN						20 May 2024		
	143,594.490	Local		100.427885	144,208.91	99.428600	142,773.99	-1,434.92	0.05
		Base		100.427885	144,208.91	99.428600	142,773.99	-1,434.92	0.04
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125000	15 Feb 2024		
	20,000.000	Local		103.886450	20,777.29	104.780000	20,956.00	178.71	0.01
		Base		103.886450	20,777.29	104.780000	20,956.00	178.71	0.01

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15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
	300,000.000	Local		102.685140	308,055.42	104.375000	313,125.00	5,069.58	0.10
		Base		102.685140	308,055.42	104.375000	313,125.00	5,069.58	0.08
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	637,034.280	Local		99.491932	633,797.71	98.550000	627,797.28	-6,000.43	0.20
		Base		99.491932	633,797.71	98.550000	627,797.28	-6,000.43	0.16
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	120,000.000	Local		104.424700	125,309.64	105.517773	126,621.33	1,311.69	0.04
		Base		104.424700	125,309.64	105.517773	126,621.33	1,311.69	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	140,000.000	Local		93.706564	131,189.19	99.226531	138,917.14	7,727.95	0.04
		Base		93.706564	131,189.19	99.226531	138,917.14	7,727.95	0.03
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	50,000.000	Local		98.877600	49,438.80	100.536938	50,268.47	829.67	0.02
		Base		98.877600	49,438.80	100.536938	50,268.47	829.67	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	180,000.000	Local		95.976767	172,758.18	104.458586	188,025.45	15,267.27	0.06
		Base		95.976767	172,758.18	104.458586	188,025.45	15,267.27	0.05
163092AC3	CHEGG INC SR UNSECURED 144A 03/25 0.125					0.125000	15 Mar 2025		
	200,000.000	Local		98.936100	197,872.20	98.516588	197,033.18	-839.02	0.06
		Base		98.936100	197,872.20	98.516588	197,033.18	-839.02	0.05
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.250000	15 Mar 2045		
	50,000.000	Local		80.642460	40,321.23	78.187500	39,093.75	-1,227.48	0.01
		Base		80.642460	40,321.23	78.187500	39,093.75	-1,227.48	0.01
16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125					5.125000	30 Jun 2027		
	430,000.000	Local		99.536051	428,005.02	104.875000	450,962.50	22,957.48	0.14
		Base		99.536051	428,005.02	104.875000	450,962.50	22,957.48	0.11
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125000	15 Feb 2021		
	200,000.000	Local		94.130860	188,261.72	103.000000	206,000.00	17,738.28	0.07
		Base		94.130860	188,261.72	103.000000	206,000.00	17,738.28	0.05

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165167CZ8	CHESAPEAKE ENERGY CORP COMPANY GUAR 06/27 8				8.000000	15 Jun 2027			
		1,210,000.000	Local 94.162260	1,139,363.35	98.500000	1,191,850.00	52,486.65		0.38
			Base 94.162260	1,139,363.35	98.500000	1,191,850.00	52,486.65		0.30
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027			
		410,000.000	Local 93.248439	382,318.60	99.688096	408,721.19	26,402.59		0.13
			Base 93.248439	382,318.60	99.688096	408,721.19	26,402.59		0.10
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039			
		201,000.000	Local 140.017975	281,436.13	150.325517	302,154.29	20,718.16		0.10
			Base 140.017975	281,436.13	150.325517	302,154.29	20,718.16		0.07
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048			
		200,000.000	Local 99.646625	199,293.25	107.208011	214,416.02	15,122.77		0.07
			Base 99.646625	199,293.25	107.208011	214,416.02	15,122.77		0.05
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024			
		227,110.550	Local 100.534607	228,324.70	97.833300	222,189.75	-6,134.95		0.07
			Base 100.534607	228,324.70	97.833300	222,189.75	-6,134.95		0.06
185401AG1	CLEAVER BROOKS INC SR SECURED 144A 03/23 7.875				7.875000	01 Mar 2023			
		220,000.000	Local 102.143359	224,715.39	92.500000	203,500.00	-21,215.39		0.06
			Base 102.143359	224,715.39	92.500000	203,500.00	-21,215.39		0.05
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375				5.375000	01 Mar 2022			
		490,000.000	Local 100.574763	492,816.34	102.250000	501,025.00	8,208.66		0.16
			Base 100.574763	492,816.34	102.250000	501,025.00	8,208.66		0.12
193046AA7	COLD STORAGE TRUST 2017 ICE3 COLD 2017 ICE3 A 144A				3.483750	15 Apr 2036			
		980,000.000	Local 99.508217	975,180.53	100.000820	980,008.04	4,827.51		0.31
Original Face:		980,000.000	Base 99.508217	975,180.53	100.000820	980,008.04	4,827.51		0.24
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048			
		570,000.000	Local 99.918621	569,536.14	108.410710	617,941.05	48,404.91		0.20
			Base 99.918621	569,536.14	108.410710	617,941.05	48,404.91		0.15
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028			
		250,000.000	Local 100.888176	252,220.44	105.253786	263,134.47	10,914.03		0.08
			Base 100.888176	252,220.44	105.253786	263,134.47	10,914.03		0.07

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20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	110,000.000	Local		98.576945	108,434.64	106.238141	116,861.96	8,427.32	0.04
		Base		98.576945	108,434.64	106.238141	116,861.96	8,427.32	0.03
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A					4.885500	25 Apr 2031		
	570,000.000	Local		100.000000	570,000.00	100.935830	575,334.23	5,334.23	0.18
Original Face:	570,000.000	Base		100.000000	570,000.00	100.935830	575,334.23	5,334.23	0.14
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	400,000.000	Local		94.103213	376,412.85	102.669844	410,679.38	34,266.53	0.13
		Base		94.103213	376,412.85	102.669844	410,679.38	34,266.53	0.10
21684AAF3	COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75					3.750000	21 Jul 2026		
	250,000.000	Local		94.114584	235,286.46	98.433863	246,084.66	10,798.20	0.08
		Base		94.114584	235,286.46	98.433863	246,084.66	10,798.20	0.06
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625000	01 May 2023		
	800,000.000	Local		93.951339	751,610.71	96.250000	770,000.00	18,389.29	0.24
		Base		93.951339	751,610.71	96.250000	770,000.00	18,389.29	0.19
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.500000	01 Apr 2025		
	725,000.000	Local		98.425286	713,583.32	100.875000	731,343.75	17,760.43	0.23
		Base		98.425286	713,583.32	100.875000	731,343.75	17,760.43	0.18
22304LAA8	COVEY PARK ENERGY LLC/FI COMPANY GUAR 144A 05/25 7.5					7.500000	15 May 2025		
	600,000.000	Local		91.958165	551,748.99	92.500000	555,000.00	3,251.01	0.18
		Base		91.958165	551,748.99	92.500000	555,000.00	3,251.01	0.14
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	240,000.000	Local		108.236625	259,767.90	112.315200	269,556.48	9,788.58	0.09
		Base		108.236625	259,767.90	112.315200	269,556.48	9,788.58	0.07
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	102.875000	216,037.50	6,037.50	0.07
		Base		100.000000	210,000.00	102.875000	216,037.50	6,037.50	0.05
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	100.375000	200,750.00	750.00	0.06
		Base		100.000000	200,000.00	100.375000	200,750.00	750.00	0.05

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23311VAB3	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95					4.950000	01 Apr 2022		
	150,000.000	Local		101.220307	151,830.46	102.375000	153,562.50	1,732.04	0.05
		Base		101.220307	151,830.46	102.375000	153,562.50	1,732.04	0.04
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	950,000.000	Local		97.426111	925,548.05	103.916000	987,202.00	61,653.95	0.31
		Base		97.426111	925,548.05	103.916000	987,202.00	61,653.95	0.24
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	1,210,000.000	Local		99.273407	1,201,208.23	102.750000	1,243,275.00	42,066.77	0.39
		Base		99.273407	1,201,208.23	102.750000	1,243,275.00	42,066.77	0.31
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	400,000.000	Local		99.739148	398,956.59	102.553801	410,215.20	11,258.61	0.13
		Base		99.739148	398,956.59	102.553801	410,215.20	11,258.61	0.10
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS						07 Sep 2023		
	207,375.000	Local		100.101285	207,585.04	98.775000	204,834.66	-2,750.38	0.07
		Base		100.101285	207,585.04	98.775000	204,834.66	-2,750.38	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	10,000.000	Local		101.188300	10,118.83	110.200472	11,020.05	901.22	0.00
		Base		101.188300	10,118.83	110.200472	11,020.05	901.22	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	130,000.000	Local		99.097262	128,826.44	104.729165	136,147.91	7,321.47	0.04
		Base		99.097262	128,826.44	104.729165	136,147.91	7,321.47	0.03
25278XAC3	DIAMONDBACK ENERGY INC COMPANY GUAR 144A 11/24 4.75					4.750000	01 Nov 2024		
	690,000.000	Local		99.768583	688,403.22	102.230000	705,387.00	16,983.78	0.22
		Base		99.768583	688,403.22	102.230000	705,387.00	16,983.78	0.17
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	420,000.000	Local		101.094588	424,597.27	104.375000	438,375.00	13,777.73	0.14
		Base		101.094588	424,597.27	104.375000	438,375.00	13,777.73	0.11
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
	390,000.000	Local		87.155910	339,908.05	84.950011	331,305.04	-8,603.01	0.11
		Base		87.155910	339,908.05	84.950011	331,305.04	-8,603.01	0.08

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25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026			
		2,120,000.000	Local	89.514889	1,897,715.65	87.000000	1,844,400.00	-53,315.65	0.59
			Base	89.514889	1,897,715.65	87.000000	1,844,400.00	-53,315.65	0.46
256604BF5	DOLE FOOD CO INC TERM LOAN B					06 Apr 2024			
		224,140.120	Local	100.042041	224,234.35	95.625000	214,333.99	-9,900.36	0.07
			Base	100.042041	224,234.35	95.625000	214,333.99	-9,900.36	0.05
27890GAB6	MONTAGE RESOURCES CORP COMPANY GUAR 07/23 8.875				8.875000	15 Jul 2023			
		140,000.000	Local	101.262471	141,767.46	95.280000	133,392.00	-8,375.46	0.04
			Base	101.262471	141,767.46	95.280000	133,392.00	-8,375.46	0.03
27927WAL6	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/29 10.75				10.750000	31 Jan 2029			
		350,000.000	Local	100.000000	350,000.00	110.150000	385,525.00	35,525.00	0.12
			Base	100.000000	350,000.00	110.150000	385,525.00	35,525.00	0.10
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A				3.585500	25 May 2037			
		410,000.000	Local	100.514712	412,110.32	100.299610	411,228.40	-881.92	0.13
		Original Face: 410,000.000	Base	100.514712	412,110.32	100.299610	411,228.40	-881.92	0.10
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047			
		960,000.000	Local	94.830657	910,374.31	100.880000	968,448.00	58,073.69	0.31
			Base	94.830657	910,374.31	100.880000	968,448.00	58,073.69	0.24
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049			
		140,000.000	Local	102.832657	143,965.72	112.008386	156,811.74	12,846.02	0.05
			Base	102.832657	143,965.72	112.008386	156,811.74	12,846.02	0.04
29358QAH2	ENSCO PLC SR UNSECURED 02/26 7.75				7.750000	01 Feb 2026			
		40,000.000	Local	100.000000	40,000.00	84.375000	33,750.00	-6,250.00	0.01
			Base	100.000000	40,000.00	84.375000	33,750.00	-6,250.00	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028			
		380,000.000	Local	99.495758	378,083.88	105.087729	399,333.37	21,249.49	0.13
			Base	99.495758	378,083.88	105.087729	399,333.37	21,249.49	0.10
30227MAA3	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 05/24 7.375				7.375000	15 May 2024			
		260,000.000	Local	99.906238	259,756.22	83.500000	217,100.00	-42,656.22	0.07
			Base	99.906238	259,756.22	83.500000	217,100.00	-42,656.22	0.05

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30227MAB1	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 02/26 5.625				5.625000	01 Feb 2026			
		210,000.000	Local 89.896719	188,783.11	76.750000	161,175.00	-27,608.11		0.05
			Base 89.896719	188,783.11	76.750000	161,175.00	-27,608.11		0.04
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				4.485500	25 Mar 2031			
		1,310,000.000	Local 100.000000	1,310,000.00	99.157130	1,298,958.40	-11,041.60		0.41
Original Face:		1,310,000.000	Base 100.000000	1,310,000.00	99.157130	1,298,958.40	-11,041.60		0.32
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				6.885500	25 Jan 2024			
		360,000.000	Local 112.238072	404,057.06	111.936290	402,970.64	-1,086.42		0.13
Original Face:		360,000.000	Base 112.238072	404,057.06	111.936290	402,970.64	-1,086.42		0.10
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				5.485500	25 Jul 2024			
		604,917.470	Local 106.327371	643,192.84	106.159430	642,176.94	-1,015.90		0.20
Original Face:		710,000.000	Base 106.327371	643,192.84	106.159430	642,176.94	-1,015.90		0.16
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				6.735500	25 Jan 2029			
		1,390,000.000	Local 111.027354	1,543,280.22	110.009760	1,529,135.66	-14,144.56		0.49
Original Face:		1,390,000.000	Base 111.027354	1,543,280.22	110.009760	1,529,135.66	-14,144.56		0.38
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				6.235500	25 Oct 2030			
		1,250,000.000	Local 100.000000	1,250,000.00	99.303650	1,241,295.63	-8,704.37		0.39
Original Face:		1,250,000.000	Base 100.000000	1,250,000.00	99.303650	1,241,295.63	-8,704.37		0.31
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2				5.135500	25 Feb 2030			
		390,000.000	Local 104.412141	407,207.35	103.192860	402,452.15	-4,755.20		0.13
Original Face:		390,000.000	Base 104.412141	407,207.35	103.192860	402,452.15	-4,755.20		0.10
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.522264	15 Apr 2041			
		62,216.420	Local 9.633325	5,993.51	5.012890	3,118.84	-2,874.67		0.00
Original Face:		200,000.000	Base 9.633325	5,993.51	5.012890	3,118.84	-2,874.67		0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				7.235500	25 Oct 2024			
		474,161.660	Local 101.779610	482,599.89	110.865780	525,683.02	43,083.13		0.17
Original Face:		600,000.000	Base 101.779610	482,599.89	110.865780	525,683.02	43,083.13		0.13
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2				5.085500	25 Dec 2027			
		220,127.890	Local 101.024818	222,383.80	101.247220	222,873.37	489.57		0.07
Original Face:		800,000.000	Base 101.024818	222,383.80	101.247220	222,873.37	489.57		0.06

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3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					10.035500	25 Dec 2027		
	328,483.550	Local	99.996055	328,470.59	119.364420	392,092.48	63,621.89	0.12	
Original Face:	330,000.000	Base	99.996055	328,470.59	119.364420	392,092.48	63,621.89	0.10	
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2					5.335500	25 Apr 2028		
	267,600.420	Local	102.145748	273,342.45	102.378330	273,964.84	622.39	0.09	
Original Face:	570,000.000	Base	102.145748	273,342.45	102.378330	273,964.84	622.39	0.07	
3137G0JF7	FREDDIE MAC STACR STACR 2016 HQA1 M2					5.235500	25 Sep 2028		
	274,551.060	Local	101.994347	280,026.56	101.469680	278,586.08	-1,440.48	0.09	
Original Face:	480,000.000	Base	101.994347	280,026.56	101.469680	278,586.08	-1,440.48	0.07	
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					7.135500	25 Oct 2028		
	570,000.000	Local	102.589661	584,761.07	111.613420	636,196.49	51,435.42	0.20	
Original Face:	570,000.000	Base	102.589661	584,761.07	111.613420	636,196.49	51,435.42	0.16	
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2					5.939880	25 Oct 2029		
	380,000.000	Local	109.081400	414,509.32	108.066960	410,654.45	-3,854.87	0.13	
Original Face:	380,000.000	Base	109.081400	414,509.32	108.066960	410,654.45	-3,854.87	0.10	
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					4.985500	25 Mar 2030		
	410,000.000	Local	105.090500	430,871.05	102.692100	421,037.61	-9,833.44	0.13	
Original Face:	410,000.000	Base	105.090500	430,871.05	102.692100	421,037.61	-9,833.44	0.10	
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2					4.285500	25 Jul 2030		
	600,000.000	Local	100.000000	600,000.00	97.903000	587,418.00	-12,582.00	0.19	
Original Face:	600,000.000	Base	100.000000	600,000.00	97.903000	587,418.00	-12,582.00	0.15	
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					5.635500	25 Jul 2030		
	600,000.000	Local	100.000000	600,000.00	94.718500	568,311.00	-31,689.00	0.18	
Original Face:	600,000.000	Base	100.000000	600,000.00	94.718500	568,311.00	-31,689.00	0.14	
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.666820	25 Oct 2035		
	83,460.920	Local	3.033372	2,531.68	8.619890	7,194.24	4,662.56	0.00	
Original Face:	1,400,000.000	Base	3.033372	2,531.68	8.619890	7,194.24	4,662.56	0.00	
31395BT78	FANNIE MAE FNR 2006 28 IP					1.424690	25 Apr 2036		
	55,705.370	Local	10.485883	5,841.20	6.764730	3,768.32	-2,072.88	0.00	
Original Face:	2,700,000.000	Base	10.484465	5,840.41	6.764730	3,768.32	-2,072.09	0.00	

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31395NQ59	FANNIE MAE FNR 2006 59 IP					2.676330	25 Jul 2036		
	73,420.120	Local		0.941390	691.17	10.151290	7,453.09	6,761.92	0.00
Original Face:	1,400,000.000	Base		0.941390	691.17	10.151290	7,453.09	6,761.92	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.655660	25 Dec 2036		
	72,927.010	Local		1.256284	916.17	8.677220	6,328.04	5,411.87	0.00
Original Face:	1,700,000.000	Base		1.256284	916.17	8.677220	6,328.04	5,411.87	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					2.655660	25 Dec 2036		
	81,755.790	Local		0.000061	0.05	8.594520	7,026.52	7,026.47	0.00
Original Face:	1,600,000.000	Base		0.000061	0.05	8.594520	7,026.52	7,026.47	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
	21,262.140	Local		1.071576	227.84	0.657030	139.70	-88.14	0.00
Original Face:	425,601.240	Base		1.071576	227.84	0.657030	139.70	-88.14	0.00
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
	2,677,575.530	Local		101.046875	2,705,606.40	101.723378	2,723,720.28	18,113.88	0.86
Original Face:	2,700,000.000	Base		101.046875	2,705,606.40	101.723378	2,723,720.28	18,113.88	0.68
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS						08 Jul 2022		
	614,583.000	Local		98.530008	605,548.68	99.734400	612,950.67	7,401.99	0.19
		Base		98.530008	605,548.68	99.734400	612,950.67	7,401.99	0.15
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
	719,210.340	Local		99.501555	715,625.47	99.675000	716,872.91	1,247.44	0.23
		Base		99.501555	715,625.47	99.675000	716,872.91	1,247.44	0.18
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					3.355500	25 Sep 2034		
	163,446.650	Local		96.992848	158,531.56	100.021950	163,482.53	4,950.97	0.05
Original Face:	420,000.000	Base		96.992848	158,531.56	100.021950	163,482.53	4,950.97	0.04
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
	670,000.000	Local		94.267873	631,594.75	97.750000	654,925.00	23,330.25	0.21
		Base		94.267873	631,594.75	97.750000	654,925.00	23,330.25	0.16
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5					7.500000	01 Apr 2025		
	665,000.000	Local		99.377573	660,860.86	95.750000	636,737.50	-24,123.36	0.20
		Base		99.377573	660,860.86	95.750000	636,737.50	-24,123.36	0.16

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337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	250,000.000	Local		122.859448	307,148.62	132.296155	330,740.39	23,591.77	0.10
		Base		122.859448	307,148.62	132.296155	330,740.39	23,591.77	0.08
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025		
	250,000.000	Local		96.723196	241,807.99	95.750000	239,375.00	-2,432.99	0.08
		Base		96.723196	241,807.99	95.750000	239,375.00	-2,432.99	0.06
33936HAB8	FLEX ACQUISITION CO INC TERM LOAN						29 Dec 2023		
	0.000	Local		0.000000	332.62	0.000000	0.00	-332.62	0.00
		Base		0.000000	332.62	0.000000	0.00	-332.62	0.00
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	326,083.310	Local		100.616376	328,093.21	99.100000	323,148.56	-4,944.65	0.10
		Base		100.616376	328,093.21	99.100000	323,148.56	-4,944.65	0.08
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709					4.709000	25 Jan 2029		
	280,000.000	Local		100.378346	281,059.37	107.219332	300,214.13	19,154.76	0.10
		Base		100.378346	281,059.37	107.219332	300,214.13	19,154.76	0.07
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	90,000.000	Local		101.336722	91,203.05	110.580889	99,522.80	8,319.75	0.03
		Base		101.336722	91,203.05	110.580889	99,522.80	8,319.75	0.02
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	1,500,000.000	Local		88.560629	1,328,409.44	87.501000	1,312,515.00	-15,894.44	0.42
		Base		88.560629	1,328,409.44	87.501000	1,312,515.00	-15,894.44	0.33
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875					5.875000	15 Jan 2022		
	360,000.000	Local		97.869744	352,331.08	96.500000	347,400.00	-4,931.08	0.11
		Base		97.869744	352,331.08	96.500000	347,400.00	-4,931.08	0.09
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
	110,000.000	Local		90.484836	99,533.32	87.500000	96,250.00	-3,283.32	0.03
		Base		90.484836	99,533.32	87.500000	96,250.00	-3,283.32	0.02
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
	540,000.000	Local		93.051424	502,477.69	83.750000	452,250.00	-50,227.69	0.14
		Base		93.051424	502,477.69	83.750000	452,250.00	-50,227.69	0.11

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36168QAD6	GFL ENVIRONMENTAL INC SR UNSECURED 144A 03/23 5.375					5.375000	01 Mar 2023		
	450,000.000	Local		94.584880	425,631.96	94.500000	425,250.00	-381.96	0.13
		Base		94.584880	425,631.96	94.500000	425,250.00	-381.96	0.11
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
	10,000.000	Local		100.000000	10,000.00	104.490000	10,449.00	449.00	0.00
		Base		100.000000	10,000.00	104.490000	10,449.00	449.00	0.00
361841AK5	GLP CAPITAL LP / FIN II COMPANY GUAR 06/28 5.75					5.750000	01 Jun 2028		
	80,000.000	Local		100.000000	80,000.00	107.370000	85,896.00	5,896.00	0.03
		Base		100.000000	80,000.00	107.370000	85,896.00	5,896.00	0.02
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					3.525500	25 Aug 2033		
	378,100.200	Local		96.354247	364,315.60	99.047330	374,498.15	10,182.55	0.12
	Original Face: 3,970,000.000	Base		96.354247	364,315.60	99.047330	374,498.15	10,182.55	0.09
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					3.996300	10 Oct 2049		
	430,000.000	Local		99.182414	426,484.38	100.098780	430,424.75	3,940.37	0.14
	Original Face: 430,000.000	Base		99.182414	426,484.38	100.098780	430,424.75	3,940.37	0.11
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					2.659130	26 Sep 2037		
	1,363,315.620	Local		97.844735	1,333,932.55	98.045550	1,336,670.30	2,737.75	0.42
	Original Face: 2,660,000.000	Base		97.844735	1,333,932.55	98.045550	1,336,670.30	2,737.75	0.33
36874VAL2	GENERAC PWR SYS INC 2018 REPLACEMENT TERM LOAN						31 May 2023		
	228,502.150	Local		100.411340	229,442.07	99.416700	227,169.30	-2,272.77	0.07
		Base		100.411340	229,442.07	99.416700	227,169.30	-2,272.77	0.06
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	980,000.000	Local		111.586253	1,093,545.28	118.247218	1,158,822.74	65,277.46	0.37
		Base		111.586253	1,093,545.28	118.247218	1,158,822.74	65,277.46	0.29
37185LAF9	GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625					5.625000	15 Jun 2024		
	90,000.000	Local		95.059444	85,553.50	96.000000	86,400.00	846.50	0.03
		Base		95.059444	85,553.50	96.000000	86,400.00	846.50	0.02
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6					6.000000	15 May 2023		
	430,000.000	Local		96.478488	414,857.50	100.750000	433,225.00	18,367.50	0.14
		Base		96.478488	414,857.50	100.750000	433,225.00	18,367.50	0.11

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374422AG8	REPUBLIC OF GHANA SR UNSECURED 144A 05/29 7.625				7.625000	16 May 2029			
		500,000.000	Local	96.963764	484,818.82	97.743600	488,718.00	3,899.18	0.16
Original Face:		500,000.000	Base	96.963764	484,818.82	97.743600	488,718.00	3,899.18	0.12
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125				8.125000	26 Mar 2032			
		300,000.000	Local	99.986010	299,958.03	99.508000	298,524.00	-1,434.03	0.09
			Base	99.986010	299,958.03	99.508000	298,524.00	-1,434.03	0.07
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027			
		200,000.000	Local	91.448025	182,896.05	97.040038	194,080.08	11,184.03	0.06
			Base	91.448025	182,896.05	97.040038	194,080.08	11,184.03	0.05
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027			
		600,000.000	Local	94.214538	565,287.23	95.495400	572,972.40	7,685.17	0.18
			Base	94.214538	565,287.23	95.495400	572,972.40	7,685.17	0.14
38113YAC3	GOLDEN NUGGET INC COMPANY GUAR 144A 10/25 8.75				8.750000	01 Oct 2025			
		855,000.000	Local	104.377718	892,429.49	105.000000	897,750.00	5,320.51	0.28
			Base	104.377718	892,429.49	105.000000	897,750.00	5,320.51	0.22
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037			
		100,000.000	Local	127.328570	127,328.57	121.907593	121,907.59	-5,420.98	0.04
			Base	127.328570	127,328.57	121.907593	121,907.59	-5,420.98	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			
		790,000.000	Local	96.083485	759,059.53	102.199946	807,379.57	48,320.04	0.26
			Base	96.083485	759,059.53	102.199946	807,379.57	48,320.04	0.20
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		130,000.000	Local	96.559492	125,527.34	105.757075	137,484.20	11,956.86	0.04
			Base	96.559492	125,527.34	105.757075	137,484.20	11,956.86	0.03
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				0.944420	20 Nov 2042			
		69,017.010	Local	0.000116	0.08	3.431670	2,368.44	2,368.36	0.00
Original Face:		300,000.000	Base	0.000116	0.08	3.431670	2,368.44	2,368.36	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047			
		1,030,000.000	Local	98.348519	1,012,989.75	106.314943	1,095,043.91	82,054.16	0.35
			Base	98.348519	1,012,989.75	106.314943	1,095,043.91	82,054.16	0.27

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404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
	970,000.000	Local		99.961321	969,624.81	105.750000	1,025,775.00	56,150.19	0.33
		Base		99.961321	969,624.81	105.750000	1,025,775.00	56,150.19	0.25
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.250000	18 Aug 2025		
	240,000.000	Local		103.747796	248,994.71	102.119460	245,086.70	-3,908.01	0.08
		Base		103.747796	248,994.71	102.119460	245,086.70	-3,908.01	0.06
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.250000	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	99.875000	199,750.00	-250.00	0.06
		Base		100.000000	200,000.00	99.875000	199,750.00	-250.00	0.05
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
	600,000.000	Local		94.583728	567,502.37	99.000000	594,000.00	26,497.63	0.19
		Base		94.583728	567,502.37	99.000000	594,000.00	26,497.63	0.15
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	200,000.000	Local		100.000000	200,000.00	105.113925	210,227.85	10,227.85	0.07
		Base		100.000000	200,000.00	105.113925	210,227.85	10,227.85	0.05
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
	290,000.000	Local		94.096807	272,880.74	98.660000	286,114.00	13,233.26	0.09
		Base		94.096807	272,880.74	98.660000	286,114.00	13,233.26	0.07
428040CP2	HERTZ CORP COMPANY GUAR 10/20 5.875					5.875000	15 Oct 2020		
	130,000.000	Local		97.751331	127,076.73	99.975000	129,967.50	2,890.77	0.04
		Base		97.751331	127,076.73	99.975000	129,967.50	2,890.77	0.03
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A					3.290000	25 Feb 2024		
	800,000.000	Local		97.157608	777,260.86	99.554400	796,435.20	19,174.34	0.25
	Original Face:	800,000.000	Base	97.157608	777,260.86	99.554400	796,435.20	19,174.34	0.20
432833AC5	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/26 5.125					5.125000	01 May 2026		
	570,000.000	Local		99.878049	569,304.88	101.679000	579,570.30	10,265.42	0.18
		Base		99.878049	569,304.88	101.679000	579,570.30	10,265.42	0.14
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875000	01 Apr 2027		
	670,000.000	Local		99.848536	668,985.19	101.125000	677,537.50	8,552.31	0.22
		Base		99.848536	668,985.19	101.125000	677,537.50	8,552.31	0.17

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443628AF9	HUBBAY MINERALS INC COMPANY GUAR 144A 01/23 7.25					7.250000	15 Jan 2023		
	290,000.000	Local	100.442524	291,283.32	103.500000	300,150.00	8,866.68	0.10	
		Base	100.442524	291,283.32	103.500000	300,150.00	8,866.68	0.07	
443628AG7	HUBBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625					7.625000	15 Jan 2025		
	260,000.000	Local	101.322596	263,438.75	102.625000	266,825.00	3,386.25	0.08	
		Base	101.322596	263,438.75	102.625000	266,825.00	3,386.25	0.07	
44908XAT5	HYLAND SOFTWARE INC 2018 REFINANCING TERM LOAN						01 Jul 2024		
	638,395.990	Local	99.392214	634,515.91	99.781200	636,999.18	2,483.27	0.20	
		Base	99.392214	634,515.91	99.781200	636,999.18	2,483.27	0.16	
44988LAC1	IRB HLDG CORP TERM LOAN B						05 Feb 2025		
	633,807.590	Local	99.996087	633,782.79	97.406200	617,367.89	-16,414.90	0.20	
		Base	99.996087	633,782.79	97.406200	617,367.89	-16,414.90	0.15	
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8					4.800000	22 May 2019		
	200,000.000	Local	100.266385	200,532.77	100.221800	200,443.60	-89.17	0.06	
		Base	100.266385	200,532.77	100.221800	200,443.60	-89.17	0.05	
452526AB2	IMMUCOR INC COMPANY GUAR 144A 02/22 11.125					11.125000	15 Feb 2022		
	630,000.000	Local	101.698522	640,700.69	101.500000	639,450.00	-1,250.69	0.20	
		Base	101.698522	640,700.69	101.500000	639,450.00	-1,250.69	0.16	
460599AC7	INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5					6.500000	15 Feb 2025		
	525,000.000	Local	101.998947	535,494.47	104.000000	546,000.00	10,505.53	0.17	
		Base	101.998947	535,494.47	104.000000	546,000.00	10,505.53	0.14	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	1,000,000.000	Local	92.756866	927,568.66	96.658912	966,589.12	39,020.46	0.31	
		Base	92.756866	927,568.66	96.658912	966,589.12	39,020.46	0.24	
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	800,000.000	Local	93.096068	744,768.54	97.616219	780,929.75	36,161.21	0.25	
		Base	93.096068	744,768.54	97.616219	780,929.75	36,161.21	0.19	
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	686,162.880	Local	99.069164	679,775.83	99.333300	681,588.23	1,812.40	0.22	
		Base	99.069164	679,775.83	99.333300	681,588.23	1,812.40	0.17	

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46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B					02 Jan 2026		
		227,700.000	Local 99.777312	227,192.94	96.750000	220,299.75	-6,893.19	0.07
			Base 99.777312	227,192.94	96.750000	220,299.75	-6,893.19	0.05
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C				3.958200	15 Apr 2046		
		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
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C				3.595120	15 Dec 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
46647DAB9	JACK OHIO FIN LLC/FIN 1 SECURED 144A 11/22 10.25				10.250000	15 Nov 2022		
		440,000.000	Local 107.426441	472,676.34	107.250000	471,900.00	-776.34	0.15
			Base 107.426441	472,676.34	107.250000	471,900.00	-776.34	0.12
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029		
		630,000.000	Local 101.142163	637,195.63	106.439130	670,566.52	33,370.89	0.21
			Base 101.142163	637,195.63	106.439130	670,566.52	33,370.89	0.17
47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN					18 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
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022		
		155,348.020	Local 100.168113	155,609.18	98.896700	153,634.07	-1,975.11	0.05
			Base 100.168113	155,609.18	98.896700	153,634.07	-1,975.11	0.04
48244LAA6	KCA DEUTAG UK FINANCE PL SR SECURED 144A 05/21 7.25				7.250000	15 May 2021		
		390,000.000	Local 97.200197	379,080.77	86.000000	335,400.00	-43,680.77	0.11
			Base 97.200197	379,080.77	86.000000	335,400.00	-43,680.77	0.08
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027		
		950,000.000	Local 97.041053	921,890.00	102.570000	974,415.00	52,525.00	0.31
			Base 97.041053	921,890.00	102.570000	974,415.00	52,525.00	0.24
48668NAA9	KAZTRANSYGAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027		
		950,000.000	Local 94.858655	901,157.22	96.941000	920,939.50	19,782.28	0.29
			Base 94.858655	901,157.22	96.941000	920,939.50	19,782.28	0.23

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49579GAF9	KINGPIN INTER HLDGS LLC TERM LOAN B					03 Jul 2024			
		768,070.180	Local 99.272546	762,482.82	99.625000	765,189.92	2,707.10		0.24
			Base 99.272546	762,482.82	99.625000	765,189.92	2,707.10		0.19
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026			
		10,000.000	Local 92.212000	9,221.20	93.210458	9,321.05	99.85		0.00
			Base 92.212000	9,221.20	93.210458	9,321.05	99.85		0.00
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.950000	15 Jul 2025			
		100,000.000	Local 98.224010	98,224.01	100.774420	100,774.42	2,550.41		0.03
			Base 98.224010	98,224.01	100.774420	100,774.42	2,550.41		0.02
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.200000	15 Jul 2045			
		50,000.000	Local 110.240260	55,120.13	96.505742	48,252.87	-6,867.26		0.02
			Base 110.240260	55,120.13	96.505742	48,252.87	-6,867.26		0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027			
		920,000.000	Local 99.092051	911,646.87	102.125000	939,550.00	27,903.13		0.30
			Base 99.092051	911,646.87	102.125000	939,550.00	27,903.13		0.23
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625				5.625000	15 Oct 2023			
		610,000.000	Local 99.526110	607,109.27	102.125000	622,962.50	15,853.23		0.20
			Base 99.526110	607,109.27	102.125000	622,962.50	15,853.23		0.15
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25				5.250000	01 Feb 2028			
		900,000.000	Local 89.254488	803,290.39	89.125000	802,125.00	-1,165.39		0.25
			Base 89.254488	803,290.39	89.125000	802,125.00	-1,165.39		0.20
50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ				5.452000	15 Sep 2039			
		314,283.510	Local 87.485790	274,953.41	69.032470	216,957.67	-57,995.74		0.07
Original Face:		635,216.000	Base 87.485790	274,953.41	69.032470	216,957.67	-57,995.74		0.05
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A				4.190630	01 Mar 2024			
		670,000.000	Local 100.000000	670,000.00	100.000000	670,000.00	0.00		0.21
Original Face:		670,000.000	Base 100.000000	670,000.00	100.000000	670,000.00	0.00		0.17
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875				4.875000	01 Nov 2026			
		400,000.000	Local 99.604478	398,417.91	101.375000	405,500.00	7,082.09		0.13
			Base 99.604478	398,417.91	101.375000	405,500.00	7,082.09		0.10

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51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023			
		307,927.180	Local 100.634387	309,880.63	98.875000	304,463.00	-5,417.63		0.10
			Base 100.634387	309,880.63	98.875000	304,463.00	-5,417.63		0.08
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A				4.000000	25 Apr 2058			
		1,599,564.350	Local 99.795133	1,596,287.37	100.161470	1,602,147.17	5,859.80		0.51
Original Face:		1,690,000.000	Base 99.795133	1,596,287.37	100.161470	1,602,147.17	5,859.80		0.40
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024			
		100,000.000	Local 100.000000	100,000.00	101.500000	101,500.00	1,500.00		0.03
			Base 100.000000	100,000.00	101.500000	101,500.00	1,500.00		0.03
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027			
		340,000.000	Local 93.126103	316,628.75	100.046750	340,158.95	23,530.20		0.11
			Base 93.126103	316,628.75	100.046750	340,158.95	23,530.20		0.08
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023			
		76,590.490	Local 100.534531	76,999.89	96.541700	73,941.76	-3,058.13		0.02
			Base 100.534531	76,999.89	96.541700	73,941.76	-3,058.13		0.02
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024					22 Feb 2024			
		230,000.000	Local 99.920696	229,817.60	98.696400	227,001.72	-2,815.88		0.07
			Base 99.920696	229,817.60	98.696400	227,001.72	-2,815.88		0.06
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5				5.000000	01 May 2025			
		300,000.000	Local 100.694340	302,083.02	103.000000	309,000.00	6,916.98		0.10
			Base 100.694340	302,083.02	103.000000	309,000.00	6,916.98		0.08
531229AG7	LIBERTY MEDIA CORP SR UNSECURED 144A 03/48 2.125				2.125000	31 Mar 2048			
		1,250,000.000	Local 97.458010	1,218,225.12	95.500000	1,193,750.00	-24,475.12		0.38
			Base 97.458010	1,218,225.12	95.500000	1,193,750.00	-24,475.12		0.30
53627MAB9	LIONS GATE CAP HLDGS LLC TERM LOAN B					24 Mar 2025			
		232,444.080	Local 100.276892	233,087.70	98.666700	229,344.90	-3,742.80		0.07
			Base 100.276892	233,087.70	98.666700	229,344.90	-3,742.80		0.06
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049			
		200,000.000	Local 102.299405	204,598.81	103.000000	206,000.00	1,401.19		0.07
			Base 102.299405	204,598.81	103.000000	206,000.00	1,401.19		0.05

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53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65					4.650000	24 Mar 2026		
	450,000.000	Local		99.857798	449,360.09	101.163585	455,236.13	5,876.04	0.14
		Base		99.857798	449,360.09	101.163585	455,236.13	5,876.04	0.11
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.000000	31 Mar 2024		
	1,370,000.000	Local		95.577153	1,309,407.00	93.250000	1,277,525.00	-31,882.00	0.41
		Base		95.577153	1,309,407.00	93.250000	1,277,525.00	-31,882.00	0.32
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
	11,491.960	Local		99.806647	11,469.74	97.000000	11,147.20	-322.54	0.00
		Base		99.806647	11,469.74	97.000000	11,147.20	-322.54	0.00
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B						21 Mar 2025		
	324,488.090	Local		100.355267	325,640.89	98.395800	319,282.65	-6,358.24	0.10
		Base		100.355267	325,640.89	98.395800	319,282.65	-6,358.24	0.08
55303XAB1	MGM GROWTH/MGM FINANCE COMPANY GUAR 09/26 4.5					4.500000	01 Sep 2026		
	360,000.000	Local		94.625536	340,651.93	97.250000	350,100.00	9,448.07	0.11
		Base		94.625536	340,651.93	97.250000	350,100.00	9,448.07	0.09
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	616,527.030	Local		98.514059	607,365.80	96.650000	595,873.37	-11,492.43	0.19
		Base		98.514059	607,365.80	96.650000	595,873.37	-11,492.43	0.15
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.000000	15 Mar 2028		
	400,000.000	Local		93.693423	374,773.69	99.378168	397,512.67	22,738.98	0.13
		Base		93.693423	374,773.69	99.378168	397,512.67	22,738.98	0.10
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25					5.250000	01 Aug 2026		
	186,000.000	Local		95.934543	178,438.25	102.875000	191,347.50	12,909.25	0.06
		Base		95.934543	178,438.25	102.875000	191,347.50	12,909.25	0.05
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	675,000.000	Local		96.252759	649,706.12	101.750000	686,812.50	37,106.38	0.22
		Base		96.252759	649,706.12	101.750000	686,812.50	37,106.38	0.17
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9					4.400000	22 Sep 2024		
	390,000.000	Local		94.663864	369,189.07	95.150000	371,085.00	1,895.93	0.12
		Base		94.663864	369,189.07	95.150000	371,085.00	1,895.93	0.09

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570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
	260,000.000	Local	101.137762	262,958.18	106.708123	277,441.12	14,482.94	0.09	
		Base	101.137762	262,958.18	106.708123	277,441.12	14,482.94	0.07	
57665RAG1	MATCH GROUP INC SR UNSECURED 144A 12/27 5					5.000000	15 Dec 2027		
	380,000.000	Local	93.883358	356,756.76	100.750000	382,850.00	26,093.24	0.12	
		Base	93.883358	356,756.76	100.750000	382,850.00	26,093.24	0.09	
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	65,834.590	Local	100.249990	65,999.17	99.625000	65,587.71	-411.46	0.02	
		Base	100.249990	65,999.17	99.625000	65,587.71	-411.46	0.02	
589433AB7	MEREDITH CORP COMPANY GUAR 02/26 6.875					6.875000	01 Feb 2026		
	425,000.000	Local	100.877421	428,729.04	105.000000	446,250.00	17,520.96	0.14	
		Base	100.877421	428,729.04	105.000000	446,250.00	17,520.96	0.11	
58943PAP7	MEREDITH CORP TERM LOAN B 1						31 Jan 2025		
	612,761.510	Local	99.660104	610,678.76	99.687500	610,846.63	167.87	0.19	
		Base	99.660104	610,678.76	99.687500	610,846.63	167.87	0.15	
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					3.005500	25 Jun 2035		
	195,625.730	Local	99.706460	195,051.49	99.702420	195,043.59	-7.90	0.06	
Original Face:	8,410,000.000	Base	99.706460	195,051.49	99.702420	195,043.59	-7.90	0.05	
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.875500	25 Aug 2036		
	880,000.000	Local	94.511677	831,702.76	98.738930	868,902.58	37,199.82	0.28	
Original Face:	880,000.000	Base	94.511677	831,702.76	98.738930	868,902.58	37,199.82	0.22	
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	635,615.560	Local	99.260400	630,914.55	97.833000	621,841.77	-9,072.78	0.20	
		Base	99.260400	630,914.55	97.833000	621,841.77	-9,072.78	0.15	
59511FAB0	MICRON TECHNOLOGY INC TERM LOAN B						26 Apr 2022		
	227,659.040	Local	100.781889	229,439.08	99.583300	226,710.38	-2,728.70	0.07	
		Base	100.781889	229,439.08	99.583300	226,710.38	-2,728.70	0.06	
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	880,000.000	Local	99.961473	879,660.96	99.961420	879,660.50	-0.46	0.28	
Original Face:	880,000.000	Base	99.961473	879,660.96	99.961420	879,660.50	-0.46	0.22	

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600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	800,000.000	Local		100.000000	800,000.00	101.731000	813,848.00	13,848.00	0.26
		Base		100.000000	800,000.00	101.731000	813,848.00	13,848.00	0.20
61946LAA0	MOSAIC SOLAR LOANS LLC MSAIC 2018 2GS A 144A					4.200000	22 Feb 2044		
	950,957.740	Local		99.984277	950,808.22	101.292600	963,249.82	12,441.60	0.31
Original Face:	1,080,000.000	Base		99.984277	950,808.22	101.292600	963,249.82	12,441.60	0.24
627048AQ4	MURRAY ENERGY CORP TERM LOAN B 2						17 Oct 2022		
	0.000	Local		0.000000	-61.75	0.000000	0.00	61.75	0.00
		Base		0.000000	-61.75	0.000000	0.00	61.75	0.00
62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	550,000.000	Local		98.808133	543,444.73	102.648000	564,564.00	21,119.27	0.18
		Base		98.808133	543,444.73	102.648000	564,564.00	21,119.27	0.14
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
	720,000.000	Local		117.307233	844,612.08	120.000000	864,000.00	19,387.92	0.27
		Base		117.307233	844,612.08	120.000000	864,000.00	19,387.92	0.21
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
	440,000.000	Local		106.486020	468,538.49	110.019000	484,083.60	15,545.11	0.15
		Base		106.486020	468,538.49	110.019000	484,083.60	15,545.11	0.12
63543PAY2	NATIONAL COLLEGIATE STUDENT LO NCSLT 2004 2 A51					2.695810	26 Dec 2033		
	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
64072TAA3	CSC HOLDINGS LLC SR UNSECURED 144A 10/25 10.875					10.875000	15 Oct 2025		
	425,000.000	Local		112.578304	478,457.79	115.450000	490,662.50	12,204.71	0.16
		Base		112.578304	478,457.79	115.450000	490,662.50	12,204.71	0.12
64110LAQ9	NETFLIX INC SR UNSECURED 144A 11/28 5.875					5.875000	15 Nov 2028		
	650,000.000	Local		100.737726	654,795.22	105.625000	686,562.50	31,767.28	0.22
		Base		100.737726	654,795.22	105.625000	686,562.50	31,767.28	0.17
64110LAR7	NETFLIX INC SR UNSECURED 144A 05/29 6.375					6.375000	15 May 2029		
	340,000.000	Local		100.000000	340,000.00	108.125000	367,625.00	27,625.00	0.12
		Base		100.000000	340,000.00	108.125000	367,625.00	27,625.00	0.09

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64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					3.115500	25 Sep 2035		
	750,000.000	Local		71.102283	533,267.12	97.472620	731,044.65	197,777.53	0.23
Original Face:	750,000.000	Base		71.102283	533,267.12	97.472620	731,044.65	197,777.53	0.18
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	655,775.480	Local		102.612530	672,907.81	102.160100	669,940.89	-2,966.92	0.21
Original Face:	970,000.000	Base		102.612530	672,907.81	102.160100	669,940.89	-2,966.92	0.17
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.750000	28 May 2052		
	356,326.070	Local		100.122222	356,761.58	101.206080	360,623.65	3,862.07	0.11
Original Face:	1,050,000.000	Base		100.122222	356,761.58	101.206080	360,623.65	3,862.07	0.09
65158NAB8	NEWMARK GROUP INC SR UNSECURED 11/23 6.125					6.125000	15 Nov 2023		
	280,000.000	Local		99.010989	277,230.77	103.055410	288,555.15	11,324.38	0.09
		Base		99.010989	277,230.77	103.055410	288,555.15	11,324.38	0.07
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4					6.138000	25 Mar 2047		
	382,830.580	Local		100.738870	385,659.20	102.268420	391,514.79	5,855.59	0.12
Original Face:	1,280,000.000	Base		100.738870	385,659.20	102.268420	391,514.79	5,855.59	0.10
665531AE9	NORTHERN OIL AND GAS INC SECURED 05/23 9.5					9.500000	15 May 2023		
	40,000.000	Local		103.345875	41,338.35	103.500000	41,400.00	61.65	0.01
		Base		103.345875	41,338.35	103.500000	41,400.00	61.65	0.01
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125000	01 Nov 2022		
	380,000.000	Local		99.878542	379,538.46	88.000000	334,400.00	-45,138.46	0.11
		Base		99.878542	379,538.46	88.000000	334,400.00	-45,138.46	0.08
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375000	01 May 2026		
	1,925,000.000	Local		97.973104	1,885,982.25	98.000000	1,886,500.00	517.75	0.60
		Base		97.973104	1,885,982.25	98.000000	1,886,500.00	517.75	0.47
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	30,000.000	Local		99.266333	29,779.90	109.356864	32,807.06	3,027.16	0.01
		Base		99.266333	29,779.90	109.356864	32,807.06	3,027.16	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	390,000.000	Local		96.041990	374,563.76	104.429214	407,273.93	32,710.17	0.13
		Base		96.041990	374,563.76	104.429214	407,273.93	32,710.17	0.10

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68245XAB5	1011778 BC / NEW RED FIN SR SECURED 144A 01/22 4.625					4.625000	15 Jan 2022		
	500,000.000	Local		99.213836	496,069.18	100.471000	502,355.00	6,285.82	0.16
		Base		99.213836	496,069.18	100.471000	502,355.00	6,285.82	0.12
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
	180,000.000	Local		96.135456	173,043.82	99.000000	178,200.00	5,156.18	0.06
		Base		96.135456	173,043.82	99.000000	178,200.00	5,156.18	0.04
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2					3.025500	25 Aug 2032		
	125,321.460	Local		93.391874	117,040.06	98.461000	123,392.76	6,352.70	0.04
	Original Face: 13,350,000.000	Base		93.391874	117,040.06	98.461000	123,392.76	6,352.70	0.03
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.250000	19 Jun 2024		
	810,000.000	Local		100.662810	815,368.76	102.848200	833,070.42	17,701.66	0.26
		Base		100.662810	815,368.76	102.848200	833,070.42	17,701.66	0.21
69353FAX2	PQ CORP THIRD AMENDMENT TRANCHE B 1 TE						08 Feb 2025		
	190,480.050	Local		100.436739	191,311.95	98.660700	187,928.95	-3,383.00	0.06
		Base		100.436739	191,311.95	98.660700	187,928.95	-3,383.00	0.05
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					0.000001	01 Oct 2020		
	0.000	Local		0.000000	4,675.78	0.000000	0.00	-4,675.78	0.00
		Base		0.000000	4,675.78	0.000000	0.00	-4,675.78	0.00
694308GW1	PACIFIC GAS + ELECTRIC SR UNSECURED 09/21 3.25					3.250000	15 Sep 2021		
	30,000.000	Local		92.451100	27,735.33	91.000000	27,300.00	-435.33	0.01
		Base		92.451100	27,735.33	91.000000	27,300.00	-435.33	0.01
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
	206,850.000	Local		100.523355	207,932.56	96.175000	198,937.99	-8,994.57	0.06
		Base		100.523355	207,932.56	96.175000	198,937.99	-8,994.57	0.05
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625000	15 Apr 2027		
	530,000.000	Local		97.184719	515,079.01	99.500000	527,350.00	12,270.99	0.17
		Base		97.184719	515,079.01	99.500000	527,350.00	12,270.99	0.13
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	637,460.480	Local		99.745816	635,840.16	99.150000	632,042.07	-3,798.09	0.20
		Base		99.745816	635,840.16	99.150000	632,042.07	-3,798.09	0.16

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71568PAC3	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/27 4.125					4.125000	15 May 2027		
	940,000.000	Local		93.756865	881,314.53	98.444058	925,374.15	44,059.62	0.29
		Base		93.756865	881,314.53	98.444058	925,374.15	44,059.62	0.23
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
	48,792.490	Local		100.426131	49,000.41	76.300000	37,228.67	-11,771.74	0.01
		Base		100.426131	49,000.41	76.300000	37,228.67	-11,771.74	0.01
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
	90,000.000	Local		79.710189	71,739.17	96.720000	87,048.00	15,308.83	0.03
		Base		79.710189	71,739.17	96.720000	87,048.00	15,308.83	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	1,120,000.000	Local		94.388859	1,057,155.22	101.451000	1,136,251.20	79,095.98	0.36
		Base		94.388859	1,057,155.22	101.451000	1,136,251.20	79,095.98	0.28
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	1,280,000.000	Local		91.988680	1,177,455.11	99.050000	1,267,840.00	90,384.89	0.40
		Base		91.988680	1,177,455.11	99.050000	1,267,840.00	90,384.89	0.31
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	678,618.730	Local		91.659423	622,018.01	89.583300	607,929.05	-14,088.96	0.19
		Base		91.659423	622,018.01	89.583300	607,929.05	-14,088.96	0.15
72431HAB6	PISCES MIDCO INC TERM LOAN B						12 Apr 2025		
	228,275.000	Local		100.874590	230,271.47	95.000000	216,861.25	-13,410.22	0.07
		Base		100.874590	230,271.47	95.000000	216,861.25	-13,410.22	0.05
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					4.484000	27 Mar 2024		
	870,000.000	Local		100.000000	870,000.00	100.239434	872,083.08	2,083.08	0.28
Original Face:	870,000.000	Base		100.000000	870,000.00	100.239434	872,083.08	2,083.08	0.22
730481AJ7	JB POINDEXTER + CO INC SR UNSECURED 144A 04/26 7.125					7.125000	15 Apr 2026		
	690,000.000	Local		100.201616	691,391.15	100.283000	691,952.70	561.55	0.22
		Base		100.201616	691,391.15	100.283000	691,952.70	561.55	0.17
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	197,278.030	Local		100.364217	197,996.55	99.050000	195,403.89	-2,592.66	0.06
		Base		100.364217	197,996.55	99.050000	195,403.89	-2,592.66	0.05

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74166MAA4	PRIME SECSRVC BRW/FINANC SECURED 144A 05/23 9.25					9.250000	15 May 2023		
	785,000.000	Local	105.085473	824,920.96	105.000000	824,250.00	-670.96	0.26	
		Base	105.085473	824,920.96	105.000000	824,250.00	-670.96	0.20	
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25					5.250000	15 Apr 2024		
	110,000.000	Local	100.000000	110,000.00	100.000000	110,000.00	0.00	0.03	
		Base	100.000000	110,000.00	100.000000	110,000.00	0.00	0.03	
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	370,000.000	Local	100.000000	370,000.00	100.021000	370,077.70	77.70	0.12	
		Base	100.000000	370,000.00	100.021000	370,077.70	77.70	0.09	
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875000	15 Jun 2027		
	150,000.000	Local	77.999247	116,998.87	72.750000	109,125.00	-7,873.87	0.03	
	Original Face:	150,000.000	Base	77.999247	116,998.87	72.750000	109,125.00	-7,873.87	0.03
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125000	16 Mar 2024		
	150,000.000	Local	86.894193	130,341.29	82.750000	124,125.00	-6,216.29	0.04	
	Original Face:	150,000.000	Base	86.894193	130,341.29	82.750000	124,125.00	-6,216.29	0.03
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
	840,000.000	Local	104.891910	881,092.04	109.500000	919,800.00	38,707.96	0.29	
		Base	104.891910	881,092.04	109.500000	919,800.00	38,707.96	0.23	
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	105.143800	399,546.44	19,546.44	0.13	
		Base	100.000000	380,000.00	105.143800	399,546.44	19,546.44	0.10	
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						15 Nov 2023		
	307,729.000	Local	99.065233	304,852.45	97.166700	299,010.11	-5,842.34	0.09	
		Base	99.065233	304,852.45	97.166700	299,010.11	-5,842.34	0.07	
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75					5.750000	01 May 2025		
	550,000.000	Local	97.679185	537,235.52	100.350000	551,925.00	14,689.48	0.18	
		Base	97.679185	537,235.52	100.350000	551,925.00	14,689.48	0.14	
74952PAJ6	RETL RETL 2019 RVP C 144A					4.458400	15 Mar 2036		
	1,340,000.000	Local	100.000000	1,340,000.00	100.060320	1,340,808.29	808.29	0.43	
	Original Face:	1,340,000.000	Base	100.000000	1,340,000.00	100.060320	1,340,808.29	808.29	0.33

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74966UAP5	RPI FIN TR TERM B 6					27 Mar 2023		
		116,668.490	Local 100.654761	117,432.39	99.312500	115,866.39	-1,566.00	0.04
			Base 100.654761	117,432.39	99.312500	115,866.39	-1,566.00	0.03
75049EAK0	RADNET MGMT INC TERM LOAN B1					30 Jun 2023		
		127,272.740	Local 99.810831	127,031.98	100.000000	127,272.74	240.76	0.04
			Base 99.810831	127,031.98	100.000000	127,272.74	240.76	0.03
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
		430,000.000	Local 96.152049	413,453.81	98.000000	421,400.00	7,946.19	0.13
			Base 96.152049	413,453.81	98.000000	421,400.00	7,946.19	0.10
75605NAQ3	REALOGY CORP TERM LOAN B					08 Feb 2025		
		158,046.880	Local 100.769860	159,263.62	96.937500	153,206.69	-6,056.93	0.05
			Base 100.769860	159,263.62	96.937500	153,206.69	-6,056.93	0.04
75915QAC2	REGIONALCARE HOSPITAL PR SR SECURED 144A 05/23 8.25				8.250000	01 May 2023		
		230,000.000	Local 104.329217	239,957.20	106.375000	244,662.50	4,705.30	0.08
			Base 104.329217	239,957.20	106.375000	244,662.50	4,705.30	0.06
76117WAB5	RESOLUTE FOREST PRODUCTS COMPANY GUAR 05/23 5.875				5.875000	15 May 2023		
		660,000.000	Local 99.141879	654,336.40	99.000000	653,400.00	-936.40	0.21
			Base 99.141879	654,336.40	99.000000	653,400.00	-936.40	0.16
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
		831,725.340	Local 99.291230	825,830.32	98.696400	820,882.97	-4,947.35	0.26
			Base 99.291230	825,830.32	98.696400	820,882.97	-4,947.35	0.20
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B					31 Oct 2024		
		227,694.000	Local 100.326065	228,436.43	97.833300	222,760.55	-5,675.88	0.07
			Base 100.326065	228,436.43	97.833300	222,760.55	-5,675.88	0.06
77714TAB7	SEMGROUP/ROSE ROCK FIN COMPANY GUAR 11/23 5.625				5.625000	15 Nov 2023		
		250,000.000	Local 98.707676	246,769.19	93.910000	234,775.00	-11,994.19	0.07
			Base 98.707676	246,769.19	93.910000	234,775.00	-11,994.19	0.06
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A				3.433750	15 Jun 2033		
		1,010,000.000	Local 99.632368	1,006,286.92	99.960340	1,009,599.43	3,312.51	0.32
Original Face:		1,010,000.000	Base 99.632368	1,006,286.92	99.960340	1,009,599.43	3,312.51	0.25

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780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6					6.000000	19 Dec 2023		
	100,000.000	Local		105.152840	105,152.84	106.745197	106,745.20	1,592.36	0.03
		Base		105.152840	105,152.84	106.745197	106,745.20	1,592.36	0.03
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	200,000.000	Local		99.901445	199,802.89	106.500000	213,000.00	13,197.11	0.07
		Base		99.901445	199,802.89	106.500000	213,000.00	13,197.11	0.05
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125000	28 May 2024		
	120,000.000	Local		100.431667	120,518.00	102.644341	123,173.21	2,655.21	0.04
		Base		100.431667	120,518.00	102.644341	123,173.21	2,655.21	0.03
78468VAA0	NEOVIA LOGISTICS SERVICE SR SECURED 144A 08/20 8.875					8.875000	01 Aug 2020		
	400,000.000	Local		91.276805	365,107.22	95.000000	380,000.00	14,892.78	0.12
		Base		91.276805	365,107.22	95.000000	380,000.00	14,892.78	0.09
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625					5.625000	01 Dec 2025		
	90,000.000	Local		94.291733	84,862.56	99.500000	89,550.00	4,687.44	0.03
		Base		94.291733	84,862.56	99.500000	89,550.00	4,687.44	0.02
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	300,000.000	Local		99.919770	299,759.31	104.228857	312,686.57	12,927.26	0.10
		Base		99.919770	299,759.31	104.228857	312,686.57	12,927.26	0.08
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75					4.750000	15 Sep 2025		
	710,000.000	Local		96.015201	681,707.93	99.263700	704,772.27	23,064.34	0.22
		Base		96.015201	681,707.93	99.263700	704,772.27	23,064.34	0.17
80874YAAQ3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 05/21 6.625					6.625000	15 May 2021		
	450,000.000	Local		101.477591	456,649.16	100.750000	453,375.00	-3,274.16	0.14
		Base		101.477591	456,649.16	100.750000	453,375.00	-3,274.16	0.11
80874YAU4	SCIENTIFIC GAMES INTERNA COMPANY GUAR 12/22 10					10.000000	01 Dec 2022		
	229,000.000	Local		104.200524	238,619.20	105.085000	240,644.65	2,025.45	0.08
		Base		104.200524	238,619.20	105.085000	240,644.65	2,025.45	0.06
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	635,374.630	Local		98.809649	627,811.44	97.089300	616,880.78	-10,930.66	0.20
		Base		98.809649	627,811.44	97.089300	616,880.78	-10,930.66	0.15

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81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
	77,608.040	Local	99.806605	77,457.95	97.000000	75,279.80	-2,178.15	0.02	
		Base	99.806605	77,457.95	97.000000	75,279.80	-2,178.15	0.02	
81720TAC9	REPUBLIC OF SENEGAL UNSECURED 144A 05/33 6.25					6.250000	23 May 2033		
	500,000.000	Local	88.046934	440,234.67	95.999200	479,996.00	39,761.33	0.15	
Original Face:	500,000.000	Base	88.046934	440,234.67	95.999200	479,996.00	39,761.33	0.12	
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
	1,190,000.000	Local	86.095268	1,024,533.69	92.250000	1,097,775.00	73,241.31	0.35	
Original Face:	1,190,000.000	Base	86.095268	1,024,533.69	92.250000	1,097,775.00	73,241.31	0.27	
817565BT0	SERVICE CORP INTL SR UNSECURED 04/27 7.5					7.500000	01 Apr 2027		
	1,125,000.000	Local	112.275511	1,263,099.50	115.000000	1,293,750.00	30,650.50	0.41	
		Base	112.275511	1,263,099.50	115.000000	1,293,750.00	30,650.50	0.32	
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	29,524.430	Local	100.527055	29,680.04	99.593800	29,404.50	-275.54	0.01	
		Base	100.527055	29,680.04	99.593800	29,404.50	-275.54	0.01	
822538AE4	SHELF DRILL HOLD LTD COMPANY GUAR 144A 02/25 8.25					8.250000	15 Feb 2025		
	490,000.000	Local	95.483969	467,871.45	95.000000	465,500.00	-2,371.45	0.15	
		Base	95.483969	467,871.45	95.000000	465,500.00	-2,371.45	0.12	
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25					7.250000	01 Feb 2025		
	400,000.000	Local	107.162225	428,648.90	108.150000	432,600.00	3,951.10	0.14	
		Base	107.162225	428,648.90	108.150000	432,600.00	3,951.10	0.11	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	133,730.390	Local	100.000000	133,730.39	100.291200	134,119.81	389.42	0.04	
Original Face:	150,000.000	Base	100.000000	133,730.39	100.291200	134,119.81	389.42	0.03	
83578BAJ2	SOPHIA L P TERM LOAN B						30 Sep 2022		
	601,724.190	Local	99.024143	595,852.22	99.093800	596,271.37	419.15	0.19	
		Base	99.024143	595,852.22	99.093800	596,271.37	419.15	0.15	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
	620,000.000	Local	98.868374	612,983.92	100.750000	624,650.00	11,666.08	0.20	
		Base	98.868374	612,983.92	100.750000	624,650.00	11,666.08	0.15	

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847788AT3	SPEEDWAY MOTORSPORTS INC COMPANY GUAR 02/23 5.125					5.125000	01 Feb 2023		
	550,000.000	Local		99.356195	546,459.07	100.375000	552,062.50	5,603.43	0.18
		Base		99.356195	546,459.07	100.375000	552,062.50	5,603.43	0.14
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		
	110,000.000	Local		98.925073	108,817.58	96.125000	105,737.50	-3,080.08	0.03
		Base		98.925073	108,817.58	96.125000	105,737.50	-3,080.08	0.03
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	1,190,000.000	Local		111.977178	1,332,528.42	105.510000	1,255,569.00	-76,959.42	0.40
		Base		111.977178	1,332,528.42	105.510000	1,255,569.00	-76,959.42	0.31
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875					7.875000	15 Sep 2023		
	275,000.000	Local		104.711385	287,956.31	104.750000	288,062.50	106.19	0.09
		Base		104.711385	287,956.31	104.750000	288,062.50	106.19	0.07
85207UAH8	SPRINT CORP COMPANY GUAR 06/24 7.125					7.125000	15 Jun 2024		
	80,000.000	Local		98.704063	78,963.25	101.500000	81,200.00	2,236.75	0.03
		Base		98.704063	78,963.25	101.500000	81,200.00	2,236.75	0.02
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1					3.385500	25 Sep 2034		
	221,002.840	Local		97.935081	216,439.31	99.175790	219,181.31	2,742.00	0.07
	Original Face: 1,190,000.000	Base		97.935081	216,439.31	99.175790	219,181.31	2,742.00	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					3.205500	25 Sep 2035		
	455,287.430	Local		93.834482	427,216.60	100.317050	456,730.92	29,514.32	0.14
	Original Face: 620,000.000	Base		93.834482	427,216.60	100.317050	456,730.92	29,514.32	0.11
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
	891,735.350	Local		100.653803	897,565.54	103.421941	922,250.01	24,684.47	0.29
	Original Face: 900,000.000	Base		100.653803	897,565.54	103.421941	922,250.01	24,684.47	0.23
86964WAC6	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 01/29 6					6.000000	15 Jan 2029		
	890,000.000	Local		101.011954	899,006.39	106.521000	948,036.90	49,030.51	0.30
		Base		101.011954	899,006.39	106.521000	948,036.90	49,030.51	0.24
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5					6.500000	15 Jan 2026		
	660,000.000	Local		104.036935	686,643.77	106.750000	704,550.00	17,906.23	0.22
		Base		104.036935	686,643.77	106.750000	704,550.00	17,906.23	0.17

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87264AAV7	T MOBILE USA INC COMPANY GUAR 02/28 4.75					4.750000	01 Feb 2028		
	140,000.000	Local	100.000000	140,000.00	99.125000	138,775.00	-1,225.00	0.04	
		Base	100.000000	140,000.00	99.125000	138,775.00	-1,225.00	0.03	
87612BBK7	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 07/27 6.5					6.500000	15 Jul 2027		
	70,000.000	Local	100.000000	70,000.00	107.875000	75,512.50	5,512.50	0.02	
		Base	100.000000	70,000.00	107.875000	75,512.50	5,512.50	0.02	
87612BBM3	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/29 6.875					6.875000	15 Jan 2029		
	470,000.000	Local	104.733513	492,247.51	108.625000	510,537.50	18,289.99	0.16	
		Base	104.733513	492,247.51	108.625000	510,537.50	18,289.99	0.13	
878742AS4	TECK RESOURCES LIMITED COMPANY GUAR 08/40 6					6.000000	15 Aug 2040		
	150,000.000	Local	102.968413	154,452.62	103.318749	154,978.12	525.50	0.05	
		Base	102.968413	154,452.62	103.318749	154,978.12	525.50	0.04	
878742AZ8	TECK RESOURCES LIMITED COMPANY GUAR 02/43 5.4					5.400000	01 Feb 2043		
	390,000.000	Local	96.383667	375,896.30	98.600624	384,542.43	8,646.13	0.12	
		Base	96.383667	375,896.30	98.600624	384,542.43	8,646.13	0.10	
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
	1,560,000.000	Local	95.173744	1,484,710.40	100.500000	1,567,800.00	83,089.60	0.50	
		Base	95.173744	1,484,710.40	100.500000	1,567,800.00	83,089.60	0.39	
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027		
	550,000.000	Local	101.390696	557,648.83	102.000000	561,000.00	3,351.17	0.18	
		Base	101.390696	557,648.83	102.000000	561,000.00	3,351.17	0.14	
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	610,000.000	Local	89.992295	548,953.00	89.214387	544,207.76	-4,745.24	0.17	
		Base	89.992295	548,953.00	89.214387	544,207.76	-4,745.24	0.13	
88233FAJ9	TEXAS COMPETITIVE ELEC HLDGS TERM LOAN B						14 Dec 2023		
	108,337.520	Local	100.714766	109,111.88	99.225000	107,497.90	-1,613.98	0.03	
		Base	100.714766	109,111.88	99.225000	107,497.90	-1,613.98	0.03	
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					4.480880	11 Nov 2034		
	884,338.890	Local	100.720440	890,710.02	100.186180	885,985.35	-4,724.67	0.28	
Original Face:	1,050,000.000	Base	100.720440	890,710.02	100.186180	885,985.35	-4,724.67	0.22	

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88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	60,000.000	Local		96.438633	57,863.18	102.489868	61,493.92	3,630.74	0.02
		Base		96.438633	57,863.18	102.489868	61,493.92	3,630.74	0.02
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	364,236.180	Local		100.040578	364,383.98	98.982100	360,528.62	-3,855.36	0.11
		Base		100.040578	364,383.98	98.982100	360,528.62	-3,855.36	0.09
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
	1,090,000.000	Local		92.033567	1,003,165.88	94.100000	1,025,690.00	22,524.12	0.33
		Base		92.033567	1,003,165.88	94.100000	1,025,690.00	22,524.12	0.25
90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.000000	15 Sep 2021		
	450,000.000	Local		93.633382	421,350.22	94.096118	423,432.53	2,082.31	0.13
		Base		93.633382	421,350.22	94.096118	423,432.53	2,082.31	0.10
90184LAE2	TWITTER INC SR UNSECURED 144A 06/24 0.25					0.250000	15 Jun 2024		
	240,000.000	Local		90.644600	217,547.04	92.538060	222,091.34	4,544.30	0.07
		Base		90.644600	217,547.04	92.538060	222,091.34	4,544.30	0.06
90266UAC7	UFC HLDGS LLC TERM LOAN						18 Aug 2023		
	443,724.480	Local		100.096558	444,152.93	99.083300	439,656.86	-4,496.07	0.14
		Base		100.096558	444,152.93	99.083300	439,656.86	-4,496.07	0.11
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375					5.375000	15 Jan 2025		
	500,000.000	Local		96.639136	483,195.68	101.500000	507,500.00	24,304.32	0.16
		Base		96.639136	483,195.68	101.500000	507,500.00	24,304.32	0.13
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253000	23 Mar 2028		
	510,000.000	Local		98.243998	501,044.39	103.993702	530,367.88	29,323.49	0.17
		Base		98.243998	501,044.39	103.993702	530,367.88	29,323.49	0.13
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR					7.000000	31 Dec 2099		
	560,000.000	Local		100.000000	560,000.00	101.503000	568,416.80	8,416.80	0.18
		Base		100.000000	560,000.00	101.503000	568,416.80	8,416.80	0.14
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	540,000.000	Local		100.000000	540,000.00	100.775928	544,190.01	4,190.01	0.17
		Base		100.000000	540,000.00	100.775928	544,190.01	4,190.01	0.13

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907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.500000	10 Sep 2048		
	290,000.000	Local		100.967614	292,806.08	106.136858	307,796.89	14,990.81	0.10
		Base		100.967614	292,806.08	106.136858	307,796.89	14,990.81	0.08
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,090,000.000	Local		92.688085	1,010,300.13	98.250000	1,070,925.00	60,624.87	0.34
		Base		92.688085	1,010,300.13	98.250000	1,070,925.00	60,624.87	0.27
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.600000	30 Jan 2025		
	240,000.000	Local		101.240592	242,977.42	100.000000	240,000.00	-2,977.42	0.08
		Base		101.240592	242,977.42	100.000000	240,000.00	-2,977.42	0.06
911365BC7	UNITED RENTALS NORTH AM SECURED 07/23 4.625					4.625000	15 Jul 2023		
	80,000.000	Local		99.238025	79,390.42	101.562500	81,250.00	1,859.58	0.03
		Base		99.238025	79,390.42	101.562500	81,250.00	1,859.58	0.02
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	1,845,000.000	Local		92.662807	1,709,628.79	97.270000	1,794,631.50	85,002.71	0.57
		Base		92.662807	1,709,628.79	97.270000	1,794,631.50	85,002.71	0.44
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5					6.500000	15 Dec 2026		
	100,000.000	Local		100.000000	100,000.00	105.250000	105,250.00	5,250.00	0.03
		Base		100.000000	100,000.00	105.250000	105,250.00	5,250.00	0.03
912810RZ3	US TREASURY N/B 11/47 2.75					2.750000	15 Nov 2047		
	1,000,000.000	Local		93.418155	934,181.55	98.558594	985,585.94	51,404.39	0.31
		Base		93.418155	934,181.55	98.558594	985,585.94	51,404.39	0.24
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
	1,760,000.000	Local		101.525365	1,786,846.43	106.035156	1,866,218.75	79,372.32	0.59
		Base		101.525365	1,786,846.43	106.035156	1,866,218.75	79,372.32	0.46
912810SE9	US TREASURY N/B 11/48 3.375					3.375000	15 Nov 2048		
	10,000.000	Local		106.674700	10,667.47	111.292969	11,129.30	461.83	0.00
		Base		106.674700	10,667.47	111.292969	11,129.30	461.83	0.00
9128282T6	US TREASURY N/B 08/19 1.25					1.250000	31 Aug 2019		
	1,700,000.000	Local		99.454304	1,690,723.16	99.484375	1,691,234.38	511.22	0.54
		Base		99.454304	1,690,723.16	99.484375	1,691,234.38	511.22	0.42

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9128283F5	US TREASURY N/B 11/27 2.25					2.250000	15 Nov 2027		
	2,180,000.000	Local	94.570625	2,061,639.62	98.937500	2,156,837.50	95,197.88	0.68	
		Base	94.570625	2,061,639.62	98.937500	2,156,837.50	95,197.88	0.53	
9128286B1	US TREASURY N/B 02/29 2.625					2.625000	15 Feb 2029		
	1,010,000.000	Local	100.005477	1,010,055.32	101.835938	1,028,542.97	18,487.65	0.33	
		Base	100.005477	1,010,055.32	101.835938	1,028,542.97	18,487.65	0.26	
912828W97	US TREASURY N/B 03/19 1.25					1.250000	31 Mar 2019		
	11,000,000.000	Local	99.999897	10,999,988.69	100.000000	11,000,000.00	11.31	3.49	
		Base	99.999897	10,999,988.69	100.000000	11,000,000.00	11.31	2.73	
914906AP7	UNIVISION COMMUNICATIONS SR SECURED 144A 09/22 6.75					6.750000	15 Sep 2022		
	240,000.000	Local	100.887892	242,130.94	101.500000	243,600.00	1,469.06	0.08	
		Base	100.887892	242,130.94	101.500000	243,600.00	1,469.06	0.06	
914906AR3	UNIVISION COMMUNICATIONS SR SECURED 144A 05/23 5.125					5.125000	15 May 2023		
	290,000.000	Local	95.506593	276,969.12	94.687500	274,593.75	-2,375.37	0.09	
		Base	95.506593	276,969.12	94.687500	274,593.75	-2,375.37	0.07	
914906AS1	UNIVISION COMMUNICATIONS SR SECURED 144A 02/25 5.125					5.125000	15 Feb 2025		
	475,000.000	Local	92.912269	441,333.28	93.125000	442,343.75	1,010.47	0.14	
		Base	92.912269	441,333.28	93.125000	442,343.75	1,010.47	0.11	
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	199,390.430	Local	99.914936	199,220.82	94.071400	187,569.37	-11,651.45	0.06	
		Base	99.914936	199,220.82	94.071400	187,569.37	-11,651.45	0.05	
91831AAC5	BAUSCH HEALTH COS INC COMPANY GUAR 144A 04/25 6.125					6.125000	15 Apr 2025		
	450,000.000	Local	92.958320	418,312.44	99.000000	445,500.00	27,187.56	0.14	
		Base	92.958320	418,312.44	99.000000	445,500.00	27,187.56	0.11	
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	1,090,000.000	Local	93.922373	1,023,753.87	97.250000	1,060,025.00	36,271.13	0.34	
		Base	93.922373	1,023,753.87	97.250000	1,060,025.00	36,271.13	0.26	
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	370,000.000	Local	101.545968	375,720.08	114.750000	424,575.00	48,854.92	0.13	
		Base	101.545968	375,720.08	114.750000	424,575.00	48,854.92	0.11	

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91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	440,000.000	Local		106.550032	468,820.14	108.700000	478,280.00	9,459.86	0.15
		Base		106.550032	468,820.14	108.700000	478,280.00	9,459.86	0.12
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	560,000.000	Local		103.217127	578,015.91	106.000000	593,600.00	15,584.09	0.19
		Base		103.217127	578,015.91	106.000000	593,600.00	15,584.09	0.15
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	180,000.000	Local		93.923772	169,062.79	102.625933	184,726.68	15,663.89	0.06
		Base		93.923772	169,062.79	102.625933	184,726.68	15,663.89	0.05
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	235,000.000	Local		100.456979	236,073.90	98.300000	231,005.00	-5,068.90	0.07
		Base		100.456979	236,073.90	98.300000	231,005.00	-5,068.90	0.06
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875					5.875000	15 Sep 2027		
	770,000.000	Local		98.454547	758,100.01	97.300000	749,210.00	-8,890.01	0.24
		Base		98.454547	758,100.01	97.300000	749,210.00	-8,890.01	0.19
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	240,000.000	Local		99.016138	237,638.73	101.642262	243,941.43	6,302.70	0.08
		Base		99.016138	237,638.73	101.642262	243,941.43	6,302.70	0.06
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	110,000.000	Local		100.229755	110,252.73	99.137675	109,051.44	-1,201.29	0.03
		Base		100.229755	110,252.73	99.137675	109,051.44	-1,201.29	0.03
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		
	400,000.000	Local		99.985555	399,942.22	98.299200	393,196.80	-6,745.42	0.12
	Original Face:	400,000.000	Base	99.985555	399,942.22	98.299200	393,196.80	-6,745.42	0.10
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.757963	15 Sep 2057		
	900,000.000	Local		96.418563	867,767.07	97.074120	873,667.08	5,900.01	0.28
	Original Face:	900,000.000	Base	96.418563	867,767.07	97.074120	873,667.08	5,900.01	0.22
92928QAD0	WEA FINANCE LLC COMPANY GUAR 144A 09/48 4.625					4.625000	20 Sep 2048		
	500,000.000	Local		97.711270	488,556.35	103.986597	519,932.99	31,376.64	0.17
		Base		97.711270	488,556.35	103.986597	519,932.99	31,376.64	0.13

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934NRYI10	TRAVELPORT FINANCE LUX SARL 2019 TERM LOAN						13 Mar 2026		
	600,000.000	Local		98.000000	588,000.00	97.375000	584,250.00	-3,750.00	0.19
		Base		98.000000	588,000.00	97.375000	584,250.00	-3,750.00	0.14
94107JAA1	WASTE PRO USA INC SR UNSECURED 144A 02/26 5.5					5.500000	15 Feb 2026		
	670,000.000	Local		96.755213	648,259.93	96.250000	644,875.00	-3,384.93	0.20
		Base		96.755213	648,259.93	96.250000	644,875.00	-3,384.93	0.16
948626AA4	WEIGHT WATCHERS INTL INC COMPANY GUAR 144A 12/25 8.625					8.625000	01 Dec 2025		
	1,030,000.000	Local		104.841950	1,079,872.09	89.750000	924,425.00	-155,447.09	0.29
		Base		104.841950	1,079,872.09	89.750000	924,425.00	-155,447.09	0.23
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	190,000.000	Local		99.849732	189,714.49	104.109782	197,808.59	8,094.10	0.06
		Base		99.849732	189,714.49	104.109782	197,808.59	8,094.10	0.05
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
	1,900,000.000	Local		99.202599	1,884,849.38	99.825670	1,896,687.73	11,838.35	0.60
Original Face:	1,900,000.000	Base		99.202599	1,884,849.38	99.825670	1,896,687.73	11,838.35	0.47
958102AN5	WESTERN DIGITAL CORP COMPANY GUAR 144A 02/24 1.5					1.500000	01 Feb 2024		
	80,000.000	Local		88.429700	70,743.76	87.951288	70,361.03	-382.73	0.02
		Base		88.429700	70,743.76	87.951288	70,361.03	-382.73	0.02
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	172,292.990	Local		100.295131	172,801.48	97.075000	167,253.42	-5,548.06	0.05
		Base		100.295131	172,801.48	97.075000	167,253.42	-5,548.06	0.04
963RKKI12	AIR CANADA 2018 TERM LOAN						06 Oct 2023		
	152,767.480	Local		100.457637	153,466.60	99.562500	152,099.12	-1,367.48	0.05
		Base		100.457637	153,466.60	99.562500	152,099.12	-1,367.48	0.04
964RQH12	PANTHER BF AGGREGATOR 2 L P TERM LOAN B						18 Mar 2026		
	680,000.000	Local		99.000000	673,200.00	98.875000	672,350.00	-850.00	0.21
		Base		99.000000	673,200.00	98.875000	672,350.00	-850.00	0.17
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.000000	15 Aug 2022		
	230,000.000	Local		100.485926	231,117.63	100.250000	230,575.00	-542.63	0.07
		Base		100.485926	231,117.63	100.250000	230,575.00	-542.63	0.06

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96926JAC1	WILLIAM CARTER COMPANY GUAR 144A 03/27 5.625					5.625000	15 Mar 2027		
	250,000.000	Local		100.000000	250,000.00	103.375000	258,437.50	8,437.50	0.08
		Base		100.000000	250,000.00	103.375000	258,437.50	8,437.50	0.06
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	1,340,000.000	Local		126.956981	1,701,223.55	139.147920	1,864,582.13	163,358.58	0.59
		Base		126.956981	1,701,223.55	139.147920	1,864,582.13	163,358.58	0.46
97381LAE8	WINDSTREAM SRVC / FIN SECURED 144A 06/24 10.5					10.500000	30 Jun 2024		
	330,000.000	Local		91.551118	302,118.69	73.750000	243,375.00	-58,743.69	0.08
		Base		91.551118	302,118.69	73.750000	243,375.00	-58,743.69	0.06
97417AAB6	WINK HOLDCO INC TERM LOAN						02 Dec 2024		
	296,776.670	Local		98.255877	291,600.52	96.437500	286,204.00	-5,396.52	0.09
		Base		98.255877	291,600.52	96.437500	286,204.00	-5,396.52	0.07
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	250,000.000	Local		109.186916	272,967.29	112.500000	281,250.00	8,282.71	0.09
		Base		109.186916	272,967.29	112.500000	281,250.00	8,282.71	0.07
98212BAH6	WPX ENERGY INC SR UNSECURED 06/26 5.75					5.750000	01 Jun 2026		
	30,000.000	Local		100.000000	30,000.00	101.500000	30,450.00	450.00	0.01
		Base		100.000000	30,000.00	101.500000	30,450.00	450.00	0.01
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	328,350.000	Local		100.150510	328,844.20	98.562500	323,629.97	-5,214.23	0.10
		Base		100.150510	328,844.20	98.562500	323,629.97	-5,214.23	0.08
983793AF7	XPO LOGISTICS INC COMPANY GUAR 144A 09/23 6.125					6.125000	01 Sep 2023		
	120,000.000	Local		98.286950	117,944.34	100.750000	120,900.00	2,955.66	0.04
		Base		98.286950	117,944.34	100.750000	120,900.00	2,955.66	0.03
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	0.000	Local		0.000000	33.92	0.000000	0.00	-33.92	0.00
		Base		0.000000	33.92	0.000000	0.00	-33.92	0.00
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.950000	15 Jul 2024		
	700,000.000	Local		96.960501	678,723.51	102.787000	719,509.00	40,785.49	0.23
		Base		96.960501	678,723.51	102.787000	719,509.00	40,785.49	0.18

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A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75				5.750000	14 Jul 2026		
		450,000.000	Local 101.440944	456,484.25	106.560000	479,520.00	23,035.75	0.15
			Base 101.440944	456,484.25	106.560000	479,520.00	23,035.75	0.12
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625				4.625000	12 Nov 2023		
		250,000.000	Local 103.150376	257,875.94	104.502800	261,257.00	3,381.06	0.08
			Base 103.150376	257,875.94	104.502800	261,257.00	3,381.06	0.06
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375				4.375000	19 Jun 2024		
		400,000.000	Local 100.961065	403,844.26	102.606800	410,427.20	6,582.94	0.13
			Base 100.961065	403,844.26	102.606800	410,427.20	6,582.94	0.10
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026		
		210,000.000	Local 102.323076	214,878.46	102.520000	215,292.00	413.54	0.07
Original Face:		210,000.000	Base 102.323076	214,878.46	102.520000	215,292.00	413.54	0.05
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025		
		430,000.000	Local 99.597556	428,269.49	98.869600	425,139.28	-3,130.21	0.13
			Base 99.597556	428,269.49	98.869600	425,139.28	-3,130.21	0.11
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025		
		410,000.000	Local 99.739093	408,930.28	108.995200	446,880.32	37,950.04	0.14
			Base 99.739093	408,930.28	108.995200	446,880.32	37,950.04	0.11
ACI0VJD70	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/23 8.75				8.750000	02 Jun 2023		
		270,000.000	Local 95.498589	257,846.19	104.750000	282,825.00	24,978.81	0.09
			Base 95.498589	257,846.19	104.750000	282,825.00	24,978.81	0.07
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625				9.625000	02 Jun 2027		
		320,000.000	Local 92.653313	296,490.60	104.000000	332,800.00	36,309.40	0.11
			Base 92.653313	296,490.60	104.000000	332,800.00	36,309.40	0.08
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625				7.625000	15 Jan 2025		
		320,000.000	Local 105.991856	339,173.94	102.625000	328,400.00	-10,773.94	0.10
			Base 105.991856	339,173.94	102.625000	328,400.00	-10,773.94	0.08
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3					16 Feb 2024		
		231,317.040	Local 100.280714	231,966.38	98.166700	227,076.30	-4,890.08	0.07
			Base 100.280714	231,966.38	98.166700	227,076.30	-4,890.08	0.06

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C94143AM3	BAUSCH HEALTH COS INC COMPANY GUAR REGS 12/25 9					9.000000	15 Dec 2025		
	700,000.000	Local	100.000000	700,000.00	108.630000	760,410.00	60,410.00	0.24	
		Base	100.000000	700,000.00	108.630000	760,410.00	60,410.00	0.19	
D8545JAE9	UNITYMEDIA HESSEN GMBH CO KG TERM LOAN B FACILITY						30 Sep 2025		
	330,000.000	Local	100.228109	330,752.76	98.839300	326,169.69	-4,583.07	0.10	
		Base	100.228109	330,752.76	98.839300	326,169.69	-4,583.07	0.08	
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375					7.375000	01 May 2026		
	250,000.000	Local	101.906168	254,765.42	98.000000	245,000.00	-9,765.42	0.08	
		Base	101.906168	254,765.42	98.000000	245,000.00	-9,765.42	0.06	
G24524AH6	COUNTRY GARDEN HLDGS SR SECURED REGS 04/21 7.25					7.250000	04 Apr 2021		
	250,000.000	Local	100.864088	252,160.22	101.152000	252,880.00	719.78	0.08	
		Base	100.864088	252,160.22	101.152000	252,880.00	719.78	0.06	
G5222MAA3	KCA DEUTAG UK FINANCE PL SR SECURED REGS 05/21 7.25					7.250000	15 May 2021		
	460,000.000	Local	96.496309	443,883.02	86.000000	395,600.00	-48,283.02	0.13	
		Base	96.496309	443,883.02	86.000000	395,600.00	-48,283.02	0.10	
G6436QAG1	NCL CORP LTD SR UNSECURED REGS 12/21 4.75					4.750000	15 Dec 2021		
	100,000.000	Local	100.959680	100,959.68	101.125000	101,125.00	165.32	0.03	
		Base	100.959680	100,959.68	101.125000	101,125.00	165.32	0.03	
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.500000	15 Feb 2024		
	410,000.000	Local	103.595849	424,742.98	103.815000	425,641.50	898.52	0.14	
		Base	103.595849	424,742.98	103.815000	425,641.50	898.52	0.11	
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375000	17 Oct 2023		
	350,000.000	Local	101.589737	355,564.08	104.705400	366,468.90	10,904.82	0.12	
		Base	101.589737	355,564.08	104.705400	366,468.90	10,904.82	0.09	
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K						15 Jan 2026		
	325,495.000	Local	100.167152	326,039.07	98.785700	321,542.51	-4,496.56	0.10	
		Base	100.167152	326,039.07	98.785700	321,542.51	-4,496.56	0.08	
L0179ZAA2	ALTICE LUXEMBOURG SA COMPANY GUAR REGS 05/22 7.75					7.750000	15 May 2022		
	200,000.000	Local	93.714025	187,428.05	100.000000	200,000.00	12,571.95	0.06	
		Base	93.714025	187,428.05	100.000000	200,000.00	12,571.95	0.05	

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
L5137LAF2	INTELSAT JACKSON HLDGS S A TERM LOAN B 3						27 Nov 2023		
	214,500.000	Local		99.750000	213,963.75	97.875000	209,941.88	-4,021.87	0.07
		Base		99.750000	213,963.75	97.875000	209,941.88	-4,021.87	0.05
L9308UAL4	TRAVELPORT FIN (LUXEMBOURG) TERM LOAN						17 Mar 2025		
	597,617.330	Local		98.906278	591,081.06	99.771400	596,251.18	5,170.12	0.19
		Base		98.906278	591,081.06	99.771400	596,251.18	5,170.12	0.15
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7					7.000000	30 Sep 2026		
	420,000.000	Local		106.816014	448,627.26	107.812000	452,810.40	4,183.14	0.14
		Base		106.816014	448,627.26	107.812000	452,810.40	4,183.14	0.11
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
	460,000.000	Local		100.175267	460,806.23	101.550000	467,130.00	6,323.77	0.15
		Base		100.175267	460,806.23	101.550000	467,130.00	6,323.77	0.12
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
	620,399.900	Local		99.207959	615,486.08	99.703100	618,557.93	3,071.85	0.20
		Base		99.207959	615,486.08	99.703100	618,557.93	3,071.85	0.15
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					6.500000	15 Feb 2023		
	2,430,000.000	Local		85.183628	2,069,962.16	81.250000	1,974,375.00	-95,587.16	0.63
Original Face:	2,430,000.000	Base		85.183628	2,069,962.16	81.250000	1,974,375.00	-95,587.16	0.49
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95					9.950000	09 Jun 2021		
	200,000.000	Local		97.182295	194,364.59	93.250000	186,500.00	-7,864.59	0.06
Original Face:	200,000.000	Base		97.182295	194,364.59	93.250000	186,500.00	-7,864.59	0.05
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875					3.875000	22 Sep 2019		
	790,000.000	Local		100.215309	791,700.94	100.357192	792,821.82	1,120.88	0.25
		Base		100.215309	791,700.94	100.357192	792,821.82	1,120.88	0.20
P8055QDP4	REPUBLIC OF ECUADOR SR UNSECURED REGS 06/24 7.95					7.950000	20 Jun 2024		
	450,000.000	Local		98.071427	441,321.42	99.500000	447,750.00	6,428.58	0.14
		Base		98.071427	441,321.42	99.500000	447,750.00	6,428.58	0.11
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5					8.500000	23 Mar 2021		
	1,340,000.000	Local		99.651778	1,335,333.82	100.900000	1,352,060.00	16,726.18	0.43
		Base		99.651778	1,335,333.82	100.900000	1,352,060.00	16,726.18	0.34

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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
U04503AC9	ASHTeAD CAPITAL INC SECURED REGS 08/25 4.125					4.125000	15 Aug 2025		
	200,000.000	Local		98.443435	196,886.87	98.250000	196,500.00	-386.87	0.06
		Base		98.443435	196,886.87	98.250000	196,500.00	-386.87	0.05
U2201LAA1	COVEY PARK ENERGY LLC/FI COMPANY GUAR REGS 05/25 7.5					7.500000	15 May 2025		
	500,000.000	Local		101.633416	508,167.08	92.500000	462,500.00	-45,667.08	0.15
		Base		101.633416	508,167.08	92.500000	462,500.00	-45,667.08	0.11
U22023AA0	COTT HOLDINGS INC COMPANY GUAR REGS 04/25 5.5					5.500000	01 Apr 2025		
	100,000.000	Local		100.290990	100,290.99	100.875000	100,875.00	584.01	0.03
		Base		100.290990	100,290.99	100.875000	100,875.00	584.01	0.03
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875					4.875000	15 May 2026		
	620,000.000	Local		99.178173	614,904.67	98.660000	611,692.00	-3,212.67	0.19
		Base		99.178173	614,904.67	98.660000	611,692.00	-3,212.67	0.15
U5256PAB7	LAMB WESTON HLD COMPANY GUAR REGS 11/26 4.875					4.875000	01 Nov 2026		
	210,000.000	Local		101.730286	213,633.60	101.375000	212,887.50	-746.10	0.07
		Base		101.730286	213,633.60	101.375000	212,887.50	-746.10	0.05
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625					6.625000	15 Oct 2025		
	200,000.000	Local		105.907390	211,814.78	106.000000	212,000.00	185.22	0.07
		Base		105.907390	211,814.78	106.000000	212,000.00	185.22	0.05
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.750000	01 May 2025		
	400,000.000	Local		97.375453	389,501.81	100.350000	401,400.00	11,898.19	0.13
		Base		97.375453	389,501.81	100.350000	401,400.00	11,898.19	0.10
U75111AG6	ROCKIES EXPRESS PIPELINE SR UNSECURED REGS 04/40 6.875					6.875000	15 Apr 2040		
	750,000.000	Local		117.517820	881,383.65	107.327000	804,952.50	-76,431.15	0.26
		Base		117.517820	881,383.65	107.327000	804,952.50	-76,431.15	0.20
U98737AC0	ZF NA CAPITAL COMPANY GUAR REGS 04/25 4.75					4.750000	29 Apr 2025		
	210,000.000	Local		102.351986	214,939.17	97.124123	203,960.66	-10,978.51	0.06
		Base		102.351986	214,939.17	97.124123	203,960.66	-10,978.51	0.05
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	700,000.000	Local		99.477336	696,341.35	102.520000	717,640.00	21,298.65	0.23
Original Face:	700,000.000	Base		99.477336	696,341.35	102.520000	717,640.00	21,298.65	0.18

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Holdings

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STATE STREET

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V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025		
		300,000.000	Local 96.802697	290,408.09	98.869600	296,608.80	6,200.71	0.09
			Base 96.802697	290,408.09	98.869600	296,608.80	6,200.71	0.07
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.250000	17 Jan 2042		
		3,080,000.000	Local 100.384059	3,091,829.03	107.393400	3,307,716.72	215,887.69	1.05
			Base 100.384059	3,091,829.03	107.393400	3,307,716.72	215,887.69	0.82
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125000	15 Nov 2021		
		500,000.000	Local 94.450834	472,254.17	79.000000	395,000.00	-77,254.17	0.13
			Base 94.450834	472,254.17	79.000000	395,000.00	-77,254.17	0.10
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025		
		360,000.000	Local 105.895839	381,225.02	108.995200	392,382.72	11,157.70	0.12
			Base 105.895839	381,225.02	108.995200	392,382.72	11,157.70	0.10
US DOLLAR Total								
		234,484,651.750	Local	230,398,240.20		233,440,185.79	3,041,945.59	74.11
Original Face:		120,460,817.240	Base	230,398,239.41		233,440,185.79	3,041,946.38	57.88
FIXED INCOME Total								
		98,604,011,651.750	Base	263,516,906.60		265,266,915.85	1,750,009.25	65.77
Original Face:		122,570,817.240						

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

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

OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
AEI333641	USAUC0028 USD CALL AUD PUT MAY19 .6995 CALL					13 May 2019			
2,590,000.000	2,590,000.000	Local	0.011113	28,783.52	0.004789	12,403.51	-16,380.01	0.00	
		Base	0.011113	28,783.52	0.004789	12,403.51	-16,380.01	0.00	
AEI364976	USCNC0010 USD CALL CNH PUT APR19 6.7814 CALL					29 Apr 2019			
6,910,000.000	6,910,000.000	Local	0.003475	24,012.25	0.001989	13,743.99	-10,268.26	0.00	
		Base	0.003475	24,012.25	0.001989	13,743.99	-10,268.26	0.00	
AEI398891	USEUC9787 USD CALL EUR PUT JUN19 1.1395 CALL					20 Jun 2019			
2,600,000.000	2,600,000.000	Local	0.006770	17,602.00	0.015260	39,676.00	22,074.00	0.01	
		Base	0.006770	17,602.00	0.015260	39,676.00	22,074.00	0.01	
US DOLLAR Total									
12,100,000.000	12,100,000.000	Local		70,397.77		65,823.50	-4,574.27	0.02	
		Base		70,397.77		65,823.50	-4,574.27	0.02	
OPTIONS PURCHASED - CALLS Total									
12,100,000.000	12,100,000.000	Base		70,397.77		65,823.50	-4,574.27	0.02	

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: March 29, 2019

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

OPTIONS PURCHASED - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1820N8	US 10YR FUT OPTN JUN19P 124 MAY19 124 PUT					24 May 2019			
22,000.000		22.000	Local 0.532980	11,725.56	0.625000		13,750.00	2,024.44	0.00
			Base 0.532980	11,725.56	0.625000		13,750.00	2,024.44	0.00
ADI192YN0	S+P EMINI 3RD WK MAY19P 2500 MAY19 2500 PUT					17 May 2019			
650.000		13.000	Local 20.542000	13,352.30	4.500000		2,925.00	-10,427.30	0.00
			Base 20.542000	13,352.30	4.500000		2,925.00	-10,427.30	0.00
ADI198GZ0	S+P EMINI 3RD WK MAY19P 2550 MAY19 2550 PUT					17 May 2019			
1,250.000		25.000	Local 17.292000	21,615.00	6.250000		7,812.50	-13,802.50	0.00
			Base 17.292000	21,615.00	6.250000		7,812.50	-13,802.50	0.00
ADI19J8R3	S+P EMINI 3RD WK MAY19P 2600 MAY19 2600 PUT					17 May 2019			
700.000		14.000	Local 35.792000	25,054.40	8.750000		6,125.00	-18,929.40	0.00
			Base 35.792000	25,054.40	8.750000		6,125.00	-18,929.40	0.00
ADI19NLX6	S+P500 EMINI OPTN JUN19P 2600 JUN19 2600 PUT					21 Jun 2019			
2,900.000		58.000	Local 22.968724	66,609.30	20.000000		58,000.00	-8,609.30	0.02
			Base 22.968724	66,609.30	20.000000		58,000.00	-8,609.30	0.01
AEI316836	USCAP0035 USD PUT CAD CALL MAR19 1.3 PUT					29 Mar 2019			
1,300,000.000		1,300,000.000	Local 0.006285	8,170.50	0.000001		1.30	-8,169.20	0.00
			Base 0.006285	8,170.50	0.000001		1.30	-8,169.20	0.00
AEI316943	USAUP0013 USD PUT AUD CALL APR19 .7379 PUT					02 Apr 2019			
2,570,000.000		2,570,000.000	Local 0.007983	20,516.31	0.000001		2.57	-20,513.74	0.00
			Base 0.007983	20,516.31	0.000001		2.57	-20,513.74	0.00
AEI403642	USBRP0074 USD PUT BRL CALL JUN19 3.8215 PUT					24 Jun 2019			
1,300,000.000		1,300,000.000	Local 0.018563	24,131.55	0.016261		21,139.30	-2,992.25	0.01
			Base 0.018563	24,131.55	0.016261		21,139.30	-2,992.25	0.01
US DOLLAR Total									
5,197,500.000		5,170,132.000	Local	191,174.92			109,755.67	-81,419.25	0.03
			Base	191,174.92			109,755.67	-81,419.25	0.03

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

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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

5,197,500.000	5,170,132.000	Base		191,174.92		109,755.67	-81,419.25	0.03
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI195YN3	US 5YR FUTR OPTN JUN19C 115.5 MAY19 115.5 CALL					24 May 2019			
-22,000.000		-22.000	Local	0.365458	-8,040.08	0.648438	-14,265.64	-6,225.56	0.00
			Base	0.365458	-8,040.08	0.648438	-14,265.64	-6,225.56	0.00
ADI19LRH9	US 5YR FUTR OPTN MAY19C 115.2 APR19 115.25 CALL					26 Apr 2019			
-30,000.000		-30.000	Local	0.240458	-7,213.74	0.687500	-20,625.00	-13,411.26	0.01
			Base	0.240458	-7,213.74	0.687500	-20,625.00	-13,411.26	0.01
ADI19WSL5	US 10YR FUT OPTN JUN19C 125 MAY19 125 CALL					24 May 2019			
-22,000.000		-22.000	Local	0.529520	-11,649.44	0.453125	-9,968.75	1,680.69	0.00
			Base	0.529520	-11,649.44	0.453125	-9,968.75	1,680.69	0.00
AEI381475	USEUC9786 USD CALL/EUR PUT 1.1 JUN19 1.102 CALL					07 Jun 2019			
-1,300,000.000		-1,300,000.000	Local	0.005206	-6,767.80	0.002806	-3,647.80	3,120.00	0.00
			Base	0.005206	-6,767.80	0.002806	-3,647.80	3,120.00	0.00
AEI383323	USCAC0017 USD CALL CAD PUT JUN19 1.369 CALL					10 Jun 2019			
-2,600,000.000		-2,600,000.000	Local	0.004750	-12,350.00	0.002763	-7,183.80	5,166.20	0.00
			Base	0.004750	-12,350.00	0.002763	-7,183.80	5,166.20	0.00
AEI403659	USBRC0036 USD CALL BRL PUT JUN19 4.0164 CALL					24 Jun 2019			
-1,300,000.000		-1,300,000.000	Local	0.018563	-24,131.55	0.018298	-23,787.40	344.15	0.01
			Base	0.018563	-24,131.55	0.018298	-23,787.40	344.15	0.01
AEI403683	USEUC9788 USD CALL EUR PUT JUN19 1.1146 CALL					24 Jun 2019			
-1,300,000.000		-1,300,000.000	Local	0.004745	-6,168.50	0.006080	-7,904.00	-1,735.50	0.00
			Base	0.004745	-6,168.50	0.006080	-7,904.00	-1,735.50	0.00
US DOLLAR Total									
-6,574,000.000		-6,500,074.000	Local		-76,321.11		-87,382.39	-11,061.28	0.03
			Base		-76,321.11		-87,382.39	-11,061.28	0.02
OPTIONS WRITTEN - CALLS Total									
-6,574,000.000		-6,500,074.000	Base		-76,321.11		-87,382.39	-11,061.28	0.02

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Notional Par					Unit Price	Market Value		% Fund

Holdings

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI13N7M2	S+P500 EMINI OPTN JUN19P 2400 JUN19 2400 PUT					21 Jun 2019			
-2,900.000		-58.000	Local	8.949379	-25,953.20	7.250000	-21,025.00	4,928.20	0.01
			Base	8.949379	-25,953.20	7.250000	-21,025.00	4,928.20	0.01

ADI198G98	S+P EMINI 3RD WK MAY19P 2350 MAY19 2350 PUT					17 May 2019			
-1,250.000		-25.000	Local	6.708000	-8,385.00	2.000000	-2,500.00	5,885.00	0.00
			Base	6.708000	-8,385.00	2.000000	-2,500.00	5,885.00	0.00

ADI19J8T9	S+P EMINI 3RD WK MAY19P 2450 MAY19 2450 PUT					17 May 2019			
-700.000		-14.000	Local	16.708000	-11,695.60	3.350000	-2,345.00	9,350.60	0.00
			Base	16.708000	-11,695.60	3.350000	-2,345.00	9,350.60	0.00

US DOLLAR Total									
-4,850.000		-97.000	Local		-46,033.80		-25,870.00	20,163.80	0.01
			Base		-46,033.80		-25,870.00	20,163.80	0.01

OPTIONS WRITTEN - PUTS Total

-4,850.000		-97.000	Base		-46,033.80		-25,870.00	20,163.80	0.01
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SWAPS FIXED INCOME

EURO CURRENCY Exchange Rate: 0.891464

GERMANY									
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE					1.498000	23 Aug 2047		
		78,200.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
			Base	0.005409	4.23	0.000000	0.00	-4.23	0.00

99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE					0.231000	23 Aug 2047		
		-78,200.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
			Base	-0.006496	5.08	0.000000	0.00	-5.08	0.00

GERMANY Total									
			Base		9.31		0.00	-9.31	0.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
UNITED STATES OF AMERICA (THE)								
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		78,200.000	Local 100.058632	78,245.85	100.000000	78,200.00	-45.85	2.16
			Base 118.131074	92,378.50	112.175029	87,720.87	-4,657.63	0.02
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498000	23 Aug 2047		
		-78,200.000	Local 100.000000	-78,200.00	111.310287	-87,044.64	-8,844.64	2.41
			Base 118.063760	-92,325.86	124.862347	-97,642.35	-5,316.49	0.02
UNITED STATES OF AMERICA (THE) Total								
			Base	52.64		-9,921.48	-9,974.12	0.05
EURO CURRENCY Total								
			Local	45.85		-8,844.64	-8,890.49	4.57
			Base	61.95		-9,921.48	-9,983.43	0.05
MEXICAN PESO								
						Exchange Rate:	19.410250	
99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.350500	05 Apr 2021		
		138,090,000.000	Local 99.990259	138,076,548.96	98.758600	136,375,750.74	-1,700,798.22	29.07
			Base 5.487752	7,578,036.39	5.087961	7,025,965.70	-552,070.69	1.74
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.526000	05 Apr 2021		
		-138,090,000.000	Local 100.000000	-138,090,000.00	100.000000	-138,090,000.00	0.00	29.44
			Base 5.488301	-7,578,795.02	5.151917	-7,114,282.40	464,512.62	1.76
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.330000	06 Apr 2022		
		94,600,000.000	Local 99.965943	94,567,782.44	98.556345	93,234,302.37	-1,333,480.07	19.88
			Base 5.483386	5,187,283.41	5.077541	4,803,354.02	-383,929.39	1.19
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				8.512500	06 Apr 2022		
		-94,600,000.000	Local 100.000000	-94,600,000.00	100.000000	-94,600,000.00	0.00	20.17
			Base 5.485249	-5,189,045.90	5.151917	-4,873,713.63	315,332.27	1.21
MEXICAN PESO Total								
			Local	-45,668.60		-3,079,946.89	-3,034,278.29	98.55
			Base	-2,521.12		-158,676.31	-156,155.19	5.91

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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:	0.767784
99S154403	BWS028886 IRS GBP R V 06MLIBOR 1 CCPVANILLA				1.000000	26 Oct 2021		
		1,716,000.000	Local 100.032878	1,716,564.18	100.000000	1,716,000.00	-564.18	6.92
			Base 127.751683	2,192,218.88	130.244965	2,235,003.59	42,784.71	0.55
99S154411	BWS028886 IRS GBP P F 1.27100 2 CCPVANILLA				1.271000	26 Oct 2021		
		-1,716,000.000	Local 100.000000	-1,716,000.00	100.602347	-1,726,336.27	-10,336.27	6.97
			Base 127.710016	-2,191,503.88	131.029491	-2,248,466.07	-56,962.19	0.56
99S155LR2	BWS029009 IRS GBP R V 03MLIBOR 1 CCPVANILLA				1.000000	30 Oct 2021		
		9,868,000.000	Local 99.974280	9,865,461.94	100.000000	9,868,000.00	2,538.06	39.81
			Base 128.145005	12,645,349.05	130.244965	12,852,573.12	207,224.07	3.19
99S155LS0	BWS029009 IRS GBP P F 1.38500 2 CCPVANILLA				1.385000	30 Oct 2021		
		-9,868,000.000	Local 100.000000	-9,868,000.00	100.443896	-9,911,803.66	-43,803.66	39.99
			Base 128.177965	-12,648,601.56	130.823117	-12,909,625.18	-261,023.62	3.20
POUND STERLING Total								
			Local	-1,973.88		-54,139.93	-52,166.05	93.69
			Base	-2,537.51		-70,514.54	-67,977.03	7.50
SWEDISH KRONA							Exchange Rate:	9.297300
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		
		0.000	Local 0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
SWEDISH KRONA Total								
			Local	0.02		0.00	-0.02	0.00
			Base	0.00		0.00	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000
99S0YZ5S2	0WP290638 IRS USD P F 2.21500				2.215000	17 Oct 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

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S11ATC0	0WP292139 CDS USD R V 03MEVENT 0WP292139-0WR292137_PRO					1.000000	20 Jun 2023		
	860,000.000	Local		96.778430	832,294.50	96.494614	829,853.68	-2,440.82	0.26
		Base		96.778430	832,294.50	96.494614	829,853.68	-2,440.82	0.21
99S11ATD8	0WP292139 CDS USD P F 1.00000 0WP292139-0WR292137_FEE SOVERE					1.000000	20 Jun 2023		
	-860,000.000	Local		100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.27
		Base		100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.21
99S14K598	0WP293715 CDS USD R V 03MEVENT 1 CORPORATE					1.000000	20 Dec 2023		
	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
99S14KLX7	BWS028746 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2023		
	0.000	Local		0.000000	220.16	0.000000	0.00	-220.16	0.00
		Base		0.000000	220.16	0.000000	0.00	-220.16	0.00
99S16CT07	BWS029702 IRS USD R V 03MLIBOR 1 CCPVANILLA					2.530830	15 May 2044		
	3,404,000.000	Local		100.470705	3,420,022.79	100.000000	3,404,000.00	-16,022.79	1.08
		Base		100.470705	3,420,022.79	100.000000	3,404,000.00	-16,022.79	0.84
99S16CT15	BWS029702 IRS USD P F 2.87500 2 CCPVANILLA					2.875000	15 May 2044		
	-3,404,000.000	Local		100.000000	-3,404,000.00	104.934405	-3,571,967.15	-167,967.15	1.13
		Base		100.000000	-3,404,000.00	104.934405	-3,571,967.15	-167,967.15	0.89
99S173MC7	BWS029983 IRS USD R V 03MFEDL 2 CCPBASISSWAP FEDL01					1.000000	19 Jun 2024		
	13,466,000.000	Local		100.000000	13,466,000.00	100.069417	13,475,347.69	9,347.69	4.28
		Base		100.000000	13,466,000.00	100.069417	13,475,347.69	9,347.69	3.34
99S173MD5	BWS029983 IRS USD P V 03MLIBOR 1 CCPBASISSWAP					1.000000	19 Jun 2024		
	-13,466,000.000	Local		100.000000	-13,466,000.00	100.000000	-13,466,000.00	0.00	4.27
		Base		100.000000	-13,466,000.00	100.000000	-13,466,000.00	0.00	3.34
99S17KHF8	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	15 Aug 2044		
	3,519,000.000	Local		99.564647	3,503,679.92	100.000000	3,519,000.00	15,320.08	1.12
		Base		99.564647	3,503,679.92	100.000000	3,519,000.00	15,320.08	0.87
99S17KHG6	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA					2.750000	15 Aug 2044		
	-3,519,000.000	Local		100.000000	-3,519,000.00	102.543797	-3,608,516.22	-89,516.22	1.15
		Base		100.000000	-3,519,000.00	102.543797	-3,608,516.22	-89,516.22	0.89

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S17Q1R6	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	31 Jan 2026		
		11,858,000.000	Local 98.549506	11,686,000.41	100.000000	11,858,000.00	171,999.59	3.76
			Base 98.549506	11,686,000.41	100.000000	11,858,000.00	171,999.59	2.94
99S17Q1S4	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA				2.500000	31 Jan 2026		
		-11,858,000.000	Local 100.000000	-11,858,000.00	101.102291	-11,988,709.67	-130,709.67	3.81
			Base 100.000000	-11,858,000.00	101.102291	-11,988,709.67	-130,709.67	2.97
99S17RUC5	BWS030601 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2024		
		2,470,000.000	Local 93.924291	2,319,930.00	100.000000	2,470,000.00	150,070.00	0.78
			Base 93.924291	2,319,930.00	100.000000	2,470,000.00	150,070.00	0.61
99S17RUD3	BWS030601 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Jun 2024		
		-2,470,000.000	Local 100.000000	-2,470,000.00	106.646500	-2,634,168.55	-164,168.55	0.84
			Base 100.000000	-2,470,000.00	106.646500	-2,634,168.55	-164,168.55	0.65
99S17RUF8	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	31 Dec 2025		
		3,596,000.000	Local 100.137291	3,600,936.97	100.000000	3,596,000.00	-4,936.97	1.14
			Base 100.137291	3,600,936.97	100.000000	3,596,000.00	-4,936.97	0.89
99S17RUG6	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA				2.250000	31 Dec 2025		
		-3,596,000.000	Local 100.000000	-3,596,000.00	99.582338	-3,580,980.87	15,019.13	1.14
			Base 100.000000	-3,596,000.00	99.582338	-3,580,980.87	15,019.13	0.89
US DOLLAR Total								
			Local	-343,915.27		-558,141.09	-214,225.82	25.03
			Base	-343,915.27		-558,141.09	-214,225.82	19.55
SWAPS FIXED INCOME Total								
		0.000	Base	-348,911.95		-797,253.42	-448,341.47	33.00

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
10,718,650.000	100,383,555,268.743	Base		267,781,819.88		268,956,665.49	1,174,845.61	99.95
Original Face:	122,570,817.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.408352

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
ADI1834K8	AUST 10Y BOND FUT JUN19 XSFE 20190617						17 Jun 2019			
17.000	1,700,000.000	Local	2,355,461.18	2,326,542.48	98.225000	28,918.70		38,356.25	-9,437.55	
		Base	1,672,494.65		69.744638	20,533.72		27,234.85	-6,701.13	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,355,461.18	2,326,542.48		28,918.70		38,356.25	-9,437.55	
		Base				20,533.72		27,234.85	-6,701.13	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
99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
42.000	10,500,000.000	Local	10,244,850.00	10,210,563.10	97.570000	34,286.90		39,536.90	-5,250.00	
		Base	10,244,850.00		97.570000	34,286.90		39,536.90	-5,250.00	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
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
93.000	23,250,000.000	Local	22,732,687.50	22,637,529.90	97.775000	95,157.60		114,920.10	-19,762.50	
		Base	22,732,687.50		97.775000	95,157.60		114,920.10	-19,762.50	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
ADI15GLM9	US ULTRA BOND CBT JUN19 XCBT 20190619						19 Jun 2019			
97.000	9,700,000.000	Local	16,296,000.00	15,766,833.43	168.000000	529,166.57		565,541.57	-36,375.00	
		Base	16,296,000.00		168.000000	529,166.57		565,541.57	-36,375.00	0.01

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
ADI15J9S4	US 10YR NOTE (CBT)JUN19 XCBT 20190619						19 Jun 2019			
194.000	19,400,000.000	Local	24,098,437.50	24,044,680.33	124.218750	53,757.17		108,319.67	-54,562.50	
		Base	24,098,437.50		124.218750	53,757.17		108,319.67	-54,562.50	0.01

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
ADI16K109	US 10YR ULTRA FUT JUN19 XCBT 20190619						19 Jun 2019			
3.000	300,000.000	Local	398,343.75	390,861.32	132.781250	7,482.43		8,326.18	-843.75	
		Base	398,343.75		132.781250	7,482.43		8,326.18	-843.75	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
429.000	63,150,000.000	Local	73,770,318.75	73,050,468.08		719,850.67		836,644.42	-116,793.75	
		Base				719,850.67		836,644.42	-116,793.75	0.03

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES LONG Total									
446.000	64,850,000.000	Base				740,384.39	863,879.27	-123,494.88	0.03

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.891464

GERMANY

ADI15J897	EURO BUXL 30Y BND JUN19 XEUR 20190606						06 Jun 2019			
-1.000	-100,000.000	Local	-191,660.00	-182,378.80	191.660000	-9,281.20		-10,101.20	820.00	
		Base	-214,994.66		214.994660	-10,411.19		-11,331.02	919.83	0.00

ADI15J9R6	EURO-BUND FUTURE JUN19 XEUR 20190606						06 Jun 2019			
-79.000	-7,900,000.000	Local	-13,140,860.00	-12,858,555.20	166.340000	-282,304.80		-286,254.80	3,950.00	
		Base	-14,740,763.51		186.591943	-316,675.49		-321,106.40	4,430.91	0.00

GERMANY Total										
-80.000	-8,000,000.000	Local	-13,332,520.00	-13,040,934.00		-291,586.00		-296,356.00	4,770.00	
		Base				-327,086.68		-332,437.42	5,350.74	0.00

EURO CURRENCY Total										
-80.000	-8,000,000.000	Local	-13,332,520.00	-13,040,934.00		-291,586.00		-296,356.00	4,770.00	
		Base				-327,086.68		-332,437.42	5,350.74	0.00

POUND STERLING

Exchange Rate: 0.767784

ADI15P1B5	LONG GILT FUTURE JUN19 IFLL 20190626						26 Jun 2019			
-10.000	-1,000,000.000	Local	-1,293,700.00	-1,274,086.20	129.370000	-19,613.80		-18,713.80	-900.00	
		Base	-1,684,979.11		168.497911	-25,545.99		-24,373.78	-1,172.21	0.00

POUND STERLING Total										
-10.000	-1,000,000.000	Local	-1,293,700.00	-1,274,086.20		-19,613.80		-18,713.80	-900.00	
		Base				-25,545.99		-24,373.78	-1,172.21	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI15J7V9	US LONG BOND(CBT) JUN19 XCBT 20190619						19 Jun 2019			
-50.000	-5,000,000.000	Local	-7,482,812.50	-7,275,053.08	149.656250	-207,759.42		-226,509.42	18,750.00	
		Base	-7,482,812.50		149.656250	-207,759.42		-226,509.42	18,750.00	0.00

ADI15NXG4	US 5YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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	
-294.000		-29,400,000.000	Local Base	-34,053,468.75 -34,053,468.75		115.828125 115.828125		-150,034.48 -150,034.48	-216,644.00 -216,644.00	66,609.52 66,609.52	0.02
ADI15NXK5	US 2YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019				
-15.000		-3,000,000.000	Local Base	-3,196,406.25 -3,196,406.25		106.546875 106.546875		-11,744.70 -11,744.70	-15,025.95 -15,025.95	3,281.25 3,281.25	0.00
US DOLLAR Total											
-359.000		-37,400,000.000	Local Base	-44,732,687.50	-44,363,148.90			-369,538.60 -369,538.60	-458,179.37 -458,179.37	88,640.77 88,640.77	0.02
FUTURES SHORT Total											
-449.000		-46,400,000.000	Base					-722,171.27	-814,990.57	92,819.30	0.02

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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 Total										
-3.000		18,450,000.000	Base			18,213.12		48,888.70	-30,675.58	0.05

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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

05971SS11	BANCO SANTANDER					01 May 2019		
	2,130,000.000	Local	99.774167	2,125,189.75	99.773400	2,125,173.42	-16.33	0.41
		Base	99.774167	2,125,189.75	99.773400	2,125,173.42	-16.33	0.41
313384EF2	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	12 Apr 2019		
	560,000.000	Local	99.926514	559,588.48	99.926055	559,585.91	-2.57	0.11
		Base	99.926514	559,588.48	99.926055	559,585.91	-2.57	0.11
313384EJ4	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	15 Apr 2019		
	290,000.000	Local	99.904528	289,723.13	99.905890	289,727.08	3.95	0.06
		Base	99.904528	289,723.13	99.905890	289,727.08	3.95	0.06
313384ER6	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	22 Apr 2019		
	670,000.000	Local	99.858542	669,052.23	99.858833	669,054.18	1.95	0.13
		Base	99.858542	669,052.23	99.858833	669,054.18	1.95	0.13
313384FX2	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/19 0.00000				0.010000	22 May 2019		
	1,550,000.000	Local	99.656175	1,544,670.72	99.657167	1,544,686.09	15.37	0.30
		Base	99.656175	1,544,670.72	99.657167	1,544,686.09	15.37	0.30
313384HW2	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/19 0.00000				0.010000	08 Jul 2019		
	3,010,000.000	Local	99.342583	2,990,211.75	99.341222	2,990,170.78	-40.97	0.57
		Base	99.342583	2,990,211.75	99.341222	2,990,170.78	-40.97	0.57
313384HY8	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/19 0.00000				0.010000	10 Jul 2019		
	810,000.000	Local	99.304167	804,363.75	99.327778	804,555.00	191.25	0.15
		Base	99.304167	804,363.75	99.327778	804,555.00	191.25	0.15
313384MF3	FED HOME LN DISCOUNT NT DISCOUNT NOT 09/19 0.00000				0.010000	27 Sep 2019		
	760,000.000	Local	98.791750	750,817.30	98.801693	750,892.87	75.57	0.14
		Base	98.791750	750,817.30	98.801693	750,892.87	75.57	0.14
62479MS79	MUFG BK LTD N Y BRH DISC COML					07 May 2019		
	2,170,000.000	Local	99.741000	2,164,379.70	99.733392	2,164,214.61	-165.09	0.41
		Base	99.741000	2,164,379.70	99.733392	2,164,214.61	-165.09	0.41

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
7839989D1	SSC GOVERNMENT MM GVMXX				2.382574	31 Dec 2030			
		23,515,574.110	Local	100.000000	23,515,574.11	100.000000	23,515,574.11	0.00	4.50
			Base	100.000000	23,515,574.11	100.000000	23,515,574.11	0.00	4.50
US DOLLAR Total									
		35,465,574.110	Local		35,413,570.92		35,413,634.05	63.13	6.77
			Base		35,413,570.92		35,413,634.05	63.13	6.77
CASH EQUIVALENT Total									
		35,465,574.110	Base		35,413,570.92		35,413,634.05	63.13	6.77
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045			
		300,000.000	Local	86.709427	260,128.28	91.755274	275,265.82	15,137.54	0.05
			Base	86.709427	260,128.28	91.755274	275,265.82	15,137.54	0.05
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048			
		280,000.000	Local	85.722186	240,022.12	93.829224	262,721.83	22,699.71	0.05
			Base	85.722186	240,022.12	93.829224	262,721.83	22,699.71	0.05
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026			
		206,000.000	Local	99.990189	205,979.79	103.952246	214,141.63	8,161.84	0.04
			Base	99.990189	205,979.79	103.952246	214,141.63	8,161.84	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036			
		30,000.000	Local	107.313500	32,194.05	111.943852	33,583.16	1,389.11	0.01
			Base	107.313500	32,194.05	111.943852	33,583.16	1,389.11	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.900000	30 Nov 2046			
		160,000.000	Local	106.197913	169,916.66	115.641041	185,025.67	15,109.01	0.04
			Base	106.197913	169,916.66	115.641041	185,025.67	15,109.01	0.04
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6				3.600000	14 May 2025			
		210,000.000	Local	96.697410	203,064.56	100.224149	210,470.71	7,406.15	0.04
			Base	96.697410	203,064.56	100.224149	210,470.71	7,406.15	0.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	200,000.000	Local		96.917330	193,834.66	101.762579	203,525.16	9,690.50	0.04
		Base		96.917330	193,834.66	101.762579	203,525.16	9,690.50	0.04
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025		
	320,000.000	Local		97.786513	312,916.84	101.303594	324,171.50	11,254.66	0.06
		Base		97.786513	312,916.84	101.303594	324,171.50	11,254.66	0.06
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.550000	15 Mar 2035		
	180,000.000	Local		96.438894	173,590.01	97.936068	176,284.92	2,694.91	0.03
		Base		96.438894	173,590.01	97.936068	176,284.92	2,694.91	0.03
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.750000	15 Mar 2045		
	10,000.000	Local		96.282800	9,628.28	99.366684	9,936.67	308.39	0.00
		Base		96.282800	9,628.28	99.366684	9,936.67	308.39	0.00
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.691400	9,969.14	86.436380	8,643.64	-1,325.50	0.00
		Base		99.691400	9,969.14	86.436380	8,643.64	-1,325.50	0.00
01F022444	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	15 Apr 2034		
	800,000.000	Local		98.345216	786,761.73	99.403368	795,226.94	8,465.21	0.15
Original Face:	800,000.000	Base		98.345216	786,761.73	99.403368	795,226.94	8,465.21	0.15
01F030447	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.000000	15 Apr 2034		
	3,800,000.000	Local		100.031250	3,801,187.50	100.919618	3,834,945.48	33,757.98	0.73
Original Face:	3,800,000.000	Base		100.031250	3,801,187.50	100.919618	3,834,945.48	33,757.98	0.73
01F030652	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	13 May 2049		
	800,000.000	Local		99.718750	797,750.00	99.457756	795,662.05	-2,087.95	0.15
Original Face:	800,000.000	Base		99.718750	797,750.00	99.457756	795,662.05	-2,087.95	0.15
01F032443	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	15 Apr 2034		
	5,700,000.000	Local		101.840735	5,804,921.89	102.277344	5,829,808.61	24,886.72	1.11
Original Face:	5,700,000.000	Base		101.840735	5,804,921.89	102.277344	5,829,808.61	24,886.72	1.11
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	10 Apr 2049		
	4,400,000.000	Local		100.432440	4,419,027.35	101.355407	4,459,637.91	40,610.56	0.85
Original Face:	4,400,000.000	Base		100.432440	4,419,027.35	101.355407	4,459,637.91	40,610.56	0.85

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	10 Apr 2049		
	3,800,000.000	Local		103.421361	3,930,011.73	104.189453	3,959,199.21	29,187.48	0.76
Original Face:	3,800,000.000	Base		103.421361	3,930,011.73	104.189453	3,959,199.21	29,187.48	0.76
01F050643	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	10 Apr 2049		
	2,400,000.000	Local		104.798828	2,515,171.88	105.720337	2,537,288.09	22,116.21	0.49
Original Face:	2,400,000.000	Base		104.798828	2,515,171.88	105.720337	2,537,288.09	22,116.21	0.49
02209SAJ2	ALTRIA GROUP INC COMPANY GUAR 08/19 9.25					9.250000	06 Aug 2019		
	30,000.000	Local		102.281500	30,684.45	102.222031	30,666.61	-17.84	0.01
		Base		102.281500	30,684.45	102.222031	30,666.61	-17.84	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	200,000.000	Local		102.688465	205,376.93	103.903912	207,807.82	2,430.89	0.04
		Base		102.688465	205,376.93	103.903912	207,807.82	2,430.89	0.04
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.850000	09 Aug 2022		
	10,000.000	Local		101.824800	10,182.48	99.762940	9,976.29	-206.19	0.00
		Base		101.824800	10,182.48	99.762940	9,976.29	-206.19	0.00
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375000	31 Jan 2044		
	40,000.000	Local		95.227700	38,091.08	99.784881	39,913.95	1,822.87	0.01
		Base		95.227700	38,091.08	99.784881	39,913.95	1,822.87	0.01
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	60,000.000	Local		99.994233	59,996.54	101.569419	60,941.65	945.11	0.01
		Base		99.994233	59,996.54	101.569419	60,941.65	945.11	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	100,000.000	Local		99.897630	99,897.63	101.778736	101,778.74	1,881.11	0.02
		Base		99.897630	99,897.63	101.778736	101,778.74	1,881.11	0.02
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	260,000.000	Local		100.585212	261,521.55	102.783750	267,237.75	5,716.20	0.05
		Base		100.585212	261,521.55	102.783750	267,237.75	5,716.20	0.05
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	190,000.000	Local		99.812300	189,643.37	103.090477	195,871.91	6,228.54	0.04
		Base		99.812300	189,643.37	103.090477	195,871.91	6,228.54	0.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	50,000.000	Local	101.284400	50,642.20	107.656359	53,828.18	3,185.98	0.01	
		Base	101.284400	50,642.20	107.656359	53,828.18	3,185.98	0.01	
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local	117.041500	11,704.15	119.261991	11,926.20	222.05	0.00	
		Base	117.041500	11,704.15	119.261991	11,926.20	222.05	0.00	
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	310,000.000	Local	95.880184	297,228.57	100.673614	312,088.20	14,859.63	0.06	
		Base	95.880184	297,228.57	100.673614	312,088.20	14,859.63	0.06	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	200,000.000	Local	96.570590	193,141.18	103.938847	207,877.69	14,736.51	0.04	
		Base	96.570590	193,141.18	103.938847	207,877.69	14,736.51	0.04	
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local	98.181914	206,182.02	100.670713	211,408.50	5,226.48	0.04	
		Base	98.181914	206,182.02	100.670713	211,408.50	5,226.48	0.04	
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	140,000.000	Local	96.417079	134,983.91	99.422993	139,192.19	4,208.28	0.03	
		Base	96.417079	134,983.91	99.422993	139,192.19	4,208.28	0.03	
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local	100.774667	30,232.40	102.653651	30,796.10	563.70	0.01	
		Base	100.774667	30,232.40	102.653651	30,796.10	563.70	0.01	
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375000	26 May 2020		
	20,000.000	Local	99.200450	19,840.09	99.675895	19,935.18	95.09	0.00	
		Base	99.200450	19,840.09	99.675895	19,935.18	95.09	0.00	
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
	20,000.000	Local	103.141350	20,628.27	100.067443	20,013.49	-614.78	0.00	
		Base	103.141350	20,628.27	100.067443	20,013.49	-614.78	0.00	
02R040649	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY					4.000000	10 Apr 2049		
	5,000,000.000	Local	102.046875	5,102,343.76	102.935547	5,146,777.35	44,433.59	0.98	
	Original Face:	Base	102.046875	5,102,343.76	102.935547	5,146,777.35	44,433.59	0.98	

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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
02R042645	FHLMC TBA 30 YR 4.5 GOLD SINGLE FAMILY					4.500000	10 Apr 2049		
	200,000.000	Local		103.593750	207,187.50	104.360232	208,720.46	1,532.96	0.04
Original Face:	200,000.000	Base		103.593750	207,187.50	104.360232	208,720.46	1,532.96	0.04
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	13 Dec 2048		
	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
031162BM1	AMGEN INC SR UNSECURED 11/21 3.875					3.875000	15 Nov 2021		
	300,000.000	Local		101.077187	303,231.56	102.684943	308,054.83	4,823.27	0.06
		Base		101.077187	303,231.56	102.684943	308,054.83	4,823.27	0.06
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	580,000.000	Local		90.722298	526,189.33	94.101800	545,790.44	19,601.11	0.10
		Base		90.722298	526,189.33	94.101800	545,790.44	19,601.11	0.10
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	110,000.000	Local		106.548827	117,203.71	108.913686	119,805.05	2,601.34	0.02
		Base		106.548827	117,203.71	108.913686	119,805.05	2,601.34	0.02
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	480,000.000	Local		99.821508	479,143.24	101.904525	489,141.72	9,998.48	0.09
		Base		99.821508	479,143.24	101.904525	489,141.72	9,998.48	0.09
03522AAD2	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		94.657086	66,259.96	100.295317	70,206.72	3,946.76	0.01
		Base		94.657086	66,259.96	100.295317	70,206.72	3,946.76	0.01
03522AAF7	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/46 4.9					4.900000	01 Feb 2046		
	20,000.000	Local		95.579600	19,115.92	100.438461	20,087.69	971.77	0.00
		Base		95.579600	19,115.92	100.438461	20,087.69	971.77	0.00
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	150,000.000	Local		100.644313	150,966.47	109.754813	164,632.22	13,665.75	0.03
		Base		100.644313	150,966.47	109.754813	164,632.22	13,665.75	0.03
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	90,000.000	Local		99.902789	89,912.51	104.206413	93,785.77	3,873.26	0.02
		Base		99.902789	89,912.51	104.206413	93,785.77	3,873.26	0.02

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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
035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5					3.500000	12 Jan 2024		
	20,000.000	Local		99.584800	19,916.96	101.747525	20,349.51	432.55	0.00
		Base		99.584800	19,916.96	101.747525	20,349.51	432.55	0.00
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	600,000.000	Local		97.871343	587,228.06	101.685009	610,110.05	22,881.99	0.12
		Base		97.871343	587,228.06	101.685009	610,110.05	22,881.99	0.12
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	260,000.000	Local		95.484788	248,260.45	96.068523	249,778.16	1,517.71	0.05
		Base		95.484788	248,260.45	96.068523	249,778.16	1,517.71	0.05
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	330,000.000	Local		100.393406	331,298.24	106.539781	351,581.28	20,283.04	0.07
		Base		100.393406	331,298.24	106.539781	351,581.28	20,283.04	0.07
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.650000	01 Feb 2021		
	15,000.000	Local		101.074267	15,161.14	99.693594	14,954.04	-207.10	0.00
		Base		101.074267	15,161.14	99.693594	14,954.04	-207.10	0.00
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	360,000.000	Local		95.169406	342,609.86	99.898703	359,635.33	17,025.47	0.07
		Base		95.169406	342,609.86	99.898703	359,635.33	17,025.47	0.07
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local		99.973400	19,994.68	100.695438	20,139.09	144.41	0.00
		Base		99.973400	19,994.68	100.695438	20,139.09	144.41	0.00
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	120,000.000	Local		97.710883	117,253.06	99.914605	119,897.53	2,644.47	0.02
		Base		97.710883	117,253.06	99.914605	119,897.53	2,644.47	0.02
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local		102.996936	113,296.63	100.780832	110,858.92	-2,437.71	0.02
		Base		102.996936	113,296.63	100.780832	110,858.92	-2,437.71	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	118,000.000	Local		99.514110	117,426.65	100.078890	118,093.09	666.44	0.02
		Base		99.514110	117,426.65	100.078890	118,093.09	666.44	0.02

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037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local		94.082568	413,963.30	94.024621	413,708.33	-254.97	0.08
		Base		94.082568	413,963.30	94.024621	413,708.33	-254.97	0.08
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	570,000.000	Local		87.924681	501,170.68	88.620211	505,135.20	3,964.52	0.10
		Base		87.924681	501,170.68	88.620211	505,135.20	3,964.52	0.10
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	590,000.000	Local		92.774288	547,368.30	96.610880	570,004.19	22,635.89	0.11
		Base		92.774288	547,368.30	96.610880	570,004.19	22,635.89	0.11
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	50,000.000	Local		97.067700	48,533.85	97.915332	48,957.67	423.82	0.01
		Base		97.067700	48,533.85	97.915332	48,957.67	423.82	0.01
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	130,000.000	Local		94.590554	122,967.72	101.125521	131,463.18	8,495.46	0.03
		Base		94.590554	122,967.72	101.125521	131,463.18	8,495.46	0.03
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	100,000.000	Local		117.011050	117,011.05	113.852772	113,852.77	-3,158.28	0.02
		Base		117.011050	117,011.05	113.852772	113,852.77	-3,158.28	0.02
05532MAB3	BCAP LLC TRUST BCAP 2009 RR15 2A1 144A					5.500000	26 Nov 2035		
	524,219.420	Local		100.977816	529,345.32	100.681090	527,789.83	-1,555.49	0.10
	Original Face: 2,080,000.000	Base		100.977816	529,345.32	100.681090	527,789.83	-1,555.49	0.10
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	360,000.000	Local		110.972036	399,499.33	117.439286	422,781.43	23,282.10	0.08
		Base		110.972036	399,499.33	117.439286	422,781.43	23,282.10	0.08
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A					3.733750	15 Jul 2035		
	260,000.000	Local		99.875669	259,676.74	99.842040	259,589.30	-87.44	0.05
	Original Face: 260,000.000	Base		99.875669	259,676.74	99.842040	259,589.30	-87.44	0.05
056059AA6	BX TRUST BX 2018 IND A 144A					3.233750	15 Nov 2035		
	1,210,296.830	Local		100.000000	1,210,296.83	99.749540	1,207,265.52	-3,031.31	0.23
	Original Face: 1,480,000.000	Base		100.000000	1,210,296.83	99.749540	1,207,265.52	-3,031.31	0.23

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05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379000	12 Apr 2028		
	400,000.000	Local		95.866348	383,465.39	101.112663	404,450.65	20,985.26	0.08
		Base		95.866348	383,465.39	101.112663	404,450.65	20,985.26	0.08
05970AAB8	BANCO NACIONAL COM EXT SUBORDINATED 144A 08/26 VAR					3.800000	11 Aug 2026		
	240,000.000	Local		98.194433	235,666.64	97.751000	234,602.40	-1,064.24	0.04
		Base		98.194433	235,666.64	97.751000	234,602.40	-1,064.24	0.04
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local		101.559033	91,403.13	101.269583	91,142.62	-260.51	0.02
		Base		101.559033	91,403.13	101.269583	91,142.62	-260.51	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	540,000.000	Local		105.071752	567,387.46	112.384130	606,874.30	39,486.84	0.12
		Base		105.071752	567,387.46	112.384130	606,874.30	39,486.84	0.12
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	700,000.000	Local		99.547219	696,830.53	102.734255	719,139.79	22,309.26	0.14
		Base		99.547219	696,830.53	102.734255	719,139.79	22,309.26	0.14
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local		102.225600	10,222.56	104.215709	10,421.57	199.01	0.00
		Base		102.225600	10,222.56	104.215709	10,421.57	199.01	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local		100.056845	110,062.53	99.706886	109,677.57	-384.96	0.02
		Base		100.056845	110,062.53	99.706886	109,677.57	-384.96	0.02
06051GHA0	BANK OF AMERICA CORP SR UNSECURED 01/49 VAR					3.946000	23 Jan 2049		
	190,000.000	Local		94.257979	179,090.16	97.694897	185,620.30	6,530.14	0.04
		Base		94.257979	179,090.16	97.694897	185,620.30	6,530.14	0.04
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	810,000.000	Local		97.020278	785,864.25	99.601769	806,774.33	20,910.08	0.15
		Base		97.020278	785,864.25	99.601769	806,774.33	20,910.08	0.15
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	650,000.000	Local		92.832068	603,408.44	97.784901	635,601.86	32,193.42	0.12
		Base		92.832068	603,408.44	97.784901	635,601.86	32,193.42	0.12

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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	101.551426	30,465.43	465.43	0.01
		Base		100.000000	30,000.00	101.551426	30,465.43	465.43	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local		101.155447	151,733.17	104.122647	156,183.97	4,450.80	0.03
		Base		101.155447	151,733.17	104.122647	156,183.97	4,450.80	0.03
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local		100.000000	70,000.00	101.923797	71,346.66	1,346.66	0.01
		Base		100.000000	70,000.00	101.923797	71,346.66	1,346.66	0.01
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local		100.533433	30,160.03	103.543790	31,063.14	903.11	0.01
	Original Face: 30,000.000	Base		100.533433	30,160.03	103.543790	31,063.14	903.11	0.01
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	200,000.000	Local		100.422695	200,845.39	103.376698	206,753.40	5,908.01	0.04
		Base		100.422695	200,845.39	103.376698	206,753.40	5,908.01	0.04
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local		107.872850	21,574.57	108.138000	21,627.60	53.03	0.00
		Base		107.872850	21,574.57	108.138000	21,627.60	53.03	0.00
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	280,000.000	Local		110.431096	309,207.07	116.886239	327,281.47	18,074.40	0.06
		Base		110.431096	309,207.07	116.886239	327,281.47	18,074.40	0.06
07386HKJ9	BEAR STEARNS ALT A TRUST BALTA 2004 7 1A1					4.531757	25 Aug 2034		
	141,700.820	Local		101.191172	143,388.72	103.508140	146,671.88	3,283.16	0.03
	Original Face: 3,490,000.000	Base		101.191172	143,388.72	103.508140	146,671.88	3,283.16	0.03
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	5,000.000	Local		104.844600	5,242.23	101.531321	5,076.57	-165.66	0.00
		Base		104.844600	5,242.23	101.531321	5,076.57	-165.66	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	10,000.000	Local		109.184900	10,918.49	103.195483	10,319.55	-598.94	0.00
		Base		109.184900	10,918.49	103.195483	10,319.55	-598.94	0.00

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075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	420,000.000	Local		96.791886	406,525.92	99.999573	419,998.21	13,472.29	0.08
		Base		96.791886	406,525.92	99.999573	419,998.21	13,472.29	0.08
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	220,000.000	Local		98.981750	217,759.85	104.671150	230,276.53	12,516.68	0.04
		Base		98.981750	217,759.85	104.671150	230,276.53	12,516.68	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	430,000.000	Local		100.000000	430,000.00	103.723110	446,009.37	16,009.37	0.09
		Base		100.000000	430,000.00	103.723110	446,009.37	16,009.37	0.09
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	400,000.000	Local		100.381235	401,524.94	107.961402	431,845.61	30,320.67	0.08
		Base		100.381235	401,524.94	107.961402	431,845.61	30,320.67	0.08
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
	320,000.000	Local		101.796503	325,748.81	101.829197	325,853.43	104.62	0.06
		Base		101.796503	325,748.81	101.829197	325,853.43	104.62	0.06
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	470,000.000	Local		95.209987	447,486.94	99.773302	468,934.52	21,447.58	0.09
		Base		95.209987	447,486.94	99.773302	468,934.52	21,447.58	0.09
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	220,000.000	Local		98.584136	216,885.10	101.182558	222,601.63	5,716.53	0.04
		Base		98.584136	216,885.10	101.182558	222,601.63	5,716.53	0.04
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local		100.011617	60,006.97	101.794366	61,076.62	1,069.65	0.01
		Base		100.011617	60,006.97	101.794366	61,076.62	1,069.65	0.01
12482HAA2	CAMB COMMERCIAL MORTGAGE TRUST CAMB 2019 LIFE A 144A					3.553750	15 Dec 2037		
	1,020,000.000	Local		100.000000	1,020,000.00	100.130910	1,021,335.28	1,335.28	0.20
Original Face:	1,020,000.000	Base		100.000000	1,020,000.00	100.130910	1,021,335.28	1,335.28	0.20
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.972860	13 Nov 2050		
	1,057,601.420	Local		5.716571	60,458.54	5.745000	60,759.20	300.66	0.01
Original Face:	1,070,000.000	Base		5.716571	60,458.54	5.745000	60,759.20	300.66	0.01

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12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349000	10 May 2050		
		24,000.000	Local 102.829208	24,679.01	101.879720	24,451.13	-227.88	0.00
Original Face:		24,000.000	Base 102.829208	24,679.01	101.879720	24,451.13	-227.88	0.00
12572QAJ4	CME GROUP INC SR UNSECURED 06/28 3.75				3.750000	15 Jun 2028		
		300,000.000	Local 99.557347	298,672.04	105.172288	315,516.86	16,844.82	0.06
			Base 99.557347	298,672.04	105.172288	315,516.86	16,844.82	0.06
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4				4.421600	15 Nov 2051		
		1,170,000.000	Local 102.969250	1,204,740.23	108.749850	1,272,373.25	67,633.02	0.24
Original Face:		1,170,000.000	Base 102.969250	1,204,740.23	108.749850	1,272,373.25	67,633.02	0.24
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025		
		740,000.000	Local 95.740680	708,481.03	101.085200	748,030.48	39,549.45	0.14
			Base 95.740680	708,481.03	101.085200	748,030.48	39,549.45	0.14
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.645689	10 Oct 2048		
		57,000.000	Local 103.067123	58,748.26	104.441480	59,531.64	783.38	0.01
Original Face:		57,000.000	Base 103.067123	58,748.26	104.441480	59,531.64	783.38	0.01
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A				3.733750	15 Jan 2034		
		850,000.000	Local 100.000000	850,000.00	100.207840	851,766.64	1,766.64	0.16
Original Face:		850,000.000	Base 100.000000	850,000.00	100.207840	851,766.64	1,766.64	0.16
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		50,000.000	Local 104.516320	52,258.16	101.200061	50,600.03	-1,658.13	0.01
			Base 104.516320	52,258.16	101.200061	50,600.03	-1,658.13	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		10,000.000	Local 115.713000	11,571.30	101.628898	10,162.89	-1,408.41	0.00
			Base 115.713000	11,571.30	101.628898	10,162.89	-1,408.41	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023		
		440,000.000	Local 99.168734	436,342.43	101.608041	447,075.38	10,732.95	0.09
			Base 99.168734	436,342.43	101.608041	447,075.38	10,732.95	0.09
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1				4.100000	25 Mar 2025		
		520,000.000	Local 99.271825	516,213.49	102.664453	533,855.16	17,641.67	0.10
			Base 99.271825	516,213.49	102.664453	533,855.16	17,641.67	0.10

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



STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028			
		1,050,000.000	Local	98.739980	1,036,769.79	101.325147	1,063,914.04	27,144.25	0.20
			Base	98.739980	1,036,769.79	101.325147	1,063,914.04	27,144.25	0.20
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048			
		180,000.000	Local	104.267906	187,682.23	100.740476	181,332.86	-6,349.37	0.03
			Base	104.267906	187,682.23	100.740476	181,332.86	-6,349.37	0.03
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35				3.350000	09 Mar 2021			
		60,000.000	Local	100.398383	60,239.03	100.762225	60,457.34	218.31	0.01
			Base	100.398383	60,239.03	100.762225	60,457.34	218.31	0.01
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A				2.663750	15 Jul 2035			
		54,826.450	Local	95.272300	52,234.42	96.626520	52,976.89	742.47	0.01
		Original Face: 2,010,000.000	Base	95.272300	52,234.42	96.626520	52,976.89	742.47	0.01
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616				2.616000	15 Jun 2022			
		10,000.000	Local	100.000000	10,000.00	98.660106	9,866.01	-133.99	0.00
			Base	100.000000	10,000.00	98.660106	9,866.01	-133.99	0.00
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875				3.875000	15 Aug 2025			
		420,000.000	Local	97.907083	411,209.75	102.249912	429,449.63	18,239.88	0.08
			Base	97.907083	411,209.75	102.249912	429,449.63	18,239.88	0.08
151020AU8	CELGENE CORP SR UNSECURED 08/45 5				5.000000	15 Aug 2045			
		100,000.000	Local	96.378070	96,378.07	104.938809	104,938.81	8,560.74	0.02
			Base	96.378070	96,378.07	104.938809	104,938.81	8,560.74	0.02
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25				2.250000	15 Aug 2021			
		10,000.000	Local	97.488300	9,748.83	98.421168	9,842.12	93.29	0.00
			Base	97.488300	9,748.83	98.421168	9,842.12	93.29	0.00
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5				5.850000	25 Sep 2034			
		1,247,967.370	Local	100.973494	1,260,116.26	101.001550	1,260,466.39	350.13	0.24
		Original Face: 2,960,000.000	Base	100.973494	1,260,116.26	101.001550	1,260,466.39	350.13	0.24
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579				3.579000	23 Jul 2020			
		20,000.000	Local	100.155700	20,031.14	100.726946	20,145.39	114.25	0.00
			Base	100.155700	20,031.14	100.726946	20,145.39	114.25	0.00

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161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	680,000.000	Local	95.038821	646,263.98	99.226531	674,740.41	28,476.43	0.13	
		Base	95.038821	646,263.98	99.226531	674,740.41	28,476.43	0.13	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	370,000.000	Local	95.438403	353,122.09	100.536938	371,986.67	18,864.58	0.07	
		Base	95.438403	353,122.09	100.536938	371,986.67	18,864.58	0.07	
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	630,000.000	Local	100.048559	630,305.92	105.369712	663,829.19	33,523.27	0.13	
		Base	100.048559	630,305.92	105.369712	663,829.19	33,523.27	0.13	
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	40,000.000	Local	99.792750	39,917.10	100.724397	40,289.76	372.66	0.01	
		Base	99.792750	39,917.10	100.724397	40,289.76	372.66	0.01	
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	520,000.000	Local	94.866888	493,307.82	99.688096	518,378.10	25,070.28	0.10	
		Base	94.866888	493,307.82	99.688096	518,378.10	25,070.28	0.10	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	110,000.000	Local	98.384364	108,222.80	100.366513	110,403.16	2,180.36	0.02	
		Base	98.384364	108,222.80	100.366513	110,403.16	2,180.36	0.02	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local	98.351050	137,691.47	102.673268	143,742.58	6,051.11	0.03	
		Base	98.351050	137,691.47	102.673268	143,742.58	6,051.11	0.03	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	80,000.000	Local	144.773500	115,818.80	150.325517	120,260.41	4,441.61	0.02	
		Base	144.773500	115,818.80	150.325517	120,260.41	4,441.61	0.02	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local	105.235170	210,470.34	109.609083	219,218.17	8,747.83	0.04	
		Base	105.235170	210,470.34	109.609083	219,218.17	8,747.83	0.04	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local	109.774686	38,421.14	106.355353	37,224.37	-1,196.77	0.01	
		Base	109.774686	38,421.14	106.355353	37,224.37	-1,196.77	0.01	

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172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45						4.450000	29 Sep 2027		
	700,000.000	Local		100.747543	705,232.80	102.743571		719,205.00	13,972.20	0.14
		Base		100.747543	705,232.80	102.743571		719,205.00	13,972.20	0.14
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR						3.520000	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	98.252538		49,126.27	-873.73	0.01
		Base		100.000000	50,000.00	98.252538		49,126.27	-873.73	0.01
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR						4.075000	23 Apr 2029		
	710,000.000	Local		97.314804	690,935.11	102.599888		728,459.20	37,524.09	0.14
		Base		97.314804	690,935.11	102.599888		728,459.20	37,524.09	0.14
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65						4.650000	23 Jul 2048		
	460,000.000	Local		99.387137	457,180.83	107.208011		493,156.85	35,976.02	0.09
		Base		99.387137	457,180.83	107.208011		493,156.85	35,976.02	0.09
17313CAC3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 WFH3 A3						2.735500	25 Jun 2037		
	1,392,627.650	Local		99.388406	1,384,110.42	99.695910		1,388,392.81	4,282.39	0.27
Original Face:	1,660,000.000	Base		99.388406	1,384,110.42	99.695910		1,388,392.81	4,282.39	0.27
189231AA1	CLOVERLEAF COLD STORAGE TRUST CCST 2019 CHL2 A 144A						3.560000	15 Mar 2036		
	660,000.000	Local		100.000000	660,000.00	100.032820		660,216.61	216.61	0.13
Original Face:	660,000.000	Base		100.000000	660,000.00	100.032820		660,216.61	216.61	0.13
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625						5.625000	26 Feb 2044		
	690,000.000	Local		107.405454	741,097.63	112.720000		777,768.00	36,670.37	0.15
		Base		107.405454	741,097.63	112.720000		777,768.00	36,670.37	0.15
195325DP7	REPUBLIC OF COLOMBIA SR UNSECURED 03/29 4.5						4.500000	15 Mar 2029		
	200,000.000	Local		100.422935	200,845.87	105.600000		211,200.00	10,354.13	0.04
		Base		100.422935	200,845.87	105.600000		211,200.00	10,354.13	0.04
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2						5.200000	15 May 2049		
	650,000.000	Local		99.705712	648,087.13	107.580000		699,270.00	51,182.87	0.13
		Base		99.705712	648,087.13	107.580000		699,270.00	51,182.87	0.13
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05						7.050000	15 Mar 2033		
	10,000.000	Local		130.016600	13,001.66	132.837468		13,283.75	282.09	0.00
		Base		130.016600	13,001.66	132.837468		13,283.75	282.09	0.00

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20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		122.543500	12,254.35	117.523450	11,752.35	-502.00	0.00
		Base		122.543500	12,254.35	117.523450	11,752.35	-502.00	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	10,000.000	Local		95.237600	9,523.76	99.493422	9,949.34	425.58	0.00
		Base		95.237600	9,523.76	99.493422	9,949.34	425.58	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		94.582667	56,749.60	93.439347	56,063.61	-685.99	0.01
		Base		94.582667	56,749.60	93.439347	56,063.61	-685.99	0.01
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	80,000.000	Local		98.435825	78,748.66	108.410710	86,728.57	7,979.91	0.02
		Base		98.435825	78,748.66	108.410710	86,728.57	7,979.91	0.02
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local		99.744360	49,872.18	103.302493	51,651.25	1,779.07	0.01
		Base		99.744360	49,872.18	103.302493	51,651.25	1,779.07	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	310,000.000	Local		99.880581	309,629.80	104.582005	324,204.22	14,574.42	0.06
		Base		99.880581	309,629.80	104.582005	324,204.22	14,574.42	0.06
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	750,000.000	Local		99.820976	748,657.32	105.253786	789,403.40	40,746.08	0.15
		Base		99.820976	748,657.32	105.253786	789,403.40	40,746.08	0.15
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	260,000.000	Local		99.325446	258,246.16	106.238141	276,219.17	17,973.01	0.05
		Base		99.325446	258,246.16	106.238141	276,219.17	17,973.01	0.05
200447AF7	COMISION FEDERAL DE ELEC SR UNSECURED 144A 02/27 4.75					4.750000	23 Feb 2027		
	290,000.000	Local		98.566479	285,842.79	100.908000	292,633.20	6,790.41	0.06
		Base		98.566479	285,842.79	100.908000	292,633.20	6,790.41	0.06
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	430,000.000	Local		99.091295	426,092.57	103.153654	443,560.71	17,468.14	0.08
		Base		99.091295	426,092.57	103.153654	443,560.71	17,468.14	0.08

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212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	90,000.000	Local	97.894011	88,104.61	100.654009	90,588.61	2,484.00	0.02	
		Base	97.894011	88,104.61	100.654009	90,588.61	2,484.00	0.02	
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	60,000.000	Local	96.097217	57,658.33	102.669844	61,601.91	3,943.58	0.01	
		Base	96.097217	57,658.33	102.669844	61,601.91	3,943.58	0.01	
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	750,000.000	Local	102.887300	771,654.75	104.458325	783,437.44	11,782.69	0.15	
		Base	102.887300	771,654.75	104.458325	783,437.44	11,782.69	0.15	
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	440,000.000	Local	93.889732	413,114.82	100.101000	440,444.40	27,329.58	0.08	
		Base	93.889732	413,114.82	100.101000	440,444.40	27,329.58	0.08	
21H030641	GNMA II TBA 30 YR 3 JUMBOS					3.000000	17 Apr 2049		
	600,000.000	Local	100.031250	600,187.50	100.429688	602,578.13	2,390.63	0.12	
Original Face:	600,000.000	Base	100.031250	600,187.50	100.429688	602,578.13	2,390.63	0.12	
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	17 Apr 2049		
	6,600,000.000	Local	101.433446	6,694,607.45	102.162109	6,742,699.19	48,091.74	1.29	
Original Face:	6,600,000.000	Base	101.433446	6,694,607.45	102.162109	6,742,699.19	48,091.74	1.29	
21H040640	GNMA II TBA 30 YR 4 JUMBOS					4.000000	17 Apr 2049		
	3,100,000.000	Local	102.739890	3,184,936.58	103.248047	3,200,689.46	15,752.88	0.61	
Original Face:	3,100,000.000	Base	102.739890	3,184,936.58	103.248047	3,200,689.46	15,752.88	0.61	
21H042646	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	17 Apr 2049		
	1,380,000.000	Local	103.488321	1,428,138.83	103.861328	1,433,286.33	5,147.50	0.27	
Original Face:	1,380,000.000	Base	103.488321	1,428,138.83	103.861328	1,433,286.33	5,147.50	0.27	
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					2.965500	25 Feb 2032		
	232,970.300	Local	96.644504	225,152.99	97.344880	226,784.66	1,631.67	0.04	
Original Face:	16,100,000.000	Base	96.644504	225,152.99	97.344880	226,784.66	1,631.67	0.04	
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875000	15 May 2045		
	500,000.000	Local	101.805088	509,025.44	108.467839	542,339.20	33,313.76	0.10	
		Base	101.805088	509,025.44	108.467839	542,339.20	33,313.76	0.10	

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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		
	520,000.000	Local		97.265967	505,783.03	103.916000	540,363.20	34,580.17	0.10
		Base		97.265967	505,783.03	103.916000	540,363.20	34,580.17	0.10
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	400,000.000	Local		99.739148	398,956.59	102.553801	410,215.20	11,258.61	0.08
		Base		99.739148	398,956.59	102.553801	410,215.20	11,258.61	0.08
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.700000	15 Jan 2020		
	200,000.000	Local		99.017235	198,034.47	99.210563	198,421.13	386.66	0.04
		Base		99.017235	198,034.47	99.210563	198,421.13	386.66	0.04
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821000	10 Feb 2024		
	8,553.660	Local		111.409970	9,529.63	109.340000	9,352.57	-177.06	0.00
	Original Face: 20,000.000	Base		111.409970	9,529.63	109.340000	9,352.57	-177.06	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		89.830500	8,983.05	100.400271	10,040.03	1,056.98	0.00
		Base		89.830500	8,983.05	100.400271	10,040.03	1,056.98	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	170,000.000	Local		97.794018	166,249.83	104.729165	178,039.58	11,789.75	0.03
		Base		97.794018	166,249.83	104.729165	178,039.58	11,789.75	0.03
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	350,000.000	Local		108.941566	381,295.48	113.469754	397,144.14	15,848.66	0.08
		Base		108.941566	381,295.48	113.469754	397,144.14	15,848.66	0.08
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local		102.646900	10,264.69	100.567327	10,056.73	-207.96	0.00
		Base		102.646900	10,264.69	100.567327	10,056.73	-207.96	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	1,309,037.740	Local		99.988838	1,308,891.63	102.175700	1,337,518.47	28,626.84	0.26
	Original Face: 1,320,000.000	Base		99.988838	1,308,891.63	102.175700	1,337,518.47	28,626.84	0.26
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
	110,000.000	Local		100.681109	110,749.22	101.550650	111,705.72	956.50	0.02
		Base		100.681109	110,749.22	101.550650	111,705.72	956.50	0.02

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26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.750000	01 Sep 2046		
	10,000.000	Local		95.244700	9,524.47	93.486701	9,348.67	-175.80	0.00
		Base		95.244700	9,524.47	93.486701	9,348.67	-175.80	0.00
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	330,000.000	Local		96.564024	318,661.28	98.820907	326,108.99	7,447.71	0.06
		Base		96.564024	318,661.28	98.820907	326,108.99	7,447.71	0.06
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	250,000.000	Local		94.140732	235,351.83	98.084090	245,210.23	9,858.40	0.05
		Base		94.140732	235,351.83	98.084090	245,210.23	9,858.40	0.05
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	50,000.000	Local		102.505400	51,252.70	105.867450	52,933.73	1,681.03	0.01
		Base		102.505400	51,252.70	105.867450	52,933.73	1,681.03	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	170,000.000	Local		97.745865	166,167.97	99.622805	169,358.77	3,190.80	0.03
		Base		97.745865	166,167.97	99.622805	169,358.77	3,190.80	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	160,000.000	Local		95.988913	153,582.26	100.143959	160,230.33	6,648.07	0.03
		Base		95.988913	153,582.26	100.143959	160,230.33	6,648.07	0.03
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	960,000.000	Local		97.638204	937,326.76	103.625000	994,800.00	57,473.24	0.19
		Base		97.638204	937,326.76	103.625000	994,800.00	57,473.24	0.19
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	100,000.000	Local		125.684330	125,684.33	131.583911	131,583.91	5,899.58	0.03
		Base		125.684330	125,684.33	131.583911	131,583.91	5,899.58	0.03
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	740,000.000	Local		96.472543	713,896.82	99.000000	732,600.00	18,703.18	0.14
		Base		96.472543	713,896.82	99.000000	732,600.00	18,703.18	0.14
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	80,000.000	Local		102.527588	82,022.07	104.884414	83,907.53	1,885.46	0.02
		Base		102.527588	82,022.07	104.884414	83,907.53	1,885.46	0.02

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29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	70,000.000	Local		99.792300	69,854.61	107.233634	75,063.54	5,208.93	0.01
		Base		99.792300	69,854.61	107.233634	75,063.54	5,208.93	0.01
29278NAH6	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/24 4.5					4.500000	15 Apr 2024		
	140,000.000	Local		100.116807	140,163.53	104.264673	145,970.54	5,807.01	0.03
		Base		100.116807	140,163.53	104.264673	145,970.54	5,807.01	0.03
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	20,000.000	Local		102.707000	20,541.40	112.008386	22,401.68	1,860.28	0.00
		Base		102.707000	20,541.40	112.008386	22,401.68	1,860.28	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		114.428457	80,099.92	117.648654	82,354.06	2,254.14	0.02
		Base		114.428457	80,099.92	117.648654	82,354.06	2,254.14	0.02
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	80,000.000	Local		99.675963	79,740.77	105.087729	84,070.18	4,329.41	0.02
		Base		99.675963	79,740.77	105.087729	84,070.18	4,329.41	0.02
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		97.761562	254,180.06	100.886800	262,305.68	8,125.62	0.05
		Base		97.761562	254,180.06	100.886800	262,305.68	8,125.62	0.05
294751DD1	EQUITY ONE ABS INC EQABS 2003 4 AV1					3.145500	25 Oct 2034		
	867,471.130	Local		98.540803	854,813.02	98.946740	858,334.40	3,521.38	0.16
Original Face:	12,365,000.000	Base		98.540803	854,813.02	98.946740	858,334.40	3,521.38	0.16
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local		91.443317	210,319.63	96.219600	221,305.08	10,985.45	0.04
		Base		91.443317	210,319.63	96.219600	221,305.08	10,985.45	0.04
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	270,000.000	Local		96.935152	261,724.91	101.460707	273,943.91	12,219.00	0.05
		Base		96.935152	261,724.91	101.460707	273,943.91	12,219.00	0.05

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30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	110,000.000	Local		100.082745	110,091.02	108.263512	119,089.86	8,998.84	0.02
		Base		100.082745	110,091.02	108.263512	119,089.86	8,998.84	0.02
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2					7.385500	25 Nov 2024		
	690,875.890	Local		112.302502	775,870.91	112.241330	775,448.29	-422.62	0.15
Original Face:	907,000.000	Base		112.302502	775,870.91	112.241330	775,448.29	-422.62	0.15
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					6.735500	25 Jan 2029		
	780,000.000	Local		111.026701	866,008.27	110.009760	858,076.13	-7,932.14	0.16
Original Face:	780,000.000	Base		111.026701	866,008.27	110.009760	858,076.13	-7,932.14	0.16
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.000000	01 Jul 2047		
	82,400.810	Local		105.339620	86,800.70	103.301209	85,121.03	-1,679.67	0.02
Original Face:	100,000.010	Base		105.339620	86,800.70	103.301209	85,121.03	-1,679.67	0.02
3128MJ2F6	FED HM LN PC POOL G08773 FG 08/47 FIXED 3					3.000000	01 Aug 2047		
	114,097.180	Local		98.019259	111,837.21	99.628941	113,673.81	1,836.60	0.02
Original Face:	125,000.000	Base		98.019259	111,837.21	99.628941	113,673.81	1,836.60	0.02
3128MJ2M1	FED HM LN PC POOL G08779 FG 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	2,321,790.820	Local		100.265140	2,327,946.81	101.633117	2,359,708.38	31,761.57	0.45
Original Face:	2,600,000.000	Base		100.265140	2,327,946.81	101.633117	2,359,708.38	31,761.57	0.45
3128MJ2Z2	FED HM LN PC POOL G08791 FG 12/47 FIXED 3					3.000000	01 Dec 2047		
	139,062.910	Local		98.019220	136,308.38	99.590322	138,493.20	2,184.82	0.03
Original Face:	150,000.000	Base		98.019220	136,308.38	99.590322	138,493.20	2,184.82	0.03
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	369,458.690	Local		100.467906	371,187.41	101.617340	375,434.09	4,246.68	0.07
Original Face:	400,000.000	Base		100.467906	371,187.41	101.617340	375,434.09	4,246.68	0.07
3128MJ4A5	FED HM LN PC POOL G08816 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	372,204.810	Local		96.802247	360,302.62	101.617416	378,224.91	17,922.29	0.07
Original Face:	387,576.000	Base		96.802247	360,302.62	101.617416	378,224.91	17,922.29	0.07
3128MJ4H0	FED HM LN PC POOL G08823 FG 07/48 FIXED 3.5					3.500000	01 Jul 2048		
	699,999.750	Local		100.046791	700,327.29	101.617499	711,322.24	10,994.95	0.14
Original Face:	730,260.000	Base		100.046791	700,327.29	101.617499	711,322.24	10,994.95	0.14

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	Units								
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5					5.000000	01 Jul 2048		
	188,114.400	Local	104.299883	196,203.10	105.841553	199,103.20		2,900.10	0.04
Original Face:	213,488.000	Base	104.299883	196,203.10	105.841553	199,103.20		2,900.10	0.04
3128MJ4W7	FED HM LN PC POOL G08836 FG 09/48 FIXED 4					4.000000	01 Sep 2048		
	383,618.170	Local	100.352551	384,970.62	103.160580	395,742.73		10,772.11	0.08
Original Face:	400,000.000	Base	100.352551	384,970.62	103.160580	395,742.73		10,772.11	0.08
3128MJ4Y3	FED HM LN PC POOL G08838 FG 09/48 FIXED 5					5.000000	01 Sep 2048		
	0.000	Local	0.000000	34.44	0.000000	0.00		-34.44	0.00
		Base	0.000000	34.44	0.000000	0.00		-34.44	0.00
3128MJ5B2	FED HM LN PC POOL G08841 FG 10/48 FIXED 3.5					3.500000	01 Oct 2048		
	487,407.240	Local	99.947032	487,149.07	101.617537	495,291.23		8,142.16	0.09
Original Face:	500,000.010	Base	99.947032	487,149.07	101.617537	495,291.23		8,142.16	0.09
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5					3.500000	01 Dec 2048		
	1,099,999.230	Local	100.265159	1,102,915.98	101.586606	1,117,451.88		14,535.90	0.21
Original Face:	1,111,727.000	Base	100.265159	1,102,915.98	101.586606	1,117,451.88		14,535.90	0.21
3128MJ5V8	FED HM LN PC POOL G08859 FG 01/49 FIXED 5					5.000000	01 Jan 2049		
	2,342,594.400	Local	104.780182	2,454,574.68	105.917977	2,481,228.60		26,653.92	0.47
Original Face:	2,400,000.000	Base	104.780182	2,454,574.68	105.917977	2,481,228.60		26,653.92	0.47
3128MJ5W6	FED HM LN PC POOL G08860 FG 11/48 FIXED 3					3.000000	01 Nov 2048		
	3,797,817.260	Local	98.019107	3,722,586.56	99.560992	3,781,144.54		58,557.98	0.72
Original Face:	3,874,587.000	Base	98.019107	3,722,586.56	99.560992	3,781,144.54		58,557.98	0.72
3128MJ5X4	FED HM LN PC POOL G08861 FG 02/49 FIXED 3.5					3.500000	01 Feb 2049		
	799,998.930	Local	100.134529	801,075.16	101.553634	812,427.99		11,352.83	0.16
Original Face:	805,129.010	Base	100.134529	801,075.16	101.553634	812,427.99		11,352.83	0.16
3128MJ6S4	FED HM LN PC POOL G08880 FG 04/49 FIXED 3					3.000000	01 Apr 2049		
	705,442.000	Local	98.019059	691,467.61	99.570370	702,411.21		10,943.60	0.13
Original Face:	705,442.000	Base	98.019059	691,467.61	99.570370	702,411.21		10,943.60	0.13
3128MJXW5	FED HM LN PC POOL G08692 FG 02/46 FIXED 3					3.000000	01 Feb 2046		
	35,747.520	Local	98.019443	35,039.52	99.698726	35,639.82		600.30	0.01
Original Face:	49,504.000	Base	98.019443	35,039.52	99.698726	35,639.82		600.30	0.01

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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		
	280,197.680	Local	97.873773	274,240.04	100.196390	280,747.96	6,507.92	0.05	
Original Face:	300,000.000	Base	97.873773	274,240.04	100.196390	280,747.96	6,507.92	0.05	
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	278,275.250	Local	97.874281	272,359.90	100.116578	278,599.66	6,239.76	0.05	
Original Face:	300,000.000	Base	97.874281	272,359.90	100.116578	278,599.66	6,239.76	0.05	
3130AA3R7	FEDERAL HOME LOAN BANK BONDS 11/19 1.375					1.375000	15 Nov 2019		
	90,000.000	Local	99.994500	89,995.05	99.374563	89,437.11	-557.94	0.02	
		Base	99.994500	89,995.05	99.374563	89,437.11	-557.94	0.02	
3130ADN32	FEDERAL HOME LOAN BANK BONDS 02/20 2.125					2.125000	11 Feb 2020		
	10,000.000	Local	99.920200	9,992.02	99.720561	9,972.06	-19.96	0.00	
		Base	99.920200	9,992.02	99.720561	9,972.06	-19.96	0.00	
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
	66,801.600	Local	106.514485	71,153.38	104.834986	70,031.45	-1,121.93	0.01	
Original Face:	162,728.000	Base	106.514485	71,153.38	104.834986	70,031.45	-1,121.93	0.01	
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	574,640.080	Local	100.764263	579,031.84	101.957882	585,890.85	6,859.01	0.11	
Original Face:	600,000.000	Base	100.764263	579,031.84	101.957882	585,890.85	6,859.01	0.11	
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3					3.000000	01 Mar 2049		
	100,000.000	Local	97.769500	97,769.50	99.579057	99,579.06	1,809.56	0.02	
Original Face:	100,000.000	Base	97.769500	97,769.50	99.579057	99,579.06	1,809.56	0.02	
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	75,327.290	Local	100.732975	75,879.42	102.062592	76,880.98	1,001.56	0.01	
Original Face:	100,000.000	Base	100.732975	75,879.42	102.062592	76,880.98	1,001.56	0.01	
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
	84,808.250	Local	99.862443	84,691.59	99.807130	84,644.68	-46.91	0.02	
Original Face:	100,000.000	Base	99.862443	84,691.59	99.807130	84,644.68	-46.91	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
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5				4.500000	01 Feb 2047		
		90,574.560	Local 106.542886	96,500.75	104.397691	94,557.75	-1,943.00	0.02
Original Face:		225,631.000	Base 106.542886	96,500.75	104.397691	94,557.75	-1,943.00	0.02
3132WLTS5	FED HM LN PC POOL Q46860 FG 03/47 FIXED 3				3.000000	01 Mar 2047		
		157,831.780	Local 98.019315	154,705.63	99.667698	157,307.30	2,601.67	0.03
Original Face:		177,595.000	Base 98.019315	154,705.63	99.667698	157,307.30	2,601.67	0.03
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		85,097.780	Local 100.592659	85,602.12	101.914627	86,727.09	1,124.97	0.02
Original Face:		100,000.000	Base 100.592659	85,602.12	101.914627	86,727.09	1,124.97	0.02
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
		2,478,389.920	Local 97.356204	2,412,866.35	99.993006	2,478,216.58	65,350.23	0.47
Original Face:		3,100,000.000	Base 97.356204	2,412,866.35	99.993006	2,478,216.58	65,350.23	0.47
3132XSBQ2	FED HM LN PC POOL Q50046 FG 08/47 FIXED 3.5				3.500000	01 Aug 2047		
		36,380.890	Local 96.803212	35,217.87	101.633071	36,975.02	1,757.15	0.01
Original Face:		39,413.000	Base 96.803212	35,217.87	101.633071	36,975.02	1,757.15	0.01
3132XV5K5	FED HM LN PC POOL Q53549 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048		
		339,571.140	Local 96.802711	328,714.07	101.617638	345,064.17	16,350.10	0.07
Original Face:		348,522.000	Base 96.802711	328,714.07	101.617638	345,064.17	16,350.10	0.07
3132XVUZ4	FED HM LN PC POOL Q53299 FG 01/48 FIXED 3				3.000000	01 Jan 2048		
		49,999.970	Local 98.019199	49,009.57	99.605698	49,802.82	793.25	0.01
Original Face:		54,247.000	Base 98.019199	49,009.57	99.605698	49,802.82	793.25	0.01
3132XWC90	FED HM LN PC POOL Q53695 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048		
		615,271.800	Local 96.802714	595,599.80	101.617237	625,222.20	29,622.40	0.12
Original Face:		665,075.000	Base 96.802714	595,599.80	101.617237	625,222.20	29,622.40	0.12
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4				4.000000	01 May 2048		
		189,366.030	Local 101.326542	191,878.05	103.201696	195,428.95	3,550.90	0.04
Original Face:		200,000.000	Base 101.326542	191,878.05	103.201696	195,428.95	3,550.90	0.04
3132Y05C0	FED HM LN PC POOL Q57142 FG 07/48 FIXED 4				4.000000	01 Jul 2048		
		481,468.340	Local 101.890953	490,572.68	103.121873	496,499.17	5,926.49	0.09
Original Face:		500,000.000	Base 101.890953	490,572.68	103.121873	496,499.17	5,926.49	0.09

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Asset ID	Asset Description			Rate	Maturity Date	Unrealized Gn/Ls		% Curr	
	Units		Unit Cost	Total Cost	Unit Price	Market Value			% Fund
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4				4.000000	01 Jul 2048			
	95,404.850	Local	102.016763	97,328.94	103.186477	98,444.90	1,115.96		0.02
Original Face:	100,000.000	Base	102.016763	97,328.94	103.186477	98,444.90	1,115.96		0.02
3132Y1YR3	FED HM LN PC POOL Q57919 FG 08/48 FIXED 3.5				3.500000	01 Aug 2048			
	33,967.120	Local	96.801996	32,880.85	101.617511	34,516.54	1,635.69		0.01
Original Face:	34,855.000	Base	96.801996	32,880.85	101.617511	34,516.54	1,635.69		0.01
3132Y1Z92	FED HM LN PC POOL Q57967 FG 08/48 FIXED 3.5				3.500000	01 Aug 2048			
	586,072.260	Local	96.802063	567,330.04	101.617534	595,552.18	28,222.14		0.11
Original Face:	592,455.000	Base	96.802063	567,330.04	101.617534	595,552.18	28,222.14		0.11
3132Y2RM0	FED HM LN PC POOL Q58591 FG 09/48 FIXED 5				5.000000	01 Sep 2048			
	747,557.020	Local	104.546658	781,545.88	105.932708	791,907.40	10,361.52		0.15
Original Face:	800,000.000	Base	104.546658	781,545.88	105.932708	791,907.40	10,361.52		0.15
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5				5.000000	01 Nov 2048			
	677,596.190	Local	104.223028	706,211.27	105.864790	717,335.78	11,124.51		0.14
Original Face:	700,000.000	Base	104.223028	706,211.27	105.864790	717,335.78	11,124.51		0.14
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5				5.000000	01 Oct 2048			
	386,534.000	Local	104.465832	403,795.96	105.932701	409,465.91	5,669.95		0.08
Original Face:	400,000.000	Base	104.465832	403,795.96	105.932701	409,465.91	5,669.95		0.08
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4				4.000000	01 Nov 2048			
	4,987,075.140	Local	99.690621	4,971,646.16	103.117225	5,142,533.49	170,887.33		0.98
Original Face:	5,100,000.000	Base	99.690621	4,971,646.16	103.117225	5,142,533.49	170,887.33		0.98
31335B4L7	FED HM LN PC POOL G61727 FG 11/48 FIXED 4				4.000000	01 Nov 2048			
	780,810.400	Local	101.870770	795,417.57	103.181938	805,655.30	10,237.73		0.15
Original Face:	800,000.000	Base	101.870770	795,417.57	103.181938	805,655.30	10,237.73		0.15
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047			
	1,188,774.690	Local	97.022353	1,153,377.18	99.714183	1,185,376.97	31,999.79		0.23
Original Face:	1,400,000.000	Base	97.022353	1,153,377.18	99.714183	1,185,376.97	31,999.79		0.23
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047			
	97,628.590	Local	95.560133	93,294.01	99.683279	97,319.38	4,025.37		0.02
Original Face:	100,000.000	Base	95.560133	93,294.01	99.683279	97,319.38	4,025.37		0.02

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3136A5LM6	FANNIE MAE FNR 2012 35 SC				4.014500	25 Apr 2042			
		24,959.390	Local	15.608274	3,895.73	17.252560	4,306.13	410.40	0.00
Original Face:		100,000.000	Base	15.608274	3,895.73	17.252560	4,306.13	410.40	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS				3.664500	25 Jun 2043			
		163,322.800	Local	17.698423	28,905.56	19.137020	31,255.12	2,349.56	0.01
Original Face:		300,000.000	Base	17.698423	28,905.56	19.137020	31,255.12	2,349.56	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB				3.464500	25 Dec 2043			
		120,571.200	Local	16.821148	20,281.46	18.351230	22,126.30	1,844.84	0.00
Original Face:		200,000.000	Base	16.821148	20,281.46	18.351230	22,126.30	1,844.84	0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB				3.614500	25 Oct 2057			
		77,895.860	Local	14.691089	11,443.75	17.467830	13,606.72	2,162.97	0.00
Original Face:		100,000.000	Base	14.691089	11,443.75	17.467830	13,606.72	2,162.97	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2				3.085854	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
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2				3.554800	25 Sep 2028			
		550,000.000	Local	101.205027	556,627.65	104.485300	574,669.15	18,041.50	0.11
Original Face:		550,000.000	Base	101.205027	556,627.65	104.485300	574,669.15	18,041.50	0.11
3137AJYN8	FREDDIE MAC FHR 3973 SA				4.001250	15 Dec 2041			
		92,991.070	Local	14.378295	13,370.53	18.605100	17,301.08	3,930.55	0.00
Original Face:		300,000.000	Base	14.378295	13,370.53	18.605100	17,301.08	3,930.55	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.000000	15 Aug 2048			
		91,619.340	Local	96.180610	88,120.04	98.948810	90,656.25	2,536.21	0.02
Original Face:		100,000.000	Base	96.180610	88,120.04	98.948810	90,656.25	2,536.21	0.02
3137FKWZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS KF57 A				3.030380	25 Dec 2028			
		60,000.000	Local	100.000000	60,000.00	99.999920	59,999.95	-0.05	0.01
Original Face:		60,000.000	Base	100.000000	60,000.00	99.999920	59,999.95	-0.05	0.01
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				6.385500	25 Dec 2027			
		270,000.000	Local	109.919011	296,781.33	108.473770	292,879.18	-3,902.15	0.06
Original Face:		270,000.000	Base	109.919011	296,781.33	108.473770	292,879.18	-3,902.15	0.06

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3138WHDT6	FNMA POOL AS7313 FN 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	1,649,861.530	Local		100.405473	1,656,551.28	101.985967	1,682,627.24	26,075.96	0.32
Original Face:	2,300,000.000	Base		100.405473	1,656,551.28	101.985967	1,682,627.24	26,075.96	0.32
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	396,152.620	Local		98.315715	389,480.28	99.726320	395,068.43	5,588.15	0.08
Original Face:	500,000.000	Base		98.315715	389,480.28	99.726320	395,068.43	5,588.15	0.08
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	88,287.130	Local		95.407224	84,232.30	99.665359	87,991.69	3,759.39	0.02
Original Face:	100,000.000	Base		95.407224	84,232.30	99.665359	87,991.69	3,759.39	0.02
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
	86,074.120	Local		105.686738	90,968.93	103.717282	89,273.74	-1,695.19	0.02
Original Face:	100,000.000	Base		105.686738	90,968.93	103.717282	89,273.74	-1,695.19	0.02
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
	77,020.780	Local		104.516054	80,499.08	104.666327	80,614.82	115.74	0.02
Original Face:	100,000.000	Base		104.516054	80,499.08	104.666327	80,614.82	115.74	0.02
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	87,401.250	Local		95.438692	83,414.61	99.665361	87,108.77	3,694.16	0.02
Original Face:	100,000.000	Base		95.438692	83,414.61	99.665361	87,108.77	3,694.16	0.02
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.000000	01 Jan 2047		
	84,121.270	Local		99.742978	83,905.06	99.726305	83,891.03	-14.03	0.02
Original Face:	100,000.000	Base		99.742978	83,905.06	99.726305	83,891.03	-14.03	0.02
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
	277,459.570	Local		99.768824	276,818.15	101.027798	280,311.29	3,493.14	0.05
Original Face:	400,000.000	Base		99.768824	276,818.15	101.027798	280,311.29	3,493.14	0.05
3140FRH57	FNMA POOL BE5651 FN 02/47 FIXED 3					3.000000	01 Feb 2047		
	449,999.400	Local		97.738601	439,823.12	99.687577	448,593.50	8,770.38	0.09
Original Face:	506,757.000	Base		97.738601	439,823.12	99.687577	448,593.50	8,770.38	0.09
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	77,625.730	Local		102.120405	79,271.71	103.385539	80,253.78	982.07	0.02
Original Face:	100,000.000	Base		102.120405	79,271.71	103.385539	80,253.78	982.07	0.02

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3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
	154,269.160	Local		105.283908	162,420.60	103.399982	159,514.28	-2,906.32	0.03
Original Face:	200,000.000	Base		105.283908	162,420.60	103.399982	159,514.28	-2,906.32	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	161,872.840	Local		103.550460	167,620.07	101.172796	163,771.28	-3,848.79	0.03
Original Face:	200,000.000	Base		103.550460	167,620.07	101.172796	163,771.28	-3,848.79	0.03
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	86,784.510	Local		101.985977	88,508.03	103.405458	89,739.92	1,231.89	0.02
Original Face:	100,000.000	Base		101.985977	88,508.03	103.405458	89,739.92	1,231.89	0.02
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	67,236.050	Local		108.935816	73,244.14	106.495778	71,603.55	-1,640.59	0.01
Original Face:	100,000.000	Base		108.935816	73,244.14	106.495778	71,603.55	-1,640.59	0.01
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	90,478.050	Local		104.792975	94,814.64	105.601954	95,546.59	731.95	0.02
Original Face:	100,000.000	Base		104.792975	94,814.64	105.601954	95,546.59	731.95	0.02
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	514,393.590	Local		105.430110	542,325.73	103.349721	531,624.34	-10,701.39	0.10
Original Face:	600,000.000	Base		105.430110	542,325.73	103.349721	531,624.34	-10,701.39	0.10
3140GSRN4	FNMA POOL BH4092 FN 10/47 FIXED 4.5					4.500000	01 Oct 2047		
	161,093.760	Local		107.116390	172,557.82	104.661077	168,602.46	-3,955.36	0.03
Original Face:	200,000.000	Base		107.116390	172,557.82	104.661077	168,602.46	-3,955.36	0.03
3140GSRX2	FNMA POOL BH4101 FN 10/47 FIXED 3.5					3.500000	01 Oct 2047		
	364,867.580	Local		99.554233	363,241.12	101.551265	370,527.64	7,286.52	0.07
Original Face:	400,000.000	Base		99.554233	363,241.12	101.551265	370,527.64	7,286.52	0.07
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	271,507.920	Local		97.874835	265,737.93	100.623756	273,201.47	7,463.54	0.05
Original Face:	300,000.000	Base		97.874835	265,737.93	100.623756	273,201.47	7,463.54	0.05
3140HD3Q5	FNMA POOL BK0806 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
	189,977.020	Local		102.343562	194,429.25	103.213398	196,081.74	1,652.49	0.04
Original Face:	200,000.000	Base		102.343562	194,429.25	103.213398	196,081.74	1,652.49	0.04

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3140HSHW4	FNMA POOL BL1144 FN 01/29 FIXED 3.82					3.820000	01 Jan 2029		
	490,000.000	Local		102.475831	502,131.57	106.902868	523,824.05	21,692.48	0.10
Original Face:	490,000.000	Base		102.475831	502,131.57	106.902868	523,824.05	21,692.48	0.10
3140HSQV6	FNMA POOL BL1367 FN 01/29 FIXED 3.83					3.830000	01 Jan 2029		
	540,000.000	Local		102.089807	551,284.96	106.916115	577,347.02	26,062.06	0.11
Original Face:	540,000.000	Base		102.089807	551,284.96	106.916115	577,347.02	26,062.06	0.11
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	694,120.700	Local		97.037926	673,560.33	99.739938	692,315.56	18,755.23	0.13
Original Face:	800,000.000	Base		97.037926	673,560.33	99.739938	692,315.56	18,755.23	0.13
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
	194,062.660	Local		98.478203	191,109.42	101.939737	197,826.97	6,717.55	0.04
Original Face:	200,000.000	Base		98.478203	191,109.42	101.939737	197,826.97	6,717.55	0.04
3140J8D67	FNMA POOL BM3724 FN 03/48 FIXED VAR					3.500000	01 Mar 2048		
	92,795.760	Local		99.984881	92,781.73	101.880481	94,540.77	1,759.04	0.02
Original Face:	100,000.000	Base		99.984881	92,781.73	101.880481	94,540.77	1,759.04	0.02
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	293,962.370	Local		95.565041	280,925.26	99.695367	293,066.86	12,141.60	0.06
Original Face:	300,000.000	Base		95.565041	280,925.26	99.695367	293,066.86	12,141.60	0.06
3140J9PC9	FNMA POOL BM4918 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	4,924,095.200	Local		100.580087	4,952,659.26	102.991788	5,071,413.69	118,754.43	0.97
Original Face:	5,000,000.000	Base		100.580087	4,952,659.26	102.991788	5,071,413.69	118,754.43	0.97
3140J9SN2	FNMA POOL BM5024 FN 11/48 FIXED VAR					3.000000	01 Nov 2048		
	1,282,217.010	Local		96.034951	1,231,376.48	99.585515	1,276,902.41	45,525.93	0.24
Original Face:	1,305,928.000	Base		96.034951	1,231,376.48	99.585515	1,276,902.41	45,525.93	0.24
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
	794,753.940	Local		100.592695	799,464.41	101.553642	807,101.57	7,637.16	0.15
Original Face:	800,000.000	Base		100.592695	799,464.41	101.553642	807,101.57	7,637.16	0.15
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR					3.500000	01 Feb 2048		
	3,874,952.600	Local		100.261248	3,885,075.83	101.559000	3,935,363.11	50,287.28	0.75
Original Face:	3,900,000.000	Base		100.261248	3,885,075.83	101.559000	3,935,363.11	50,287.28	0.75

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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
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	3,807,859.080	Local		104.564340	3,981,662.73	105.764032	4,027,345.30	45,682.57	0.77
Original Face:	4,000,000.000	Base		104.564340	3,981,662.73	105.764032	4,027,345.30	45,682.57	0.77
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	948,691.820	Local		98.315584	932,711.90	99.726337	946,095.60	13,383.70	0.18
Original Face:	1,000,000.000	Base		98.315584	932,711.90	99.726337	946,095.60	13,383.70	0.18
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
	100,000.000	Local		100.779890	100,779.89	101.855624	101,855.62	1,075.73	0.02
Original Face:	100,000.000	Base		100.779890	100,779.89	101.855624	101,855.62	1,075.73	0.02
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5					5.000000	01 Oct 2048		
	282,924.470	Local		104.956051	296,946.35	105.779330	299,275.61	2,329.26	0.06
Original Face:	300,000.000	Base		104.956051	296,946.35	105.779330	299,275.61	2,329.26	0.06
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.000000	01 Nov 2046		
	332,527.820	Local		95.551527	317,735.41	99.573694	331,110.23	13,374.82	0.06
Original Face:	400,000.000	Base		95.551527	317,735.41	99.573694	331,110.23	13,374.82	0.06
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	385,524.730	Local		99.428869	383,322.88	101.541666	391,468.23	8,145.35	0.07
Original Face:	422,711.000	Base		99.428869	383,322.88	101.541666	391,468.23	8,145.35	0.07
31418CXM1	FNMA POOL MA3383 FN 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	769,359.670	Local		100.491312	773,139.63	101.540781	781,213.82	8,074.19	0.15
Original Face:	800,000.000	Base		100.491312	773,139.63	101.540781	781,213.82	8,074.19	0.15
31418DBN1	FNMA POOL MA3644 FN 04/49 FIXED 3					3.000000	01 Apr 2049		
	0.000	Local		0.000000	-14.23	0.000000	0.00	14.23	0.00
		Base		0.000000	-14.23	0.000000	0.00	14.23	0.00
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	120,000.000	Local		99.820242	119,784.29	102.409482	122,891.38	3,107.09	0.02
		Base		99.820242	119,784.29	102.409482	122,891.38	3,107.09	0.02
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	470,000.000	Local		127.845379	600,873.28	132.296155	621,791.93	20,918.65	0.12
		Base		127.845379	600,873.28	132.296155	621,791.93	20,918.65	0.12

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337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.250000	15 Mar 2023		
	200,000.000	Local		101.292890	202,585.78	104.317314	208,634.63	6,048.85	0.04
		Base		101.292890	202,585.78	104.317314	208,634.63	6,048.85	0.04
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
	470,000.000	Local		97.979204	460,502.26	101.456373	476,844.95	16,342.69	0.09
		Base		97.979204	460,502.26	101.456373	476,844.95	16,342.69	0.09
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	110,000.000	Local		104.652327	115,117.56	107.239279	117,963.21	2,845.65	0.02
		Base		104.652327	115,117.56	107.239279	117,963.21	2,845.65	0.02
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.750000	15 Jan 2043		
	10,000.000	Local		100.648300	10,064.83	78.365767	7,836.58	-2,228.25	0.00
		Base		100.648300	10,064.83	78.365767	7,836.58	-2,228.25	0.00
35137LAB1	FOX CORP SR UNSECURED 144A 01/24 4.03					4.030000	25 Jan 2024		
	90,000.000	Local		100.000000	90,000.00	103.668450	93,301.61	3,301.61	0.02
		Base		100.000000	90,000.00	103.668450	93,301.61	3,301.61	0.02
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709					4.709000	25 Jan 2029		
	150,000.000	Local		101.377593	152,066.39	107.219332	160,829.00	8,762.61	0.03
		Base		101.377593	152,066.39	107.219332	160,829.00	8,762.61	0.03
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	40,000.000	Local		101.336725	40,534.69	110.580889	44,232.36	3,697.67	0.01
		Base		101.336725	40,534.69	110.580889	44,232.36	3,697.67	0.01
36164QMS4	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342					2.342000	15 Nov 2020		
	220,000.000	Local		98.049114	215,708.05	98.760983	217,274.16	1,566.11	0.04
		Base		98.049114	215,708.05	98.760983	217,274.16	1,566.11	0.04
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	102,161.220	Local		99.328992	101,475.71	100.742531	102,919.80	1,444.09	0.02
	Original Face: 300,000.000	Base		99.328992	101,475.71	100.742531	102,919.80	1,444.09	0.02
36178WGN3	GNMA POOL AB9205 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	270,756.440	Local		99.937582	270,587.44	100.742575	272,767.01	2,179.57	0.05
	Original Face: 700,000.000	Base		99.937582	270,587.44	100.742575	272,767.01	2,179.57	0.05

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36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	41,148.720	Local		101.859377	41,913.83	102.344517	42,113.46	199.63	0.01
Original Face:	100,000.000	Base		101.859377	41,913.83	102.344517	42,113.46	199.63	0.01
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5					3.500000	20 Jun 2044		
	764,917.740	Local		99.041962	757,589.54	102.449447	783,653.99	26,064.45	0.15
Original Face:	2,200,000.000	Base		99.041962	757,589.54	102.449447	783,653.99	26,064.45	0.15
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
	438,731.130	Local		101.765626	446,477.48	102.346423	449,025.62	2,548.14	0.09
Original Face:	700,000.000	Base		101.765626	446,477.48	102.346423	449,025.62	2,548.14	0.09
36179SUU9	GNMA II POOL MA4195 G2 01/47 FIXED 3					3.000000	20 Jan 2047		
	240,083.370	Local		98.813787	237,235.47	100.598976	241,521.41	4,285.94	0.05
Original Face:	300,000.000	Base		98.813787	237,235.47	100.598976	241,521.41	4,285.94	0.05
36179SYR2	GNMA II POOL MA4320 G2 03/47 FIXED 3					3.000000	20 Mar 2047		
	392,955.820	Local		99.250809	390,011.83	100.659869	395,548.81	5,536.98	0.08
Original Face:	500,000.000	Base		99.250809	390,011.83	100.659869	395,548.81	5,536.98	0.08
36179T4P7	GNMA II POOL MA5330 G2 07/48 FIXED 4					4.000000	20 Jul 2048		
	886,086.230	Local		102.579198	908,940.15	103.289116	915,230.63	6,290.48	0.18
Original Face:	919,660.000	Base		102.579198	908,940.15	103.289116	915,230.63	6,290.48	0.18
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4					4.000000	20 Aug 2047		
	79,686.900	Local		103.861651	82,764.13	103.289116	82,307.89	-456.24	0.02
Original Face:	100,000.000	Base		103.861651	82,764.13	103.289116	82,307.89	-456.24	0.02
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
	5,958,045.630	Local		95.384619	5,683,059.11	100.478734	5,986,568.82	303,509.71	1.14
Original Face:	6,621,760.000	Base		95.384619	5,683,059.11	100.478734	5,986,568.82	303,509.71	1.14
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
	454,854.050	Local		97.996333	445,740.29	100.458656	456,940.27	11,199.98	0.09
Original Face:	500,000.010	Base		97.996333	445,740.29	100.458656	456,940.27	11,199.98	0.09
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	259,931.740	Local		103.234376	268,338.91	103.289116	268,481.20	142.29	0.05
Original Face:	300,000.000	Base		103.234376	268,338.91	103.289116	268,481.20	142.29	0.05

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36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3				3.000000	20 Mar 2048		
		1,641,989.090	Local 97.046063	1,593,485.76	100.458656	1,649,520.17	56,034.41	0.32
Original Face:		1,746,993.000	Base 97.046063	1,593,485.76	100.458656	1,649,520.17	56,034.41	0.32
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5				4.500000	20 Jun 2048		
		274,411.230	Local 103.380776	283,688.46	103.903777	285,123.63	1,435.17	0.05
Original Face:		300,000.000	Base 103.380776	283,688.46	103.903777	285,123.63	1,435.17	0.05
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5				5.000000	20 Nov 2048		
		49,396.660	Local 104.117363	51,430.50	104.776017	51,755.85	325.35	0.01
Original Face:		50,000.000	Base 104.117363	51,430.50	104.776017	51,755.85	325.35	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5				4.500000	20 Dec 2048		
		1,191,983.220	Local 103.491800	1,233,604.89	104.315859	1,243,427.54	9,822.65	0.24
Original Face:		1,200,000.000	Base 103.491800	1,233,604.89	104.315859	1,243,427.54	9,822.65	0.24
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5				5.000000	20 Dec 2048		
		2,781,121.140	Local 104.400866	2,903,514.55	104.893246	2,917,208.24	13,693.69	0.56
Original Face:		2,800,000.000	Base 104.400866	2,903,514.55	104.893246	2,917,208.24	13,693.69	0.56
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5				4.500000	20 Jan 2049		
		1,195,469.290	Local 103.574076	1,238,196.27	103.984188	1,243,099.03	4,902.76	0.24
Original Face:		1,200,000.000	Base 103.574076	1,238,196.27	103.984188	1,243,099.03	4,902.76	0.24
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5				5.000000	20 Jan 2049		
		796,532.600	Local 104.357945	831,245.05	104.732271	834,226.68	2,981.63	0.16
Original Face:		800,000.000	Base 104.357945	831,245.05	104.732271	834,226.68	2,981.63	0.16
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048		
		97,532.010	Local 102.471342	99,942.36	103.037986	100,495.02	552.66	0.02
Original Face:		100,000.000	Base 102.471342	99,942.36	103.037986	100,495.02	552.66	0.02
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5				3.500000	15 Jun 2048		
		1,676,699.930	Local 99.123049	1,661,996.10	102.588791	1,720,106.19	58,110.09	0.33
Original Face:		1,800,000.000	Base 99.123049	1,661,996.10	102.588791	1,720,106.19	58,110.09	0.33
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048		
		1,290,375.370	Local 101.937500	1,315,376.39	102.193735	1,318,682.79	3,306.40	0.25
Original Face:		1,300,000.000	Base 101.937500	1,315,376.39	102.193735	1,318,682.79	3,306.40	0.25

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36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.659150	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		105.733650	84,586.92	104.090230	83,272.18	-1,314.74	0.02
Original Face:	80,000.000	Base		105.733650	84,586.92	104.090230	83,272.18	-1,314.74	0.02
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.850000	10 Oct 2049		
	390,000.000	Local		94.767918	369,594.88	98.364640	383,622.10	14,027.22	0.07
Original Face:	390,000.000	Base		94.767918	369,594.88	98.364640	383,622.10	14,027.22	0.07
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.500000	11 Mar 2044		
	20,000.000	Local		111.437150	22,287.43	91.354379	18,270.88	-4,016.55	0.00
		Base		111.437150	22,287.43	91.354379	18,270.88	-4,016.55	0.00
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	790,000.000	Local		125.057276	987,952.48	118.247218	934,153.02	-53,799.46	0.18
		Base		125.057276	987,952.48	118.247218	934,153.02	-53,799.46	0.18
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.650000	17 Oct 2021		
	20,000.000	Local		107.039150	21,407.83	103.636248	20,727.25	-680.58	0.00
		Base		107.039150	21,407.83	103.636248	20,727.25	-680.58	0.00
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	70,000.000	Local		105.368371	73,757.86	115.487174	80,841.02	7,083.16	0.02
		Base		105.368371	73,757.86	115.487174	80,841.02	7,083.16	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	110,000.000	Local		98.936427	108,830.07	99.505739	109,456.31	626.24	0.02
		Base		98.936427	108,830.07	99.505739	109,456.31	626.24	0.02
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local		94.128800	75,303.04	96.946342	77,557.07	2,254.03	0.01
		Base		94.128800	75,303.04	96.946342	77,557.07	2,254.03	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local		100.569400	10,056.94	100.005900	10,000.59	-56.35	0.00
		Base		100.569400	10,056.94	100.005900	10,000.59	-56.35	0.00

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375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local		101.936300	10,193.63	103.259103	10,325.91	132.28	0.00
		Base		101.936300	10,193.63	103.259103	10,325.91	132.28	0.00
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.550000	01 Sep 2020		
	10,000.000	Local		99.398600	9,939.86	99.868253	9,986.83	46.97	0.00
		Base		99.398600	9,939.86	99.868253	9,986.83	46.97	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	110,000.000	Local		102.137436	112,351.18	104.668393	115,135.23	2,784.05	0.02
		Base		102.137436	112,351.18	104.668393	115,135.23	2,784.05	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	360,000.000	Local		98.021986	352,879.15	101.959472	367,054.10	14,174.95	0.07
		Base		98.021986	352,879.15	101.959472	367,054.10	14,174.95	0.07
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
	10,000.000	Local		99.991800	9,999.18	99.632582	9,963.26	-35.92	0.00
		Base		99.991800	9,999.18	99.632582	9,963.26	-35.92	0.00
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	250,000.000	Local		98.251636	245,629.09	100.403081	251,007.70	5,378.61	0.05
		Base		98.251636	245,629.09	100.403081	251,007.70	5,378.61	0.05
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	10,000.000	Local		95.296400	9,529.64	97.040038	9,704.00	174.36	0.00
		Base		95.296400	9,529.64	97.040038	9,704.00	174.36	0.00
378272AP3	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/22 3					3.000000	27 Oct 2022		
	80,000.000	Local		97.178900	77,743.12	98.461200	78,768.96	1,025.84	0.02
		Base		97.178900	77,743.12	98.461200	78,768.96	1,025.84	0.02
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	540,000.000	Local		92.543437	499,734.56	95.495400	515,675.16	15,940.60	0.10
		Base		92.543437	499,734.56	95.495400	515,675.16	15,940.60	0.10
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375000	15 Mar 2020		
	40,000.000	Local		103.076250	41,230.50	102.329618	40,931.85	-298.65	0.01
		Base		103.076250	41,230.50	102.329618	40,931.85	-298.65	0.01

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38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25				5.250000	27 Jul 2021			
		110,000.000	Local	104.305845	114,736.43	105.047761	115,552.54	816.11	0.02
			Base	104.305845	114,736.43	105.047761	115,552.54	816.11	0.02
38141GGS7	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75				5.750000	24 Jan 2022			
		400,000.000	Local	105.271220	421,084.88	107.247751	428,991.00	7,906.12	0.08
			Base	105.271220	421,084.88	107.247751	428,991.00	7,906.12	0.08
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.250000	21 Oct 2025			
		30,000.000	Local	103.628133	31,088.44	102.361587	30,708.48	-379.96	0.01
			Base	103.628133	31,088.44	102.361587	30,708.48	-379.96	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.750000	21 Oct 2045			
		500,000.000	Local	98.632602	493,163.01	106.354958	531,774.79	38,611.78	0.10
			Base	98.632602	493,163.01	106.354958	531,774.79	38,611.78	0.10
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR				3.691000	05 Jun 2028			
		40,000.000	Local	101.039250	40,415.70	99.045320	39,618.13	-797.57	0.01
			Base	101.039250	40,415.70	99.045320	39,618.13	-797.57	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023			
		120,000.000	Local	96.548667	115,858.40	100.163928	120,196.71	4,338.31	0.02
			Base	96.548667	115,858.40	100.163928	120,196.71	4,338.31	0.02
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR				3.814000	23 Apr 2029			
		40,000.000	Local	98.401500	39,360.60	99.068937	39,627.57	266.97	0.01
			Base	98.401500	39,360.60	99.068937	39,627.57	266.97	0.01
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			
		1,240,000.000	Local	97.587573	1,210,085.90	102.199946	1,267,279.33	57,193.43	0.24
			Base	97.587573	1,210,085.90	102.199946	1,267,279.33	57,193.43	0.24
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625				3.625000	20 Feb 2024			
		290,000.000	Local	99.880483	289,653.40	101.022624	292,965.61	3,312.21	0.06
			Base	99.880483	289,653.40	101.022624	292,965.61	3,312.21	0.06
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026			
		80,000.000	Local	98.749850	78,999.88	98.664856	78,931.88	-68.00	0.02
			Base	98.749850	78,999.88	98.664856	78,931.88	-68.00	0.02

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38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		240,000.000	Local	106.227846	254,946.83	105.757075	253,816.98	-1,129.85	0.05
			Base	106.227846	254,946.83	105.757075	253,816.98	-1,129.85	0.05
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR				2.876000	31 Oct 2022			
		90,000.000	Local	100.000000	90,000.00	99.110311	89,199.28	-800.72	0.02
			Base	100.000000	90,000.00	99.110311	89,199.28	-800.72	0.02
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				2.939130	20 Oct 2064			
		1,240,668.160	Local	100.031059	1,241,053.50	99.787320	1,238,029.51	-3,023.99	0.24
		Original Face: 2,000,000.000	Base	100.031059	1,241,053.50	99.787320	1,238,029.51	-3,023.99	0.24
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI				3.500000	20 Apr 2043			
		78,731.600	Local	9.612913	7,568.40	13.575060	10,687.86	3,119.46	0.00
		Original Face: 200,000.000	Base	9.612913	7,568.40	13.575060	10,687.86	3,119.46	0.00
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A				3.250000	16 May 2059			
		109,389.190	Local	98.252094	107,477.17	99.875130	109,252.60	1,775.43	0.02
		Original Face: 110,000.000	Base	98.252094	107,477.17	99.875130	109,252.60	1,775.43	0.02
38380MMK4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 129 AG				3.100000	16 May 2059			
		536,651.960	Local	97.870629	525,224.65	99.297270	532,880.75	7,656.10	0.10
		Original Face: 540,000.000	Base	97.870629	525,224.65	99.297270	532,880.75	7,656.10	0.10
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB				3.150000	16 Jun 2060			
		49,994.320	Local	98.433022	49,210.92	99.337490	49,663.10	452.18	0.01
		Original Face: 50,000.000	Base	98.433022	49,210.92	99.337490	49,663.10	452.18	0.01
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4				3.400000	08 Mar 2021			
		350,000.000	Local	99.769683	349,193.89	100.880936	353,083.28	3,889.39	0.07
			Base	99.769683	349,193.89	100.880936	353,083.28	3,889.39	0.07
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029			
		900,000.000	Local	99.935210	899,416.89	105.113925	946,025.33	46,608.44	0.18
			Base	99.935210	899,416.89	105.113925	946,025.33	46,608.44	0.18
40430HFM5	HSI ASSET SECURITIZATION CORPO HASC 2006 OPT3 3A4				2.755500	25 Feb 2036			
		1,445,000.000	Local	98.842680	1,428,276.72	98.710570	1,426,367.74	-1,908.98	0.27
		Original Face: 1,445,000.000	Base	98.842680	1,428,276.72	98.710570	1,426,367.74	-1,908.98	0.27

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406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	230,000.000	Local		98.891522	227,450.50	102.205110	235,071.75	7,621.25	0.04
		Base		98.891522	227,450.50	102.205110	235,071.75	7,621.25	0.04
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.000000	15 Nov 2045		
	100,000.000	Local		104.458990	104,458.99	106.334937	106,334.94	1,875.95	0.02
		Base		104.458990	104,458.99	106.334937	106,334.94	1,875.95	0.02
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					2.857750	20 Jun 2035		
	79,321.040	Local		97.264181	77,150.96	99.990870	79,313.80	2,162.84	0.02
Original Face:	1,220,000.000	Base		97.264181	77,150.96	99.990870	79,313.80	2,162.84	0.02
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	200,000.000	Local		102.045850	204,091.70	107.322136	214,644.27	10,552.57	0.04
		Base		102.045850	204,091.70	107.322136	214,644.27	10,552.57	0.04
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	10,000.000	Local		110.435900	11,043.59	110.291997	11,029.20	-14.39	0.00
		Base		110.435900	11,043.59	110.291997	11,029.20	-14.39	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	100,000.000	Local		102.772560	102,772.56	106.789014	106,789.01	4,016.45	0.02
		Base		102.772560	102,772.56	106.789014	106,789.01	4,016.45	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	250,000.000	Local		98.820504	247,051.26	101.038633	252,596.58	5,545.32	0.05
		Base		98.820504	247,051.26	101.038633	252,596.58	5,545.32	0.05
45669DAA6	INDYMAC RESIDENTIAL ASSET BACK INABS 2007 H1 A1					2.645500	25 Jul 2037		
	55,956.610	Local		95.385585	53,374.54	96.735010	54,129.63	755.09	0.01
Original Face:	710,000.000	Base		95.385585	53,374.54	96.735010	54,129.63	755.09	0.01
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	110,000.000	Local		100.346836	110,381.52	103.757130	114,132.84	3,751.32	0.02
		Base		100.346836	110,381.52	103.757130	114,132.84	3,751.32	0.02
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	430,000.000	Local		111.709530	480,350.98	113.578058	488,385.65	8,034.67	0.09
		Base		111.709530	480,350.98	113.578058	488,385.65	8,034.67	0.09

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46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.250000	15 Oct 2020		
	30,000.000	Local	103.289267	30,986.78	102.260298	30,678.09	-308.69	0.01	
		Base	103.289267	30,986.78	102.260298	30,678.09	-308.69	0.01	
46625HJZ4	JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125					4.125000	15 Dec 2026		
	60,000.000	Local	103.013533	61,808.12	103.223439	61,934.06	125.94	0.01	
		Base	103.013533	61,808.12	103.223439	61,934.06	125.94	0.01	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	120,000.000	Local	103.702967	124,443.56	110.659389	132,791.27	8,347.71	0.03	
		Base	103.702967	124,443.56	110.659389	132,791.27	8,347.71	0.03	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	500,000.000	Local	98.574840	492,874.20	103.852990	519,264.95	26,390.75	0.10	
		Base	98.574840	492,874.20	103.852990	519,264.95	26,390.75	0.10	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	80,000.000	Local	99.885625	79,908.50	99.361280	79,489.02	-419.48	0.02	
		Base	99.885625	79,908.50	99.361280	79,489.02	-419.48	0.02	
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	
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3					3.801400	15 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	
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	10,000.000	Local	100.000000	10,000.00	99.319026	9,931.90	-68.10	0.00	
		Base	100.000000	10,000.00	99.319026	9,931.90	-68.10	0.00	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	570,000.000	Local	99.260923	565,787.26	104.317314	594,608.69	28,821.43	0.11	
		Base	99.260923	565,787.26	104.317314	594,608.69	28,821.43	0.11	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local	100.506383	120,607.66	106.439130	127,726.96	7,119.30	0.02	
		Base	100.506383	120,607.66	106.439130	127,726.96	7,119.30	0.02	

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46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	390,000.000	Local		100.000000	390,000.00	103.778291	404,735.33	14,735.33	0.08
		Base		100.000000	390,000.00	103.778291	404,735.33	14,735.33	0.08
47788NAD0	JOHN DEERE OWNER TRUST JDOT 2016 B A4					1.490000	15 May 2023		
	750,000.000	Local		98.622959	739,672.19	99.353670	745,152.53	5,480.34	0.14
	Original Face: 750,000.000	Base		98.622959	739,672.19	99.353670	745,152.53	5,480.34	0.14
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	210,000.000	Local		94.065233	197,536.99	100.999224	212,098.37	14,561.38	0.04
		Base		94.065233	197,536.99	100.999224	212,098.37	14,561.38	0.04
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local		98.957733	29,687.32	101.049640	30,314.89	627.57	0.01
		Base		98.957733	29,687.32	101.049640	30,314.89	627.57	0.01
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
	480,000.000	Local		100.118938	480,570.90	106.396400	510,702.72	30,131.82	0.10
		Base		100.118938	480,570.90	106.396400	510,702.72	30,131.82	0.10
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	640,000.000	Local		101.262017	648,076.91	104.767800	670,513.92	22,437.01	0.13
		Base		101.262017	648,076.91	104.767800	670,513.92	22,437.01	0.13
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875000	15 Sep 2031		
	260,000.000	Local		124.778742	324,424.73	126.783635	329,637.45	5,212.72	0.06
		Base		124.778742	324,424.73	126.783635	329,637.45	5,212.72	0.06
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local		112.972986	79,081.09	114.932484	80,452.74	1,371.65	0.02
		Base		112.972986	79,081.09	114.932484	80,452.74	1,371.65	0.02
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	110,000.000	Local		99.978600	109,976.46	100.914221	111,005.64	1,029.18	0.02
		Base		99.978600	109,976.46	100.914221	111,005.64	1,029.18	0.02
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
	30,000.000	Local		102.078600	30,623.58	104.347096	31,304.13	680.55	0.01
		Base		102.078600	30,623.58	104.347096	31,304.13	680.55	0.01

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STATE STREET

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View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	110,000.000	Local	99.433664	109,377.03	103.299783	113,629.76	4,252.73	0.02	
		Base	99.433664	109,377.03	103.299783	113,629.76	4,252.73	0.02	
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
	10,000.000	Local	89.584300	8,958.43	86.504089	8,650.41	-308.02	0.00	
		Base	89.584300	8,958.43	86.504089	8,650.41	-308.02	0.00	
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	210,000.000	Local	90.775781	190,629.14	93.210458	195,741.96	5,112.82	0.04	
		Base	90.775781	190,629.14	93.210458	195,741.96	5,112.82	0.04	
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5					3.500000	15 Jul 2022		
	10,000.000	Local	99.206400	9,920.64	100.949369	10,094.94	174.30	0.00	
		Base	99.206400	9,920.64	100.949369	10,094.94	174.30	0.00	
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	10,000.000	Local	105.081800	10,508.18	100.774420	10,077.44	-430.74	0.00	
		Base	105.081800	10,508.18	100.774420	10,077.44	-430.74	0.00	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local	97.377207	292,131.62	102.125000	306,375.00	14,243.38	0.06	
		Base	97.377207	292,131.62	102.125000	306,375.00	14,243.38	0.06	
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.100000	15 May 2027		
	40,000.000	Local	96.370625	38,548.25	100.377008	40,150.80	1,602.55	0.01	
		Base	96.370625	38,548.25	100.377008	40,150.80	1,602.55	0.01	
539439AP4	LLOYDS BANKING GROUP PLC SR UNSECURED 11/23 VAR					2.907000	07 Nov 2023		
	200,000.000	Local	100.000000	200,000.00	97.550606	195,101.21	-4,898.79	0.04	
		Base	100.000000	200,000.00	97.550606	195,101.21	-4,898.79	0.04	
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	500,000.000	Local	97.812200	489,061.00	102.397299	511,986.50	22,925.50	0.10	
		Base	97.812200	489,061.00	102.397299	511,986.50	22,925.50	0.10	
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	220,000.000	Local	98.774364	217,303.60	103.207399	227,056.28	9,752.68	0.04	
		Base	98.774364	217,303.60	103.207399	227,056.28	9,752.68	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
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	100,000.000	Local		94.844080	94,844.08	94.985367	94,985.37	141.29	0.02
		Base		94.844080	94,844.08	94.985367	94,985.37	141.29	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	280,000.000	Local		92.294882	258,425.67	95.531484	267,488.16	9,062.49	0.05
		Base		92.294882	258,425.67	95.531484	267,488.16	9,062.49	0.05
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.000000	15 Mar 2028		
	280,000.000	Local		95.964911	268,701.75	99.378168	278,258.87	9,557.12	0.05
		Base		95.964911	268,701.75	99.378168	278,258.87	9,557.12	0.05
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local		100.428100	10,042.81	105.268276	10,526.83	484.02	0.00
		Base		100.428100	10,042.81	105.268276	10,526.83	484.02	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.680856	88,812.77	106.665963	95,999.37	7,186.60	0.02
		Base		98.680856	88,812.77	106.665963	95,999.37	7,186.60	0.02
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		104.644600	10,464.46	103.220760	10,322.08	-142.38	0.00
		Base		104.644600	10,464.46	103.220760	10,322.08	-142.38	0.00
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	210,000.000	Local		98.798710	207,477.29	103.232798	216,788.88	9,311.59	0.04
		Base		98.798710	207,477.29	103.232798	216,788.88	9,311.59	0.04
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	110,000.000	Local		103.262664	113,588.93	108.167441	118,984.19	5,395.26	0.02
		Base		103.262664	113,588.93	108.167441	118,984.19	5,395.26	0.02
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local		100.096973	110,106.67	103.206231	113,526.85	3,420.18	0.02
		Base		100.096973	110,106.67	103.206231	113,526.85	3,420.18	0.02
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	110,000.000	Local		99.179536	109,097.49	103.118878	113,430.77	4,333.28	0.02
		Base		99.179536	109,097.49	103.118878	113,430.77	4,333.28	0.02

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	Units								
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	20,000.000	Local	104.787450	20,957.49	114.313476	22,862.70		1,905.21	0.00
		Base	104.787450	20,957.49	114.313476	22,862.70		1,905.21	0.00
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.350000	01 Apr 2027		
	30,000.000	Local	100.368533	30,110.56	101.745310	30,523.59		413.03	0.01
		Base	100.368533	30,110.56	101.745310	30,523.59		413.03	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					3.125500	25 Jan 2029		
	483,343.110	Local	99.013885	478,576.79	98.999730	478,508.37		-68.42	0.09
Original Face:	20,000,000.000	Base	99.013885	478,576.79	98.999730	478,508.37		-68.42	0.09
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.875500	25 Aug 2036		
	150,000.000	Local	94.511673	141,767.51	98.738930	148,108.40		6,340.89	0.03
Original Face:	150,000.000	Base	94.511673	141,767.51	98.738930	148,108.40		6,340.89	0.03
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	200,000.000	Local	106.000340	212,000.68	107.250000	214,500.00		2,499.32	0.04
		Base	106.000340	212,000.68	107.250000	214,500.00		2,499.32	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local	98.015900	9,801.59	100.020748	10,002.07		200.48	0.00
		Base	98.015900	9,801.59	100.020748	10,002.07		200.48	0.00
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local	97.658974	332,040.51	102.317557	347,879.69		15,839.18	0.07
		Base	97.658974	332,040.51	102.317557	347,879.69		15,839.18	0.07
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
	20,000.000	Local	97.214300	19,442.86	97.611256	19,522.25		79.39	0.00
		Base	97.214300	19,442.86	97.611256	19,522.25		79.39	0.00
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026		
	540,000.000	Local	92.602135	500,051.53	96.949181	523,525.58		23,474.05	0.10
		Base	92.602135	500,051.53	96.949181	523,525.58		23,474.05	0.10
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
	130,000.000	Local	98.201800	127,662.34	102.041591	132,654.07		4,991.73	0.03
		Base	98.201800	127,662.34	102.041591	132,654.07		4,991.73	0.03

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594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	30,000.000	Local		98.550533	29,565.16	99.856923	29,957.08	391.92	0.01
		Base		98.550533	29,565.16	99.856923	29,957.08	391.92	0.01
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local		97.778414	215,112.51	101.101100	222,422.42	7,309.91	0.04
		Base		97.778414	215,112.51	101.101100	222,422.42	7,309.91	0.04
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	120,000.000	Local		99.537200	119,444.64	102.662198	123,194.64	3,750.00	0.02
		Base		99.537200	119,444.64	102.662198	123,194.64	3,750.00	0.02
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	240,000.000	Local		99.912625	239,790.30	104.068225	249,763.74	9,973.44	0.05
		Base		99.912625	239,790.30	104.068225	249,763.74	9,973.44	0.05
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	190,000.000	Local		100.000000	190,000.00	105.322710	200,113.15	10,113.15	0.04
		Base		100.000000	190,000.00	105.322710	200,113.15	10,113.15	0.04
61744CJD9	MORGAN STANLEY CAPITAL INC MSAC 2004 OP1 M1					3.355500	25 Nov 2034		
	400,866.680	Local		97.419953	390,524.13	99.857100	400,293.84	9,769.71	0.08
	Original Face: 420,000.000	Base		97.419953	390,524.13	99.857100	400,293.84	9,769.71	0.08
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	400,000.000	Local		96.103093	384,412.37	100.363740	401,454.96	17,042.59	0.08
		Base		96.103093	384,412.37	100.363740	401,454.96	17,042.59	0.08
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045		
	70,000.000	Local		103.777314	72,644.12	100.959070	70,671.35	-1,972.77	0.01
	Original Face: 70,000.000	Base		103.777314	72,644.12	100.959070	70,671.35	-1,972.77	0.01
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
	80,000.000	Local		100.551400	80,441.12	103.181200	82,544.96	2,103.84	0.02
	Original Face: 80,000.000	Base		100.551400	80,441.12	103.181200	82,544.96	2,103.84	0.02
63940NAC4	NAVIENT STUDENT LOAN TRUST NAVSL 2017 1A A3 144A					3.635500	26 Jul 2066		
	590,000.000	Local		101.515234	598,939.88	101.497680	598,836.31	-103.57	0.11
	Original Face: 590,000.000	Base		101.515234	598,939.88	101.497680	598,836.31	-103.57	0.11

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63946BAG5	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/41 5.95					5.950000	01 Apr 2041		
	30,000.000	Local		116.517467	34,955.24	122.960737	36,888.22	1,932.98	0.01
		Base		116.517467	34,955.24	122.960737	36,888.22	1,932.98	0.01
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	655,775.480	Local		102.612530	672,907.81	102.160100	669,940.89	-2,966.92	0.13
	Original Face: 970,000.000	Base		102.612530	672,907.81	102.160100	669,940.89	-2,966.92	0.13
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.200000	01 Apr 2026		
	80,000.000	Local		98.305313	78,644.25	95.442410	76,353.93	-2,290.32	0.01
		Base		98.305313	78,644.25	95.442410	76,353.93	-2,290.32	0.01
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.150000	15 Dec 2021		
	110,000.000	Local		103.664145	114,030.56	102.408729	112,649.60	-1,380.96	0.02
		Base		103.664145	114,030.56	102.408729	112,649.60	-1,380.96	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	280,000.000	Local		95.709357	267,986.20	98.762619	276,535.33	8,549.13	0.05
		Base		95.709357	267,986.20	98.762619	276,535.33	8,549.13	0.05
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	420,000.000	Local		94.092200	395,187.24	98.501510	413,706.34	18,519.10	0.08
		Base		94.092200	395,187.24	98.501510	413,706.34	18,519.10	0.08
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	330,000.000	Local		95.711015	315,846.35	98.624775	325,461.76	9,615.41	0.06
		Base		95.711015	315,846.35	98.624775	325,461.76	9,615.41	0.06
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	110,000.000	Local		94.261145	103,687.26	98.330188	108,163.21	4,475.95	0.02
		Base		94.261145	103,687.26	98.330188	108,163.21	4,475.95	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
	230,000.000	Local		97.045252	223,204.08	98.895387	227,459.39	4,255.31	0.04
		Base		97.045252	223,204.08	98.895387	227,459.39	4,255.31	0.04
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	200,000.000	Local		95.383405	190,766.81	98.869600	197,739.20	6,972.39	0.04
		Base		95.383405	190,766.81	98.869600	197,739.20	6,972.39	0.04

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674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
	150,000.000	Local	99.051980	148,577.97	102.081598	153,122.40	4,544.43	0.03	
		Base	99.051980	148,577.97	102.081598	153,122.40	4,544.43	0.03	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local	99.027100	9,902.71	105.950821	10,595.08	692.37	0.00	
		Base	99.027100	9,902.71	105.950821	10,595.08	692.37	0.00	
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local	96.357200	38,542.88	102.349987	40,939.99	2,397.11	0.01	
		Base	96.357200	38,542.88	102.349987	40,939.99	2,397.11	0.01	
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local	95.186400	209,410.08	99.465389	218,823.86	9,413.78	0.04	
		Base	95.186400	209,410.08	99.465389	218,823.86	9,413.78	0.04	
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	190,000.000	Local	97.314026	184,896.65	104.429214	198,415.51	13,518.86	0.04	
		Base	97.314026	184,896.65	104.429214	198,415.51	13,518.86	0.04	
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local	98.384495	206,607.44	108.467700	227,782.17	21,174.73	0.04	
		Base	98.384495	206,607.44	108.467700	227,782.17	21,174.73	0.04	
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3					3.300000	01 Dec 2027		
	100,000.000	Local	91.931430	91,931.43	87.250000	87,250.00	-4,681.43	0.02	
		Base	91.931430	91,931.43	87.250000	87,250.00	-4,681.43	0.02	
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	700,000.000	Local	121.946320	853,624.24	130.500000	913,500.00	59,875.76	0.17	
	Original Face: 700,000.000	Base	121.946320	853,624.24	130.500000	913,500.00	59,875.76	0.17	
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	410,000.000	Local	124.333022	509,765.39	134.626000	551,966.60	42,201.21	0.11	
	Original Face: 20,000.000	Base	124.333022	509,765.39	134.626000	551,966.60	42,201.21	0.11	
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
	220,000.000	Local	119.575373	263,065.82	128.300000	282,260.00	19,194.18	0.05	
		Base	119.575373	263,065.82	128.300000	282,260.00	19,194.18	0.05	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	820,000.000	Local		100.004972	820,040.77	111.146140	911,398.35	91,357.58	0.17
		Base		100.004972	820,040.77	111.146140	911,398.35	91,357.58	0.17
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	1,010,000.000	Local		84.511693	853,568.10	82.400000	832,240.00	-21,328.10	0.16
		Base		84.511693	853,568.10	82.400000	832,240.00	-21,328.10	0.16
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	800,000.000	Local		94.577875	756,623.00	102.625000	821,000.00	64,377.00	0.16
		Base		94.577875	756,623.00	102.625000	821,000.00	64,377.00	0.16
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	80,000.000	Local		100.196013	80,156.81	98.603185	78,882.55	-1,274.26	0.02
		Base		100.196013	80,156.81	98.603185	78,882.55	-1,274.26	0.02
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		101.286900	10,128.69	99.097449	9,909.74	-218.95	0.00
		Base		101.286900	10,128.69	99.097449	9,909.74	-218.95	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875000	01 Nov 2019		
	20,000.000	Local		99.941800	19,988.36	99.529303	19,905.86	-82.50	0.00
		Base		99.941800	19,988.36	99.529303	19,905.86	-82.50	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	450,000.000	Local		96.990422	436,456.90	99.116497	446,024.24	9,567.34	0.09
		Base		96.990422	436,456.90	99.116497	446,024.24	9,567.34	0.09
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4					4.000000	14 Mar 2029		
	250,000.000	Local		99.650412	249,126.03	103.061200	257,653.00	8,526.97	0.05
		Base		99.650412	249,126.03	103.061200	257,653.00	8,526.97	0.05
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	480,000.000	Local		100.000000	480,000.00	105.143800	504,690.24	24,690.24	0.10
		Base		100.000000	480,000.00	105.143800	504,690.24	24,690.24	0.10
74952PAJ6	RETL RETL 2019 RVP C 144A					4.584000	15 Mar 2036		
	860,000.000	Local		100.000000	860,000.00	100.060320	860,518.75	518.75	0.16
Original Face:	860,000.000	Base		100.000000	860,000.00	100.060320	860,518.75	518.75	0.16

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760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	470,000.000	Local		99.338581	466,891.33	106.750000	501,725.00	34,833.67	0.10
Original Face:	470,000.000	Base		99.338581	466,891.33	106.750000	501,725.00	34,833.67	0.10
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
	130,000.000	Local		115.730985	150,450.28	104.344215	135,647.48	-14,802.80	0.03
		Base		115.730985	150,450.28	104.344215	135,647.48	-14,802.80	0.03
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	10,000.000	Local		123.629200	12,362.92	102.642358	10,264.24	-2,098.68	0.00
		Base		123.629200	12,362.92	102.642358	10,264.24	-2,098.68	0.00
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	600,000.000	Local		99.511598	597,069.59	102.258251	613,549.51	16,479.92	0.12
		Base		99.511598	597,069.59	102.258251	613,549.51	16,479.92	0.12
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.150000	26 Oct 2020		
	10,000.000	Local		98.703000	9,870.30	99.324164	9,932.42	62.12	0.00
		Base		98.703000	9,870.30	99.324164	9,932.42	62.12	0.00
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
	320,000.000	Local		99.839197	319,485.43	101.117377	323,575.61	4,090.18	0.06
		Base		99.839197	319,485.43	101.117377	323,575.61	4,090.18	0.06
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6					2.500630	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
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					2.920630	25 Mar 2044		
	250,000.000	Local		96.723036	241,807.59	96.500220	241,250.55	-557.04	0.05
Original Face:	250,000.000	Base		96.723036	241,807.59	96.500220	241,250.55	-557.04	0.05
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					2.940880	15 Jun 2039		
	208,284.140	Local		95.155848	198,194.54	97.580750	203,245.23	5,050.69	0.04
Original Face:	230,000.000	Base		95.155848	198,194.54	97.580750	203,245.23	5,050.69	0.04
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A					4.270630	25 Apr 2023		
	594,579.640	Local		101.434376	603,108.15	101.152180	601,430.27	-1,677.88	0.12
Original Face:	4,000,000.000	Base		101.434376	603,108.15	101.152180	601,430.27	-1,677.88	0.12

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79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	140,000.000	Local	99.289721	139,005.61	102.460292	143,444.41	4,438.80	0.03	
		Base	99.289721	139,005.61	102.460292	143,444.41	4,438.80	0.03	
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	440,000.000	Local	98.378693	432,866.25	104.673601	460,563.84	27,697.59	0.09	
		Base	98.378693	432,866.25	104.673601	460,563.84	27,697.59	0.09	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	240,000.000	Local	99.617829	239,082.79	104.228857	250,149.26	11,066.47	0.05	
		Base	99.617829	239,082.79	104.228857	250,149.26	11,066.47	0.05	
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375					2.375000	16 Mar 2020		
	10,000.000	Local	99.308600	9,930.86	99.657087	9,965.71	34.85	0.00	
		Base	99.308600	9,930.86	99.657087	9,965.71	34.85	0.00	
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A					3.445500	25 Aug 2034		
	616,783.990	Local	99.878249	616,033.05	99.522460	613,838.60	-2,194.45	0.12	
Original Face:	29,871,000.000	Base	99.878249	616,033.05	99.522460	613,838.60	-2,194.45	0.12	
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375					4.375000	25 Mar 2020		
	30,000.000	Local	102.575167	30,772.55	101.722913	30,516.87	-255.68	0.01	
		Base	102.575167	30,772.55	101.722913	30,516.87	-255.68	0.01	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	390,000.000	Local	96.144138	374,962.14	103.972553	405,492.96	30,530.82	0.08	
		Base	96.144138	374,962.14	103.972553	405,492.96	30,530.82	0.08	
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	320,000.000	Local	96.676338	309,364.28	99.586420	318,676.54	9,312.26	0.06	
		Base	96.676338	309,364.28	99.586420	318,676.54	9,312.26	0.06	
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local	100.888485	201,776.97	104.900500	209,801.00	8,024.03	0.04	
		Base	100.888485	201,776.97	104.900500	209,801.00	8,024.03	0.04	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	115,899.670	Local	100.000000	115,899.67	100.291200	116,237.17	337.50	0.02	
Original Face:	130,000.000	Base	100.000000	115,899.67	100.291200	116,237.17	337.50	0.02	

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831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1						3.113000	10 Mar 2029		
	280,000.000	Local		100.000000	280,000.00	101.894800		285,305.44	5,305.44	0.05
Original Face:	280,000.000	Base		100.000000	280,000.00	101.894800		285,305.44	5,305.44	0.05
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25						5.250000	08 Nov 2042		
	690,000.000	Local		99.279107	685,025.84	104.039768		717,874.40	32,848.56	0.14
		Base		99.279107	685,025.84	104.039768		717,874.40	32,848.56	0.14
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4						4.000000	22 Jan 2024		
	900,000.000	Local		101.887677	916,989.09	104.538400		940,845.60	23,856.51	0.18
		Base		101.887677	916,989.09	104.538400		940,845.60	23,856.51	0.18
86964WAC6	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 01/29 6						6.000000	15 Jan 2029		
	490,000.000	Local		103.939024	509,301.22	106.521000		521,952.90	12,651.68	0.10
		Base		103.939024	509,301.22	106.521000		521,952.90	12,651.68	0.10
872540AQ2	TJX COS INC SR UNSECURED 09/26 2.25						2.250000	15 Sep 2026		
	10,000.000	Local		97.223400	9,722.34	94.900379		9,490.04	-232.30	0.00
		Base		97.223400	9,722.34	94.900379		9,490.04	-232.30	0.00
87938WAM5	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134						5.134000	27 Apr 2020		
	50,000.000	Local		102.288600	51,144.30	102.310546		51,155.27	10.97	0.01
		Base		102.288600	51,144.30	102.310546		51,155.27	10.97	0.01
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213						5.213000	08 Mar 2047		
	150,000.000	Local		103.287780	154,931.67	101.386354		152,079.53	-2,852.14	0.03
		Base		103.287780	154,931.67	101.386354		152,079.53	-2,852.14	0.03
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595						3.595000	19 Jan 2028		
	370,000.000	Local		93.037838	344,240.00	98.662581		365,051.55	20,811.55	0.07
		Base		93.037838	344,240.00	98.662581		365,051.55	20,811.55	0.07
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15						4.150000	15 May 2048		
	210,000.000	Local		100.419205	210,880.33	107.325948		225,384.49	14,504.16	0.04
		Base		100.419205	210,880.33	107.325948		225,384.49	14,504.16	0.04
887317BB0	WARNER MEDIA LLC COMPANY GUAR 02/27 3.8						3.800000	15 Feb 2027		
	100,000.000	Local		95.040900	95,040.90	99.593195		99,593.20	4,552.30	0.02
		Base		95.040900	95,040.90	99.593195		99,593.20	4,552.30	0.02

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88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125000	15 Feb 2021		
	20,000.000	Local		102.430750	20,486.15	101.561746	20,312.35	-173.80	0.00
		Base		102.430750	20,486.15	101.561746	20,312.35	-173.80	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	20,000.000	Local		108.805750	21,761.15	102.489868	20,497.97	-1,263.18	0.00
		Base		108.805750	21,761.15	102.489868	20,497.97	-1,263.18	0.00
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	160,000.000	Local		99.938981	159,902.37	101.150171	161,840.27	1,937.90	0.03
		Base		99.938981	159,902.37	101.150171	161,840.27	1,937.90	0.03
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	130,000.000	Local		97.487262	126,733.44	98.700635	128,310.83	1,577.39	0.02
		Base		97.487262	126,733.44	98.700635	128,310.83	1,577.39	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	400,000.000	Local		120.397965	481,591.86	125.030755	500,123.02	18,531.16	0.10
		Base		120.397965	481,591.86	125.030755	500,123.02	18,531.16	0.10
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local		99.810864	109,791.95	103.976751	114,374.43	4,582.48	0.02
		Base		99.810864	109,791.95	103.976751	114,374.43	4,582.48	0.02
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.500000	10 Sep 2048		
	240,000.000	Local		100.169413	240,406.59	106.136858	254,728.46	14,321.87	0.05
		Base		100.169413	240,406.59	106.136858	254,728.46	14,321.87	0.05
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	320,000.000	Local		100.128403	320,410.89	104.832990	335,465.57	15,054.68	0.06
		Base		100.128403	320,410.89	104.832990	335,465.57	15,054.68	0.06
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	2,540,000.000	Local		94.349069	2,396,466.34	98.250000	2,495,550.00	99,083.66	0.48
		Base		94.349069	2,396,466.34	98.250000	2,495,550.00	99,083.66	0.48
911312AM8	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125					3.125000	15 Jan 2021		
	10,000.000	Local		102.712300	10,271.23	101.167029	10,116.70	-154.53	0.00
		Base		102.712300	10,271.23	101.167029	10,116.70	-154.53	0.00

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911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05					3.050000	15 Nov 2027		
	310,000.000	Local	95.152913	294,974.03	99.915844	309,739.12	14,765.09	0.06	
		Base	95.152913	294,974.03	99.915844	309,739.12	14,765.09	0.06	
912810RD2	US TREASURY N/B 11/43 3.75					3.750000	15 Nov 2043		
	240,000.000	Local	114.252071	274,204.97	117.230469	281,353.13	7,148.16	0.05	
		Base	114.252071	274,204.97	117.230469	281,353.13	7,148.16	0.05	
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
	1,738,751.700	Local	105.199818	1,829,163.63	110.427202	1,920,054.85	90,891.22	0.37	
Original Face:	1,610,000.000	Base	105.199818	1,829,163.63	110.427202	1,920,054.85	90,891.22	0.37	
912810RG5	US TREASURY N/B 05/44 3.375					3.375000	15 May 2044		
	4,950,000.000	Local	103.859400	5,141,040.31	110.535156	5,471,490.22	330,449.91	1.05	
		Base	103.859400	5,141,040.31	110.535156	5,471,490.22	330,449.91	1.05	
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
	70,000.000	Local	91.565171	64,095.62	94.351562	66,046.09	1,950.47	0.01	
		Base	91.565171	64,095.62	94.351562	66,046.09	1,950.47	0.01	
912810RM2	US TREASURY N/B 05/45 3					3.000000	15 May 2045		
	3,600,000.000	Local	97.468084	3,508,851.02	103.753906	3,735,140.62	226,289.60	0.71	
		Base	97.468084	3,508,851.02	103.753906	3,735,140.62	226,289.60	0.71	
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local	97.762838	332,393.65	101.332031	344,528.91	12,135.26	0.07	
		Base	97.762838	332,393.65	101.332031	344,528.91	12,135.26	0.07	
912810RX8	US TREASURY N/B 05/47 3					3.000000	15 May 2047		
	1,490,000.000	Local	100.909068	1,503,545.11	103.632812	1,544,128.90	40,583.79	0.30	
		Base	100.909068	1,503,545.11	103.632812	1,544,128.90	40,583.79	0.30	
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	320,000.000	Local	98.432344	314,983.50	98.574219	315,437.50	454.00	0.06	
		Base	98.432344	314,983.50	98.574219	315,437.50	454.00	0.06	
912810RZ3	US TREASURY N/B 11/47 2.75					2.750000	15 Nov 2047		
	400,000.000	Local	98.333998	393,335.99	98.558594	394,234.38	898.39	0.08	
		Base	98.333998	393,335.99	98.558594	394,234.38	898.39	0.08	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810SA7	US TREASURY N/B 02/48 3	140,000.000	Local	97.792450	136,909.43	103.464844	144,850.78	7,941.35	0.03
			Base	97.792450	136,909.43	103.464844	144,850.78	7,941.35	0.03
912810SC3	US TREASURY N/B 05/48 3.125	7,810,000.000	Local	96.521853	7,538,356.71	106.035156	8,281,345.68	742,988.97	1.58
			Base	96.521853	7,538,356.71	106.035156	8,281,345.68	742,988.97	1.58
912810SE9	US TREASURY N/B 11/48 3.375	5,040,000.000	Local	103.660871	5,224,507.91	111.292969	5,609,165.64	384,657.73	1.07
			Base	103.660871	5,224,507.91	111.292969	5,609,165.64	384,657.73	1.07
912810SF6	US TREASURY N/B 02/49 3	930,000.000	Local	99.569151	925,993.10	103.609375	963,567.19	37,574.09	0.18
			Base	99.569151	925,993.10	103.609375	963,567.19	37,574.09	0.18
912810SG4	TSY INFL IX N/B 02/49 1	1,038,450.400	Local	97.634888	1,013,889.88	102.522041	1,064,640.54	50,750.66	0.20
			Base	97.634888	1,013,889.88	102.522041	1,064,640.54	50,750.66	0.20
9128282N9	US TREASURY N/B 07/24 2.125	170,000.000	Local	99.994965	169,991.44	99.281250	168,778.13	-1,213.31	0.03
			Base	99.994965	169,991.44	99.281250	168,778.13	-1,213.31	0.03
9128283J7	US TREASURY N/B 11/24 2.125	1,190,000.000	Local	99.365145	1,182,445.22	99.164062	1,180,052.34	-2,392.88	0.23
			Base	99.365145	1,182,445.22	99.164062	1,180,052.34	-2,392.88	0.23
9128284Z0	US TREASURY N/B 08/25 2.75	770,000.000	Local	99.452530	765,784.48	102.593750	789,971.88	24,187.40	0.15
			Base	99.452530	765,784.48	102.593750	789,971.88	24,187.40	0.15
9128285C0	US TREASURY N/B 09/25 3	440,000.000	Local	99.800750	439,123.30	104.125000	458,150.00	19,026.70	0.09
			Base	99.800750	439,123.30	104.125000	458,150.00	19,026.70	0.09
9128285F3	US TREASURY N/B 10/21 2.875	1,030,000.000	Local	99.723333	1,027,150.33	101.515625	1,045,610.94	18,460.61	0.20
			Base	99.723333	1,027,150.33	101.515625	1,045,610.94	18,460.61	0.20

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9128285P1	US TREASURY N/B 11/23 2.875	2,980,000.000	Local	100.143519	2,984,276.86	102.820312	3,064,045.30	79,768.44	0.59
			Base	100.143519	2,984,276.86	102.820312	3,064,045.30	79,768.44	0.59
9128286C9	US TREASURY N/B 02/22 2.5	10,000.000	Local	100.151800	10,015.18	100.734375	10,073.44	58.26	0.00
			Base	100.151800	10,015.18	100.734375	10,073.44	58.26	0.00
9128286L9	US TREASURY N/B 03/26 2.25	6,140,000.000	Local	99.800487	6,127,749.90	99.558594	6,112,897.67	-14,852.23	1.17
			Base	99.800487	6,127,749.90	99.558594	6,112,897.67	-14,852.23	1.17
912828Y79	US TREASURY N/B 07/25 2.875	430,000.000	Local	99.684172	428,641.94	103.328125	444,310.94	15,669.00	0.08
			Base	99.684172	428,641.94	103.328125	444,310.94	15,669.00	0.08
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125	100,000.000	Local	99.633170	99,633.17	103.891618	103,891.62	4,258.45	0.02
			Base	99.633170	99,633.17	103.891618	103,891.62	4,258.45	0.02
913017DD8	UNITED TECHNOLOGIES CORP SR UNSECURED 08/25 3.95	330,000.000	Local	99.390179	327,987.59	103.858196	342,732.05	14,744.46	0.07
			Base	99.390179	327,987.59	103.858196	342,732.05	14,744.46	0.07
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7	100,000.000	Local	117.775160	117,775.16	123.402652	123,402.65	5,627.49	0.02
			Base	117.775160	117,775.16	123.402652	123,402.65	5,627.49	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875	110,000.000	Local	99.187982	109,106.78	100.540690	110,594.76	1,487.98	0.02
			Base	99.187982	109,106.78	100.540690	110,594.76	1,487.98	0.02
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	10,000.000	Local	99.748800	9,974.88	100.206725	10,020.67	45.79	0.00
			Base	99.748800	9,974.88	100.206725	10,020.67	45.79	0.00
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	130,000.000	Local	102.073485	132,695.53	104.382805	135,697.65	3,002.12	0.03
			Base	102.073485	132,695.53	104.382805	135,697.65	3,002.12	0.03

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91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local		101.643775	40,657.51	104.712958	41,885.18	1,227.67	0.01
		Base		101.643775	40,657.51	104.712958	41,885.18	1,227.67	0.01
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	650,000.000	Local		99.457686	646,474.96	104.700000	680,550.00	34,075.04	0.13
Original Face:	340,000.000	Base		99.457686	646,474.96	104.700000	680,550.00	34,075.04	0.13
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	390,000.000	Local		111.396646	434,446.92	114.750000	447,525.00	13,078.08	0.09
		Base		111.396646	434,446.92	114.750000	447,525.00	13,078.08	0.09
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	800,000.000	Local		108.330910	866,647.28	108.700000	869,600.00	2,952.72	0.17
		Base		108.330910	866,647.28	108.700000	869,600.00	2,952.72	0.17
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	30,000.000	Local		87.593967	26,278.19	94.012906	28,203.87	1,925.68	0.01
		Base		87.593967	26,278.19	94.012906	28,203.87	1,925.68	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	10,000.000	Local		103.416000	10,341.60	106.543986	10,654.40	312.80	0.00
		Base		103.416000	10,341.60	106.543986	10,654.40	312.80	0.00
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		91.012660	45,506.33	95.364405	47,682.20	2,175.87	0.01
		Base		91.012660	45,506.33	95.364405	47,682.20	2,175.87	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.921933	31,176.58	112.493448	33,748.03	2,571.45	0.01
		Base		103.921933	31,176.58	112.493448	33,748.03	2,571.45	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	100,000.000	Local		110.822330	110,822.33	117.039398	117,039.40	6,217.07	0.02
		Base		110.822330	110,822.33	117.039398	117,039.40	6,217.07	0.02
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	680,000.000	Local		99.429218	676,118.68	104.721382	712,105.40	35,986.72	0.14
		Base		99.429218	676,118.68	104.721382	712,105.40	35,986.72	0.14

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92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	140,000.000	Local		101.534686	142,148.56	105.699369	147,979.12	5,830.56	0.03
		Base		101.534686	142,148.56	105.699369	147,979.12	5,830.56	0.03
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	500,000.000	Local		96.855808	484,279.04	101.177663	505,888.32	21,609.28	0.10
		Base		96.855808	484,279.04	101.177663	505,888.32	21,609.28	0.10
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.813220	49,906.61	102.393361	51,196.68	1,290.07	0.01
		Base		99.813220	49,906.61	102.393361	51,196.68	1,290.07	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	550,000.000	Local		97.109787	534,103.83	101.519414	558,356.78	24,252.95	0.11
		Base		97.109787	534,103.83	101.519414	558,356.78	24,252.95	0.11
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	10,000.000	Local		110.849300	11,084.93	110.347788	11,034.78	-50.15	0.00
		Base		110.849300	11,084.93	110.347788	11,034.78	-50.15	0.00
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	550,000.000	Local		97.332349	535,327.92	101.642262	559,032.44	23,704.52	0.11
		Base		97.332349	535,327.92	101.642262	559,032.44	23,704.52	0.11
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	30,000.000	Local		102.940233	30,882.07	99.137675	29,741.30	-1,140.77	0.01
		Base		102.940233	30,882.07	99.137675	29,741.30	-1,140.77	0.01
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	60,000.000	Local		100.097117	60,058.27	98.705000	59,223.00	-835.27	0.01
		Base		100.097117	60,058.27	98.705000	59,223.00	-835.27	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	420,000.000	Local		99.851483	419,376.23	105.331528	442,392.42	23,016.19	0.08
		Base		99.851483	419,376.23	105.331528	442,392.42	23,016.19	0.08
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.450000	01 Jun 2026		
	10,000.000	Local		101.858300	10,185.83	97.865281	9,786.53	-399.30	0.00
		Base		101.858300	10,185.83	97.865281	9,786.53	-399.30	0.00

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949746RN3	WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR					5.875000	29 Dec 2049		
	130,000.000	Local		104.615631	136,000.32	106.850000	138,905.00	2,904.68	0.03
		Base		104.615631	136,000.32	106.850000	138,905.00	2,904.68	0.03
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local		101.854217	61,112.53	101.071141	60,642.68	-469.85	0.01
		Base		101.854217	61,112.53	101.071141	60,642.68	-469.85	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	690,000.000	Local		100.356858	692,462.32	104.109782	718,357.50	25,895.18	0.14
		Base		100.356858	692,462.32	104.109782	718,357.50	25,895.18	0.14
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local		100.202160	50,101.08	99.664276	49,832.14	-268.94	0.01
		Base		100.202160	50,101.08	99.664276	49,832.14	-268.94	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	580,000.000	Local		98.383817	570,626.14	104.933836	608,616.25	37,990.11	0.12
		Base		98.383817	570,626.14	104.933836	608,616.25	37,990.11	0.12
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local		102.535592	123,042.71	101.791250	122,149.50	-893.21	0.02
Original Face:	120,000.000	Base		102.535592	123,042.71	101.791250	122,149.50	-893.21	0.02
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	100,000.000	Local		98.269390	98,269.39	98.344060	98,344.06	74.67	0.02
Original Face:	100,000.000	Base		98.269390	98,269.39	98.344060	98,344.06	74.67	0.02
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	900,000.000	Local		95.609631	860,486.68	100.385287	903,467.58	42,980.90	0.17
		Base		95.609631	860,486.68	100.385287	903,467.58	42,980.90	0.17
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local		99.825143	69,877.60	102.907735	72,035.41	2,157.81	0.01
		Base		99.825143	69,877.60	102.907735	72,035.41	2,157.81	0.01
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local		99.824688	259,544.19	104.533354	271,786.72	12,242.53	0.05
		Base		99.824688	259,544.19	104.533354	271,786.72	12,242.53	0.05

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961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.600000	23 Nov 2020		
	140,000.000	Local		98.970279	138,558.39	99.831991	139,764.79	1,206.40	0.03
		Base		98.970279	138,558.39	99.831991	139,764.79	1,206.40	0.03
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local		120.607180	120,607.18	125.603374	125,603.37	4,996.19	0.02
		Base		120.607180	120,607.18	125.603374	125,603.37	4,996.19	0.02
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.250000	15 Mar 2020		
	10,000.000	Local		101.889300	10,188.93	102.122206	10,212.22	23.29	0.00
		Base		101.889300	10,188.93	102.122206	10,212.22	23.29	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	200,000.000	Local		119.342590	238,685.18	127.232668	254,465.34	15,780.16	0.05
		Base		119.342590	238,685.18	127.232668	254,465.34	15,780.16	0.05
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
	610,000.000	Local		100.419770	612,560.60	102.847000	627,366.70	14,806.10	0.12
		Base		100.419770	612,560.60	102.847000	627,366.70	14,806.10	0.12
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
	1,200,000.000	Local		106.395153	1,276,741.84	111.706600	1,340,479.20	63,737.36	0.26
		Base		106.395153	1,276,741.84	111.706600	1,340,479.20	63,737.36	0.26
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375000	17 Oct 2023		
	1,360,000.000	Local		105.907310	1,440,339.42	108.217700	1,471,760.72	31,421.30	0.28
		Base		105.907310	1,440,339.42	108.217700	1,471,760.72	31,421.30	0.28
US DOLLAR Total									
	268,002,334.010	Local			267,488,329.72		274,982,496.13	7,494,166.41	52.59
Original Face:	242,986,043.040	Base			267,488,329.72		274,982,496.13	7,494,166.41	52.59
FIXED INCOME Total									
	268,002,334.010	Base			267,488,329.72		274,982,496.13	7,494,166.41	52.59
Original Face:	242,986,043.040								

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FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1753P4	IMM EUR FUT OPT DEC19C 97.375 DEC19 97.375 CALL					16 Dec 2019			
80,000.000		32.000	Local	0.125840	10,067.20	0.245000	19,600.00	9,532.80	0.00
			Base	0.125840	10,067.20	0.245000	19,600.00	9,532.80	0.00
ADI18FF52	US 10YR FUT OPTN MAY19C 128.5 APR19 128.5 CALL					26 Apr 2019			
229,000.000		229.000	Local	0.032980	7,552.42	0.031250	7,156.25	-396.17	0.00
			Base	0.032980	7,552.42	0.031250	7,156.25	-396.17	0.00
ADI196RW9	US 10YR FUT OPTN MAY19C 127.5 APR19 127.5 CALL					26 Apr 2019			
17,000.000		17.000	Local	0.032980	560.66	0.046875	796.88	236.22	0.00
			Base	0.032980	560.66	0.046875	796.88	236.22	0.00
ADI198GW7	US 5YR FUTR OPTN JUN19C 123.2 MAY19 123.25 CALL					24 May 2019			
168,000.000		168.000	Local	0.017355	2,915.64	0.007813	1,312.58	-1,603.06	0.00
			Base	0.017355	2,915.64	0.007813	1,312.58	-1,603.06	0.00
ADI199C82	US BOND FUTR OPTN MAY19C 146 APR19 146 CALL					26 Apr 2019			
8,000.000		8.000	Local	0.876730	7,013.84	3.765625	30,125.00	23,111.16	0.01
			Base	0.876730	7,013.84	3.765625	30,125.00	23,111.16	0.01
ADI19WGC8	US 10YR FUT OPTN MAY19C 124.7 APR19 124.75 CALL					26 Apr 2019			
17,000.000		17.000	Local	0.423605	7,201.29	0.328125	5,578.13	-1,623.16	0.00
			Base	0.423605	7,201.29	0.328125	5,578.13	-1,623.16	0.00
ADI19XRM2	US 10Y NOTE W1 OP APR19C 125 APR19 125 CALL					05 Apr 2019			
8,000.000		8.000	Local	0.329855	2,638.84	0.109375	875.00	-1,763.84	0.00
			Base	0.329855	2,638.84	0.109375	875.00	-1,763.84	0.00
ADI19YRK4	US 10YR FUT OPTN JUN19C 135.5 MAY19 135.5 CALL					24 May 2019			
11,000.000		11.000	Local	0.032980	362.78	0.015625	171.88	-190.90	0.00
			Base	0.032980	362.78	0.015625	171.88	-190.90	0.00
ADI19YRN8	US 10YR FUT OPTN JUN19C 135 MAY19 135 CALL					24 May 2019			
6,000.000		6.000	Local	0.032980	197.88	0.015625	93.75	-104.13	0.00
			Base	0.032980	197.88	0.015625	93.75	-104.13	0.00

& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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ADI19YSN7	US BOND FUTR OPTN JUN19C 178 MAY19 178 CALL					24 May 2019		
20,000.000		20.000	Local 0.032980	659.60	0.031250	625.00	-34.60	0.00
			Base 0.032980	659.60	0.031250	625.00	-34.60	0.00
US DOLLAR Total								
564,000.000		516.000	Local	39,170.15		66,334.47	27,164.32	0.01
			Base	39,170.15		66,334.47	27,164.32	0.01
OPTIONS PURCHASED - CALLS Total								
564,000.000		516.000	Base	39,170.15		66,334.47	27,164.32	0.01

Holdings

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
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OPTIONS PURCHASED - PUTS

US DOLLAR							Exchange Rate:	1.000000
ADI196073	US 10YR FUT OPTN MAY19P 123 APR19 123 PUT					26 Apr 2019		
20,000.000		20.000	Local	0.276730	5,534.60	0.109375	2,187.50	-3,347.10
			Base	0.276730	5,534.60	0.109375	2,187.50	-3,347.10
ADI1960R9	US 10YR FUT OPTN MAY19P 122.5 APR19 122.5 PUT					26 Apr 2019		
24,000.000		24.000	Local	0.376730	9,041.52	0.046875	1,125.00	-7,916.52
			Base	0.376730	9,041.52	0.046875	1,125.00	-7,916.52
ADI196R90	US 2YR FUTR OPTN JUN19P 105.2 MAY19 105.25 PUT					24 May 2019		
298,000.000		149.000	Local	0.016490	4,914.02	0.007813	2,328.27	-2,585.75
			Base	0.016490	4,914.02	0.007813	2,328.27	-2,585.75
ADI19WKQ2	US 10YR FUT OPTN MAY19P 124.2 APR19 124.25 PUT					26 Apr 2019		
26,000.000		26.000	Local	0.486105	12,638.73	0.546875	14,218.75	1,580.02
			Base	0.486105	12,638.73	0.546875	14,218.75	1,580.02
US DOLLAR Total								
368,000.000		219.000	Local		32,128.87		19,859.52	-12,269.35
			Base		32,128.87		19,859.52	-12,269.35
OPTIONS PURCHASED - PUTS Total								
368,000.000		219.000	Base		32,128.87		19,859.52	-12,269.35

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI182WN3	US 10YR FUT OPTN JUN19C 124 MAY19 124 CALL					24 May 2019				
-52,000.000		-52.000	Local	0.289135	-15,035.04	0.843750	-43,875.00	-28,839.96	0.01	
			Base	0.289135	-15,035.04	0.843750	-43,875.00	-28,839.96	0.01	
ADI18N408	US 10YR FUT OPTN MAY19C 123.5 APR19 123.5 CALL					26 Apr 2019				
-24,000.000		-24.000	Local	0.232645	-5,583.48	0.937500	-22,500.00	-16,916.52	0.00	
			Base	0.232645	-5,583.48	0.937500	-22,500.00	-16,916.52	0.00	
ADI18N5B3	US 10YR FUT OPTN MAY19C 122.5 APR19 122.5 CALL					26 Apr 2019				
-36,000.000		-36.000	Local	0.321187	-11,562.72	1.765625	-63,562.50	-51,999.78	0.01	
			Base	0.321187	-11,562.72	1.765625	-63,562.50	-51,999.78	0.01	
ADI195YN3	US 5YR FUTR OPTN JUN19C 115.5 MAY19 115.5 CALL					24 May 2019				
-16,000.000		-16.000	Local	0.217020	-3,472.32	0.648438	-10,375.01	-6,902.69	0.00	
			Base	0.217020	-3,472.32	0.648438	-10,375.01	-6,902.69	0.00	
ADI1960K4	US 10YR FUT OPTN MAY19C 123 APR19 123 CALL					26 Apr 2019				
-32,000.000		-32.000	Local	0.271708	-8,694.64	1.328125	-42,500.00	-33,805.36	0.01	
			Base	0.271708	-8,694.64	1.328125	-42,500.00	-33,805.36	0.01	
ADI196SF5	US BOND FUTR OPTN MAY19C 148 APR19 148 CALL					26 Apr 2019				
-8,000.000		-8.000	Local	0.599833	-4,798.66	2.093750	-16,750.00	-11,951.34	0.00	
			Base	0.599833	-4,798.66	2.093750	-16,750.00	-11,951.34	0.00	
ADI198G80	IMM EUR FUT OPT DEC19C 97.625 DEC19 97.625 CALL					16 Dec 2019				
-160,000.000		-64.000	Local	0.054160	-8,665.60	0.130000	-20,800.00	-12,134.40	0.00	
			Base	0.054160	-8,665.60	0.130000	-20,800.00	-12,134.40	0.00	
ADI199C09	US BOND FUTR OPTN MAY19C 147 APR19 147 CALL					26 Apr 2019				
-8,000.000		-8.000	Local	0.506083	-4,048.66	2.875000	-23,000.00	-18,951.34	0.00	
			Base	0.506083	-4,048.66	2.875000	-23,000.00	-18,951.34	0.00	
ADI19LRH9	US 5YR FUTR OPTN MAY19C 115.2 APR19 115.25 CALL					26 Apr 2019				
-48,000.000		-48.000	Local	0.213765	-10,260.72	0.687500	-33,000.00	-22,739.28	0.01	
			Base	0.213765	-10,260.72	0.687500	-33,000.00	-22,739.28	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
ADI19VDR0	US 5YR FUTR OPTN MAY19C 116.5 APR19 116.5 CALL					26 Apr 2019		
-34,000.000		-34.000	Local 0.209208	-7,113.06	0.140625	-4,781.25	2,331.81	0.00
			Base 0.209208	-7,113.06	0.140625	-4,781.25	2,331.81	0.00
ADI19VG48	US 5YR FUTR OPTN MAY19C 116.2 APR19 116.25 CALL					26 Apr 2019		
-34,000.000		-34.000	Local 0.138895	-4,722.43	0.195313	-6,640.64	-1,918.21	0.00
			Base 0.138895	-4,722.43	0.195313	-6,640.64	-1,918.21	0.00
ADI19WK66	US 10YR FUT OPTN MAY19C 125.7 APR19 125.75 CALL					26 Apr 2019		
-34,000.000		-34.000	Local 0.217020	-7,378.68	0.125000	-4,250.00	3,128.68	0.00
			Base 0.217020	-7,378.68	0.125000	-4,250.00	3,128.68	0.00
ADI19WLD0	US 10Y NOTE W1 OP APR19C 125.2 APR19 125.25 CALL					05 Apr 2019		
-34,000.000		-34.000	Local 0.170145	-5,784.93	0.078125	-2,656.25	3,128.68	0.00
			Base 0.170145	-5,784.93	0.078125	-2,656.25	3,128.68	0.00
ADI19YVV5	US 10Y NOTE W1 OP APR19C 125.5 APR19 125.5 CALL					05 Apr 2019		
-26,000.000		-26.000	Local 0.146708	-3,814.40	0.062500	-1,625.00	2,189.40	0.00
			Base 0.146708	-3,814.40	0.062500	-1,625.00	2,189.40	0.00
AEI369561	9WR019168 SWAPTION RECEIVER 2. 190401 2.8 CALL					01 Apr 2019		
-3,940,000.000		-3,940,000.000	Local 0.056000	-2,206.40	1.047852	-41,285.37	-39,078.97	0.01
			Base 0.056000	-2,206.40	1.047852	-41,285.37	-39,078.97	0.01
US DOLLAR Total								
-4,486,000.000		-3,940,450.000	Local	-103,141.74		-337,601.02	-234,459.28	0.06
			Base	-103,141.74		-337,601.02	-234,459.28	0.06
OPTIONS WRITTEN - CALLS Total								
-4,486,000.000		-3,940,450.000	Base	-103,141.74		-337,601.02	-234,459.28	0.06

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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
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OPTIONS WRITTEN - PUTS

US DOLLAR								Exchange Rate:	1.000000
ADI18KQ3	US 5YR FUTR OPTN JUN19P 114 MAY19 114 PUT					24 May 2019			
-16,000.000	-16.000	Local	0.209208	-3,347.33	0.031250	-500.00	2,847.33	0.00	
		Base	0.209208	-3,347.33	0.031250	-500.00	2,847.33	0.00	
ADI18LY58	US 10YR FUT OPTN MAY19P 121 APR19 121 PUT					26 Apr 2019			
-12,000.000	-12.000	Local	0.373270	-4,479.24	0.001000	-12.00	4,467.24	0.00	
		Base	0.373270	-4,479.24	0.001000	-12.00	4,467.24	0.00	
ADI195YT0	US 10YR FUT OPTN JUN19P 120.5 MAY19 120.5 PUT					24 May 2019			
-12,000.000	-12.000	Local	0.217020	-2,604.24	0.031250	-375.00	2,229.24	0.00	
		Base	0.217020	-2,604.24	0.031250	-375.00	2,229.24	0.00	
ADI1960B4	US 10YR FUT OPTN MAY19P 123.5 APR19 123.5 PUT					26 Apr 2019			
-44,000.000	-44.000	Local	0.236196	-10,392.63	0.218750	-9,625.00	767.63	0.00	
		Base	0.236196	-10,392.63	0.218750	-9,625.00	767.63	0.00	
ADI19TH18	US 5YR FUTR OPTN MAY19P 115 APR19 115 PUT					26 Apr 2019			
-51,000.000	-51.000	Local	0.081603	-4,161.77	0.062500	-3,187.50	974.27	0.00	
		Base	0.081603	-4,161.77	0.062500	-3,187.50	974.27	0.00	
ADI19VJR4	US 10Y NOTE W1 OP APR19P 123.5 APR19 123.5 PUT					05 Apr 2019			
-42,000.000	-42.000	Local	0.097229	-4,083.60	0.062500	-2,625.00	1,458.60	0.00	
		Base	0.097229	-4,083.60	0.062500	-2,625.00	1,458.60	0.00	
ADI19WL32	US 5YR FUTR OPTN MAY19P 115.5 APR19 115.5 PUT					26 Apr 2019			
-8,000.000	-8.000	Local	0.146708	-1,173.66	0.195313	-1,562.50	-388.84	0.00	
		Base	0.146708	-1,173.66	0.195313	-1,562.50	-388.84	0.00	
ADI19WNH9	US 10YR FUT OPTN MAY19P 123.7 APR19 123.75 PUT					26 Apr 2019			
-16,000.000	-16.000	Local	0.217020	-3,472.32	0.312500	-5,000.00	-1,527.68	0.00	
		Base	0.217020	-3,472.32	0.312500	-5,000.00	-1,527.68	0.00	
ADI19XSH2	US BOND FUTR OPTN MAY19P 146.5 APR19 146.5 PUT					26 Apr 2019			
-4,000.000	-4.000	Local	0.326395	-1,305.58	0.156250	-625.00	680.58	0.00	
		Base	0.326395	-1,305.58	0.156250	-625.00	680.58	0.00	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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ADI19YTD8	US 10Y NOTE W1 OP APR19P 124.2 APR19 124.25 PUT					05 Apr 2019		
-16,000.000		-16.000	Local 0.256083	-4,097.32	0.343750	-5,500.00	-1,402.68	0.00
			Base 0.256083	-4,097.32	0.343750	-5,500.00	-1,402.68	0.00
AEI369520	9WP027080 SWAPTION PAYER 3.1 190401 3.1 PUT					01 Apr 2019		
-3,940,000.000		-3,940,000.000	Local 0.079000	-3,112.60	0.000001	-0.04	3,112.56	0.00
			Base 0.079000	-3,112.60	0.000001	-0.04	3,112.56	0.00
US DOLLAR Total								
-4,161,000.000		-3,940,221.000	Local	-42,230.29		-29,012.04	13,218.25	0.01
			Base	-42,230.29		-29,012.04	13,218.25	0.01
OPTIONS WRITTEN - PUTS Total								
-4,161,000.000		-3,940,221.000	Base	-42,230.29		-29,012.04	13,218.25	0.01

SWAPS FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
99S156GF2	BWS029025 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.683750	15 Feb 2044		
	3,525,000.000	Local	99.996355	3,524,871.50	100.000000	3,525,000.00	128.50	0.67
		Base	99.996355	3,524,871.50	100.000000	3,525,000.00	128.50	0.67
99S156GG0	BWS029025 IRS USD P F 3.33000 2 CCPVANILLA				3.330000	15 Feb 2044		
	-3,525,000.000	Local	100.000000	-3,525,000.00	113.473253	-3,999,932.17	-474,932.17	0.76
		Base	100.000000	-3,525,000.00	113.473253	-3,999,932.17	-474,932.17	0.76
99S15UUF3	BWS029405 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.530830	15 May 2044		
	3,552,000.000	Local	100.076582	3,554,720.18	100.000000	3,552,000.00	-2,720.18	0.68
		Base	100.076582	3,554,720.18	100.000000	3,552,000.00	-2,720.18	0.68
99S15UUG1	BWS029405 IRS USD P F 3.00000 2 CCPVANILLA				3.000000	15 May 2044		
	-3,552,000.000	Local	100.000000	-3,552,000.00	107.313118	-3,811,761.95	-259,761.95	0.73
		Base	100.000000	-3,552,000.00	107.313118	-3,811,761.95	-259,761.95	0.73
99S15UUI7	SWS029421 IRS USD R F 3.00000 2 CCPVANILLA				3.000000	15 Feb 2036		
	4,847,000.000	Local	100.056796	4,849,752.88	106.005677	5,138,095.16	288,342.28	0.98
		Base	100.056796	4,849,752.88	106.005677	5,138,095.16	288,342.28	0.98

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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
99S15UUJ5	SWS029421 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.530830	15 Feb 2036		
		-4,847,000.00	Local 100.000000	-4,847,000.00	100.000000	-4,847,000.00	0.00	0.93
			Base 100.000000	-4,847,000.00	100.000000	-4,847,000.00	0.00	0.93
99S16CT64	BWS029702 IRS USD R V 03MLIBOR BBA LIBOR USD 3 MONTH					15 May 2044		
		3,108,000.00	Local 100.426238	3,121,247.48	100.000000	3,108,000.00	-13,247.48	0.59
			Base 100.426238	3,121,247.48	100.000000	3,108,000.00	-13,247.48	0.59
99S16CT72	BWS029702 IRS USD P F 2.87500				2.875000	15 May 2044		
		-3,108,000.00	Local 100.000000	-3,108,000.00	104.934405	-3,261,361.31	-153,361.31	0.62
			Base 100.000000	-3,108,000.00	104.934405	-3,261,361.31	-153,361.31	0.62
99S16PM39	SWS029447 IRS USD R F 2.85067 2 CCPVANILLA				2.850670	18 Dec 2021		
		4,980,000.00	Local 100.616024	5,010,677.99	101.341708	5,046,817.06	36,139.07	0.97
			Base 100.616024	5,010,677.99	101.341708	5,046,817.06	36,139.07	0.97
99S16PM47	SWS029447 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.614630	18 Dec 2021		
		-4,980,000.00	Local 100.000000	-4,980,000.00	100.000000	-4,980,000.00	0.00	0.95
			Base 100.000000	-4,980,000.00	100.000000	-4,980,000.00	0.00	0.95
99S173MC7	BWS029983 IRS USD R V 03MFEDL 2 CCPBASISSWAP FEDL01				1.000000	19 Jun 2024		
		13,400,000.00	Local 100.000000	13,400,000.00	100.069417	13,409,301.88	9,301.88	2.56
			Base 100.000000	13,400,000.00	100.069417	13,409,301.88	9,301.88	2.56
99S173MD5	BWS029983 IRS USD P V 03MLIBOR 1 CCPBASISSWAP				1.000000	19 Jun 2024		
		-13,400,000.00	Local 100.000000	-13,400,000.00	100.000000	-13,400,000.00	0.00	2.56
			Base 100.000000	-13,400,000.00	100.000000	-13,400,000.00	0.00	2.56
99S17LJ64	BWS030429 IRS USD R V 12MFEDL FEDL01 CCP CME EOM				1.000000	31 Dec 2025		
		5,691,000.00	Local 99.823324	5,680,945.38	100.000000	5,691,000.00	10,054.62	1.09
			Base 99.823324	5,680,945.38	100.000000	5,691,000.00	10,054.62	1.09
99S17LJ72	BWS030429 IRS USD P F 2.25000 0WS030429 CCP CME				2.250000	31 Dec 2025		
		-5,691,000.00	Local 100.000000	-5,691,000.00	101.205063	-5,759,580.14	-68,580.14	1.10
			Base 100.000000	-5,691,000.00	101.205063	-5,759,580.14	-68,580.14	1.10
99S17MA95	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	15 Aug 2044		
		3,519,000.00	Local 99.564647	3,503,679.92	100.000000	3,519,000.00	15,320.08	0.67
			Base 99.564647	3,503,679.92	100.000000	3,519,000.00	15,320.08	0.67

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S17MAA2	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA				2.750000	15 Aug 2044			
	-3,519,000.000	Local	100.000000	-3,519,000.00	102.543797	-3,608,516.22	-89,516.22		0.69
		Base	100.000000	-3,519,000.00	102.543797	-3,608,516.22	-89,516.22		0.69
99S17MAC8	SWS030387 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2024			
	42,760,000.000	Local	101.607939	43,447,554.66	101.775700	43,519,289.32	71,734.66		8.32
		Base	101.607939	43,447,554.66	101.775700	43,519,289.32	71,734.66		8.32
99S17MAD6	SWS030387 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2024			
	-42,760,000.000	Local	100.000000	-42,760,000.00	100.000000	-42,760,000.00	0.00		8.18
		Base	100.000000	-42,760,000.00	100.000000	-42,760,000.00	0.00		8.18
99S17ONX4	BWS030429 IRS USD R V 01MFEDL 1 CCPOIS				1.000000	31 Dec 2025			
	3,943,000.000	Local	98.778883	3,894,851.35	100.000000	3,943,000.00	48,148.65		0.75
		Base	98.778883	3,894,851.35	100.000000	3,943,000.00	48,148.65		0.75
99S17ONY2	BWS030429 IRS USD P F 2.25000 2 CCPOIS				2.250000	31 Dec 2025			
	-3,943,000.000	Local	100.000000	-3,943,000.00	101.205063	-3,990,515.63	-47,515.63		0.76
		Base	100.000000	-3,943,000.00	101.205063	-3,990,515.63	-47,515.63		0.76
99S17OX96	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	31 Jan 2026			
	11,616,000.000	Local	98.551308	11,447,719.96	100.000000	11,616,000.00	168,280.04		2.22
		Base	98.551308	11,447,719.96	100.000000	11,616,000.00	168,280.04		2.22
99S17OXA3	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA				2.500000	31 Jan 2026			
	-11,616,000.000	Local	100.000000	-11,616,000.00	101.102291	-11,744,042.12	-128,042.12		2.25
		Base	100.000000	-11,616,000.00	101.102291	-11,744,042.12	-128,042.12		2.25
99S17SCL3	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	31 Dec 2025			
	3,720,000.000	Local	100.137291	3,725,107.22	100.000000	3,720,000.00	-5,107.22		0.71
		Base	100.137291	3,725,107.22	100.000000	3,720,000.00	-5,107.22		0.71
99S17SCM1	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA				2.250000	31 Dec 2025			
	-3,720,000.000	Local	100.000000	-3,720,000.00	99.582339	-3,704,463.01	15,536.99		0.71
		Base	100.000000	-3,720,000.00	99.582339	-3,704,463.01	15,536.99		0.71
US DOLLAR Total									
		Local		500,128.52		-79,669.13	-579,797.65		40.48
		Base		500,128.52		-79,669.13	-579,797.65		40.48

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Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

0.000	Base			500,128.52		-79,669.13	-579,797.65	40.48
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Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
-7,715,000.000	295,587,972.120	Base		303,327,956.15		310,036,041.98	6,708,085.83	99.93
Original Face:	242,986,043.040							

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
438.000	109,500,000.000	Local	106,839,150.00	106,082,082.00	97.570000	757,068.00		811,818.00	-54,750.00	
		Base	106,839,150.00		97.570000	757,068.00		811,818.00	-54,750.00	0.01
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
112.000	28,000,000.000	Local	27,377,000.00	27,095,076.60	97.775000	281,923.40		305,723.40	-23,800.00	
		Base	27,377,000.00		97.775000	281,923.40		305,723.40	-23,800.00	0.00
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
3.000	750,000.000	Local	734,100.00	730,767.90	97.880000	3,332.10		3,857.10	-525.00	
		Base	734,100.00		97.880000	3,332.10		3,857.10	-525.00	0.00
ADI15GLM9	US ULTRA BOND CBT JUN19 XCBT 20190619						19 Jun 2019			
88.000	8,800,000.000	Local	14,784,000.00	14,409,338.35	168.000000	374,661.65		407,661.65	-33,000.00	
		Base	14,784,000.00		168.000000	374,661.65		407,661.65	-33,000.00	0.01
ADI15NXX5	US 2YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
517.000	103,400,000.000	Local	110,169,468.75	109,783,917.57	106.546875	385,551.18		498,644.93	-113,093.75	
		Base	110,169,468.75		106.546875	385,551.18		498,644.93	-113,093.75	0.02
ADI16K109	US 10YR ULTRA FUT JUN19 XCBT 20190619						19 Jun 2019			
1.000	100,000.000	Local	132,781.25	130,287.11	132.781250	2,494.14		2,775.39	-281.25	
		Base	132,781.25		132.781250	2,494.14		2,775.39	-281.25	0.00
US DOLLAR Total										
1,159.000	250,550,000.000	Local	260,036,500.00	258,231,469.53		1,805,030.47		2,030,480.47	-225,450.00	
		Base				1,805,030.47		2,030,480.47	-225,450.00	0.04
FUTURES LONG Total										
1,159.000	250,550,000.000	Base				1,805,030.47		2,030,480.47	-225,450.00	0.04

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI15J7V9	US LONG BOND(CBT) JUN19 XCBT 20190619						19 Jun 2019			
-42.000	-4,200,000.000	Local	-6,285,562.50	-6,106,866.90	149.656250	-178,695.60		-194,445.60	15,750.00	
		Base	-6,285,562.50		149.656250	-178,695.60		-194,445.60	15,750.00	0.00

ADI15J9S4	US 10YR NOTE (CBT) JUN19 XCBT 20190619						19 Jun 2019			
-394.000	-39,400,000.000	Local	-48,942,187.50	-48,299,492.76	124.218750	-642,694.74		-753,507.24	110,812.50	
		Base	-48,942,187.50		124.218750	-642,694.74		-753,507.24	110,812.50	0.02

ADI15NXG4	US 5YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
-168.000	-16,800,000.000	Local	-19,459,125.00	-19,365,037.02	115.828125	-94,087.98		-132,150.56	38,062.58	
		Base	-19,459,125.00		115.828125	-94,087.98		-132,150.56	38,062.58	0.01

US DOLLAR Total										
-604.000	-60,400,000.000	Local	-74,686,875.00	-73,771,396.68		-915,478.32		-1,080,103.40	164,625.08	
		Base				-915,478.32		-1,080,103.40	164,625.08	0.03

FUTURES SHORT Total

-604.000	-60,400,000.000	Base				-915,478.32		-1,080,103.40	164,625.08	0.03
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Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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									
555.000	190,150,000.000	Base			889,552.15		950,377.07	-60,824.92	0.07

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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: 1.408352

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		29,253.160	Local	1.000000	29,253.16	1.000000	29,253.16	0.00	0.95
			Base	0.710108	20,772.90	0.710050	20,771.20	-1.70	0.02

AUSTRALIAN DOLLAR Total

		29,253.160	Local		29,253.16		29,253.16	0.00	0.95
			Base		20,772.90		20,771.20	-1.70	0.02

BRAZILIAN REAL

Exchange Rate: 3.915350

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		176,032.750	Local	1.000000	176,032.75	1.000000	176,032.75	0.00	4.67
			Base	0.260333	45,827.06	0.255405	44,959.65	-867.41	0.04

BRAZILIAN REAL Total

		176,032.750	Local		176,032.75		176,032.75	0.00	4.67
			Base		45,827.06		44,959.65	-867.41	0.04

CANADIAN DOLLAR

Exchange Rate: 1.336350

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,038.900	Local	1.000000	4,038.90	1.000000	4,038.90	0.00	0.10
			Base	0.746320	3,014.31	0.748307	3,022.34	8.03	0.00

CANADIAN DOLLAR Total

		4,038.900	Local		4,038.90		4,038.90	0.00	0.10
			Base		3,014.31		3,022.34	8.03	0.00

CHILEAN PESO

Exchange Rate: 680.505000

CLP	CHILEAN PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		6,089,915.000	Local	1.000000	6,089,915.00	1.000000	6,089,915.00	0.00	4.79
			Base	0.001573	9,580.70	0.001469	8,949.11	-631.59	0.01

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		6,089,915.000	Local	6,089,915.00		6,089,915.00	0.00	4.79
			Base	9,580.70		8,949.11	-631.59	0.01
							Exchange Rate:	23.011400
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,701.440	Local	5,701.44	1.000000	5,701.44	0.00	0.41
			Base	250.93	0.043457	247.77	-3.16	0.00
CZECH KORUNA Total								
		5,701.440	Local	5,701.44		5,701.44	0.00	0.41
			Base	250.93		247.77	-3.16	0.00
							Exchange Rate:	6.655400
DANISH KRONE								
DKK	DANISH KRONE							
		58,841.590	Local	58,841.59	1.000000	58,841.59	0.00	1.44
			Base	8,939.86	0.150254	8,841.18	-98.68	0.01
DANISH KRONE Total								
		58,841.590	Local	58,841.59		58,841.59	0.00	1.44
			Base	8,939.86		8,841.18	-98.68	0.01
							Exchange Rate:	0.891464
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		11,268.380	Local	11,268.38	1.000000	11,268.38	0.00	0.12
			Base	12,736.80	1.121750	12,640.31	-96.49	0.01
INTERNATIONAL Total								
		11,268.380	Local	11,268.38		11,268.38	0.00	0.12
			Base	12,736.80		12,640.31	-96.49	0.01
EURO CURRENCY Total								
		11,268.380	Local	11,268.38		11,268.38	0.00	0.12

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		12,736.80		12,640.31	-96.49	0.01
HONG KONG DOLLAR							Exchange Rate:	7.849950
HKD	HONG KONG DOLLAR							
		104,947.560	Local	1.000000	104,947.56	1.000000	104,947.56	0.18
			Base	0.127399	13,370.23	0.127389	13,369.20	0.01
HONG KONG DOLLAR Total								
		104,947.560	Local		104,947.56		104,947.56	0.18
			Base		13,370.23		13,369.20	0.01
HUNGARIAN FORINT							Exchange Rate:	286.365100
HUF	HUNGARIAN FORINT							
		69,875.000	Local	1.000000	69,875.00	1.000000	69,875.00	100.00
			Base	0.003559	248.71	0.003492	244.01	0.00
HUNGARIAN FORINT Total								
		69,875.000	Local		69,875.00		69,875.00	100.00
			Base		248.71		244.01	0.00
INDONESIAN RUPIAH							Exchange Rate:	14,240.000000
IDR	INDONESIAN RUPIAH							
		85,615,827.000	Local	1.000000	85,615,827.00	1.000000	85,615,827.00	2.74
			Base	0.000070	5,977.59	0.000070	6,012.35	0.01
INDONESIAN RUPIAH Total								
		85,615,827.000	Local		85,615,827.00		85,615,827.00	2.74
			Base		5,977.59		6,012.35	0.01
JAPANESE YEN							Exchange Rate:	110.830000
JPY	JAPANESE YEN							
		3,891,748.000	Local	1.000000	3,891,748.00	1.000000	3,891,748.00	0.13
			Base	0.009039	35,178.14	0.009023	35,114.57	0.03

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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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JAPANESE YEN Total

3,891,748.000	Local			3,891,748.00		3,891,748.00	0.00	0.13
	Base			35,178.14		35,114.57	-63.57	0.03

MALAYSIAN RINGGIT

Exchange Rate: 4.082500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46,773.940	Local		1.000000	46,773.94	1.000000	46,773.94	0.00	4.38
	Base		0.243566	11,392.55	0.244948	11,457.18	64.63	0.01

MALAYSIAN RINGGIT Total

46,773.940	Local			46,773.94		46,773.94	0.00	4.38
	Base			11,392.55		11,457.18	64.63	0.01

MEXICAN PESO

Exchange Rate: 19.410250

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
145,812.470	Local		1.000000	145,812.47	1.000000	145,812.47	0.00	1.47
	Base		0.050367	7,344.16	0.051519	7,512.14	167.98	0.01

MEXICAN PESO Total

145,812.470	Local			145,812.47		145,812.47	0.00	1.47
	Base			7,344.16		7,512.14	167.98	0.01

NEW ISRAELI SHEQEL

Exchange Rate: 3.632600

ILS	NEW ISRAELI SHEQEL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
919.190	Local		1.000000	919.19	1.000000	919.19	0.00	0.38
	Base		0.276047	253.74	0.275285	253.04	-0.70	0.00

NEW ISRAELI SHEQEL Total

919.190	Local			919.19		919.19	0.00	0.38
	Base			253.74		253.04	-0.70	0.00

NEW TAIWAN DOLLAR

Exchange Rate: 30.820500

TWD	NEW TAIWAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,127,102.000	Local Base	1.000000 0.032407	1,127,102.00 36,525.73	1.000000 0.032446	1,127,102.00 36,569.88	0.00 44.15	4.41 0.03
NEW TAIWAN DOLLAR Total		1,127,102.000	Local Base		1,127,102.00 36,525.73		1,127,102.00 36,569.88	0.00 44.15	4.41 0.03
NORWEGIAN KRONE							Exchange Rate:	8.624950	
NOK	NORWEGIAN KRONE	2,163.710	Local Base	1.000000 0.120007	2,163.71 259.66	1.000000 0.115943	2,163.71 250.87	0.00 -8.79	0.05 0.00
NORWEGIAN KRONE Total		2,163.710	Local Base		2,163.71 259.66		2,163.71 250.87	0.00 -8.79	0.05 0.00
PHILIPPINE PISO							Exchange Rate:	52.510000	
PHP	PHILIPPINE PESO	114,259.040	Local Base	1.000000 0.018979	114,259.04 2,168.55	1.000000 0.019044	114,259.04 2,175.95	0.00 7.40	100.00 0.00
PHILIPPINE PISO Total		114,259.040	Local Base		114,259.04 2,168.55		114,259.04 2,175.95	0.00 7.40	100.00 0.00
POLISH ZLOTY							Exchange Rate:	3.839400	
PLN	POLISH ZLOTY	956.120	Local Base	1.000000 0.262634	956.12 251.11	1.000000 0.260457	956.12 249.03	0.00 -2.08	0.39 0.00
POLISH ZLOTY Total		956.120	Local Base		956.12 251.11		956.12 249.03	0.00 -2.08	0.39 0.00

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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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:	0.767784
GBP	POUND STERLING							
		37,714.230	Local 1.000000	37,714.23	1.000000	37,714.23	0.00	0.58
			Base 1.313723	49,546.07	1.302450	49,120.89	-425.18	0.04
POUND STERLING Total								
		37,714.230	Local	37,714.23		37,714.23	0.00	0.58
			Base	49,546.07		49,120.89	-425.18	0.04
QATARI RIAL							Exchange Rate:	3.640750
QAR	QATARI RIAL							
		56,297.500	Local 1.000000	56,297.50	1.000000	56,297.50	0.00	11.50
			Base 0.274652	15,462.24	0.274669	15,463.16	0.92	0.01
QATARI RIAL Total								
		56,297.500	Local	56,297.50		56,297.50	0.00	11.50
			Base	15,462.24		15,463.16	0.92	0.01
SINGAPORE DOLLAR							Exchange Rate:	1.355250
SGD	SINGAPORE DOLLAR							
		339.990	Local 1.000000	339.99	1.000000	339.99	0.00	0.02
			Base 0.738904	251.22	0.737871	250.87	-0.35	0.00
SINGAPORE DOLLAR Total								
		339.990	Local	339.99		339.99	0.00	0.02
			Base	251.22		250.87	-0.35	0.00
SOUTH AFRICAN RAND							Exchange Rate:	14.428750
ZAR	SOUTH AFRICAN RAND							
		27,185.770	Local 1.000000	27,185.77	1.000000	27,185.77	0.00	0.22
			Base 0.069129	1,879.33	0.069306	1,884.14	4.81	0.00

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SOUTH AFRICAN RAND Total

		27,185.770	Local	27,185.77		27,185.77	0.00	0.22
			Base	1,879.33		1,884.14	4.81	0.00

SOUTH KOREAN WON

Exchange Rate: 1,135.100000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		35,273,350.000	Local	35,273,350.00	1.000000	35,273,350.00	0.00	2.05
			Base	31,086.06	0.000881	31,075.10	-10.96	0.03

SOUTH KOREAN WON Total

		35,273,350.000	Local	35,273,350.00		35,273,350.00	0.00	2.05
			Base	31,086.06		31,075.10	-10.96	0.03

SWEDISH KRONA

Exchange Rate: 9.297300

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,352.410	Local	2,352.41	1.000000	2,352.41	0.00	0.03
			Base	252.55	0.107358	253.02	0.47	0.00

SWEDISH KRONA Total

		2,352.410	Local	2,352.41		2,352.41	0.00	0.03
			Base	252.55		253.02	0.47	0.00

SWISS FRANC

Exchange Rate: 0.995750

CHF	SWISS FRANC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		252.440	Local	252.44	1.000000	252.44	0.00	0.01
			Base	251.37	0.995761	253.52	2.15	0.00

SWISS FRANC Total

		252.440	Local	252.44		252.44	0.00	0.01
			Base	251.37		253.52	2.15	0.00

THAILAND BAHT

Exchange Rate: 31.735000

THB	THAILAND BAHT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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QS INVESTORS 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	
		336,834.150	Local Base	1.000000 0.030880	336,834.15 10,401.43	1.000000 0.031511	336,834.15 10,613.96	0.00 212.53	2.95 0.01
THAILAND BAHT Total		336,834.150	Local Base		336,834.15 10,401.43		336,834.15 10,613.96	0.00 212.53	2.95 0.01
TURKISH LIRA							Exchange Rate:	5.575500	
TRY	TURKISH LIRA	1,550.030	Local Base	1.000000 0.159287	1,550.03 246.90	1.000000 0.179356	1,550.03 278.01	0.00 31.11	0.56 0.00
TURKISH LIRA Total		1,550.030	Local Base		1,550.03 246.90		1,550.03 278.01	0.00 31.11	0.56 0.00
UAE DIRHAM							Exchange Rate:	3.673150	
AED	UAE DIRHAM	229,164.720	Local Base	1.000000 0.272249	229,164.72 62,389.90	1.000000 0.272246	229,164.72 62,389.15	0.00 -0.75	27.01 0.06
UAE DIRHAM Total		229,164.720	Local Base		229,164.72 62,389.90		229,164.72 62,389.15	0.00 -0.75	27.01 0.06
CASH Total		133,460,476.490	Base		385,859.80		384,221.60	-1,638.20	0.34
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	1,691,298.670	Local Base	100.000000 100.000000	1,691,298.67 1,691,298.67	2.355528 100.000000	31 Dec 2030 1,691,298.67 1,691,298.67	0.00 0.00	3.98 1.50

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STATE STREET

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US DOLLAR Total								
		1,691,298.67	Local	1,691,298.67		1,691,298.67	0.00	3.98
			Base	1,691,298.67		1,691,298.67	0.00	1.50
CASH EQUIVALENT Total								
		1,691,298.67	Base	1,691,298.67		1,691,298.67	0.00	1.50
EQUITY								
AUSTRALIAN DOLLAR							Exchange Rate:	1.408352
606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local	30.915451	26.030000	106,306.52	-19,952.18	3.46
			Base	22.923800	18.482595	75,482.92	-18,137.88	0.07
606660009	AMCOR LIMITED COMMON STOCK							
		8,384.000	Local	15.377685	15.390000	129,029.76	103.25	4.20
			Base	11.402550	10.927666	91,617.55	-3,981.43	0.08
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local	33.986985	25.920000	97,588.80	-30,372.20	3.17
			Base	25.201344	18.404490	69,292.90	-25,590.16	0.06
608728903	TELSTRA CORP LTD COMMON STOCK							
		30,918.000	Local	4.452225	3.320000	102,647.76	-35,006.13	3.34
			Base	3.301324	2.357365	72,885.02	-29,185.31	0.06
614469005	BHP GROUP LTD COMMON STOCK							
		12,875.000	Local	22.841415	38.490000	495,558.75	201,475.53	16.11
			Base	16.936905	27.329815	351,871.37	133,808.72	0.31
618549901	CSL LTD COMMON STOCK							
		587.000	Local	134.397172	194.940000	114,429.78	35,538.64	3.72
			Base	99.655468	138.417100	81,250.84	22,753.08	0.07
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		1,545.000	Local	85.042498	70.640000	109,138.80	-22,251.86	3.55
			Base	63.058997	50.157915	77,493.98	-19,932.17	0.07

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622010007	RIO TINTO LTD COMMON STOCK	2,333.000	Local 57.588778	134,354.62	97.910000	228,424.03	94,069.41	7.43
			Base 42.702070	99,623.93	69.520972	162,192.43	62,568.50	0.14
653323907	BLUESCOPE STEEL LTD COMMON STOCK	7,977.000	Local 17.878934	142,620.26	13.950000	111,279.15	-31,341.11	3.62
			Base 13.190182	105,218.08	9.905194	79,013.73	-26,204.35	0.07
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK	3,873.000	Local 32.906445	127,446.66	25.270000	97,870.71	-29,575.95	3.18
			Base 24.400124	94,501.68	17.942957	69,493.07	-25,008.61	0.06
663710002	NEWCREST MINING LTD COMMON STOCK	7,100.000	Local 21.180585	150,382.15	25.510000	181,121.00	30,738.85	5.89
			Base 15.625973	110,944.41	18.113369	128,604.92	17,660.51	0.11
670995901	AMP LTD COMMON STOCK	24,792.000	Local 5.386128	133,532.88	2.100000	52,063.20	-81,469.68	1.69
			Base 3.993813	99,014.61	1.491104	36,967.46	-62,047.15	0.03
694883000	WESFARMERS LTD COMMON STOCK	5,025.000	Local 31.491447	158,244.52	34.650000	174,116.25	15,871.73	5.66
			Base 23.350901	117,338.28	24.603224	123,631.20	6,292.92	0.11
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK	4,353.000	Local 34.377179	149,643.86	34.620000	150,700.86	1,057.00	4.90
			Base 25.361760	110,399.74	24.581923	107,005.11	-3,394.63	0.10
698123908	WOOLWORTHS GROUP LTD COMMON STOCK	8,418.000	Local 26.413200	222,346.32	30.400000	255,907.20	33,560.88	8.32
			Base 19.585384	164,869.76	21.585513	181,706.85	16,837.09	0.16
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK	1,421.000	Local 95.627790	135,887.09	129.420000	183,905.82	48,018.73	5.98
			Base 70.907987	100,760.25	91.894640	130,582.28	29,822.03	0.12
BLZH0Z901	SCENTRE GROUP REIT	29,866.000	Local 4.322160	129,085.63	4.110000	122,749.26	-6,336.37	3.99
			Base 3.204881	95,716.97	2.918305	87,158.08	-8,558.89	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	
BSS7GP901	AGL ENERGY LTD COMMON STOCK	4,825.000	Local	27.643816	133,381.41	21.770000	105,040.25	-28,341.16	3.42
			Base	20.497884	98,902.29	15.457783	74,583.80	-24,318.49	0.07
BWSW5D906	SOUTH32 LTD COMMON STOCK	38,249.000	Local	3.741870	143,122.79	3.730000	142,668.77	-454.02	4.64
			Base	2.760564	105,588.82	2.648486	101,301.93	-4,286.89	0.09
BYWR0T908	COLES GROUP LTD COMMON STOCK	7,217.000	Local	12.330453	88,988.88	11.850000	85,521.45	-3,467.43	2.78
			Base	9.143029	65,985.24	8.414090	60,724.49	-5,260.75	0.05
AUSTRALIAN DOLLAR Total		207,607.000	Local		2,874,202.19		3,046,068.12	171,865.93	99.05
			Base		2,129,023.79		2,162,859.93	33,836.14	1.92
BRAZILIAN REAL							Exchange Rate:	3.915350	
219628005	VALE SA COMMON STOCK	10,127.000	Local	26.581203	269,187.84	50.930000	515,768.11	246,580.27	13.67
			Base	8.191876	82,959.13	13.007777	131,729.76	48,770.63	0.12
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK	11,200.000	Local	27.119775	303,741.48	31.150000	348,880.00	45,138.52	9.25
			Base	6.918133	77,483.09	7.955866	89,105.70	11,622.61	0.08
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE	13,200.000	Local	13.951634	184,161.57	28.060000	370,392.00	186,230.43	9.82
			Base	4.384617	57,876.95	7.166665	94,599.97	36,723.02	0.08
284097904	CCR SA COMMON STOCK	17,400.000	Local	17.574921	305,803.63	11.740000	204,276.00	-101,527.63	5.41
			Base	5.523318	96,105.73	2.998455	52,173.11	-43,932.62	0.05
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK	5,000.000	Local	28.318410	141,592.05	42.710000	213,550.00	71,957.95	5.66
			Base	8.545600	42,728.00	10.908348	54,541.74	11,813.74	0.05
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE								

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	12,600.000	Local	26.040851	328,114.72	34.430000	433,818.00	105,703.28	11.50	
		Base	8.183929	103,117.50	8.793594	110,799.29	7,681.79	0.10	
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK								
	5,300.000	Local	72.642953	385,007.65	47.000000	249,100.00	-135,907.65	6.60	
		Base	22.829696	120,997.39	12.004035	63,621.39	-57,376.00	0.06	
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK								
	2,800.000	Local	56.101354	157,083.79	80.000000	224,000.00	66,916.21	5.94	
		Base	17.631125	49,367.15	20.432401	57,210.72	7,843.57	0.05	
B23DZG901	MULTIPLAN EMPREENDIMENTOS COMMON STOCK								
	14,700.000	Local	23.270231	342,072.40	23.390000	343,833.00	1,760.60	9.11	
		Base	7.022220	103,226.63	5.973923	87,816.67	-15,409.96	0.08	
B2QY96901	HYPERA SA COMMON STOCK								
	9,500.000	Local	30.071706	285,681.21	25.900000	246,050.00	-39,631.21	6.52	
		Base	9.450717	89,781.81	6.614990	62,842.40	-26,939.41	0.06	
BG7ZWY901	AMBEV SA COMMON STOCK								
	26,600.000	Local	18.977567	504,803.28	16.830000	447,678.00	-57,125.28	11.86	
		Base	5.964131	158,645.89	4.298466	114,339.20	-44,306.69	0.10	
BRAZILIAN REAL Total									
	128,427.000	Local		3,207,249.62		3,597,345.11	390,095.49	95.33	
		Base		982,289.27		918,779.95	-63,509.32	0.82	
CANADIAN DOLLAR									
								Exchange Rate:	1.336350
008474959	AGNICO EAGLE MINES LTD COMMON STOCK								
	2,454.000	Local	59.569772	146,184.22	58.100000	142,577.40	-3,606.82	3.50	
		Base	44.846626	110,053.62	43.476634	106,691.66	-3,361.96	0.09	
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK								
	3,000.000	Local	62.727680	188,183.04	78.720000	236,160.00	47,976.96	5.79	
		Base	45.583663	136,750.99	58.906724	176,720.17	39,969.18	0.16	
063671952	BANK OF MONTREAL COMMON STOCK								
	1,500.000	Local	95.865573	143,798.36	99.990000	149,985.00	6,186.64	3.68	

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		Base	69.664687	104,497.03	74.823212	112,234.82	7,737.79	0.10
064149958	BANK OF NOVA SCOTIA COMMON STOCK							
		2,000.000 Local	75.847425	151,694.85	71.140000	142,280.00	-9,414.85	3.49
		Base	55.117670	110,235.34	53.234557	106,469.11	-3,766.23	0.09
067901959	BARRICK GOLD CORP COMMON STOCK							
		13,985.000 Local	19.529246	273,116.50	18.320000	256,205.20	-16,911.30	6.29
		Base	14.412593	201,560.11	13.708983	191,720.13	-9,839.98	0.17
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK							
		2,700.000 Local	51.689759	139,562.35	62.260000	168,102.00	28,539.65	4.12
		Base	37.562500	101,418.75	46.589591	125,791.90	24,373.15	0.11
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							
		1,300.000 Local	101.240169	131,612.22	119.630000	155,519.00	23,906.78	3.82
		Base	73.570362	95,641.47	89.519961	116,375.95	20,734.48	0.10
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		3,100.000 Local	41.501758	128,655.45	36.690000	113,739.00	-14,916.45	2.79
		Base	30.158971	93,492.81	27.455382	85,111.68	-8,381.13	0.08
29250N956	ENBRIDGE INC COMMON STOCK							
		7,380.000 Local	49.527874	365,515.71	48.400000	357,192.00	-8,323.71	8.76
		Base	36.418057	268,765.26	36.218057	267,289.26	-1,476.00	0.24
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK							
		6,967.000 Local	20.350169	141,779.63	15.150000	105,550.05	-36,229.58	2.59
		Base	15.320462	106,737.66	11.336850	78,983.84	-27,753.82	0.07
349553958	FORTIS INC COMMON STOCK							
		3,000.000 Local	44.610687	133,832.06	49.390000	148,170.00	14,337.94	3.63
		Base	32.418200	97,254.60	36.958881	110,876.64	13,622.04	0.10
351858956	FRANCO NEVADA CORP COMMON STOCK							
		1,500.000 Local	89.882347	134,823.52	100.190000	150,285.00	15,461.48	3.69
		Base	65.316727	97,975.09	74.972874	112,459.31	14,484.22	0.10
380956953	GOLDCORP INC COMMON STOCK							
		7,957.000 Local	18.369181	146,163.57	15.290000	121,662.53	-24,501.04	2.98

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QS INVESTORS 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	13.829090	110,038.07	11.441613	91,040.92	-18,997.15	0.08
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		2,300.000 Local	78.479561	180,502.99	65.920000	151,616.00	-28,886.99	3.72
		Base	57.030417	131,169.96	49.328395	113,455.31	-17,714.65	0.10
59162N950	METRO INC COMMON STOCK							
		2,900.000 Local	46.565514	135,039.99	49.200000	142,680.00	7,640.01	3.50
		Base	33.838759	98,132.40	36.816702	106,768.44	8,636.04	0.09
67077M959	NUTRIEN LTD COMMON STOCK							
		4,125.000 Local	55.947772	230,784.56	70.480000	290,730.00	59,945.44	7.13
		Base	40.656764	167,709.15	52.740674	217,555.28	49,846.13	0.19
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		3,200.000 Local	43.123809	137,996.19	49.090000	157,088.00	19,091.81	3.85
		Base	31.337700	100,280.64	36.734388	117,550.04	17,269.40	0.10
775109960	ROGERS COMMUNICATIONS INC B COMMON STOCK							
		2,700.000 Local	62.336522	168,308.61	71.870000	194,049.00	25,740.39	4.76
		Base	45.299415	122,308.42	53.780821	145,208.22	22,899.80	0.13
780087953	ROYAL BANK OF CANADA COMMON STOCK							
		1,500.000 Local	93.263940	139,895.91	100.820000	151,230.00	11,334.09	3.71
		Base	67.774100	101,661.15	75.444307	113,166.46	11,505.31	0.10
867224958	SUNCOR ENERGY INC COMMON STOCK							
		4,300.000 Local	42.140956	181,206.11	43.310000	186,233.00	5,026.89	4.57
		Base	30.623470	131,680.92	32.409174	139,359.45	7,678.53	0.12
878742956	TECK RESOURCES LTD CLS B COMMON STOCK							
		3,553.000 Local	30.175080	107,212.06	30.920000	109,858.76	2,646.70	2.69
		Base	23.470681	83,391.33	23.137651	82,208.07	-1,183.26	0.07
891160954	TORONTO DOMINION BANK COMMON STOCK							
		2,100.000 Local	63.789500	133,957.95	72.520000	152,292.00	18,334.05	3.74
		Base	46.355281	97,346.09	54.267220	113,961.16	16,615.07	0.10
89353D958	TRANSCANADA CORP COMMON STOCK							
		2,100.000 Local	63.521605	133,395.37	60.020000	126,042.00	-7,353.37	3.09

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		Base	46.160600	96,937.26	44.913383	94,318.11	-2,619.15	0.08
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK							
		5,128.000 Local	29.624828	151,916.12	31.810000	163,121.68	11,205.56	4.00
		Base	22.175932	113,718.18	23.803644	122,065.09	8,346.91	0.11
CANADIAN DOLLAR Total								
		90,749.000 Local		3,925,137.34		4,072,367.62	147,230.28	99.90
		Base		2,878,756.30		3,047,381.02	168,624.72	2.71
CHILEAN PESO							Exchange Rate:	680.505000
219602901	EMPRESAS COPEC SA COMMON STOCK							
		7,237.000 Local	7,634.670582	55,252,111.00	8,639.900000	62,526,956.30	7,274,845.30	49.16
		Base	11.308445	81,839.22	12.696306	91,883.17	10,043.95	0.08
229945902	ENEL AMERICAS SA COMMON STOCK							
		484,217.000 Local	134.929121	65,334,974.00	120.980000	58,580,572.66	-6,754,401.34	46.05
		Base	0.199857	96,773.92	0.177780	86,083.97	-10,689.95	0.08
CHILEAN PESO Total								
		491,454.000 Local		120,587,085.00		121,107,528.96	520,443.96	95.21
		Base		178,613.14		177,967.14	-646.00	0.16
CZECH KORUNA							Exchange Rate:	23.011400
562403907	CEZ AS COMMON STOCK CZK100.							
		2,593.000 Local	429.157721	1,112,805.97	540.500000	1,401,516.50	288,710.53	99.59
		Base	17.550023	45,507.21	23.488358	60,905.31	15,398.10	0.05
CZECH KORUNA Total								
		2,593.000 Local		1,112,805.97		1,401,516.50	288,710.53	99.59
		Base		45,507.21		60,905.31	15,398.10	0.05
DANISH KRONE							Exchange Rate:	6.655400
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000 Local	253.267023	683,061.16	116.800000	315,009.60	-368,051.56	7.70

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		Base	37.358324	100,755.40	17.549659	47,331.43	-53,423.97	0.04
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000 Local	283.680027	834,870.32	348.400000	1,025,341.20	190,470.88	25.07
		Base	41.844414	123,148.11	52.348469	154,061.54	30,913.43	0.14
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		1,456.000 Local	456.697672	664,951.81	674.600000	982,217.60	317,265.79	24.01
		Base	67.365501	98,084.17	101.361301	147,582.05	49,497.88	0.13
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		2,307.000 Local	294.871808	680,269.26	306.000000	705,942.00	25,672.74	17.26
		Base	43.495267	100,343.58	45.977702	106,070.56	5,726.98	0.09
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		1,988.000 Local	302.652752	601,673.67	504.400000	1,002,747.20	401,073.53	24.52
		Base	47.161992	93,758.04	75.788082	150,666.71	56,908.67	0.13
DANISH KRONE Total								
		11,391.000 Local		3,464,826.22		4,031,257.60	566,431.38	98.56
		Base		516,089.30		605,712.29	89,622.99	0.54
EURO CURRENCY							Exchange Rate:	0.891464
AUSTRIA								
465145001	OMV AG COMMON STOCK							
		2,114.000 Local	41.905047	88,587.27	48.370000	102,254.18	13,666.91	1.12
		Base	45.961466	97,162.54	54.259061	114,703.66	17,541.12	0.10
AUSTRIA Total								
		2,114.000 Local		88,587.27		102,254.18	13,666.91	1.12
		Base		97,162.54		114,703.66	17,541.12	0.10
BELGIUM								
559699905	UCB SA COMMON STOCK							
		734.000 Local	73.658542	54,065.37	76.560000	56,195.04	2,129.67	0.62
		Base	80.788706	59,298.91	85.881202	63,036.80	3,737.89	0.06
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK							

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STATE STREET

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	1,360.000	Local		108.276294	147,255.76	74.760000	101,673.60	-45,582.16	1.11
		Base		118.757471	161,510.16	83.862052	114,052.39	-47,457.77	0.10
B00D9P907	PROXIMUS COMMON STOCK								
	3,573.000	Local		28.618402	102,253.55	25.710000	91,861.83	-10,391.72	1.01
		Base		31.388671	112,151.72	28.840200	103,046.03	-9,105.69	0.09
BELGIUM Total									
	5,667.000	Local			303,574.68		249,730.47	-53,844.21	2.73
		Base			332,960.79		280,135.22	-52,825.57	0.25
FINLAND									
B06YV4907	NESTE OYJ COMMON STOCK								
	1,680.000	Local		38.081988	63,977.74	95.000000	159,600.00	95,622.26	1.75
		Base		41.768339	70,170.81	106.566277	179,031.35	108,860.54	0.16
FINLAND Total									
	1,680.000	Local			63,977.74		159,600.00	95,622.26	1.75
		Base			70,170.81		179,031.35	108,860.54	0.16
FRANCE									
405780909	L OREAL COMMON STOCK EUR.2								
	295.000	Local		186.294271	54,956.81	239.800000	70,741.00	15,784.19	0.77
		Base		204.327593	60,276.64	268.995719	79,353.74	19,077.10	0.07
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3								
	508.000	Local		249.219232	126,603.37	327.900000	166,573.20	39,969.83	1.82
		Base		282.078858	143,296.06	367.821920	186,853.54	43,557.48	0.17
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55								
	785.000	Local		118.198879	92,786.12	160.000000	125,600.00	32,813.88	1.38
		Base		129.640561	101,767.84	179.480046	140,891.84	39,124.00	0.13
517617908	ORANGE COMMON STOCK EUR4.0								
	14,879.000	Local		14.559224	216,626.69	14.500000	215,745.50	-881.19	2.36
		Base		15.968561	237,596.22	16.265379	242,012.58	4,416.36	0.21
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5								
	332.000	Local		84.025482	27,896.46	132.750000	44,073.00	16,176.54	0.48
		Base		92.159187	30,596.85	148.912351	49,438.90	18,842.05	0.04

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550507909	KERING COMMON STOCK EUR4.0							
		132.000	Local 288.408106	38,069.87	511.200000	67,478.40	29,408.53	0.74
			Base 316.326061	41,755.04	573.438748	75,693.91	33,938.87	0.07
564156909	CARREFOUR SA COMMON STOCK EUR2.5							
		4,195.000	Local 21.655528	90,844.94	16.650000	69,846.75	-20,998.19	0.76
			Base 23.751790	99,638.76	18.677142	78,350.61	-21,288.15	0.07
567173901	SANOFI COMMON STOCK EUR2.0							
		2,935.000	Local 89.468917	262,591.27	78.740000	231,101.90	-31,489.37	2.53
			Base 98.129533	288,010.18	88.326618	259,238.62	-28,771.56	0.23
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
		1,798.000	Local 51.711457	92,977.20	25.775000	46,343.45	-46,633.75	0.51
			Base 56.717141	101,977.42	28.913114	51,985.78	-49,991.64	0.05
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18							
		929.000	Local 119.910603	111,396.95	97.380000	90,466.02	-20,930.93	0.99
			Base 131.517987	122,180.21	109.236043	101,480.28	-20,699.93	0.09
730968906	BNP PARIBAS COMMON STOCK EUR2.							
		1,575.000	Local 66.153663	104,192.02	42.610000	67,110.75	-37,081.27	0.73
			Base 72.557359	114,277.84	47.797780	75,281.50	-38,996.34	0.07
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,794.000	Local 51.125897	91,719.86	32.310000	57,964.14	-33,755.72	0.63
			Base 56.074900	100,598.37	36.243752	65,021.29	-35,577.08	0.06
758255905	KLEPIERRE REIT EUR1.4							
		1,820.000	Local 36.423775	66,291.27	31.180000	56,747.60	-9,543.67	0.62
			Base 39.949604	72,708.28	34.976174	63,656.64	-9,051.64	0.06
774246904	GECINA SA REIT EUR7.5							
		376.000	Local 134.478590	50,563.95	131.800000	49,556.80	-1,007.15	0.54
			Base 147.496170	55,458.56	147.846688	55,590.35	131.79	0.05
774563902	COVIVIO REIT EUR3.0							
		1,087.000	Local 84.675483	92,042.25	94.600000	102,830.20	10,787.95	1.13
			Base 92.872098	100,951.97	106.117577	115,349.81	14,397.84	0.10

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B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		4,711.000	Local 13.733375	64,697.93	13.280000	62,562.08	-2,135.85	0.68
			Base 15.062770	70,960.71	14.896844	70,179.03	-781.68	0.06
B0NJJ1901	EDF COMMON STOCK EUR.5							
		4,846.000	Local 11.266597	54,597.93	12.190000	59,072.74	4,474.81	0.65
			Base 13.282198	64,365.53	13.674136	66,264.86	1,899.33	0.06
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		1,498.000	Local 60.779720	91,048.02	59.660000	89,370.68	-1,677.34	0.98
			Base 66.663218	99,861.50	66.923622	100,251.59	390.09	0.09
B15C55900	TOTAL SA COMMON STOCK EUR2.5							
		29,337.000	Local 47.874733	1,404,501.04	49.520000	1,452,768.24	48,267.20	15.91
			Base 53.002524	1,554,935.05	55.549074	1,629,643.19	74,708.14	1.45
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		1,867.000	Local 65.491452	122,272.54	68.690000	128,244.23	5,971.69	1.40
			Base 71.831044	134,108.56	77.053027	143,858.00	9,749.44	0.13
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		474.000	Local 102.786287	48,720.70	113.350000	53,727.90	5,007.20	0.59
			Base 112.736034	53,436.88	127.150395	60,269.29	6,832.41	0.05
FRANCE Total		76,173.000	Local	3,305,397.19		3,307,924.58	2,527.39	36.22
			Base	3,648,758.47		3,710,665.35	61,906.88	3.30
GERMANY								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000	Local 78.318858	130,322.58	49.760000	82,800.64	-47,521.94	0.91
			Base 85.900150	142,937.85	55.818294	92,881.64	-50,056.21	0.08
484628904	SAP SE COMMON STOCK							
		1,937.000	Local 92.919241	179,984.57	103.000000	199,511.00	19,526.43	2.18
			Base 101.913851	197,407.13	115.540280	223,801.52	26,394.39	0.20
494290901	E.ON SE COMMON STOCK							
		6,617.000	Local 7.138984	47,238.66	9.912000	65,587.70	18,349.04	0.72

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		Base	7.830039	51,811.37	11.118789	73,573.02	21,761.65	0.07
506921907	BAYER AG REG COMMON STOCK							
		2,237.000 Local	113.811806	254,597.01	57.600000	128,851.20	-125,745.81	1.41
		Base	124.828824	279,242.08	64.612817	144,538.87	-134,703.21	0.13
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE							
		729.000 Local	126.221687	92,015.61	91.000000	66,339.00	-25,676.61	0.73
		Base	138.439986	100,922.75	102.079276	74,415.79	-26,506.96	0.07
512067901	HEIDELBERGCEMENT AG COMMON STOCK							
		1,044.000 Local	88.348132	92,235.45	64.160000	66,983.04	-25,252.41	0.73
		Base	96.900259	101,163.87	71.971499	75,138.24	-26,025.63	0.07
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK							
		506.000 Local	83.999506	42,503.75	71.900000	36,381.40	-6,122.35	0.40
		Base	92.130692	46,618.13	80.653846	40,810.85	-5,807.28	0.04
523148906	ALLIANZ SE REG COMMON STOCK							
		516.000 Local	172.400019	88,958.41	198.280000	102,312.48	13,354.07	1.12
		Base	189.088391	97,569.61	222.420647	114,769.05	17,199.44	0.10
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK							
		511.000 Local	179.374618	91,660.43	211.000000	107,821.00	16,160.57	1.18
		Base	196.738141	100,533.19	236.689311	120,948.24	20,415.05	0.11
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK							
		1,542.000 Local	67.782244	104,520.22	52.250000	80,569.50	-23,950.72	0.88
		Base	74.343586	114,637.81	58.611453	90,378.86	-24,258.95	0.08
572797900	SIEMENS AG REG COMMON STOCK NPV							
		563.000 Local	131.983783	74,306.87	95.940000	54,014.22	-20,292.65	0.59
		Base	144.759840	81,499.79	107.620723	60,590.47	-20,909.32	0.05
573467909	1+1 DRILLISCH AG COMMON STOCK							
		1,331.000 Local	67.689527	90,094.76	31.740000	42,245.94	-47,848.82	0.46
		Base	79.799219	106,212.76	35.604354	47,389.40	-58,823.36	0.04
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
		18,439.000 Local	14.716475	271,357.09	14.795000	272,805.01	1,447.92	2.99

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		Base	17.115700	315,596.40	16.596296	306,019.10	-9,577.30	0.27
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
		2,049.000 Local	18.664080	38,242.70	17.685000	36,236.57	-2,006.13	0.40
		Base	20.470766	41,944.60	19.838154	40,648.38	-1,296.22	0.04
ACI0054Q2	BASF SE COMMON STOCK							
		1,931.000 Local	90.152553	174,084.58	65.530000	126,538.43	-47,546.15	1.39
		Base	98.879347	190,936.02	73.508296	141,944.52	-48,991.50	0.13
ACI0YTV75	LINDE PLC COMMON STOCK EUR.001							
		1,400.000 Local	138.264421	193,570.19	156.000000	218,400.00	24,829.81	2.39
		Base	156.494636	219,092.49	174.993045	244,990.26	25,897.77	0.22
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK							
		3,839.000 Local	32.266603	123,871.49	43.230000	165,959.97	42,088.48	1.82
		Base	35.390018	135,862.28	48.493265	186,165.64	50,303.36	0.17
BBJPFY900	VONOVIA SE COMMON STOCK							
		5,002.000 Local	33.978353	169,959.72	46.220000	231,192.44	61,232.72	2.53
		Base	37.267467	186,411.87	51.847298	259,340.19	72,928.32	0.23
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
		3,226.000 Local	28.887148	93,189.94	36.140000	116,587.64	23,397.70	1.28
		Base	31.683431	102,210.75	40.540055	130,782.22	28,571.47	0.12
GERMANY Total								
		55,083.000 Local		2,352,714.03		2,201,137.18	-151,576.85	24.10
		Base		2,612,610.75		2,469,126.26	-143,484.49	2.19
ITALY								
714456902	ENEL SPA COMMON STOCK EUR1.							
		25,810.000 Local	4.500564	116,159.55	5.704000	147,220.24	31,060.69	1.61
		Base	4.936220	127,403.83	6.398464	165,144.35	37,740.52	0.15
714505906	ENI SPA COMMON STOCK							
		29,338.000 Local	14.287941	419,179.61	15.754000	462,190.85	43,011.24	5.06
		Base	15.671018	459,756.32	17.672054	518,462.72	58,706.40	0.46
725147904	SNAM SPA COMMON STOCK							

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STATE STREET

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		32,109.000	Local 4.145095	133,094.87	4.579000	147,027.11	13,932.24	1.61
			Base 4.546342	145,978.49	5.136495	164,927.70	18,949.21	0.15
753851906	TENARIS SA COMMON STOCK USD1.	7,437.000	Local 13.982498	103,987.84	12.515000	93,074.06	-10,913.78	1.02
			Base 15.336008	114,053.89	14.038705	104,405.85	-9,648.04	0.09
763439908	TELECOM ITALIA SPA COMMON STOCK	118,763.000	Local 0.862855	102,475.29	0.554400	65,842.21	-36,633.08	0.72
			Base 0.946380	112,394.93	0.621898	73,858.52	-38,536.41	0.07
B01BN5908	TERNA SPA COMMON STOCK EUR.22	19,530.000	Local 4.755490	92,874.72	5.648000	110,305.44	17,430.72	1.21
			Base 5.215823	101,865.02	6.335646	123,735.16	21,870.14	0.11
ITALY Total		232,987.000	Local Base	967,771.88 1,061,452.48		1,025,659.91 1,150,534.30	57,888.03 89,081.82	11.23 1.02
NETHERLANDS (THE)								
580942902	VOPAK COMMON STOCK EUR.5	2,162.000	Local 41.599394	89,937.89	42.660000	92,230.92	2,293.03	1.01
			Base 45.626230	98,643.91	47.853867	103,460.06	4,816.15	0.09
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04	36,544.000	Local 2.728752	99,719.53	2.826000	103,273.34	3,553.81	1.13
			Base 2.992897	109,372.41	3.170066	115,846.90	6,474.49	0.10
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	2,844.000	Local 32.659617	92,883.95	36.315000	103,279.86	10,395.91	1.13
			Base 35.821076	101,875.14	40.736362	115,854.21	13,979.07	0.10
779255900	HEINEKEN NV COMMON STOCK EUR1.6	1,090.000	Local 83.254514	90,747.42	94.080000	102,547.20	11,799.78	1.12
			Base 91.313578	99,531.80	105.534267	115,032.35	15,500.55	0.10
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09	869.000	Local 122.860748	106,765.99	167.200000	145,296.80	38,530.81	1.59
			Base 134.753705	117,100.97	187.556648	162,986.73	45,885.76	0.14

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B12T3J908	UNILEVER NV CVA DUTCH CERT EUR.16							
		2,387.000	Local 48.198969	115,050.94	51.780000	123,598.86	8,547.92	1.35
			Base 52.864642	126,187.90	58.084230	138,647.06	12,459.16	0.12
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		4,807.000	Local 19.011693	91,389.21	23.725000	114,046.08	22,656.87	1.25
			Base 20.852030	100,235.71	26.613526	127,931.22	27,695.51	0.11
BFYM46904	UNIBAIL RODAMCO WESTFIELD REIT EUR.5							
		1,383.000	Local 229.771721	317,774.29	146.140000	202,111.62	-115,662.67	2.21
			Base 252.013695	348,534.94	163.932587	226,718.77	-121,816.17	0.20
NETHERLANDS (THE) Total		52,086.000	Local	1,004,269.22		986,384.68	-17,884.54	10.80
			Base	1,101,482.78		1,106,477.30	4,994.52	0.98
PORTUGAL								
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
		7,992.000	Local 13.972832	111,670.87	14.280000	114,125.76	2,454.89	1.25
			Base 15.325405	122,480.64	16.018594	128,020.60	5,539.96	0.11
PORTUGAL Total		7,992.000	Local	111,670.87		114,125.76	2,454.89	1.25
			Base	122,480.64		128,020.60	5,539.96	0.11
SPAIN								
527178909	ENDESA SA COMMON STOCK EUR1.2							
		1,818.000	Local 22.321342	40,580.20	22.740000	41,341.32	761.12	0.45
			Base 24.482057	44,508.38	25.508602	46,374.64	1,866.26	0.04
566935904	REPSOL SA COMMON STOCK EUR1.							
		14,259.000	Local 14.461040	206,199.97	15.260000	217,592.34	11,392.37	2.38
			Base 15.860873	226,160.19	17.117909	244,084.27	17,924.08	0.22
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		24,753.000	Local 10.392957	257,256.86	7.469000	184,880.16	-72,376.70	2.02
			Base 11.398998	282,159.40	8.378353	207,389.37	-74,770.03	0.18
738307909	ENAGAS SA COMMON STOCK EUR1.5							

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		3,934.000	Local 24.866614	97,825.26	25.940000	102,047.96	4,222.70	1.12
			Base 27.273709	107,294.77	29.098203	114,472.33	7,177.56	0.10
B288C9908	IBERDROLA SA COMMON STOCK EUR.75	21,261.000	Local 6.789026	144,341.48	7.826000	166,388.59	22,047.11	1.82
			Base 7.446205	158,313.77	8.778818	186,646.45	28,332.68	0.17
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01	700.000	Local 50.505757	35,354.03	71.400000	49,980.00	14,625.97	0.55
			Base 55.394729	38,776.31	80.092971	56,065.08	17,288.77	0.05
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5	5,051.000	Local 18.829758	95,109.11	19.000000	95,969.00	859.89	1.05
			Base 20.652485	104,315.70	21.313255	107,653.25	3,337.55	0.10
SPAIN Total		71,776.000	Local Base	876,666.91 961,528.52		858,199.37 962,685.39	-18,467.54 1,156.87	9.40 0.86
UNITED KINGDOM								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125	1,176.000	Local 80.129022	94,231.73	99.000000	116,424.00	22,192.27	1.27
			Base 87.885536	103,353.39	111.053279	130,598.66	27,245.27	0.12
UNITED KINGDOM Total		1,176.000	Local Base	94,231.73 103,353.39		116,424.00 130,598.66	22,192.27 27,245.27	1.27 0.12
EURO CURRENCY Total		506,734.000	Local Base	9,168,861.52 10,111,961.17		9,121,440.13 10,231,978.09	-47,421.39 120,016.92	99.87 9.09
HONG KONG DOLLAR							Exchange Rate:	7.849950
607355906	CHINA MOBILE LTD COMMON STOCK	32,000.000	Local 81.076433	2,594,445.85	80.000000	2,560,000.00	-34,445.85	4.48
			Base 10.394802	332,633.66	10.191148	326,116.73	-6,516.93	0.29
609701909	CLP HOLDINGS LTD COMMON STOCK							

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		52,500.000	Local 80.925784	4,248,603.68	91.000000	4,777,500.00	528,896.32	8.36
			Base 10.343670	543,042.70	11.592431	608,602.60	65,559.90	0.54
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1	6,500.000	Local 81.929046	532,538.80	68.800000	447,200.00	-85,338.80	0.78
			Base 10.496995	68,230.47	8.764387	56,968.52	-11,261.95	0.05
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK	38,000.000	Local 11.154774	423,881.43	14.600000	554,800.00	130,918.57	0.97
			Base 1.433011	54,454.43	1.859884	70,675.61	16,221.18	0.06
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK	44,000.000	Local 22.435325	987,154.29	29.800000	1,311,200.00	324,045.71	2.30
			Base 2.882180	126,815.94	3.796203	167,032.91	40,216.97	0.15
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1	24,000.000	Local 20.532329	492,775.89	35.200000	844,800.00	352,024.11	1.48
			Base 2.637710	63,305.03	4.484105	107,618.52	44,313.49	0.10
619615008	CITIC LTD COMMON STOCK	79,000.000	Local 11.316810	894,028.01	11.720000	925,880.00	31,851.99	1.62
			Base 1.453827	114,852.36	1.493003	117,947.25	3,094.89	0.10
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0	96,000.000	Local 5.288327	507,679.40	5.090000	488,640.00	-19,039.40	0.86
			Base 0.679371	65,219.63	0.648412	62,247.53	-2,972.10	0.06
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK	9,500.000	Local 219.195151	2,082,353.93	273.600000	2,599,200.00	516,846.07	4.55
			Base 27.990205	265,906.95	34.853725	331,110.39	65,203.44	0.29
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	98,000.000	Local 6.159699	603,650.46	6.190000	606,620.00	2,969.54	1.06
			Base 0.791313	77,548.67	0.788540	77,276.93	-271.74	0.07
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1	12,000.000	Local 41.858062	502,296.74	75.900000	910,800.00	408,503.26	1.59
			Base 5.377345	64,528.14	9.668851	116,026.22	51,498.08	0.10
640837001	HANG SENG BANK LTD COMMON STOCK							

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		7,500.000	Local 195.307583	1,464,806.87	193.700000	1,452,750.00	-12,056.87	2.54
			Base 24.882165	186,616.24	24.675316	185,064.87	-1,551.37	0.16
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK	45,000.000	Local 61.317796	2,759,300.83	54.450000	2,450,250.00	-309,050.83	4.29
			Base 7.842543	352,914.44	6.936350	312,135.75	-40,778.69	0.28
643655004	HONG KONG + CHINA GAS COMMON STOCK	282,890.000	Local 14.002968	3,961,299.48	18.820000	5,323,989.80	1,362,690.32	9.32
			Base 1.789217	506,151.67	2.397467	678,219.58	172,067.91	0.60
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	17,200.000	Local 20.882905	359,185.97	27.600000	474,720.00	115,534.03	0.83
			Base 2.673388	45,982.28	3.515946	60,474.27	14,491.99	0.05
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK	16,000.000	Local 62.197957	995,167.31	53.450000	855,200.00	-139,967.31	1.50
			Base 7.924013	126,784.21	6.808961	108,943.37	-17,840.84	0.10
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	18,000.000	Local 29.145902	524,626.23	37.000000	666,000.00	141,373.77	1.17
			Base 3.734261	67,216.69	4.713406	84,841.30	17,624.61	0.08
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK	24,000.000	Local 32.401041	777,624.98	32.500000	780,000.00	2,375.02	1.37
			Base 4.162438	99,898.51	4.140154	99,363.69	-534.82	0.09
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK	48,000.000	Local 13.862859	665,417.21	11.800000	566,400.00	-99,017.21	0.99
			Base 1.780909	85,483.61	1.503194	72,153.33	-13,330.28	0.06
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK	7,000.000	Local 118.987404	832,911.83	134.700000	942,900.00	109,988.17	1.65
			Base 15.285857	107,001.00	17.159345	120,115.41	13,114.41	0.11
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK	38,000.000	Local 11.478082	436,167.12	15.160000	576,080.00	139,912.88	1.01
			Base 1.474545	56,032.72	1.931222	73,386.45	17,353.73	0.07
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK							

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		18,000.000	Local Base	25.239763 3.233794	454,315.73 58,208.29	33.050000 4.210218	594,900.00 75,783.92	140,584.27 17,575.63	1.04 0.07
B00G0S903	CNOOC LTD COMMON STOCK	86,000.000	Local Base	8.853941 1.137432	761,438.90 97,819.15	14.700000 1.872623	1,264,200.00 161,045.61	502,761.10 63,226.46	2.21 0.14
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	84,000.000	Local Base	4.178659 0.536816	351,007.34 45,092.58	7.160000 0.912108	601,440.00 76,617.05	250,432.66 31,524.47	1.05 0.07
B0190C903	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	19,000.000	Local Base	51.981894 6.621939	987,655.98 125,816.85	52.750000 6.719788	1,002,250.00 127,675.97	14,594.02 1,859.12	1.75 0.11
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	24,000.000	Local Base	21.483835 2.752573	515,612.04 66,061.76	29.200000 3.719769	700,800.00 89,274.45	185,187.96 23,212.69	1.23 0.08
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	8,500.000	Local Base	43.218098 5.552064	367,353.83 47,192.54	87.900000 11.197524	747,150.00 95,178.95	379,796.17 47,986.41	1.31 0.08
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	130,000.000	Local Base	5.869243 0.753999	763,001.56 98,019.89	4.850000 0.617838	630,500.00 80,318.98	-132,501.56 -17,700.91	1.10 0.07
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	34,500.000	Local Base	18.328865 2.354639	632,345.85 81,235.06	17.900000 2.280269	617,550.00 78,669.29	-14,795.85 -2,565.77	1.08 0.07
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	122,000.000	Local Base	6.259860 0.804180	763,702.97 98,110.00	6.730000 0.857330	821,060.00 104,594.30	57,357.03 6,484.30	1.44 0.09
B0PB4M906	LINK REIT REIT	8,500.000	Local Base	56.211412 7.221265	477,797.00 61,380.75	91.800000 11.694342	780,300.00 99,401.91	302,503.00 38,021.16	1.37 0.09
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0								

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		205,000.000	Local Base	3.705837 0.476075	759,696.66 97,595.33	3.560000 0.453506	729,800.00 92,968.75	-29,896.66 -4,626.58	1.28 0.08
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	127,000.000	Local Base	5.007885 0.643344	636,001.40 81,704.66	5.750000 0.732489	730,250.00 93,026.07	94,248.60 11,321.41	1.28 0.08
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	53,000.000	Local Base	6.843738 0.879189	362,718.13 46,597.01	12.260000 1.561793	649,780.00 82,775.05	287,061.87 36,178.04	1.14 0.07
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0	19,600.000	Local Base	34.053634 4.374740	667,451.23 85,744.91	32.700000 4.165632	640,920.00 81,646.38	-26,531.23 -4,098.53	1.12 0.07
B4TX8S909	AIA GROUP LTD COMMON STOCK	60,000.000	Local Base	62.579868 7.995968	3,754,792.10 479,758.09	78.150000 9.955477	4,689,000.00 597,328.65	934,207.90 117,570.56	8.21 0.53
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005	77,000.000	Local Base	9.920299 1.274423	763,863.03 98,130.56	12.620000 1.607654	971,740.00 123,789.32	207,876.97 25,658.76	1.70 0.11
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	22,000.000	Local Base	27.793785 3.558105	611,463.26 78,278.32	39.100000 4.980923	860,200.00 109,580.32	248,736.74 31,302.00	1.51 0.10
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01	19,600.000	Local Base	43.368300 5.525117	850,018.68 108,292.29	39.450000 5.025510	773,220.00 98,499.99	-76,798.68 -9,792.30	1.35 0.09
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01	30,000.000	Local Base	14.202362 1.821540	426,070.85 54,646.19	26.100000 3.324862	783,000.00 99,745.86	356,929.15 45,099.67	1.37 0.09
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1	11,000.000	Local Base	40.983414 5.264983	450,817.55 57,914.81	58.450000 7.445907	642,950.00 81,904.98	192,132.45 23,990.17	1.13 0.07
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005								

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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	
		107,500.000	Local Base	7.511829 0.957006	807,521.63 102,878.17	8.020000 1.021663	862,150.00 109,828.73	54,628.37 6,950.56	1.51 0.10
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001	110,000.000	Local Base	6.860807 0.881382	754,688.77 96,951.98	8.400000 1.070071	924,000.00 117,707.76	169,311.23 20,755.78	1.62 0.10
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	5,200.000	Local Base	243.583569 31.292250	1,266,634.56 162,719.70	361.000000 45.987554	1,877,200.00 239,135.28	610,565.44 76,415.58	3.29 0.21
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	23,500.000	Local Base	89.764777 11.471835	2,109,472.26 269,588.13	82.450000 10.503252	1,937,575.00 246,826.41	-171,897.26 -22,761.72	3.39 0.22
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	11,000.000	Local Base	68.043564 8.741296	748,479.20 96,154.26	64.450000 8.210243	708,950.00 90,312.68	-39,529.20 -5,841.58	1.24 0.08
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	13,500.000	Local Base	56.088312 7.205451	757,192.21 97,273.59	69.800000 8.891776	942,300.00 120,038.98	185,107.79 22,765.39	1.65 0.11
BZ3C3R901	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.000025	5,500.000	Local Base	70.010253 8.920322	385,056.39 49,061.77	76.350000 9.726177	419,925.00 53,493.97	34,868.61 4,432.20	0.74 0.05
HONG KONG DOLLAR Total		2,429,990.000	Local Base		48,832,085.42 6,252,845.99		57,018,039.80 7,263,490.84	8,185,954.38 1,010,644.85	99.82 6.45
INDONESIAN RUPIAH							Exchange Rate:	14,240.000000	
623084902	UNITED TRACTORS TBK PT COMMON STOCK IDR250.0	25,700.000	Local Base	33,142.698988 2.439205	851,767,364.00 62,687.57	27,050.000000 1.899579	695,185,000.00 48,819.17	-156,582,364.00 -13,868.40	22.22 0.04
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.	146,400.000	Local	8,771.161762	1,284,098,082.00	7,325.000000	1,072,380,000.00	-211,718,082.00	34.28

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		Base	0.658002	96,331.44	0.514396	75,307.58	-21,023.86	0.07	
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.								
		322,800.000	Local	4,357.364424	1,406,557,236.00	3,950.000000	1,275,060,000.00	-131,497,236.00	40.76
			Base	0.326884	105,518.17	0.277388	89,540.73	-15,977.44	0.08
INDONESIAN RUPIAH Total									
		494,900.000	Local		3,542,422,682.00		3,042,625,000.00	-499,797,682.00	97.26
			Base		264,537.18		213,667.48	-50,869.70	0.19
JAPANESE YEN							Exchange Rate:	110.830000	
601090004	AJINOMOTO CO INC COMMON STOCK								
		5,200.000	Local	2,219.109038	11,539,367.00	1,769.000000	9,198,800.00	-2,340,567.00	0.31
			Base	19.621637	102,032.51	15.961382	82,999.19	-19,033.32	0.07
602150005	ALPS ALPINE CO LTD COMMON STOCK								
		4,400.000	Local	2,751.375000	12,106,050.00	2,310.000000	10,164,000.00	-1,942,050.00	0.34
			Base	25.006816	110,029.99	20.842732	91,708.02	-18,321.97	0.08
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
		5,900.000	Local	4,786.154576	28,238,312.00	4,930.000000	29,087,000.00	848,688.00	0.98
			Base	42.523680	250,889.71	44.482541	262,446.99	11,557.28	0.23
605460005	ASAHI KASEI CORP COMMON STOCK								
		18,500.000	Local	1,256.452216	23,244,366.00	1,142.000000	21,127,000.00	-2,117,366.00	0.71
			Base	11.272058	208,533.08	10.304069	190,625.28	-17,907.80	0.17
608484903	YAHOO JAPAN CORP COMMON STOCK								
		34,100.000	Local	317.158475	10,815,104.00	271.000000	9,241,100.00	-1,574,004.00	0.31
			Base	2.799404	95,459.68	2.445186	83,380.85	-12,078.83	0.07
612528901	TREND MICRO INC COMMON STOCK								
		1,900.000	Local	6,273.134737	11,918,956.00	5,390.000000	10,241,000.00	-1,677,956.00	0.34
			Base	57.015542	108,329.53	48.633042	92,402.78	-15,926.75	0.08
612927905	NTT DOCOMO INC COMMON STOCK								
		23,000.000	Local	2,759.035304	63,457,812.00	2,451.500000	56,384,500.00	-7,073,312.00	1.89
			Base	24.733559	568,871.86	22.119462	508,747.63	-60,124.23	0.45

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613210004	BRIDGESTONE CORP COMMON STOCK							
		2,400.000	Local 4,786.392083	11,487,341.00	4,266.000000	10,238,400.00	-1,248,941.00	0.34
			Base 42.321871	101,572.49	38.491383	92,379.32	-9,193.17	0.08
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK							
		1,200.000	Local 9,414.705000	11,297,646.00	9,340.000000	11,208,000.00	-89,646.00	0.38
			Base 85.568783	102,682.54	84.273211	101,127.85	-1,554.69	0.09
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK							
		2,300.000	Local 4,357.177391	10,021,508.00	2,811.000000	6,465,300.00	-3,556,208.00	0.22
			Base 38.612057	88,807.73	25.363169	58,335.29	-30,472.44	0.05
617232004	CANON INC COMMON STOCK							
		4,900.000	Local 3,795.896939	18,599,895.00	3,213.000000	15,743,700.00	-2,856,195.00	0.53
			Base 33.563792	164,462.58	28.990346	142,052.69	-22,409.89	0.13
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK							
		600.000	Local 19,019.505000	11,411,703.00	25,710.000000	15,426,000.00	4,014,297.00	0.52
			Base 168.172817	100,903.69	231.976902	139,186.14	38,282.45	0.12
619446909	KOSE CORP COMMON STOCK							
		400.000	Local 17,058.525000	6,823,410.00	20,330.000000	8,132,000.00	1,308,590.00	0.27
			Base 151.167750	60,467.10	183.434088	73,373.64	12,906.54	0.07
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK							
		20,000.000	Local 1,574.236700	31,484,734.00	1,728.500000	34,570,000.00	3,085,266.00	1.16
			Base 14.137827	282,756.53	15.595958	311,919.16	29,162.63	0.28
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK							
		9,100.000	Local 1,226.612967	11,162,178.00	1,381.000000	12,567,100.00	1,404,922.00	0.42
			Base 10.845864	98,697.36	12.460525	113,390.78	14,693.42	0.10
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK							
		2,800.000	Local 4,112.055000	11,513,754.00	7,610.000000	21,308,000.00	9,794,246.00	0.71
			Base 36.359300	101,806.04	68.663719	192,258.41	90,452.37	0.17
624899902	KDDI CORP COMMON STOCK							
		30,700.000	Local 3,015.509967	92,576,156.00	2,385.000000	73,219,500.00	-19,356,656.00	2.46
			Base 27.034265	829,951.93	21.519444	660,646.94	-169,304.99	0.59

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625054002	DAICEL CORP COMMON STOCK	10,000.000	1,190.595000	11,905,950.00	1,202.000000	12,020,000.00	114,050.00	0.40
			10.821132	108,211.32	10.845439	108,454.39	243.07	0.10
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK	1,000.000	11,230.613000	11,230,613.00	12,970.000000	12,970,000.00	1,739,387.00	0.44
			99.302470	99,302.47	117.026076	117,026.08	17,723.61	0.10
625086004	SUMITOMO DAINIPPON PHARMA CO COMMON STOCK	2,700.000	3,611.804815	9,751,873.00	2,737.000000	7,389,900.00	-2,361,973.00	0.25
			31.879648	86,075.05	24.695480	66,677.79	-19,397.26	0.06
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	3,300.000	3,528.763636	11,644,920.00	3,519.000000	11,612,700.00	-32,220.00	0.39
			31.201767	102,965.83	31.751331	104,779.39	1,813.56	0.09
629854902	EAST JAPAN RAILWAY CO COMMON STOCK	1,100.000	10,315.155455	11,346,671.00	10,680.000000	11,748,000.00	401,329.00	0.39
			91.207882	100,328.67	96.363800	106,000.18	5,671.51	0.09
630720001	EISAI CO LTD COMMON STOCK	3,800.000	6,762.116053	25,696,041.00	6,213.000000	23,609,400.00	-2,086,641.00	0.79
			60.569511	230,164.14	56.058829	213,023.55	-17,140.59	0.19
633127006	FAMILYMART UNY HOLDINGS CO L COMMON STOCK	4,000.000	1,625.812500	6,503,250.00	2,821.000000	11,284,000.00	4,780,750.00	0.38
			14.375635	57,502.54	25.453397	101,813.59	44,311.05	0.09
633243902	FAST RETAILING CO LTD COMMON STOCK	300.000	50,075.023333	15,022,507.00	52,030.000000	15,609,000.00	586,493.00	0.52
			455.124033	136,537.21	469.457728	140,837.32	4,300.11	0.13
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	53,100.000	680.470565	36,132,987.00	550.000000	29,205,000.00	-6,927,987.00	0.98
			6.107887	324,328.78	4.962555	263,511.68	-60,817.10	0.23
635640006	SUBARU CORP COMMON STOCK	2,600.000	4,258.128077	11,071,133.00	2,522.500000	6,558,500.00	-4,512,633.00	0.22
			37.650896	97,892.33	22.760083	59,176.22	-38,716.11	0.05

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635652001	FUJIFILM HOLDINGS CORP COMMON STOCK							
		2,800.000	Local 4,270.133929	11,956,375.00	5,034.000000	14,095,200.00	2,138,825.00	0.47
			Base 37.757054	105,719.75	45.420915	127,178.56	21,458.81	0.11
635693005	FANUC CORP COMMON STOCK							
		1,000.000	Local 22,588.788000	22,588,788.00	18,880.000000	18,880,000.00	-3,708,788.00	0.63
			Base 202.435180	202,435.18	170.350988	170,350.99	-32,084.19	0.15
635694003	FUJITSU LTD COMMON STOCK							
		1,100.000	Local 7,927.961818	8,720,758.00	7,986.000000	8,784,600.00	63,842.00	0.29
			Base 70.100018	77,110.02	72.056302	79,261.93	2,151.91	0.07
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK							
		2,600.000	Local 4,607.302308	11,978,986.00	4,280.000000	11,128,000.00	-850,986.00	0.37
			Base 41.875050	108,875.13	38.617703	100,406.03	-8,469.10	0.09
642155907	RESONA HOLDINGS INC COMMON STOCK							
		18,800.000	Local 615.607606	11,573,423.00	479.700000	9,018,360.00	-2,555,063.00	0.30
			Base 5.595161	105,189.03	4.328250	81,371.11	-23,817.92	0.07
642890008	HISAMITSU PHARMACEUTICAL CO COMMON STOCK							
		1,300.000	Local 9,674.834615	12,577,285.00	5,090.000000	6,617,000.00	-5,960,285.00	0.22
			Base 87.933054	114,312.97	45.926193	59,704.05	-54,608.92	0.05
642910004	HITACHI LTD COMMON STOCK							
		7,000.000	Local 3,500.892429	24,506,247.00	3,585.000000	25,095,000.00	588,753.00	0.84
			Base 31.370867	219,596.07	32.346837	226,427.86	6,831.79	0.20
642912000	HITACHI CHEMICAL CO LTD COMMON STOCK							
		5,200.000	Local 2,242.120385	11,659,026.00	2,452.000000	12,750,400.00	1,091,374.00	0.43
			Base 20.378281	105,967.06	22.123974	115,044.66	9,077.60	0.10
642920003	HITACHI METALS LTD COMMON STOCK							
		5,900.000	Local 1,142.571017	6,741,169.00	1,286.000000	7,587,400.00	846,231.00	0.25
			Base 10.384649	61,269.43	11.603356	68,459.80	7,190.37	0.06
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK							
		2,800.000	Local 4,017.007500	11,247,621.00	3,976.000000	11,132,800.00	-114,821.00	0.37
			Base 35.518879	99,452.86	35.874763	100,449.34	996.48	0.09

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643514003	HONDA MOTOR CO LTD COMMON STOCK								
	6,900.000	Local		3,349.920435	23,114,451.00	2,995.000000	20,665,500.00	-2,448,951.00	0.69
		Base		30.050259	207,346.79	27.023369	186,461.25	-20,885.54	0.17
644146003	AIR WATER INC COMMON STOCK								
	5,800.000	Local		2,015.006897	11,687,040.00	1,604.000000	9,303,200.00	-2,383,840.00	0.31
		Base		18.314083	106,221.68	14.472616	83,941.17	-22,280.51	0.07
644150005	HOYA CORP COMMON STOCK								
	5,400.000	Local		5,877.826296	31,740,262.00	7,309.000000	39,468,600.00	7,728,338.00	1.32
		Base		52.542035	283,726.99	65.947848	356,118.38	72,391.39	0.32
646780007	ITOCHU CORP COMMON STOCK								
	6,800.000	Local		1,641.320294	11,160,978.00	2,002.500000	13,617,000.00	2,456,022.00	0.46
		Base		14.512757	98,686.75	18.068213	122,863.85	24,177.10	0.11
647098003	JSR CORP COMMON STOCK								
	6,400.000	Local		1,859.929375	11,903,548.00	1,716.000000	10,982,400.00	-921,148.00	0.37
		Base		16.904606	108,189.48	15.483172	99,092.30	-9,097.18	0.09
647453901	JAPAN TOBACCO INC COMMON STOCK								
	12,300.000	Local		3,524.981057	43,357,267.00	2,745.000000	33,763,500.00	-9,593,767.00	1.13
		Base		31.469059	387,069.42	24.767662	304,642.24	-82,427.18	0.27
648004000	AEON CO LTD COMMON STOCK								
	8,200.000	Local		1,704.351707	13,975,684.00	2,316.500000	18,995,300.00	5,019,616.00	0.64
		Base		15.070089	123,574.73	20.901380	171,391.32	47,816.59	0.15
648336006	KANEKA CORP COMMON STOCK								
	2,400.000	Local		5,132.565000	12,318,156.00	4,145.000000	9,948,000.00	-2,370,156.00	0.33
		Base		46.649079	111,957.79	37.399621	89,759.09	-22,198.70	0.08
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK								
	23,600.000	Local		1,560.345424	36,824,152.00	1,632.000000	38,515,200.00	1,691,048.00	1.29
		Base		14.026405	331,023.16	14.725255	347,516.02	16,492.86	0.31
648374007	KANSAI PAINT CO LTD COMMON STOCK								
	5,400.000	Local		2,196.097407	11,858,926.00	2,111.000000	11,399,400.00	-459,526.00	0.38
		Base		19.959985	107,783.92	19.047189	102,854.82	-4,929.10	0.09

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648380004	KAO CORP COMMON STOCK	5,900.000	Local	7,008.502373	41,350,164.00	8,718.000000	51,436,200.00	10,086,036.00	1.73
			Base	62.566851	369,144.42	78.661012	464,099.97	94,955.55	0.41
649080009	KIKKOMAN CORP COMMON STOCK	2,800.000	Local	4,632.315000	12,970,482.00	5,430.000000	15,204,000.00	2,233,518.00	0.51
			Base	41.050246	114,940.69	48.993955	137,183.07	22,242.38	0.12
649099009	KEYENCE CORP COMMON STOCK	800.000	Local	56,504.905000	45,203,924.00	68,970.000000	55,176,000.00	9,972,076.00	1.85
			Base	504.749250	403,799.40	622.304430	497,843.54	94,044.14	0.44
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK	12,900.000	Local	2,436.884496	31,435,810.00	2,642.500000	34,088,250.00	2,652,440.00	1.14
			Base	21.639108	279,144.49	23.842822	307,572.41	28,427.92	0.27
649602000	KOBEL STEEL LTD COMMON STOCK	10,800.000	Local	1,095.547500	11,831,913.00	831.000000	8,974,800.00	-2,857,113.00	0.30
			Base	9.957259	107,538.40	7.497970	80,978.07	-26,560.33	0.07
649658002	KOMATSU LTD COMMON STOCK	5,900.000	Local	3,131.276610	18,474,532.00	2,570.500000	15,165,950.00	-3,308,582.00	0.51
			Base	27.885392	164,523.81	23.193179	136,839.75	-27,684.06	0.12
649670007	KONICA MINOLTA INC COMMON STOCK	11,600.000	Local	1,041.520431	12,081,637.00	1,089.000000	12,632,400.00	550,763.00	0.42
			Base	9.466216	109,808.11	9.825859	113,979.97	4,171.86	0.10
649750007	KUBOTA CORP COMMON STOCK	6,300.000	Local	1,790.895079	11,282,639.00	1,599.500000	10,076,850.00	-1,205,789.00	0.34
			Base	15.835316	99,762.49	14.432013	90,921.68	-8,840.81	0.08
649766003	KURARAY CO LTD COMMON STOCK	6,200.000	Local	1,840.920000	11,413,704.00	1,408.000000	8,729,600.00	-2,684,104.00	0.29
			Base	16.277642	100,921.38	12.704141	78,765.68	-22,155.70	0.07
649926003	KYOCERA CORP COMMON STOCK	1,700.000	Local	6,602.299412	11,223,909.00	6,500.000000	11,050,000.00	-173,909.00	0.37
			Base	58.378347	99,243.19	58.648380	99,702.25	459.06	0.09

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649955002	KYOWA HAKKO KIRIN CO LTD COMMON STOCK	5,700.000	Local 1,991.995439	11,354,374.00	2,410.000000	13,737,000.00	2,382,626.00	0.46
			Base 17.613470	100,396.78	21.745015	123,946.58	23,549.80	0.11
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK	8,900.000	Local 1,270.635056	11,308,652.00	1,307.000000	11,632,300.00	323,648.00	0.39
			Base 11.235112	99,992.50	11.792836	104,956.24	4,963.74	0.09
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK	2,300.000	Local 4,872.435217	11,206,601.00	5,362.000000	12,332,600.00	1,125,999.00	0.41
			Base 43.082674	99,090.15	48.380402	111,274.93	12,184.78	0.10
654379908	JFE HOLDINGS INC COMMON STOCK	9,000.000	Local 2,067.333111	18,605,998.00	1,878.500000	16,906,500.00	-1,699,498.00	0.57
			Base 18.603153	167,428.38	16.949382	152,544.44	-14,883.94	0.14
655580009	MAKITA CORP COMMON STOCK	2,400.000	Local 5,032.515000	12,078,036.00	3,855.000000	9,252,000.00	-2,826,036.00	0.31
			Base 45.739742	109,775.38	34.783001	83,479.20	-26,296.18	0.07
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	6,200.000	Local 4,370.200000	27,095,240.00	3,876.000000	24,031,200.00	-3,064,040.00	0.81
			Base 39.264173	243,437.87	34.972480	216,829.38	-26,608.49	0.19
656946001	MARUBENI CORP COMMON STOCK	14,000.000	Local 851.425500	11,919,957.00	765.000000	10,710,000.00	-1,209,957.00	0.36
			Base 7.738473	108,338.62	6.902463	96,634.49	-11,704.13	0.09
657270005	PANASONIC CORP COMMON STOCK	8,300.000	Local 1,377.188193	11,430,662.00	954.200000	7,919,860.00	-3,510,802.00	0.27
			Base 12.177269	101,071.33	8.609582	71,459.53	-29,611.80	0.06
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK	53,700.000	Local 210.004953	11,277,266.00	171.300000	9,198,810.00	-2,078,456.00	0.31
			Base 1.856890	99,714.98	1.545610	82,999.28	-16,715.70	0.07
659517908	MISUMI GROUP INC COMMON STOCK	3,900.000	Local 3,096.547436	12,076,535.00	2,752.000000	10,732,800.00	-1,343,735.00	0.36
			Base 28.144036	109,761.74	24.830822	96,840.21	-12,921.53	0.09

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659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK		5,300.000	2,279.639245	12,082,088.00	2,005.500000	10,629,150.00	-1,452,938.00	0.36
				20.156853	106,831.32	18.095281	95,904.99	-10,926.33	0.09
659678007	MITSUBISHI CORP COMMON STOCK		4,500.000	2,463.731333	11,086,791.00	3,074.000000	13,833,000.00	2,746,209.00	0.46
				21.784618	98,030.78	27.736173	124,812.78	26,782.00	0.11
659692008	MITSUBISHI GAS CHEMICAL CO COMMON STOCK		4,500.000	2,553.276000	11,489,742.00	1,579.000000	7,105,500.00	-4,384,242.00	0.24
				23.206327	104,428.47	14.247045	64,111.70	-40,316.77	0.06
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK		6,900.000	1,665.332319	11,490,793.00	1,422.500000	9,815,250.00	-1,675,543.00	0.33
				14.725075	101,603.02	12.834972	88,561.31	-13,041.71	0.08
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK		3,000.000	4,066.032000	12,198,096.00	4,598.000000	13,794,000.00	1,595,904.00	0.46
				36.955527	110,866.58	41.486962	124,460.89	13,594.31	0.11
659708002	MITSUBISHI MATERIALS CORP COMMON STOCK		1,900.000	3,026.512105	5,750,373.00	2,922.000000	5,551,800.00	-198,573.00	0.19
				27.507500	52,264.25	26.364703	50,092.94	-2,171.31	0.04
659730006	MITSUI + CO LTD COMMON STOCK		6,900.000	1,617.808551	11,162,879.00	1,718.500000	11,857,650.00	694,771.00	0.40
				14.304864	98,703.56	15.505729	106,989.53	8,285.97	0.10
659736003	MITSUI CHEMICALS INC COMMON STOCK		4,000.000	2,905.452000	11,621,808.00	2,671.000000	10,684,000.00	-937,808.00	0.36
				26.407198	105,628.79	24.099973	96,399.89	-9,228.90	0.09
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK		4,400.000	2,605.302045	11,463,329.00	2,782.500000	12,243,000.00	779,671.00	0.41
				23.036405	101,360.18	25.106018	110,466.48	9,106.30	0.10
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK		4,500.000	5,725.639111	25,765,376.00	5,512.000000	24,804,000.00	-961,376.00	0.83
				51.333138	230,999.12	49.733827	223,802.22	-7,196.90	0.20

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661650903	SEIKO EPSON CORP COMMON STOCK							
		6,300.000	Local 1,864.931905	11,749,071.00	1,695.000000	10,678,500.00	-1,070,571.00	0.36
			Base 16.950075	106,785.47	15.293693	96,350.27	-10,435.20	0.09
663567907	RENESAS ELECTRONICS CORP COMMON STOCK							
		11,100.000	Local 1,085.542432	12,049,521.00	512.000000	5,683,200.00	-6,366,321.00	0.19
			Base 9.866325	109,516.21	4.619688	51,278.53	-58,237.68	0.05
663955003	NINTENDO CO LTD COMMON STOCK							
		800.000	Local 33,357.921250	26,686,337.00	31,560.000000	25,248,000.00	-1,438,337.00	0.85
			Base 300.518088	240,414.47	284.760444	227,808.36	-12,606.11	0.20
664038007	DENSO CORP COMMON STOCK							
		2,200.000	Local 5,443.720455	11,976,185.00	4,317.000000	9,497,400.00	-2,478,785.00	0.32
			Base 49.477123	108,849.67	38.951547	85,693.40	-23,156.27	0.08
664040003	NEC CORP COMMON STOCK							
		3,900.000	Local 3,111.554872	12,135,064.00	3,745.000000	14,605,500.00	2,470,436.00	0.49
			Base 28.280436	110,293.70	33.790490	131,782.91	21,489.21	0.12
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK							
		2,600.000	Local 4,432.215000	11,523,759.00	4,350.000000	11,310,000.00	-213,759.00	0.38
			Base 39.190192	101,894.50	39.249301	102,048.18	153.68	0.09
664068004	NIDEC CORP COMMON STOCK							
		700.000	Local 10,585.290000	7,409,703.00	14,025.000000	9,817,500.00	2,407,797.00	0.33
			Base 93.596443	65,517.51	126.545159	88,581.61	23,064.10	0.08
664076007	NH FOODS LTD COMMON STOCK							
		2,700.000	Local 4,377.187407	11,818,406.00	3,985.000000	10,759,500.00	-1,058,906.00	0.36
			Base 39.783570	107,415.64	35.955969	97,081.12	-10,334.52	0.09
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK							
		5,100.000	Local 2,327.162941	11,868,531.00	2,540.000000	12,954,000.00	1,085,469.00	0.43
			Base 21.151220	107,871.22	22.917982	116,881.71	9,010.49	0.10
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK							
		11,100.000	Local 5,022.291532	55,747,436.00	4,703.000000	52,203,300.00	-3,544,136.00	1.75
			Base 44.962294	499,081.46	42.434359	471,021.38	-28,060.08	0.42

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664158003	NISSAN CHEMICAL CORP COMMON STOCK	2,400.000	5,022.510000	12,054,024.00	5,070.000000	12,168,000.00	113,976.00	0.41
			45.648808	109,557.14	45.745737	109,789.77	232.63	0.10
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	1,500.000	8,124.060000	12,186,090.00	7,600.000000	11,400,000.00	-786,090.00	0.38
			73.838307	110,757.46	68.573491	102,860.24	-7,897.22	0.09
664180007	NITTO DENKO CORP COMMON STOCK	2,800.000	8,879.937857	24,863,826.00	5,815.000000	16,282,000.00	-8,581,826.00	0.55
			79.568196	222,790.95	52.467743	146,909.68	-75,881.27	0.13
664256005	NIPPON STEEL CORP COMMON STOCK	11,900.000	2,367.662185	28,175,180.00	1,954.000000	23,252,600.00	-4,922,580.00	0.78
			21.184899	252,100.30	17.630605	209,804.20	-42,296.10	0.19
664310000	NOMURA HOLDINGS INC COMMON STOCK	16,300.000	709.054356	11,557,586.00	400.200000	6,523,260.00	-5,034,326.00	0.22
			6.269547	102,193.61	3.610936	58,858.25	-43,335.36	0.05
664480902	NITORI HOLDINGS CO LTD COMMON STOCK NPV	600.000	19,494.741667	11,696,845.00	14,300.000000	8,580,000.00	-3,116,845.00	0.29
			177.184650	106,310.79	129.026437	77,415.86	-28,894.93	0.07
664889904	ORIENTAL LAND CO LTD COMMON STOCK	1,000.000	11,895.945000	11,895,945.00	12,570.000000	12,570,000.00	674,055.00	0.42
			108.120380	108,120.38	113.416945	113,416.94	5,296.56	0.10
665770004	OJI HOLDINGS CORP COMMON STOCK	17,000.000	684.342000	11,633,814.00	687.000000	11,679,000.00	45,186.00	0.39
			6.219877	105,737.91	6.198683	105,377.61	-360.30	0.09
665880001	OLYMPUS CORP COMMON STOCK	11,600.000	1,063.031293	12,331,163.00	1,202.000000	13,943,200.00	1,612,037.00	0.47
			9.399454	109,033.67	10.845439	125,807.09	16,773.42	0.11
665942009	OMRON CORP COMMON STOCK	2,200.000	5,382.690000	11,841,918.00	5,180.000000	11,396,000.00	-445,918.00	0.38
			48.922427	107,629.34	46.738248	102,824.15	-4,805.19	0.09

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666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK	4,800.000	2,392.195417	11,482,538.00	2,169.000000	10,411,200.00	-1,071,338.00	0.35
			21.152088	101,530.02	19.570513	93,938.46	-7,591.56	0.08
666020003	TAIHEIYO CEMENT CORP COMMON STOCK	3,000.000	3,881.940000	11,645,820.00	3,690.000000	11,070,000.00	-575,820.00	0.37
			35.282343	105,847.03	33.294234	99,882.70	-5,964.33	0.09
666114004	ORIX CORP COMMON STOCK	6,400.000	1,757.878438	11,250,422.00	1,589.500000	10,172,800.00	-1,077,622.00	0.34
			15.543380	99,477.63	14.341785	91,787.42	-7,690.21	0.08
666176003	OSAKA GAS CO LTD COMMON STOCK	11,600.000	2,188.386724	25,385,286.00	2,184.000000	25,334,400.00	-50,886.00	0.85
			19.648881	227,927.02	19.705856	228,587.93	660.91	0.20
668721905	ALFRESA HOLDINGS CORP COMMON STOCK	4,500.000	2,650.324444	11,926,460.00	3,150.000000	14,175,000.00	2,248,540.00	0.48
			24.088384	108,397.73	28.421907	127,898.58	19,500.85	0.11
668808900	PIGEON CORP COMMON STOCK	1,700.000	4,642.320000	7,891,944.00	4,525.000000	7,692,500.00	-199,444.00	0.26
			40.975506	69,658.36	40.828296	69,408.10	-250.26	0.06
674429907	T+D HOLDINGS INC COMMON STOCK	7,000.000	1,706.352714	11,944,469.00	1,164.000000	8,148,000.00	-3,796,469.00	0.27
			15.507363	108,551.54	10.502572	73,518.00	-35,033.54	0.07
674720008	ROHM CO LTD COMMON STOCK	1,300.000	9,274.634615	12,057,025.00	6,900.000000	8,970,000.00	-3,087,025.00	0.30
			84.295700	109,584.41	62.257512	80,934.76	-28,649.65	0.07
675845903	RYOHIN KEIKAKU CO LTD COMMON STOCK	300.000	39,369.673333	11,810,902.00	28,040.000000	8,412,000.00	-3,398,902.00	0.28
			357.792267	107,337.68	253.000090	75,900.03	-31,437.65	0.07
676396005	SMC CORP COMMON STOCK	300.000	38,519.250000	11,555,775.00	41,530.000000	12,459,000.00	903,225.00	0.42
			350.095433	105,028.63	374.718037	112,415.41	7,386.78	0.10

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677062903	SOFTBANK GROUP CORP COMMON STOCK	14,800.000	8,405.094865	124,395,404.00	10,745.000000	159,026,000.00	34,630,596.00	5.34
			75.435335	1,116,442.96	96.950284	1,434,864.21	318,421.25	1.27
677660003	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK	7,100.000	1,616.808028	11,479,337.00	1,649.000000	11,707,900.00	228,563.00	0.39
			14.296017	101,501.72	14.878643	105,638.37	4,136.65	0.09
678209909	MEDIPAL HOLDINGS CORP COMMON STOCK	4,900.000	2,399.198980	11,756,075.00	2,630.000000	12,887,000.00	1,130,925.00	0.43
			21.805945	106,849.13	23.730037	116,277.18	9,428.05	0.10
679390005	SEKISUI HOUSE LTD COMMON STOCK	6,400.000	1,902.950938	12,178,886.00	1,832.000000	11,724,800.00	-454,086.00	0.39
			17.295623	110,691.99	16.529820	105,790.85	-4,901.14	0.09
680436003	SHIMADZU CORP COMMON STOCK	3,900.000	3,121.560000	12,174,084.00	3,200.000000	12,480,000.00	305,916.00	0.42
			28.371369	110,648.34	28.873049	112,604.89	1,956.55	0.10
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK	5,300.000	9,852.603019	52,218,796.00	9,280.000000	49,184,000.00	-3,034,796.00	1.65
			88.390585	468,470.10	83.731842	443,778.76	-24,691.34	0.39
680468006	SHIONOGI + CO LTD COMMON STOCK	4,100.000	5,907.952439	24,222,605.00	6,852.000000	28,093,200.00	3,870,595.00	0.94
			52.838993	216,639.87	61.824416	253,480.10	36,840.23	0.23
680482007	SHIMANO INC COMMON STOCK	700.000	16,258.124286	11,380,687.00	18,000.000000	12,600,000.00	1,219,313.00	0.42
			147.767543	103,437.28	162.410900	113,687.63	10,250.35	0.10
680526001	SHISEIDO CO LTD COMMON STOCK	4,700.000	5,729.416170	26,928,256.00	7,987.000000	37,538,900.00	10,610,644.00	1.26
			51.641583	242,715.44	72.065325	338,707.03	95,991.59	0.30
680546009	SHOWA DENKO K K COMMON STOCK	2,800.000	4,962.480000	13,894,944.00	3,890.000000	10,892,000.00	-3,002,944.00	0.37
			44.353400	124,189.52	35.098800	98,276.64	-25,912.88	0.09

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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
682150008	SONY CORP COMMON STOCK								
	5,200.000	Local		4,573.804808	23,783,785.00	4,645.000000	24,154,000.00	370,215.00	0.81
		Base		41.021462	213,311.60	41.911035	217,937.38	4,625.78	0.19
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK								
	17,000.000	Local		655.327529	11,140,568.00	515.000000	8,755,000.00	-2,385,568.00	0.29
		Base		5.794487	98,506.28	4.646756	78,994.86	-19,511.42	0.07
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK								
	4,800.000	Local		3,745.997083	17,980,786.00	3,270.000000	15,696,000.00	-2,284,786.00	0.53
		Base		33.725175	161,880.84	29.504647	141,622.30	-20,258.54	0.13
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
	2,600.000	Local		3,172.585385	8,248,722.00	4,586.000000	11,923,600.00	3,674,878.00	0.40
		Base		28.052396	72,936.23	41.378688	107,584.59	34,648.36	0.10
685894008	SUMITOMO CORP COMMON STOCK								
	6,400.000	Local		1,882.440625	12,047,620.00	1,531.000000	9,798,400.00	-2,249,220.00	0.33
		Base		17.109208	109,498.93	13.813949	88,409.28	-21,089.65	0.08
686550005	SUZUKI MOTOR CORP COMMON STOCK								
	1,900.000	Local		6,357.176842	12,078,636.00	4,898.000000	9,306,200.00	-2,772,436.00	0.31
		Base		57.779384	109,780.83	44.193810	83,968.24	-25,812.59	0.07
686930009	TDK CORP COMMON STOCK								
	1,100.000	Local		11,165.580000	12,282,138.00	8,670.000000	9,537,000.00	-2,745,138.00	0.32
		Base		101.482209	111,630.43	78.227917	86,050.71	-25,579.72	0.08
687010009	TAISEI CORP COMMON STOCK								
	2,000.000	Local		6,153.075000	12,306,150.00	5,140.000000	10,280,000.00	-2,026,150.00	0.34
		Base		55.924335	111,848.67	46.377335	92,754.67	-19,094.00	0.08
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	19,698.000	Local		4,754.413595	93,652,439.00	4,521.000000	89,054,658.00	-4,597,781.00	2.99
		Base		42.646394	840,048.67	40.792204	803,524.84	-36,523.83	0.71
687098004	MITSUBISHI TANABE PHARMA COMMON STOCK								
	6,400.000	Local		1,871.935469	11,980,387.00	1,479.000000	9,465,600.00	-2,514,787.00	0.32
		Base		17.013728	108,887.86	13.344762	85,406.48	-23,481.38	0.08

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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688050004	TEIJIN LTD COMMON STOCK	5,900.000	2,020.009492	11,918,056.00	1,826.000000	10,773,400.00	-1,144,656.00	0.36
		Local Base	18.359551	108,321.35	16.475683	97,206.53	-11,114.82	0.09
688380906	SYSMEX CORP COMMON STOCK	2,100.000	8,617.163333	18,096,043.00	6,690.000000	14,049,000.00	-4,047,043.00	0.47
		Local Base	77.293186	162,315.69	60.362718	126,761.71	-35,553.98	0.11
688507003	TERUMO CORP COMMON STOCK	6,800.000	2,081.040000	14,151,072.00	3,380.000000	22,984,000.00	8,832,928.00	0.77
		Local Base	18.400813	125,125.53	30.497158	207,380.67	82,255.14	0.18
689522001	TOHO GAS CO LTD COMMON STOCK	3,200.000	3,736.867500	11,957,976.00	4,970.000000	15,904,000.00	3,946,024.00	0.53
		Local Base	33.963803	108,684.17	44.843454	143,499.05	34,814.88	0.13
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK	16,200.000	1,439.064815	23,312,850.00	1,412.000000	22,874,400.00	-438,450.00	0.77
		Local Base	12.905023	209,061.38	12.740233	206,391.77	-2,669.61	0.18
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK	49,500.000	477.729636	23,647,617.00	700.000000	34,650,000.00	11,002,383.00	1.16
		Local Base	4.285460	212,130.29	6.315979	312,640.98	100,510.69	0.28
689544005	TOKYO GAS CO LTD COMMON STOCK	12,100.000	2,766.940579	33,479,981.00	2,993.500000	36,221,350.00	2,741,369.00	1.22
		Local Base	24.830183	300,445.21	27.009835	326,819.00	26,373.79	0.29
689567006	TOKYO ELECTRON LTD COMMON STOCK	1,100.000	16,990.763636	18,689,840.00	16,000.000000	17,600,000.00	-1,089,840.00	0.59
		Local Base	152.732709	168,005.98	144.365244	158,801.77	-9,204.21	0.14
689714004	TORAY INDUSTRIES INC COMMON STOCK	26,300.000	928.584183	24,421,764.00	706.900000	18,591,470.00	-5,830,294.00	0.62
		Local Base	8.323479	218,907.50	6.378237	167,747.63	-51,159.87	0.15
689721009	TOSHIBA CORP COMMON STOCK	3,600.000	3,321.660000	11,957,976.00	3,525.000000	12,690,000.00	732,024.00	0.43
		Local Base	30.190047	108,684.17	31.805468	114,499.68	5,815.51	0.10

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689996007	TOYO SUISAN KAISHA LTD COMMON STOCK								
	3,000.000	Local		3,846.922333	11,540,767.00	4,215.000000	12,645,000.00	1,104,233.00	0.42
		Base		34.964073	104,892.22	38.031219	114,093.66	9,201.44	0.10
690026000	TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK								
	4,000.000	Local		1,849.924500	7,399,698.00	2,267.000000	9,068,000.00	1,668,302.00	0.30
		Base		16.813673	67,254.69	20.454751	81,819.00	14,564.31	0.07
690028006	TOSOH CORP COMMON STOCK								
	6,800.000	Local		1,703.851471	11,586,190.00	1,721.000000	11,702,800.00	116,610.00	0.39
		Base		15.486040	105,305.07	15.528287	105,592.35	287.28	0.09
690030002	MAZDA MOTOR CORP COMMON STOCK								
	8,600.000	Local		1,385.692442	11,916,955.00	1,238.500000	10,651,100.00	-1,265,855.00	0.36
		Base		12.594342	108,311.34	11.174772	96,103.04	-12,208.30	0.09
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	10,400.000	Local		7,018.218846	72,989,476.00	6,487.000000	67,464,800.00	-5,524,676.00	2.26
		Base		63.005484	655,257.03	58.531084	608,723.27	-46,533.76	0.54
691148001	UNICHARM CORP COMMON STOCK								
	4,100.000	Local		2,815.907317	11,545,220.00	3,663.000000	15,018,300.00	3,473,080.00	0.50
		Base		24.898602	102,084.27	33.050618	135,507.53	33,423.26	0.12
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	2,100.000	Local		7,640.961429	16,046,019.00	7,740.000000	16,254,000.00	207,981.00	0.55
		Base		68.116352	143,044.34	69.836687	146,657.04	3,612.70	0.13
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	26,000.000	Local		1,551.720115	40,344,723.00	1,658.500000	43,121,000.00	2,776,277.00	1.45
		Base		13.878792	360,848.58	14.964360	389,073.36	28,224.78	0.35
698604006	YASKAWA ELECTRIC CORP COMMON STOCK								
	2,900.000	Local		4,017.007241	11,649,321.00	3,475.000000	10,077,500.00	-1,571,821.00	0.34
		Base		36.509948	105,878.85	31.354326	90,927.55	-14,951.30	0.08
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
	2,200.000	Local		5,242.620000	11,533,764.00	5,200.000000	11,440,000.00	-93,764.00	0.38
		Base		46.355895	101,982.97	46.918704	103,221.15	1,238.18	0.09

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B019MQ908	ASAHI INTECC CO LTD COMMON STOCK								
	2,100.000	Local	5,112.554762	10,736,365.00	5,200.000000	10,920,000.00	183,635.00	0.37	
		Base	45.126043	94,764.69	46.918704	98,529.28	3,764.59	0.09	
B02K2M903	M3 INC COMMON STOCK								
	6,000.000	Local	1,878.438667	11,270,632.00	1,857.000000	11,142,000.00	-128,632.00	0.37	
		Base	16.646185	99,877.11	16.755391	100,532.35	655.24	0.09	
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK								
	4,000.000	Local	2,784.391500	11,137,566.00	2,696.000000	10,784,000.00	-353,566.00	0.36	
		Base	24.619935	98,479.74	24.325544	97,302.17	-1,177.57	0.09	
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
	8,600.000	Local	4,850.784651	41,716,748.00	4,176.000000	35,913,600.00	-5,803,148.00	1.20	
		Base	43.264155	372,071.73	37.679329	324,042.23	-48,029.50	0.29	
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
	8,500.000	Local	3,096.700471	26,321,954.00	5,100.000000	43,350,000.00	17,028,046.00	1.45	
		Base	27.743580	235,820.43	46.016422	391,139.58	155,319.15	0.35	
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK								
	27,800.000	Local	948.014065	26,354,791.00	779.400000	21,667,320.00	-4,687,471.00	0.73	
		Base	8.431841	234,405.18	7.032392	195,500.50	-38,904.68	0.17	
B0MKZN903	TSURUHA HOLDINGS INC COMMON STOCK								
	800.000	Local	14,537.265000	11,629,812.00	9,000.000000	7,200,000.00	-4,429,812.00	0.24	
		Base	132.126925	105,701.54	81.205450	64,964.36	-40,737.18	0.06	
B1G185909	AOZORA BANK LTD COMMON STOCK								
	4,000.000	Local	4,382.190000	17,528,760.00	2,736.000000	10,944,000.00	-6,584,760.00	0.37	
		Base	39.829040	159,316.16	24.686457	98,745.83	-60,570.33	0.09	
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
	3,000.000	Local	3,779.889000	11,339,667.00	3,370.000000	10,110,000.00	-1,229,667.00	0.34	
		Base	33.422247	100,266.74	30.406930	91,220.79	-9,045.95	0.08	
B3QX5G903	TAISHO PHARMACEUTICAL HOLDIN COMMON STOCK								
	1,000.000	Local	12,436.215000	12,436,215.00	10,550.000000	10,550,000.00	-1,886,215.00	0.35	
		Base	113.030810	113,030.81	95.190833	95,190.83	-17,839.98	0.08	

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B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
	5,700.000	Local	5,215.764386	29,729,857.00	4,349.000000	24,789,300.00	-4,940,557.00	0.83	
		Base	46.678430	266,067.05	39.240278	223,669.58	-42,397.47	0.20	
B5N4QN907	POLA ORBIS HOLDINGS INC COMMON STOCK								
	2,400.000	Local	4,997.497500	11,993,994.00	3,530.000000	8,472,000.00	-3,521,994.00	0.28	
		Base	45.421471	109,011.53	31.850582	76,441.40	-32,570.13	0.07	
B601QS905	DAI ICHI LIFE HOLDINGS INC COMMON STOCK								
	5,900.000	Local	2,009.504237	11,856,075.00	1,538.000000	9,074,200.00	-2,781,875.00	0.30	
		Base	18.264069	107,758.01	13.877109	81,874.94	-25,883.07	0.07	
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
	1,200.000	Local	9,654.825000	11,585,790.00	8,990.000000	10,788,000.00	-797,790.00	0.36	
		Base	85.369158	102,442.99	81.115222	97,338.27	-5,104.72	0.09	
B62G7K908	SOMPO HOLDINGS INC COMMON STOCK								
	2,700.000	Local	4,533.265185	12,239,816.00	4,098.000000	11,064,600.00	-1,175,216.00	0.37	
		Base	41.202137	111,245.77	36.975548	99,833.98	-11,411.79	0.09	
B63QM7907	NEXON CO LTD COMMON STOCK								
	6,900.000	Local	1,682.841014	11,611,603.00	1,734.000000	11,964,600.00	352,997.00	0.40	
		Base	15.119186	104,322.38	15.645583	107,954.52	3,632.14	0.10	
BF5M0K909	SOFTBANK CORP COMMON STOCK								
	31,000.000	Local	1,348.173742	41,793,386.00	1,247.000000	38,657,000.00	-3,136,386.00	1.30	
		Base	12.112427	375,485.25	11.251466	348,795.45	-26,689.80	0.31	
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK								
	4,400.000	Local	3,089.543864	13,593,993.00	3,161.000000	13,908,400.00	314,407.00	0.47	
		Base	28.080380	123,553.67	28.521159	125,493.10	1,939.43	0.11	
BYT814908	JAPAN POST HOLDINGS CO LTD COMMON STOCK								
	9,900.000	Local	1,219.609495	12,074,134.00	1,296.000000	12,830,400.00	756,266.00	0.43	
		Base	11.084839	109,739.91	11.693585	115,766.49	6,026.58	0.10	
JAPANESE YEN Total									
	1,215,498.000	Local		3,038,645,505.00		2,976,788,888.00	-61,856,617.00	99.87	
		Base		27,258,650.54		26,859,053.37	-399,597.17	23.86	

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MALAYSIAN RINGGIT							Exchange Rate:	4.082500
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.							
		22,800.000	Local 19.056263	434,482.79	17.620000	401,736.00	-32,746.79	37.59
			Base 4.393375	100,168.94	4.315983	98,404.41	-1,764.53	0.09
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.							
		30,800.000	Local 13.937820	429,284.87	12.660000	389,928.00	-39,356.87	36.48
			Base 3.213331	98,970.58	3.101041	95,512.06	-3,458.52	0.08
932GJZ902	SIME DARBY PLANTATION BHD COMMON STOCK MYR.5							
		45,900.000	Local 5.630052	258,419.37	5.020000	230,418.00	-28,001.37	21.56
			Base 1.297995	59,577.95	1.229639	56,440.42	-3,137.53	0.05
MALAYSIAN RINGGIT Total		99,500.000	Local	1,122,187.03		1,022,082.00	-100,105.03	95.62
			Base	258,717.47		250,356.89	-8,360.58	0.22
MEXICAN PESO							Exchange Rate:	19.410250
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT							
		13,000.000	Local 169.120192	2,198,562.49	178.920000	2,325,960.00	127,397.51	23.42
			Base 8.881710	115,462.23	9.217810	119,831.53	4,369.30	0.11
240645903	CEMEX SAB CPO UNIT							
		106,800.000	Local 16.577831	1,770,512.32	9.060000	967,608.00	-802,904.32	9.74
			Base 0.870620	92,982.26	0.466764	49,850.36	-43,131.90	0.04
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK							
		196,800.000	Local 14.292877	2,812,838.22	13.870000	2,729,616.00	-83,222.22	27.48
			Base 0.750621	147,722.24	0.714571	140,627.56	-7,094.68	0.12
B671GT907	FIBRA UNO ADMINISTRACION SA REIT							
		56,700.000	Local 32.394990	1,836,795.95	26.750000	1,516,725.00	-320,070.95	15.27
			Base 1.701292	96,463.28	1.378138	78,140.42	-18,322.86	0.07
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK							
		43,300.000	Local 42.823813	1,854,271.09	51.890000	2,246,837.00	392,565.91	22.62

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		Base	2.248985	97,381.03	2.673330	115,755.18	18,374.15	0.10
MEXICAN PESO Total		416,600.000		10,472,980.07		9,786,746.00	-686,234.07	98.53
		Base		550,011.04		504,205.05	-45,805.99	0.45
NEW ISRAELI SHEQEL							Exchange Rate:	3.632600
664713906	NICE LTD COMMON STOCK ILS1.0	565.000	257.128496	145,277.60	427.800000	241,707.00	96,429.40	99.62
		Base	71.267204	40,265.97	117.766889	66,538.29	26,272.32	0.06
NEW ISRAELI SHEQEL Total		565.000		145,277.60		241,707.00	96,429.40	99.62
		Base		40,265.97		66,538.29	26,272.32	0.06
NEW TAIWAN DOLLAR							Exchange Rate:	30.820500
619095904	CHINA STEEL CORP COMMON STOCK TWD10.	77,000.000	23.919122	1,841,772.40	25.300000	1,948,100.00	106,327.60	7.62
		Base	0.790793	60,891.08	0.820882	63,207.93	2,316.85	0.06
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.	29,000.000	105.084000	3,047,436.00	109.500000	3,175,500.00	128,064.00	12.41
		Base	3.474196	100,751.68	3.552830	103,032.07	2,280.39	0.09
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.	27,000.000	112.590000	3,039,930.00	111.500000	3,010,500.00	-29,430.00	11.77
		Base	3.722353	100,503.52	3.617722	97,678.49	-2,825.03	0.09
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0	32,000.000	88.570813	2,834,266.00	109.500000	3,504,000.00	669,734.00	13.70
		Base	2.928251	93,704.04	3.552830	113,690.56	19,986.52	0.10
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.	24,000.000	130.104000	3,122,496.00	73.500000	1,764,000.00	-1,358,496.00	6.90
		Base	4.301385	103,233.25	2.384776	57,234.63	-45,998.62	0.05

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QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0	41,000.000	Local 70.456317	2,888,709.00	78.900000	3,234,900.00	346,191.00	12.65
			Base 2.329365	95,503.98	2.559984	104,959.36	9,455.38	0.09
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.	29,000.000	Local 56.144887	1,628,201.72	74.800000	2,169,200.00	540,998.28	8.48
			Base 1.856213	53,830.19	2.426956	70,381.73	16,551.54	0.06
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.	23,000.000	Local 203.662783	4,684,244.00	245.500000	5,646,500.00	962,256.00	22.07
			Base 6.733322	154,866.40	7.965478	183,205.98	28,339.58	0.16
NEW TAIWAN DOLLAR Total		282,000.000	Local	23,087,055.12		24,452,700.00	1,365,644.88	95.59
			Base	763,284.14		793,390.75	30,106.61	0.70
NORWEGIAN KRONE							Exchange Rate:	8.624950
473249902	TELENOR ASA COMMON STOCK NOK6.	7,188.000	Local 137.143392	985,786.70	172.700000	1,241,367.60	255,580.90	29.55
			Base 15.796109	113,542.43	20.023304	143,927.51	30,385.08	0.13
713360907	EQUINOR ASA COMMON STOCK NOK2.5	7,395.000	Local 142.471199	1,053,574.52	188.850000	1,396,545.75	342,971.23	33.25
			Base 16.409762	121,350.19	21.895779	161,919.29	40,569.10	0.14
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7	2,680.000	Local 321.236022	860,912.54	352.800000	945,504.00	84,591.46	22.51
			Base 36.999806	99,159.48	40.904585	109,624.29	10,464.81	0.10
B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098	17,597.000	Local 46.041380	810,190.16	34.950000	615,015.15	-195,175.01	14.64
			Base 5.303023	93,317.30	4.052197	71,306.52	-22,010.78	0.06
NORWEGIAN KRONE Total		34,860.000	Local	3,710,463.92		4,198,432.50	487,968.58	99.95
			Base	427,369.40		486,777.61	59,408.21	0.43

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PHILIPPINE PESO							Exchange Rate:	52.510000
605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		87,200.000	Local 36.174187	3,154,389.10	44.900000	3,915,280.00	760,890.90	37.84
			Base 0.724643	63,188.88	0.855075	74,562.56	11,373.68	0.07
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		161,200.000	Local 31.466405	5,072,384.55	39.900000	6,431,880.00	1,359,495.45	62.16
			Base 0.630337	101,610.27	0.759855	122,488.67	20,878.40	0.11
PHILIPPINE PESO Total		248,400.000	Local	8,226,773.65		10,347,160.00	2,120,386.35	100.00
			Base	164,799.15		197,051.23	32,252.08	0.18
POLISH ZLOTY							Exchange Rate:	3.839400
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25							
		2,476.000	Local 117.094317	289,925.53	97.640000	241,756.64	-48,168.89	99.61
			Base 30.368752	75,193.03	25.431057	62,967.30	-12,225.73	0.06
POLISH ZLOTY Total		2,476.000	Local	289,925.53		241,756.64	-48,168.89	99.61
			Base	75,193.03		62,967.30	-12,225.73	0.06
POUND STERLING							Exchange Rate:	0.767784
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1							
		12,874.000	Local 5.899954	75,956.01	5.992000	77,141.01	1,185.00	1.20
			Base 7.615664	98,044.06	7.804278	100,472.28	2,428.22	0.09
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,278.000	Local 22.717342	97,184.79	31.380000	134,243.64	37,058.85	2.08
			Base 29.323558	125,446.18	40.870870	174,845.58	49,399.40	0.16
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		2,869.000	Local 51.055152	146,477.23	31.940000	91,635.86	-54,841.37	1.42
			Base 66.774378	191,575.69	41.600242	119,351.09	-72,224.60	0.11

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045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1	2,036.000	Local 36.322534	73,952.68	26.245000	53,434.82	-20,517.86	0.83
			Base 46.885147	95,458.16	34.182791	69,596.16	-25,862.00	0.06
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5	11,937.000	Local 6.658418	79,481.54	6.233000	74,403.32	-5,078.22	1.15
			Base 8.594690	102,594.82	8.118169	96,906.58	-5,688.24	0.09
068253004	PERSIMMON PLC COMMON STOCK GBP.1	3,205.000	Local 23.957888	76,785.03	21.700000	69,548.50	-7,236.53	1.08
			Base 30.924855	99,114.16	28.263157	90,583.42	-8,530.74	0.08
071887004	RIO TINTO PLC COMMON STOCK GBP.1	11,365.000	Local 31.393937	356,792.09	44.610000	506,992.65	150,200.56	7.86
			Base 40.062411	455,309.30	58.102279	660,332.40	205,023.10	0.59
079087003	SSE PLC COMMON STOCK GBP.5	11,340.000	Local 13.190229	149,577.20	11.870000	134,605.80	-14,971.40	2.09
			Base 17.680610	200,498.12	15.460077	175,317.28	-25,180.84	0.16
079805909	BP PLC COMMON STOCK USD.25	133,683.000	Local 4.459587	596,170.97	5.585000	746,619.56	150,448.59	11.57
			Base 5.756438	769,537.84	7.274181	972,434.38	202,896.54	0.86
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	38,299.000	Local 1.979515	75,813.44	1.754500	67,195.60	-8,617.84	1.04
			Base 2.555159	97,860.03	2.285148	87,518.89	-10,341.14	0.08
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	6,961.000	Local 15.941065	110,965.75	15.968000	111,153.25	187.50	1.72
			Base 20.576736	143,234.66	20.797516	144,771.51	1,536.85	0.13
098952906	ASTRAZENECA PLC COMMON STOCK USD.25	1,849.000	Local 63.176106	116,812.62	61.350000	113,436.15	-3,376.47	1.76
			Base 82.577534	152,685.86	79.905286	147,744.87	-4,940.99	0.13
309135903	BT GROUP PLC COMMON STOCK GBP.05	61,939.000	Local 2.722754	168,644.63	2.229500	138,093.00	-30,551.63	2.14
			Base 3.538527	219,172.81	2.903811	179,859.18	-39,313.63	0.16

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ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	188,808.000	Local 2.038781	384,938.17	1.398000	263,953.58	-120,984.59	4.09
			Base 2.631660	496,878.42	1.820825	343,786.25	-153,092.17	0.31
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728	50,423.000	Local 1.845384	93,049.78	1.142000	57,583.07	-35,466.71	0.89
			Base 2.420441	122,045.90	1.487397	74,999.05	-47,046.85	0.07
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	28,910.000	Local 20.347018	588,232.30	24.135000	697,742.85	109,510.55	10.82
			Base 26.263943	759,290.60	31.434622	908,774.93	149,484.33	0.81
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	24,329.000	Local 20.765972	505,215.33	24.280000	590,708.12	85,492.79	9.16
			Base 26.804729	652,132.25	31.623477	769,367.58	117,235.33	0.68
B0744B906	BUNZL PLC COMMON STOCK GBP.3214286	3,178.000	Local 24.113386	76,632.34	25.320000	80,466.96	3,834.62	1.25
			Base 31.125573	98,917.07	32.978025	104,804.16	5,887.09	0.09
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	8,340.000	Local 20.698934	172,629.11	16.980000	141,613.20	-31,015.91	2.20
			Base 26.969043	224,921.82	22.115595	184,444.06	-40,477.76	0.16
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789	3,358.000	Local 23.713335	79,629.38	19.760000	66,354.08	-13,275.30	1.03
			Base 30.609187	102,785.65	25.736405	86,422.85	-16,362.80	0.08
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	12,341.000	Local 10.056553	124,107.92	20.535000	253,422.44	129,314.52	3.93
			Base 12.981005	160,198.58	26.745804	330,069.97	169,871.39	0.29
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	1,192.000	Local 71.933708	85,744.98	63.820000	76,073.44	-9,671.54	1.18
			Base 92.852072	110,679.67	83.122336	99,081.83	-11,597.84	0.09
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	10,123.000	Local 7.859361	79,560.31	8.144000	82,441.71	2,881.40	1.28
			Base 10.687273	108,187.26	10.607150	107,376.18	-811.08	0.10

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B4T3BW902	GLENCORE PLC COMMON STOCK USD.01								
	125,658.000	Local	2.816529	353,919.35	3.179500	399,529.61	45,610.26	6.19	
		Base	3.648440	458,455.63	4.141139	520,367.20	61,911.57	0.46	
B5N0P8909	JOHN WOOD GROUP PLC COMMON STOCK GBP.042857								
	11,376.000	Local	6.943870	78,993.46	5.074000	57,721.82	-21,271.64	0.89	
		Base	9.286389	105,641.96	6.608630	75,179.76	-30,462.20	0.07	
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948								
	10,268.000	Local	7.033131	72,216.19	7.012000	71,999.22	-216.97	1.12	
		Base	9.078370	93,216.70	9.132777	93,775.36	558.66	0.08	
B8KF9B904	WPP PLC COMMON STOCK GBP.1								
	5,536.000	Local	17.008681	94,160.06	8.108000	44,885.89	-49,274.17	0.70	
		Base	21.954816	121,541.86	10.560262	58,461.61	-63,080.25	0.05	
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105								
	5,976.000	Local	16.459147	98,359.86	18.045000	107,836.92	9,477.06	1.67	
		Base	21.245475	126,962.96	23.502704	140,452.16	13,489.20	0.12	
BD8YWM906	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1								
	3,740.000	Local	14.848869	55,534.77	19.965000	74,669.10	19,134.33	1.16	
		Base	18.599703	69,562.89	26.003407	97,252.74	27,689.85	0.09	
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129								
	34,100.000	Local	10.744850	366,399.39	8.508000	290,122.80	-76,276.59	4.50	
		Base	13.964367	476,184.91	11.081242	377,870.34	-98,314.57	0.34	
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5								
	17,732.000	Local	11.167371	198,019.83	18.486000	327,793.75	129,773.92	5.08	
		Base	14.414849	255,604.11	24.077084	426,934.85	171,330.74	0.38	
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
	2,928.000	Local	48.074378	140,761.78	46.150000	135,127.20	-5,634.58	2.09	
		Base	62.635072	183,395.49	60.108051	175,996.37	-7,399.12	0.16	
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
	17,906.000	Local	4.256295	76,213.22	5.216000	93,397.70	17,184.48	1.45	
		Base	5.576363	99,850.36	6.793577	121,645.80	21,795.44	0.11	

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BYZWX7906	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1035714							
		2,005.000	Local 38.056264	76,302.81	50.380000	101,011.90	24,709.09	1.57
			Base 49.123047	98,491.71	65.617413	131,562.91	33,071.20	0.12
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245							
		2,546.000	Local 31.003028	78,933.71	31.420000	79,995.32	1,061.61	1.24
			Base 40.018727	101,887.68	40.922968	104,189.88	2,302.20	0.09
POUND STERLING Total		873,408.000	Local	6,004,168.03		6,412,953.84	408,785.81	99.42
			Base	7,777,365.17		8,352,549.46	575,184.29	7.42
QATARI RIAL							Exchange Rate:	3.640750
667357909	INDUSTRIES QATAR COMMON STOCK QAR10.							
		3,498.000	Local 95.013250	332,356.35	123.900000	433,402.20	101,045.85	88.50
			Base 26.095372	91,281.61	34.031450	119,042.01	27,760.40	0.11
QATARI RIAL Total		3,498.000	Local	332,356.35		433,402.20	101,045.85	88.50
			Base	91,281.61		119,042.01	27,760.40	0.11
SINGAPORE DOLLAR							Exchange Rate:	1.355250
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		13,000.000	Local 23.281704	302,662.15	25.230000	327,990.00	25,327.85	22.18
			Base 16.850098	219,051.27	18.616491	242,014.39	22,963.12	0.21
630930907	CAPITALAND LTD COMMON STOCK							
		40,200.000	Local 3.637102	146,211.49	3.650000	146,730.00	518.51	9.92
			Base 2.589237	104,087.34	2.693230	108,267.85	4,180.51	0.10
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		11,900.000	Local 25.114851	298,866.73	25.190000	299,761.00	894.27	20.27
			Base 18.178408	216,323.06	18.586977	221,185.02	4,861.96	0.20
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		171,900.000	Local 3.454286	593,791.83	3.020000	519,138.00	-74,653.83	35.11

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		Base	2.501454	429,999.96	2.228371	383,057.00	-46,942.96	0.34
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		16,700.000 Local	10.189162	170,159.00	11.050000	184,535.00	14,376.00	12.48
		Base	7.253621	121,135.47	8.153477	136,163.07	15,027.60	0.12
SINGAPORE DOLLAR Total								
		253,700.000 Local		1,511,691.20		1,478,154.00	-33,537.20	99.98
		Base		1,090,597.10		1,090,687.33	90.23	0.97
SOUTH AFRICAN RAND							Exchange Rate:	14.428750
641880901	EXXARO RESOURCES LTD COMMON STOCK ZAR.01							
		5,266.000 Local	149.707307	788,358.68	164.350000	865,467.10	77,108.42	7.01
		Base	11.104854	58,478.16	11.390453	59,982.13	1,503.97	0.05
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
		12,031.000 Local	119.198439	1,434,076.42	88.620000	1,066,187.22	-367,889.20	8.64
		Base	8.722869	104,944.84	6.141904	73,893.25	-31,051.59	0.07
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							
		1,190.000 Local	2,488.939824	2,961,838.39	3,332.140000	3,965,246.60	1,003,408.21	32.12
		Base	182.139092	216,745.52	230.937538	274,815.67	58,070.15	0.24
677745903	SASOL LTD COMMON STOCK							
		3,159.000 Local	411.978262	1,301,439.33	450.000000	1,421,550.00	120,110.67	11.52
		Base	30.148316	95,238.53	31.187733	98,522.05	3,283.52	0.09
ACI065395	GROWTHPOINT PROPERTIES LTD REIT							
		62,670.000 Local	25.770289	1,615,024.00	24.420000	1,530,401.40	-84,622.60	12.40
		Base	1.885854	118,186.47	1.692454	106,066.11	-12,120.36	0.09
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK							
		36,649.000 Local	29.158897	1,068,644.41	26.840000	983,659.16	-84,985.25	7.97
		Base	2.133830	78,202.74	1.860175	68,173.55	-10,029.19	0.06
BMP385909	REDEFINE PROPERTIES LTD REIT							
		148,383.000 Local	10.923002	1,620,787.86	9.700000	1,439,315.10	-181,472.76	11.66
		Base	0.799339	118,608.26	0.672269	99,753.28	-18,854.98	0.09

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As of: March 29, 2019

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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
BZBFKT902	BID CORP LTD COMMON STOCK							
		3,510.000	298.838222	1,048,922.16	298.000000	1,045,980.00	-2,942.16	8.47
			22.166952	77,806.00	20.653210	72,492.77	-5,313.23	0.06
SOUTH AFRICAN RAND Total								
		272,858.000		11,839,091.25		12,317,806.58	478,715.33	99.78
				868,210.52		853,698.81	-14,511.71	0.76
SOUTH KOREAN WON								
							Exchange Rate:	1,135.100000
617507900	KT+G CORP COMMON STOCK KRW5000.							
		520.000	103,582.798077	53,863,055.00	103,500.000000	53,820,000.00	-43,055.00	3.12
			91.544673	47,603.23	91.181394	47,414.32	-188.91	0.04
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0							
		73.000	1,183,946.397260	86,428,087.00	1,417,000.000000	103,441,000.00	17,012,913.00	6.00
			1,085.492192	79,240.93	1,248.348163	91,129.42	11,888.49	0.08
634691901	LG CHEM LTD COMMON STOCK KRW5000.							
		258.000	276,220.786822	71,264,963.00	366,000.000000	94,428,000.00	23,163,037.00	5.48
			244.119109	62,982.73	322.438552	83,189.15	20,206.42	0.07
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.							
		2,324.000	48,839.036145	113,501,920.00	42,000.000000	97,608,000.00	-15,893,920.00	5.66
			43.163090	100,311.02	37.001145	85,990.66	-14,320.36	0.08
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.							
		741.000	152,121.592443	112,722,100.00	119,500.000000	88,549,500.00	-24,172,600.00	5.14
			134.442416	99,621.83	105.277068	78,010.31	-21,611.52	0.07
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0							
		3,189.000	35,278.196927	112,502,170.00	35,350.000000	112,731,150.00	228,980.00	6.54
			31.178257	99,427.46	31.142631	99,313.85	-113.61	0.09
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.							
		3,143.000	44,685.717467	140,447,210.00	29,900.000000	93,975,700.00	-46,471,510.00	5.45
			39.492459	124,124.80	26.341292	82,790.68	-41,334.12	0.07
653703009	LG CORP COMMON STOCK KRW5000.							

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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	1,162.000	Local	69,455.514630	80,707,308.00	77,500.000000	90,055,000.00	9,347,692.00	5.22	
		Base	61.383571	71,327.71	68.275923	79,336.62	8,008.91	0.07	
669323008	POSCO COMMON STOCK KRW5000.								
	390.000	Local	255,704.389744	99,724,712.00	253,000.000000	98,670,000.00	-1,054,712.00	5.72	
		Base	225.987103	88,134.97	222.887851	86,926.26	-1,208.71	0.08	
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
	4,400.000	Local	45,556.415000	200,448,226.00	44,650.000000	196,460,000.00	-3,988,226.00	11.39	
		Base	40.261968	177,152.66	39.335741	173,077.26	-4,075.40	0.15	
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	771.000	Local	132,105.600519	101,853,418.00	107,000.000000	82,497,000.00	-19,356,418.00	4.78	
		Base	121.120013	93,383.53	94.264822	72,678.18	-20,705.35	0.06	
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
	170.000	Local	243,694.794118	41,428,115.00	319,500.000000	54,315,000.00	12,886,885.00	3.15	
		Base	216.829588	36,861.03	281.472998	47,850.41	10,989.38	0.04	
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
	856.000	Local	184,107.369159	157,595,908.00	181,000.000000	154,936,000.00	-2,659,908.00	8.99	
		Base	164.166016	140,526.11	159.457317	136,495.46	-4,030.65	0.12	
B0P5XC909	VIROMED CO LTD COMMON STOCK KRW500.								
	436.000	Local	301,741.199541	131,559,163.00	279,800.000000	121,992,800.00	-9,566,363.00	7.08	
		Base	267.086697	116,449.80	246.498106	107,473.17	-8,976.63	0.10	
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								
	416.000	Local	249,839.370192	103,933,178.00	270,500.000000	112,528,000.00	8,594,822.00	6.53	
		Base	220.803678	91,854.33	238.304995	99,134.88	7,280.55	0.09	
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.								
	129.000	Local	410,393.155039	52,940,717.00	456,000.000000	58,824,000.00	5,883,283.00	3.41	
		Base	365.150930	47,104.47	401.726720	51,822.75	4,718.28	0.05	
BYNHB906	SILLAJEN INC COMMON STOCK KRW500.0								
	1,151.000	Local	77,562.000000	89,273,862.00	64,300.000000	74,009,300.00	-15,264,562.00	4.29	
		Base	68.635899	78,999.92	56.646991	65,200.69	-13,799.23	0.06	

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SOUTH KOREAN WON Total

20,129.000	Local			1,750,194,112.00		1,688,840,450.00	-61,353,662.00	97.95
	Base			1,555,106.53		1,487,834.07	-67,272.46	1.32

SWEDISH KRONA

Exchange Rate: 9.297300

595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0							
18,798.000	Local		58.425520	1,098,282.93	85.420000	1,605,725.16	507,442.23	21.30
	Base		6.610044	124,255.61	9.187614	172,708.76	48,453.15	0.15

597838903	TELIA CO AB COMMON STOCK SEK3.2							
23,944.000	Local		36.798792	881,110.28	41.950000	1,004,450.80	123,340.52	13.32
	Base		4.163277	99,685.51	4.512063	108,036.83	8,351.32	0.10

718762909	LUNDIN PETROLEUM AB COMMON STOCK SEK.01							
2,207.000	Local		231.148360	510,144.43	314.800000	694,763.60	184,619.17	9.21
	Base		25.435718	56,136.63	33.859292	74,727.46	18,590.83	0.07

ACI12K196	BOLIDEN AB COMMON STOCK SEK2.11							
3,488.000	Local		237.668231	828,986.79	264.600000	922,924.80	93,938.01	12.24
	Base		26.888893	93,788.46	28.459875	99,268.05	5,479.59	0.09

B00L2M903	MILLICOM INTL CELLULAR SDR SDR USD1.5							
876.000	Local		489.329658	428,652.78	564.500000	494,502.00	65,849.22	6.56
	Base		55.360925	48,496.17	60.716552	53,187.70	4,691.53	0.05

B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
6,075.000	Local		142.301799	864,483.43	151.000000	917,325.00	52,841.57	12.17
	Base		16.099491	97,804.41	16.241274	98,665.74	861.33	0.09

B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22							
2,271.000	Local		393.373668	893,351.60	485.000000	1,101,435.00	208,083.40	14.61
	Base		44.504822	101,070.45	52.165683	118,468.26	17,397.81	0.11

B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
6,432.000	Local		92.679832	596,116.68	123.850000	796,603.20	200,486.52	10.56
	Base		10.485448	67,442.40	13.321072	85,681.13	18,238.73	0.08

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SWEDISH KRONA Total									
		64,091.000	Local	6,101,128.92		7,537,729.56	1,436,600.64	99.97	
			Base	688,679.64		810,743.93	122,064.29	0.72	
							Exchange Rate:	0.995750	
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0	265.000	Local	444.322415	117,745.44	487.000000	129,055.00	11,309.56	5.79
			Base	449.537057	119,127.32	489.078584	129,605.82	10,478.50	0.12
598061901	GIVAUDAN REG COMMON STOCK CHF10.0	70.000	Local	1,957.464000	137,022.48	2,544.000000	178,080.00	41,057.52	7.99
			Base	1,980.437000	138,630.59	2,554.858147	178,840.07	40,209.48	0.16
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	359.000	Local	276.125738	99,129.14	329.600000	118,326.40	19,197.26	5.31
			Base	279.366379	100,292.53	331.006779	118,831.43	18,538.90	0.11
710306903	NOVARTIS AG REG COMMON STOCK CHF.5	2,367.000	Local	79.614212	188,446.84	95.780000	226,711.26	38,264.42	10.17
			Base	80.617254	190,821.04	96.188802	227,678.90	36,857.86	0.20
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK	607.000	Local	267.108007	162,134.56	274.350000	166,530.45	4,395.89	7.47
			Base	270.242817	164,037.39	275.520964	167,241.23	3,203.84	0.15
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1	1,312.000	Local	74.552157	97,812.43	53.120000	69,693.44	-28,118.99	3.13
			Base	75.427111	98,960.37	53.346724	69,990.90	-28,969.47	0.06
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0	6,601.000	Local	53.930138	355,992.84	49.190000	324,703.19	-31,289.65	14.57
			Base	54.514143	359,847.86	49.399950	326,089.07	-33,758.79	0.29
712387901	NESTLE SA REG COMMON STOCK CHF.1	2,541.000	Local	78.264301	198,869.59	94.900000	241,140.90	42,271.31	10.82
			Base	79.182822	201,203.55	95.305046	242,170.12	40,966.57	0.22
714789906	TEMENOS AG REG COMMON STOCK CHF5.0								

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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
	798.000	Local		118.365063	94,455.32	146.800000	117,146.40	22,691.08	5.26
		Base		119.181466	95,106.81	147.426563	117,646.40	22,539.59	0.10
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25								
	244.000	Local		406.068115	99,080.62	285.000000	69,540.00	-29,540.62	3.12
		Base		410.833770	100,243.44	286.216420	69,836.81	-30,406.63	0.06
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1								
	1,134.000	Local		89.129506	101,072.86	97.280000	110,315.52	9,242.66	4.95
		Base		90.175547	102,259.07	97.695205	110,786.36	8,527.29	0.10
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0								
	2,286.000	Local		86.250626	197,168.93	72.540000	165,826.44	-31,342.49	7.44
		Base		87.149252	199,223.19	72.849611	166,534.21	-32,688.98	0.15
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01								
	1,080.000	Local		106.835796	115,382.66	139.100000	150,228.00	34,845.34	6.74
		Base		108.089639	116,736.81	139.693698	150,869.19	34,132.38	0.13
B0R80X901	DUFREY AG REG COMMON STOCK CHF5.0								
	603.000	Local		159.357413	96,092.52	104.600000	63,073.80	-33,018.72	2.83
		Base		161.227662	97,220.28	105.046447	63,343.01	-33,877.27	0.06
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1								
	240.000	Local		448.123333	107,549.60	407.000000	97,680.00	-9,869.60	4.38
		Base		452.780875	108,667.41	408.737133	98,096.91	-10,570.50	0.09
SWISS FRANC Total									
	20,507.000	Local			2,167,955.83		2,228,050.80	60,094.97	99.99
		Base			2,192,377.66		2,237,560.43	45,182.77	1.99
THAILAND BAHT								Exchange Rate:	31.735000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A								
	77,600.000	Local		65.264419	5,064,518.91	68.000000	5,276,800.00	212,281.09	46.22
		Base		2.014662	156,337.79	2.142745	166,276.98	9,939.19	0.15
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A								
	56,900.000	Local		38.931937	2,215,227.21	48.000000	2,731,200.00	515,972.79	23.92

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		Base	1.122767	63,885.43	1.512526	86,062.71	22,177.28	0.08
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		123,900.000 Local	19.215763	2,380,833.06	24.800000	3,072,720.00	691,886.94	26.91
		Base	0.566519	70,191.73	0.781472	96,824.33	26,632.60	0.09
THAILAND BAHT Total								
		258,400.000 Local		9,660,579.18		11,080,720.00	1,420,140.82	97.05
		Base		290,414.95		349,164.02	58,749.07	0.31
TURKISH LIRA							Exchange Rate:	5.575500
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000 Local	87.897262	192,319.21	124.800000	273,062.40	80,743.19	99.44
		Base	24.712802	54,071.61	22.383643	48,975.41	-5,096.20	0.04
TURKISH LIRA Total								
		2,188.000 Local		192,319.21		273,062.40	80,743.19	99.44
		Base		54,071.61		48,975.41	-5,096.20	0.04
UAE DIRHAM							Exchange Rate:	3.673150
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		20,430.000 Local	17.714160	361,900.29	16.700000	341,181.00	-20,719.29	40.21
		Base	4.822804	98,529.89	4.546506	92,885.13	-5,644.76	0.08
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		59,423.000 Local	8.676936	515,609.57	4.680000	278,099.64	-237,509.93	32.78
		Base	2.362357	140,378.32	1.274111	75,711.48	-64,666.84	0.07
UAE DIRHAM Total								
		79,853.000 Local		877,509.86		619,280.64	-258,229.22	72.99
		Base		238,908.21		168,596.61	-70,311.60	0.15
US DOLLAR							Exchange Rate:	1.000000
00206R102	AT+T INC COMMON STOCK USD1.0							
		33,698.000 Local	36.594559	1,233,163.44	31.360000	1,056,769.28	-176,394.16	2.49

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		Base	36.594559	1,233,163.44	31.360000	1,056,769.28	-176,394.16	0.94
002824100	ABBOTT LABORATORIES COMMON STOCK							
		1,900.000 Local	43.980300	83,562.57	79.940000	151,886.00	68,323.43	0.36
		Base	43.980300	83,562.57	79.940000	151,886.00	68,323.43	0.13
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		2,200.000 Local	66.784100	146,925.02	80.590000	177,298.00	30,372.98	0.42
		Base	66.784100	146,925.02	80.590000	177,298.00	30,372.98	0.16
00724F101	ADOBE INC COMMON STOCK USD.0001							
		400.000 Local	135.075000	54,030.00	266.490000	106,596.00	52,566.00	0.25
		Base	135.075000	54,030.00	266.490000	106,596.00	52,566.00	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		700.000 Local	144.660000	101,262.00	190.960000	133,672.00	32,410.00	0.31
		Base	144.660000	101,262.00	190.960000	133,672.00	32,410.00	0.12
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		700.000 Local	111.845000	78,291.50	81.980000	57,386.00	-20,905.50	0.14
		Base	111.845000	78,291.50	81.980000	57,386.00	-20,905.50	0.05
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		1,100.000 Local	115.370700	126,907.77	182.450000	200,695.00	73,787.23	0.47
		Base	115.370700	126,907.77	182.450000	200,695.00	73,787.23	0.18
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		200.000 Local	926.812500	185,362.50	1,173.310000	234,662.00	49,299.50	0.55
		Base	926.812500	185,362.50	1,173.310000	234,662.00	49,299.50	0.21
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		200.000 Local	948.222500	189,644.50	1,176.890000	235,378.00	45,733.50	0.55
		Base	948.222500	189,644.50	1,176.890000	235,378.00	45,733.50	0.21
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		4,100.000 Local	65.682063	269,296.46	57.430000	235,463.00	-33,833.46	0.55
		Base	65.682063	269,296.46	57.430000	235,463.00	-33,833.46	0.21
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		300.000 Local	1,122.742500	336,822.75	1,780.750000	534,225.00	197,402.25	1.26

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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	1,122.742500	336,822.75	1,780.750000	534,225.00	197,402.25	0.47
023586100	AMERCO COMMON STOCK USD.25							
		300.000 Local	357.762000	107,328.60	371.510000	111,453.00	4,124.40	0.26
		Base	357.762000	107,328.60	371.510000	111,453.00	4,124.40	0.10
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,800.000 Local	67.996100	122,392.98	83.750000	150,750.00	28,357.02	0.36
		Base	67.996100	122,392.98	83.750000	150,750.00	28,357.02	0.13
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		900.000 Local	78.831300	70,948.17	109.300000	98,370.00	27,421.83	0.23
		Base	78.831300	70,948.17	109.300000	98,370.00	27,421.83	0.09
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		1,600.000 Local	62.976300	100,762.08	43.060000	68,896.00	-31,866.08	0.16
		Base	62.976300	100,762.08	43.060000	68,896.00	-31,866.08	0.06
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,500.000 Local	126.990300	190,485.45	197.060000	295,590.00	105,104.55	0.70
		Base	126.990300	190,485.45	197.060000	295,590.00	105,104.55	0.26
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		800.000 Local	128.828800	103,063.04	128.100000	102,480.00	-583.04	0.24
		Base	128.828800	103,063.04	128.100000	102,480.00	-583.04	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
		1,000.000 Local	163.750600	163,750.60	189.980000	189,980.00	26,229.40	0.45
		Base	163.750600	163,750.60	189.980000	189,980.00	26,229.40	0.17
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1							
		1,800.000 Local	52.011700	93,621.06	45.480000	81,864.00	-11,757.06	0.19
		Base	52.011700	93,621.06	45.480000	81,864.00	-11,757.06	0.07
036752103	ANTHEM INC COMMON STOCK USD.01							
		500.000 Local	180.898000	90,449.00	286.980000	143,490.00	53,041.00	0.34
		Base	180.898000	90,449.00	286.980000	143,490.00	53,041.00	0.13
037411105	APACHE CORP COMMON STOCK USD.625							
		2,000.000 Local	46.958700	93,917.40	34.660000	69,320.00	-24,597.40	0.16

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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	46.958700	93,917.40	34.660000	69,320.00	-24,597.40	0.06
037833100	APPLE INC COMMON STOCK USD.00001								
	5,000.000	Local		152.444750	762,223.75	189.950000	949,750.00	187,526.25	2.24
		Base		152.444750	762,223.75	189.950000	949,750.00	187,526.25	0.84
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	1,800.000	Local		41.554800	74,798.64	39.660000	71,388.00	-3,410.64	0.17
		Base		41.554800	74,798.64	39.660000	71,388.00	-3,410.64	0.06
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
	1,300.000	Local		41.996700	54,595.71	43.130000	56,069.00	1,473.29	0.13
		Base		41.996700	54,595.71	43.130000	56,069.00	1,473.29	0.05
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	900.000	Local		98.701700	88,831.53	159.740000	143,766.00	54,934.47	0.34
		Base		98.701700	88,831.53	159.740000	143,766.00	54,934.47	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	600.000	Local		188.796700	113,278.02	200.730000	120,438.00	7,159.98	0.28
		Base		188.796700	113,278.02	200.730000	120,438.00	7,159.98	0.11
056752108	BAIDU INC SPON ADR ADR USD.00005								
	400.000	Local		176.736000	70,694.40	164.850000	65,940.00	-4,754.40	0.16
		Base		176.736000	70,694.40	164.850000	65,940.00	-4,754.40	0.06
058498106	BALL CORP COMMON STOCK								
	2,600.000	Local		40.169600	104,440.96	57.860000	150,436.00	45,995.04	0.35
		Base		40.169600	104,440.96	57.860000	150,436.00	45,995.04	0.13
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
	8,300.000	Local		23.949200	198,778.36	27.590000	228,997.00	30,218.64	0.54
		Base		23.949200	198,778.36	27.590000	228,997.00	30,218.64	0.20
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
	2,200.000	Local		47.707600	104,956.72	50.430000	110,946.00	5,989.28	0.26
		Base		47.707600	104,956.72	50.430000	110,946.00	5,989.28	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
	1,200.000	Local		55.691900	66,830.28	81.310000	97,572.00	30,741.72	0.23

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		Base	55.691900	66,830.28	81.310000	97,572.00	30,741.72	0.09
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		500.000 Local	183.741000	91,870.50	249.730000	124,865.00	32,994.50	0.29
		Base	183.741000	91,870.50	249.730000	124,865.00	32,994.50	0.11
07725L102	BEIGENE LTD ADR ADR USD.0001							
		806.000 Local	135.710000	109,382.26	132.000000	106,392.00	-2,990.26	0.25
		Base	135.710000	109,382.26	132.000000	106,392.00	-2,990.26	0.09
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		2,700.000 Local	184.242148	497,453.80	200.890000	542,403.00	44,949.20	1.28
		Base	184.242148	497,453.80	200.890000	542,403.00	44,949.20	0.48
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		300.000 Local	270.438200	81,131.46	236.380000	70,914.00	-10,217.46	0.17
		Base	270.438200	81,131.46	236.380000	70,914.00	-10,217.46	0.06
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		300.000 Local	384.663300	115,398.99	427.370000	128,211.00	12,812.01	0.30
		Base	384.663300	115,398.99	427.370000	128,211.00	12,812.01	0.11
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		500.000 Local	183.370000	91,685.00	381.420000	190,710.00	99,025.00	0.45
		Base	183.370000	91,685.00	381.420000	190,710.00	99,025.00	0.17
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		100.000 Local	1,889.160000	188,916.00	1,744.910000	174,491.00	-14,425.00	0.41
		Base	1,889.160000	188,916.00	1,744.910000	174,491.00	-14,425.00	0.15
101121101	BOSTON PROPERTIES INC REIT USD.01							
		900.000 Local	123.807900	111,427.11	133.880000	120,492.00	9,064.89	0.28
		Base	123.807900	111,427.11	133.880000	120,492.00	9,064.89	0.11
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		3,700.000 Local	26.437400	97,818.38	38.380000	142,006.00	44,187.62	0.33
		Base	26.437400	97,818.38	38.380000	142,006.00	44,187.62	0.13
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		2,100.000 Local	55.210500	115,942.05	47.710000	100,191.00	-15,751.05	0.24

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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	55.210500	115,942.05	47.710000	100,191.00	-15,751.05	0.09
11135F101	BROADCOM INC COMMON STOCK							
		600.000 Local	224.073300	134,443.98	300.710000	180,426.00	45,982.02	0.42
		Base	224.073300	134,443.98	300.710000	180,426.00	45,982.02	0.16
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001							
		2,000.000 Local	63.028300	126,056.60	47.530000	95,060.00	-30,996.60	0.22
		Base	63.028300	126,056.60	47.530000	95,060.00	-30,996.60	0.08
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,100.000 Local	35.722400	39,294.64	49.450000	54,395.00	15,100.36	0.13
		Base	35.722400	39,294.64	49.450000	54,395.00	15,100.36	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		2,500.000 Local	44.520000	111,300.00	40.880000	102,200.00	-9,100.00	0.24
		Base	44.520000	111,300.00	40.880000	102,200.00	-9,100.00	0.09
125523100	CIGNA CORP COMMON STOCK USD.01							
		989.000 Local	166.071274	164,244.49	160.820000	159,050.98	-5,193.51	0.37
		Base	166.071274	164,244.49	160.820000	159,050.98	-5,193.51	0.14
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		900.000 Local	118.230400	106,407.36	164.580000	148,122.00	41,714.64	0.35
		Base	118.230400	106,407.36	164.580000	148,122.00	41,714.64	0.13
126408103	CSX CORP COMMON STOCK USD1.0							
		1,200.000 Local	51.465800	61,758.96	74.820000	89,784.00	28,025.04	0.21
		Base	51.465800	61,758.96	74.820000	89,784.00	28,025.04	0.08
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		2,170.000 Local	78.095599	169,467.45	53.930000	117,028.10	-52,439.35	0.28
		Base	78.095599	169,467.45	53.930000	117,028.10	-52,439.35	0.10
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
		2,000.000 Local	22.050000	44,100.00	26.100000	52,200.00	8,100.00	0.12
		Base	22.050000	44,100.00	26.100000	52,200.00	8,100.00	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		1,600.000 Local	82.620000	132,192.00	81.690000	130,704.00	-1,488.00	0.31

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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	82.620000	132,192.00	81.690000	130,704.00	-1,488.00	0.12
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		1,000.000 Local	99.958500	99,958.50	135.490000	135,490.00	35,531.50	0.32
		Base	99.958500	99,958.50	135.490000	135,490.00	35,531.50	0.12
150870103	CELANESE CORP COMMON STOCK USD.0001							
		1,100.000 Local	84.938200	93,432.02	98.610000	108,471.00	15,038.98	0.26
		Base	84.938200	93,432.02	98.610000	108,471.00	15,038.98	0.10
151020104	CELGENE CORP COMMON STOCK USD.01							
		1,200.000 Local	124.009200	148,811.04	94.340000	113,208.00	-35,603.04	0.27
		Base	124.009200	148,811.04	94.340000	113,208.00	-35,603.04	0.10
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
		6,328.000 Local	23.284785	147,346.12	11.990000	75,872.72	-71,473.40	0.18
		Base	23.284785	147,346.12	11.990000	75,872.72	-71,473.40	0.07
156782104	CERNER CORP COMMON STOCK USD.01							
		1,500.000 Local	64.399700	96,599.55	57.210000	85,815.00	-10,784.55	0.20
		Base	64.399700	96,599.55	57.210000	85,815.00	-10,784.55	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		700.000 Local	343.477800	240,434.46	346.910000	242,837.00	2,402.54	0.57
		Base	343.477800	240,434.46	346.910000	242,837.00	2,402.54	0.22
166764100	CHEVRON CORP COMMON STOCK USD.75							
		5,500.000 Local	112.672016	619,696.09	123.180000	677,490.00	57,793.91	1.60
		Base	112.672016	619,696.09	123.180000	677,490.00	57,793.91	0.60
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		800.000 Local	48.430000	38,744.00	71.230000	56,984.00	18,240.00	0.13
		Base	48.430000	38,744.00	71.230000	56,984.00	18,240.00	0.05
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
		800.000 Local	88.970000	71,176.00	69.900000	55,920.00	-15,256.00	0.13
		Base	88.970000	71,176.00	69.900000	55,920.00	-15,256.00	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		6,000.000 Local	34.254800	205,528.80	53.990000	323,940.00	118,411.20	0.76

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		Base	34.254800	205,528.80	53.990000	323,940.00	118,411.20	0.29
172967424	CITIGROUP INC COMMON STOCK USD.01							
		2,200.000 Local	60.737400	133,622.28	62.220000	136,884.00	3,261.72	0.32
		Base	60.737400	133,622.28	62.220000	136,884.00	3,261.72	0.12
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		700.000 Local	145.330000	101,731.00	160.460000	112,322.00	10,591.00	0.26
		Base	145.330000	101,731.00	160.460000	112,322.00	10,591.00	0.10
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		6,000.000 Local	43.511500	261,069.00	46.860000	281,160.00	20,091.00	0.66
		Base	43.511500	261,069.00	46.860000	281,160.00	20,091.00	0.25
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,800.000 Local	71.748900	129,148.02	68.540000	123,372.00	-5,776.02	0.29
		Base	71.748900	129,148.02	68.540000	123,372.00	-5,776.02	0.11
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		16,900.000 Local	38.603669	652,402.01	39.980000	675,662.00	23,259.99	1.59
		Base	38.603669	652,402.01	39.980000	675,662.00	23,259.99	0.60
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
		800.000 Local	128.457800	102,766.24	110.960000	88,768.00	-13,998.24	0.21
		Base	128.457800	102,766.24	110.960000	88,768.00	-13,998.24	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		2,700.000 Local	46.215900	124,782.93	66.740000	180,198.00	55,415.07	0.42
		Base	46.215900	124,782.93	66.740000	180,198.00	55,415.07	0.16
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,300.000 Local	78.983100	102,678.03	84.810000	110,253.00	7,574.97	0.26
		Base	78.983100	102,678.03	84.810000	110,253.00	7,574.97	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		300.000 Local	175.428300	52,628.49	175.330000	52,599.00	-29.49	0.12
		Base	175.428300	52,628.49	175.330000	52,599.00	-29.49	0.05
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000 Local	28.144863	53,475.24	33.100000	62,890.00	9,414.76	0.15

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		Base	28.144863	53,475.24	33.100000	62,890.00	9,414.76	0.06
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,700.000 Local	194.485185	525,110.00	242.140000	653,778.00	128,668.00	1.54
		Base	194.485185	525,110.00	242.140000	653,778.00	128,668.00	0.58
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,500.000 Local	93.991300	140,986.95	128.000000	192,000.00	51,013.05	0.45
		Base	93.991300	140,986.95	128.000000	192,000.00	51,013.05	0.17
22943F100	CTRIIP.COM INTERNATIONAL ADR ADR USD.01							
		1,900.000 Local	51.911800	98,632.42	43.690000	83,011.00	-15,621.42	0.20
		Base	51.911800	98,632.42	43.690000	83,011.00	-15,621.42	0.07
231021106	CUMMINS INC COMMON STOCK USD2.5							
		600.000 Local	158.768300	95,260.98	157.870000	94,722.00	-538.98	0.22
		Base	158.768300	95,260.98	157.870000	94,722.00	-538.98	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK							
		1,000.000 Local	104.105320	104,105.32	124.740000	124,740.00	20,634.68	0.29
		Base	104.105320	104,105.32	124.740000	124,740.00	20,634.68	0.11
235851102	DANAHER CORP COMMON STOCK USD.01							
		1,300.000 Local	82.960800	107,849.04	132.020000	171,626.00	63,776.96	0.40
		Base	82.960800	107,849.04	132.020000	171,626.00	63,776.96	0.15
244199105	DEERE + CO COMMON STOCK USD1.0							
		900.000 Local	111.030000	99,927.00	159.840000	143,856.00	43,929.00	0.34
		Base	111.030000	99,927.00	159.840000	143,856.00	43,929.00	0.13
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		2,500.000 Local	37.261600	93,154.00	31.560000	78,900.00	-14,254.00	0.19
		Base	37.261600	93,154.00	31.560000	78,900.00	-14,254.00	0.07
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		500.000 Local	120.180000	60,090.00	101.530000	50,765.00	-9,325.00	0.12
		Base	120.180000	60,090.00	101.530000	50,765.00	-9,325.00	0.05
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000 Local	111.394700	100,255.23	119.000000	107,100.00	6,844.77	0.25

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QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

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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	111.394700	100,255.23	119.000000	107,100.00	6,844.77	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		7,862.000 Local	94.194598	740,557.93	111.030000	872,917.86	132,359.93	2.06
		Base	94.194598	740,557.93	111.030000	872,917.86	132,359.93	0.78
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		1,900.000 Local	61.321900	116,511.61	71.160000	135,204.00	18,692.39	0.32
		Base	61.321900	116,511.61	71.160000	135,204.00	18,692.39	0.12
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		1,600.000 Local	60.639400	97,023.04	31.690000	50,704.00	-46,319.04	0.12
		Base	60.639400	97,023.04	31.690000	50,704.00	-46,319.04	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,000.000 Local	76.967800	153,935.60	76.660000	153,320.00	-615.60	0.36
		Base	76.967800	153,935.60	76.660000	153,320.00	-615.60	0.14
26078J100	DOWDUPONT INC COMMON STOCK USD.01							
		10,789.000 Local	63.332125	683,290.30	53.310000	575,161.59	-108,128.71	1.35
		Base	63.332125	683,290.30	53.310000	575,161.59	-108,128.71	0.51
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		1,900.000 Local	82.347600	156,460.44	90.000000	171,000.00	14,539.56	0.40
		Base	82.347600	156,460.44	90.000000	171,000.00	14,539.56	0.15
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000 Local	89.855400	116,812.02	95.180000	123,734.00	6,921.98	0.29
		Base	89.855400	116,812.02	95.180000	123,734.00	6,921.98	0.11
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		1,200.000 Local	78.295400	93,954.48	75.880000	91,056.00	-2,898.48	0.21
		Base	78.295400	93,954.48	75.880000	91,056.00	-2,898.48	0.08
278865100	ECOLAB INC COMMON STOCK USD1.0							
		800.000 Local	125.691300	100,553.04	176.540000	141,232.00	40,678.96	0.33
		Base	125.691300	100,553.04	176.540000	141,232.00	40,678.96	0.13
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000 Local	78.862900	102,521.77	61.920000	80,496.00	-22,025.77	0.19

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		Base	78.862900	102,521.77	61.920000	80,496.00	-22,025.77	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		1,700.000 Local	58.619100	99,652.47	68.470000	116,399.00	16,746.53	0.27
		Base	58.619100	99,652.47	68.470000	116,399.00	16,746.53	0.10
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		1,300.000 Local	76.571500	99,542.95	95.630000	124,319.00	24,776.05	0.29
		Base	76.571500	99,542.95	95.630000	124,319.00	24,776.05	0.11
29444U700	EQUINIX INC REIT USD.001							
		300.000 Local	422.193300	126,657.99	453.160000	135,948.00	9,290.01	0.32
		Base	422.193300	126,657.99	453.160000	135,948.00	9,290.01	0.12
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,500.000 Local	64.030300	96,045.45	75.320000	112,980.00	16,934.55	0.27
		Base	64.030300	96,045.45	75.320000	112,980.00	16,934.55	0.10
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		400.000 Local	248.155000	99,262.00	289.240000	115,696.00	16,434.00	0.27
		Base	248.155000	99,262.00	289.240000	115,696.00	16,434.00	0.10
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		1,700.000 Local	59.325900	100,854.03	70.950000	120,615.00	19,760.97	0.28
		Base	59.325900	100,854.03	70.950000	120,615.00	19,760.97	0.11
30161N101	EXELON CORP COMMON STOCK							
		2,400.000 Local	34.218600	82,124.64	50.130000	120,312.00	38,187.36	0.28
		Base	34.218600	82,124.64	50.130000	120,312.00	38,187.36	0.11
30231G102	EXXON MOBIL CORP COMMON STOCK							
		12,700.000 Local	80.358361	1,020,551.18	80.800000	1,026,160.00	5,608.82	2.42
		Base	80.358361	1,020,551.18	80.800000	1,026,160.00	5,608.82	0.91
302491303	FMC CORP COMMON STOCK USD.1							
		1,200.000 Local	75.470058	90,564.07	76.820000	92,184.00	1,619.93	0.22
		Base	75.470058	90,564.07	76.820000	92,184.00	1,619.93	0.08
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		1,500.000 Local	149.805300	224,707.95	166.690000	250,035.00	25,327.05	0.59

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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	149.805300	224,707.95	166.690000	250,035.00	25,327.05	0.22
31428X106	FEDEX CORP COMMON STOCK USD.1							
		500.000 Local	190.131500	95,065.75	181.410000	90,705.00	-4,360.75	0.21
		Base	190.131500	95,065.75	181.410000	90,705.00	-4,360.75	0.08
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		9,100.000 Local	11.002600	100,123.66	8.780000	79,898.00	-20,225.66	0.19
		Base	11.002600	100,123.66	8.780000	79,898.00	-20,225.66	0.07
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		1,333.000 Local	41.550000	55,386.15	36.710000	48,934.43	-6,451.72	0.12
		Base	41.550000	55,386.15	36.710000	48,934.43	-6,451.72	0.04
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		733.000 Local	41.400000	30,346.20	35.880000	26,300.04	-4,046.16	0.06
		Base	41.400000	30,346.20	35.880000	26,300.04	-4,046.16	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		7,800.000 Local	11.700400	91,263.12	12.890000	100,542.00	9,278.88	0.24
		Base	11.700400	91,263.12	12.890000	100,542.00	9,278.88	0.09
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		500.000 Local	194.728000	97,364.00	169.280000	84,640.00	-12,724.00	0.20
		Base	194.728000	97,364.00	169.280000	84,640.00	-12,724.00	0.08
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000 Local	29.160900	227,455.02	9.990000	77,922.00	-149,533.02	0.18
		Base	29.160900	227,455.02	9.990000	77,922.00	-149,533.02	0.07
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		1,800.000 Local	56.612200	101,901.96	51.750000	93,150.00	-8,751.96	0.22
		Base	56.612200	101,901.96	51.750000	93,150.00	-8,751.96	0.08
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,700.000 Local	67.515900	114,777.03	65.010000	110,517.00	-4,260.03	0.26
		Base	67.515900	114,777.03	65.010000	110,517.00	-4,260.03	0.10
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		800.000 Local	227.222500	181,778.00	191.990000	153,592.00	-28,186.00	0.36

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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	227.222500	181,778.00	191.990000	153,592.00	-28,186.00	0.14
40414L109	HCP INC REIT USD1.0							
		3,200.000 Local	29.784700	95,311.04	31.300000	100,160.00	4,848.96	0.24
		Base	29.784700	95,311.04	31.300000	100,160.00	4,848.96	0.09
40434L105	HP INC COMMON STOCK USD.01							
		2,900.000 Local	18.764300	54,416.47	19.430000	56,347.00	1,930.53	0.13
		Base	18.764300	54,416.47	19.430000	56,347.00	1,930.53	0.05
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		3,000.000 Local	44.368000	133,104.00	29.300000	87,900.00	-45,204.00	0.21
		Base	44.368000	133,104.00	29.300000	87,900.00	-45,204.00	0.08
42809H107	HESS CORP COMMON STOCK USD1.0							
		2,000.000 Local	64.840000	129,680.00	60.230000	120,460.00	-9,220.00	0.28
		Base	64.840000	129,680.00	60.230000	120,460.00	-9,220.00	0.11
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		31,840.000 Local	2.335767	74,370.83	2.284081	72,725.14	-1,645.69	0.17
		Base	2.335767	74,370.83	2.284081	72,725.14	-1,645.69	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		1,100.000 Local	154.987100	170,485.81	191.890000	211,079.00	40,593.19	0.50
		Base	154.987100	170,485.81	191.890000	211,079.00	40,593.19	0.19
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		700.000 Local	125.566900	87,896.83	158.920000	111,244.00	23,347.17	0.26
		Base	125.566900	87,896.83	158.920000	111,244.00	23,347.17	0.10
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		5,400.000 Local	18.068600	97,570.44	18.900000	102,060.00	4,489.56	0.24
		Base	18.068600	97,570.44	18.900000	102,060.00	4,489.56	0.09
444859102	HUMANA INC COMMON STOCK USD.166							
		400.000 Local	226.327500	90,531.00	266.000000	106,400.00	15,869.00	0.25
		Base	226.327500	90,531.00	266.000000	106,400.00	15,869.00	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		700.000 Local	137.871400	96,509.98	143.530000	100,471.00	3,961.02	0.24

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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	137.871400	96,509.98	143.530000	100,471.00	3,961.02	0.09
456058908	LUKOIL PJSC COMMON STOCK RUB.025							
		1,959.000 Local	48.100949	94,229.76	89.674617	175,672.57	81,442.81	0.41
		Base	48.100949	94,229.76	89.674617	175,672.57	81,442.81	0.16
458140100	INTEL CORP COMMON STOCK USD.001							
		5,000.000 Local	36.874600	184,373.00	53.700000	268,500.00	84,127.00	0.63
		Base	36.874600	184,373.00	53.700000	268,500.00	84,127.00	0.24
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		1,600.000 Local	60.624400	96,999.04	76.140000	121,824.00	24,824.96	0.29
		Base	60.624400	96,999.04	76.140000	121,824.00	24,824.96	0.11
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		600.000 Local	158.695000	95,217.00	141.100000	84,660.00	-10,557.00	0.20
		Base	158.695000	95,217.00	141.100000	84,660.00	-10,557.00	0.08
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		700.000 Local	139.655700	97,758.99	128.790000	90,153.00	-7,605.99	0.21
		Base	139.655700	97,758.99	128.790000	90,153.00	-7,605.99	0.08
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		1,800.000 Local	53.164400	95,695.92	46.270000	83,286.00	-12,409.92	0.20
		Base	53.164400	95,695.92	46.270000	83,286.00	-12,409.92	0.07
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		4,100.000 Local	23.990500	98,361.05	21.010000	86,141.00	-12,220.05	0.20
		Base	23.990500	98,361.05	21.010000	86,141.00	-12,220.05	0.08
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		300.000 Local	281.949200	84,584.76	570.580000	171,174.00	86,589.24	0.40
		Base	281.949200	84,584.76	570.580000	171,174.00	86,589.24	0.15
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		2,400.000 Local	87.363500	209,672.40	101.230000	242,952.00	33,279.60	0.57
		Base	87.363500	209,672.40	101.230000	242,952.00	33,279.60	0.22
47215P106	JD.COM INC ADR ADR USD.00002							
		2,300.000 Local	35.027700	80,563.71	30.150000	69,345.00	-11,218.71	0.16

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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	35.027700	80,563.71	30.150000	69,345.00	-11,218.71	0.06
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		2,800.000 Local	123.566014	345,984.84	139.790000	391,412.00	45,427.16	0.92
		Base	123.566014	345,984.84	139.790000	391,412.00	45,427.16	0.35
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0							
		192,600.000 Local	0.462990	89,171.87	0.378039	72,810.31	-16,361.56	0.17
		Base	0.462990	89,171.87	0.378039	72,810.31	-16,361.56	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		1,100.000 Local	127.178600	139,896.46	123.900000	136,290.00	-3,606.46	0.32
		Base	127.178600	139,896.46	123.900000	136,290.00	-3,606.46	0.12
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		4,800.000 Local	20.133100	96,638.88	20.010000	96,048.00	-590.88	0.23
		Base	20.133100	96,638.88	20.010000	96,048.00	-590.88	0.09
501044101	KROGER CO COMMON STOCK USD1.0							
		5,200.000 Local	29.511500	153,459.80	24.600000	127,920.00	-25,539.80	0.30
		Base	29.511500	153,459.80	24.600000	127,920.00	-25,539.80	0.11
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		900.000 Local	158.210000	142,389.00	165.550000	148,995.00	6,606.00	0.35
		Base	158.210000	142,389.00	165.550000	148,995.00	6,606.00	0.13
532457108	ELI LILLY + CO COMMON STOCK							
		1,300.000 Local	82.045400	106,659.02	129.760000	168,688.00	62,028.98	0.40
		Base	82.045400	106,659.02	129.760000	168,688.00	62,028.98	0.15
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		1,600.000 Local	53.460000	85,536.00	63.540000	101,664.00	16,128.00	0.24
		Base	53.460000	85,536.00	63.540000	101,664.00	16,128.00	0.09
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		400.000 Local	269.462500	107,785.00	300.160000	120,064.00	12,279.00	0.28
		Base	269.462500	107,785.00	300.160000	120,064.00	12,279.00	0.11
548661107	LOWE S COS INC COMMON STOCK USD.5							
		1,200.000 Local	85.340400	102,408.48	109.470000	131,364.00	28,955.52	0.31

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		Base	85.340400	102,408.48	109.470000	131,364.00	28,955.52	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		5,600.000 Local	19.810000	110,936.00	16.710000	93,576.00	-17,360.00	0.22
		Base	19.810000	110,936.00	16.710000	93,576.00	-17,360.00	0.08
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		3,201.000 Local	63.203611	202,314.76	59.850000	191,579.85	-10,734.91	0.45
		Base	63.203611	202,314.76	59.850000	191,579.85	-10,734.91	0.17
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		1,000.000 Local	97.114000	97,114.00	125.090000	125,090.00	27,976.00	0.29
		Base	97.114000	97,114.00	125.090000	125,090.00	27,976.00	0.11
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		400.000 Local	241.967500	96,787.00	201.180000	80,472.00	-16,315.00	0.19
		Base	241.967500	96,787.00	201.180000	80,472.00	-16,315.00	0.07
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		800.000 Local	117.237500	93,790.00	235.450000	188,360.00	94,570.00	0.44
		Base	117.237500	93,790.00	235.450000	188,360.00	94,570.00	0.17
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		800.000 Local	142.602500	114,082.00	189.900000	151,920.00	37,838.00	0.36
		Base	142.602500	114,082.00	189.900000	151,920.00	37,838.00	0.13
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		700.000 Local	140.712900	98,499.03	117.060000	81,942.00	-16,557.03	0.19
		Base	140.712900	98,499.03	117.060000	81,942.00	-16,557.03	0.07
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		3,200.000 Local	62.276094	199,283.50	83.170000	266,144.00	66,860.50	0.63
		Base	62.276094	199,283.50	83.170000	266,144.00	66,860.50	0.24
59156R108	METLIFE INC COMMON STOCK USD.01							
		1,900.000 Local	47.618011	90,474.22	42.570000	80,883.00	-9,591.22	0.19
		Base	47.618011	90,474.22	42.570000	80,883.00	-9,591.22	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		3,500.000 Local	68.758900	240,656.15	117.940000	412,790.00	172,133.85	0.97

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	68.758900	240,656.15	117.940000	412,790.00	172,133.85	0.37
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,400.000 Local	42.270000	59,178.00	41.330000	57,862.00	-1,316.00	0.14
		Base	42.270000	59,178.00	41.330000	57,862.00	-1,316.00	0.05
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01							
		1,000.000 Local	91.382000	91,382.00	59.650000	59,650.00	-31,732.00	0.14
		Base	91.382000	91,382.00	59.650000	59,650.00	-31,732.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		2,800.000 Local	44.978200	125,938.96	49.920000	139,776.00	13,837.04	0.33
		Base	44.978200	125,938.96	49.920000	139,776.00	13,837.04	0.12
615369105	MOODY S CORP COMMON STOCK USD.01							
		800.000 Local	118.807500	95,046.00	181.090000	144,872.00	49,826.00	0.34
		Base	118.807500	95,046.00	181.090000	144,872.00	49,826.00	0.13
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		3,200.000 Local	43.636900	139,638.08	42.200000	135,040.00	-4,598.08	0.32
		Base	43.636900	139,638.08	42.200000	135,040.00	-4,598.08	0.12
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		3,800.000 Local	28.780000	109,364.00	27.310000	103,778.00	-5,586.00	0.24
		Base	28.780000	109,364.00	27.310000	103,778.00	-5,586.00	0.09
64110L106	NETFLIX INC COMMON STOCK USD.001							
		500.000 Local	155.855700	77,927.85	356.560000	178,280.00	100,352.15	0.42
		Base	155.855700	77,927.85	356.560000	178,280.00	100,352.15	0.16
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							
		12,900.000 Local	7.716474	99,542.51	7.110000	91,719.00	-7,823.51	0.22
		Base	7.716474	99,542.51	7.110000	91,719.00	-7,823.51	0.08
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6							
		3,000.000 Local	32.503700	97,511.10	35.770000	107,310.00	9,798.90	0.25
		Base	32.503700	97,511.10	35.770000	107,310.00	9,798.90	0.10
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		1,500.000 Local	133.894700	200,842.05	193.320000	289,980.00	89,137.95	0.68

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		Base	133.894700	200,842.05	193.320000	289,980.00	89,137.95	0.26
654106103	NIKE INC CL B COMMON STOCK							
		1,800.000 Local	54.341100	97,813.98	84.210000	151,578.00	53,764.02	0.36
		Base	54.341100	97,813.98	84.210000	151,578.00	53,764.02	0.13
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
		3,300.000 Local	34.350000	113,355.00	24.730000	81,609.00	-31,746.00	0.19
		Base	34.350000	113,355.00	24.730000	81,609.00	-31,746.00	0.07
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		1,100.000 Local	90.821800	99,903.98	90.410000	99,451.00	-452.98	0.23
		Base	90.821800	99,903.98	90.410000	99,451.00	-452.98	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		400.000 Local	245.477500	98,191.00	269.600000	107,840.00	9,649.00	0.25
		Base	245.477500	98,191.00	269.600000	107,840.00	9,649.00	0.10
670346105	NUCOR CORP COMMON STOCK USD.4							
		1,700.000 Local	60.581500	102,988.55	58.350000	99,195.00	-3,793.55	0.23
		Base	60.581500	102,988.55	58.350000	99,195.00	-3,793.55	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		600.000 Local	103.776000	62,265.60	179.560000	107,736.00	45,470.40	0.25
		Base	103.776000	62,265.60	179.560000	107,736.00	45,470.40	0.10
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		200.000 Local	248.430000	49,686.00	388.300000	77,660.00	27,974.00	0.18
		Base	248.430000	49,686.00	388.300000	77,660.00	27,974.00	0.07
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		1,800.000 Local	58.382200	105,087.96	66.200000	119,160.00	14,072.04	0.28
		Base	58.382200	105,087.96	66.200000	119,160.00	14,072.04	0.11
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		1,600.000 Local	83.176300	133,082.08	72.990000	116,784.00	-16,298.08	0.28
		Base	83.176300	133,082.08	72.990000	116,784.00	-16,298.08	0.10
682680103	ONEOK INC COMMON STOCK USD.01							
		2,500.000 Local	56.530000	141,325.00	69.840000	174,600.00	33,275.00	0.41

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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	56.530000	141,325.00	69.840000	174,600.00	33,275.00	0.16
68389X105	ORACLE CORP COMMON STOCK USD.01							
		2,300.000 Local	45.426100	104,480.03	53.710000	123,533.00	19,052.97	0.29
		Base	45.426100	104,480.03	53.710000	123,533.00	19,052.97	0.11
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		800.000 Local	123.450600	98,760.48	122.660000	98,128.00	-632.48	0.23
		Base	123.450600	98,760.48	122.660000	98,128.00	-632.48	0.09
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		1,100.000 Local	109.580900	120,538.99	112.870000	124,157.00	3,618.01	0.29
		Base	109.580900	120,538.99	112.870000	124,157.00	3,618.01	0.11
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000 Local	38.120800	99,114.08	31.740000	82,524.00	-16,590.08	0.19
		Base	38.120800	99,114.08	31.740000	82,524.00	-16,590.08	0.07
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,400.000 Local	67.054300	93,876.02	68.140000	95,396.00	1,519.98	0.22
		Base	67.054300	93,876.02	68.140000	95,396.00	1,519.98	0.08
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		1,200.000 Local	49.238000	59,085.60	103.840000	124,608.00	65,522.40	0.29
		Base	49.238000	59,085.60	103.840000	124,608.00	65,522.40	0.11
713448108	PEPSICO INC COMMON STOCK USD.017							
		2,700.000 Local	108.200963	292,142.60	122.550000	330,885.00	38,742.40	0.78
		Base	108.200963	292,142.60	122.550000	330,885.00	38,742.40	0.29
717081103	PFIZER INC COMMON STOCK USD.05							
		7,300.000 Local	33.783425	246,619.00	42.470000	310,031.00	63,412.00	0.73
		Base	33.783425	246,619.00	42.470000	310,031.00	63,412.00	0.28
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		2,900.000 Local	102.221034	296,441.00	88.390000	256,331.00	-40,110.00	0.60
		Base	102.221034	296,441.00	88.390000	256,331.00	-40,110.00	0.23
718546104	PHILLIPS 66 COMMON STOCK							
		1,200.000 Local	79.032400	94,838.88	95.170000	114,204.00	19,365.12	0.27

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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
			Base	79.032400	94,838.88	95.170000	114,204.00	19,365.12	0.10
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	600.000	Local		165.576700	99,346.02	152.280000	91,368.00	-7,978.02	0.22
		Base		165.576700	99,346.02	152.280000	91,368.00	-7,978.02	0.08
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
	1,600.000	Local		104.212094	166,739.35	100.120000	160,192.00	-6,547.35	0.38
		Base		104.212094	166,739.35	100.120000	160,192.00	-6,547.35	0.14
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
	4,300.000	Local		84.405674	362,944.40	104.050000	447,415.00	84,470.60	1.05
		Base		84.405674	362,944.40	104.050000	447,415.00	84,470.60	0.40
74340W103	PROLOGIS INC REIT USD.01								
	2,300.000	Local		53.563700	123,196.51	71.950000	165,485.00	42,288.49	0.39
		Base		53.563700	123,196.51	71.950000	165,485.00	42,288.49	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
	900.000	Local		110.258900	99,233.01	91.880000	82,692.00	-16,541.01	0.19
		Base		110.258900	99,233.01	91.880000	82,692.00	-16,541.01	0.07
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
	2,600.000	Local		43.672300	113,547.98	59.410000	154,466.00	40,918.02	0.36
		Base		43.672300	113,547.98	59.410000	154,466.00	40,918.02	0.14
74460D109	PUBLIC STORAGE REIT USD.1								
	600.000	Local		203.458300	122,074.98	217.780000	130,668.00	8,593.02	0.31
		Base		203.458300	122,074.98	217.780000	130,668.00	8,593.02	0.12
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	1,900.000	Local		54.897100	104,304.49	57.030000	108,357.00	4,052.51	0.26
		Base		54.897100	104,304.49	57.030000	108,357.00	4,052.51	0.10
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
	600.000	Local		157.195400	94,317.24	182.080000	109,248.00	14,930.76	0.26
		Base		157.195400	94,317.24	182.080000	109,248.00	14,930.76	0.10
756109104	REALTY INCOME CORP REIT USD1.0								
	1,700.000	Local		55.555900	94,445.03	73.560000	125,052.00	30,606.97	0.29

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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
			Base	55.555900	94,445.03	73.560000	125,052.00	30,606.97	0.11
778296103	ROSS STORES INC COMMON STOCK USD.01								
	1,000.000	Local		64.614700	64,614.70	93.100000	93,100.00	28,485.30	0.22
		Base		64.614700	64,614.70	93.100000	93,100.00	28,485.30	0.08
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
	700.000	Local		136.534300	95,574.01	210.550000	147,385.00	51,810.99	0.35
		Base		136.534300	95,574.01	210.550000	147,385.00	51,810.99	0.13
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
	800.000	Local		128.210000	102,568.00	199.660000	159,728.00	57,160.00	0.38
		Base		128.210000	102,568.00	199.660000	159,728.00	57,160.00	0.14
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	800.000	Local		86.560000	69,248.00	158.370000	126,696.00	57,448.00	0.30
		Base		86.560000	69,248.00	158.370000	126,696.00	57,448.00	0.11
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	4,400.000	Local		69.052943	303,832.95	43.570000	191,708.00	-112,124.95	0.45
		Base		69.052943	303,832.95	43.570000	191,708.00	-112,124.95	0.17
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	3,700.000	Local		46.847946	173,337.40	42.760000	158,212.00	-15,125.40	0.37
		Base		46.847946	173,337.40	42.760000	158,212.00	-15,125.40	0.14
816851109	SEMPRA ENERGY COMMON STOCK								
	900.000	Local		111.435600	100,292.04	125.860000	113,274.00	12,981.96	0.27
		Base		111.435600	100,292.04	125.860000	113,274.00	12,981.96	0.10
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
	500.000	Local		378.777460	189,388.73	430.710000	215,355.00	25,966.27	0.51
		Base		378.777460	189,388.73	430.710000	215,355.00	25,966.27	0.19
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
	1,300.000	Local		164.665400	214,065.02	182.210000	236,873.00	22,807.98	0.56
		Base		164.665400	214,065.02	182.210000	236,873.00	22,807.98	0.21
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
	3,200.000	Local		49.595800	158,706.56	51.680000	165,376.00	6,669.44	0.39

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		Base	49.595800	158,706.56	51.680000	165,376.00	6,669.44	0.15
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		1,700.000 Local	60.520900	102,885.53	74.340000	126,378.00	23,492.47	0.30
		Base	60.520900	102,885.53	74.340000	126,378.00	23,492.47	0.11
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		1,200.000 Local	84.229200	101,075.04	65.810000	78,972.00	-22,103.04	0.19
		Base	84.229200	101,075.04	65.810000	78,972.00	-22,103.04	0.07
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		2,400.000 Local	46.770000	112,248.00	35.270000	84,648.00	-27,600.00	0.20
		Base	46.770000	112,248.00	35.270000	84,648.00	-27,600.00	0.08
863667101	STRYKER CORP COMMON STOCK USD.1							
		700.000 Local	135.409100	94,786.37	197.520000	138,264.00	43,477.63	0.33
		Base	135.409100	94,786.37	197.520000	138,264.00	43,477.63	0.12
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		2,000.000 Local	28.799200	57,598.40	31.900000	63,800.00	6,201.60	0.15
		Base	28.799200	57,598.40	31.900000	63,800.00	6,201.60	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0							
		2,900.000 Local	54.108300	156,914.07	66.760000	193,604.00	36,689.93	0.46
		Base	54.108300	156,914.07	66.760000	193,604.00	36,689.93	0.17
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		2,600.000 Local	39.357700	102,330.02	53.210000	138,346.00	36,015.98	0.33
		Base	39.357700	102,330.02	53.210000	138,346.00	36,015.98	0.12
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		1,600.000 Local	65.546900	104,875.04	69.100000	110,560.00	5,684.96	0.26
		Base	65.546900	104,875.04	69.100000	110,560.00	5,684.96	0.10
874080104	TAL EDUCATION GROUP ADR ADR							
		1,300.000 Local	25.550000	33,215.00	36.080000	46,904.00	13,689.00	0.11
		Base	25.550000	33,215.00	36.080000	46,904.00	13,689.00	0.04
88160R101	TESLA INC COMMON STOCK USD.001							
		200.000 Local	288.210000	57,642.00	279.860000	55,972.00	-1,670.00	0.13

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		Base	288.210000	57,642.00	279.860000	55,972.00	-1,670.00	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		700.000 Local	79.762700	55,833.89	106.070000	74,249.00	18,415.11	0.17
		Base	79.762700	55,833.89	106.070000	74,249.00	18,415.11	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		700.000 Local	168.388600	117,872.02	273.720000	191,604.00	73,731.98	0.45
		Base	168.388600	117,872.02	273.720000	191,604.00	73,731.98	0.17
88579Y101	3M CO COMMON STOCK USD.01							
		500.000 Local	198.076000	99,038.00	207.780000	103,890.00	4,852.00	0.24
		Base	198.076000	99,038.00	207.780000	103,890.00	4,852.00	0.09
902973304	US BANCORP COMMON STOCK USD.01							
		1,900.000 Local	52.557100	99,858.49	48.190000	91,561.00	-8,297.49	0.22
		Base	52.557100	99,858.49	48.190000	91,561.00	-8,297.49	0.08
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		900.000 Local	111.116700	100,005.03	167.200000	150,480.00	50,474.97	0.35
		Base	111.116700	100,005.03	167.200000	150,480.00	50,474.97	0.13
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		900.000 Local	107.153500	96,438.15	111.740000	100,566.00	4,127.85	0.24
		Base	107.153500	96,438.15	111.740000	100,566.00	4,127.85	0.09
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0							
		800.000 Local	120.488800	96,391.04	128.890000	103,112.00	6,720.96	0.24
		Base	120.488800	96,391.04	128.890000	103,112.00	6,720.96	0.09
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,200.000 Local	173.496300	208,195.56	247.260000	296,712.00	88,516.44	0.70
		Base	173.496300	208,195.56	247.260000	296,712.00	88,516.44	0.26
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		1,500.000 Local	64.724000	97,086.00	84.830000	127,245.00	30,159.00	0.30
		Base	64.724000	97,086.00	84.830000	127,245.00	30,159.00	0.11
92276F100	VENTAS INC REIT USD.25							
		1,800.000 Local	61.946100	111,502.98	63.810000	114,858.00	3,355.02	0.27

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	61.946100	111,502.98	63.810000	114,858.00	3,355.02	0.10
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		19,100.000 Local	46.073766	880,008.94	59.130000	1,129,383.00	249,374.06	2.66
		Base	46.073766	880,008.94	59.130000	1,129,383.00	249,374.06	1.00
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001							
		2,300.000 Local	37.980200	87,354.46	28.070000	64,561.00	-22,793.46	0.15
		Base	37.980200	87,354.46	28.070000	64,561.00	-22,793.46	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		1,100.000 Local	92.633200	101,896.52	156.190000	171,809.00	69,912.48	0.40
		Base	92.633200	101,896.52	156.190000	171,809.00	69,912.48	0.15
929042109	VORNADO REALTY TRUST REIT USD.04							
		1,100.000 Local	75.654118	83,219.53	67.440000	74,184.00	-9,035.53	0.17
		Base	75.654118	83,219.53	67.440000	74,184.00	-9,035.53	0.07
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		800.000 Local	128.427500	102,742.00	118.400000	94,720.00	-8,022.00	0.22
		Base	128.427500	102,742.00	118.400000	94,720.00	-8,022.00	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		1,800.000 Local	62.003322	111,605.98	79.080000	142,344.00	30,738.02	0.34
		Base	62.003322	111,605.98	79.080000	142,344.00	30,738.02	0.13
929740108	WABTEC CORP COMMON STOCK USD.01							
		41.000 Local	76.027561	3,117.13	73.720000	3,022.52	-94.61	0.01
		Base	76.027561	3,117.13	73.720000	3,022.52	-94.61	0.00
931142103	WALMART INC COMMON STOCK USD.1							
		8,800.000 Local	79.028700	695,452.56	97.530000	858,264.00	162,811.44	2.02
		Base	79.028700	695,452.56	97.530000	858,264.00	162,811.44	0.76
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		4,100.000 Local	85.978100	352,510.21	63.270000	259,407.00	-93,103.21	0.61
		Base	85.978100	352,510.21	63.270000	259,407.00	-93,103.21	0.23
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		3,600.000 Local	55.405100	199,458.36	48.320000	173,952.00	-25,506.36	0.41

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	55.405100	199,458.36	48.320000	173,952.00	-25,506.36	0.15
95040Q104	WELLTOWER INC REIT USD1.0							
		1,700.000 Local	69.388800	117,960.96	77.600000	131,920.00	13,959.04	0.31
		Base	69.388800	117,960.96	77.600000	131,920.00	13,959.04	0.12
96145D105	WESTROCK CO COMMON STOCK							
		2,500.000 Local	58.880000	147,200.00	38.350000	95,875.00	-51,325.00	0.23
		Base	58.880000	147,200.00	38.350000	95,875.00	-51,325.00	0.09
962166104	WEYERHAEUSER CO REIT USD1.25							
		3,700.000 Local	32.993500	122,075.95	26.340000	97,458.00	-24,617.95	0.23
		Base	32.993500	122,075.95	26.340000	97,458.00	-24,617.95	0.09
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		3,300.000 Local	30.396200	100,307.46	28.720000	94,776.00	-5,531.46	0.22
		Base	30.396200	100,307.46	28.720000	94,776.00	-5,531.46	0.08
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000 Local	44.825500	98,616.10	56.210000	123,662.00	25,045.90	0.29
		Base	44.825500	98,616.10	56.210000	123,662.00	25,045.90	0.11
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		2,100.000 Local	39.610000	83,181.00	44.910000	94,311.00	11,130.00	0.22
		Base	39.610000	83,181.00	44.910000	94,311.00	11,130.00	0.08
98919V105	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001							
		2,200.000 Local	36.810000	80,982.00	28.420000	62,524.00	-18,458.00	0.15
		Base	36.810000	80,982.00	28.420000	62,524.00	-18,458.00	0.06
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		800.000 Local	118.268900	94,615.12	127.700000	102,160.00	7,544.88	0.24
		Base	118.268900	94,615.12	127.700000	102,160.00	7,544.88	0.09
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		387.000 Local	119.371370	46,196.72	171.400000	66,331.80	20,135.08	0.16
		Base	119.371370	46,196.72	171.400000	66,331.80	20,135.08	0.06
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000 Local	2.858485	56,254.99	3.268003	64,314.30	8,059.31	0.15

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	2.858485	56,254.99	3.268003	64,314.30	8,059.31	0.06
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		400.000 Local	245.740000	98,296.00	146.410000	58,564.00	-39,732.00	0.14
		Base	245.740000	98,296.00	146.410000	58,564.00	-39,732.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		800.000 Local	120.705000	96,564.00	176.020000	140,816.00	44,252.00	0.33
		Base	120.705000	96,564.00	176.020000	140,816.00	44,252.00	0.13
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		1,300.000 Local	75.926200	98,704.06	80.560000	104,728.00	6,023.94	0.25
		Base	75.926200	98,704.06	80.560000	104,728.00	6,023.94	0.09
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		2,400.000 Local	41.686800	100,048.32	36.940000	88,656.00	-11,392.32	0.21
		Base	41.686800	100,048.32	36.940000	88,656.00	-11,392.32	0.08
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01							
		2,800.000 Local	34.025000	95,270.00	24.210000	67,788.00	-27,482.00	0.16
		Base	34.025000	95,270.00	24.210000	67,788.00	-27,482.00	0.06
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		1,700.000 Local	161.740000	274,958.00	175.930000	299,081.00	24,123.00	0.70
		Base	161.740000	274,958.00	175.930000	299,081.00	24,123.00	0.27
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		2,400.000 Local	84.125600	201,901.44	91.080000	218,592.00	16,690.56	0.51
		Base	84.125600	201,901.44	91.080000	218,592.00	16,690.56	0.19
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
		2,400.000 Local	29.920000	71,808.00	23.520000	56,448.00	-15,360.00	0.13
		Base	29.920000	71,808.00	23.520000	56,448.00	-15,360.00	0.05
H1467J104	CHUBB LTD COMMON STOCK							
		700.000 Local	137.678600	96,375.02	140.080000	98,056.00	1,680.98	0.23
		Base	137.678600	96,375.02	140.080000	98,056.00	1,680.98	0.09
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		800.000 Local	103.600863	82,880.69	126.490000	101,192.00	18,311.31	0.24

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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		103.600863	82,880.69	126.490000	101,192.00	18,311.31	0.09
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
	1,300.000	Local		81.150000	105,495.00	84.080000	109,304.00	3,809.00	0.26
		Base		81.150000	105,495.00	84.080000	109,304.00	3,809.00	0.10
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
	800.000	Local		106.585000	85,268.00	88.390000	70,712.00	-14,556.00	0.17
		Base		106.585000	85,268.00	88.390000	70,712.00	-14,556.00	0.06
US DOLLAR Total									
	805,116.000	Local			36,887,206.89		40,765,011.49	3,877,804.60	96.01
		Base			36,887,206.89		40,765,011.49	3,877,804.60	36.21
YUAN RENMINBI								Exchange Rate:	6.720200
BYW5QQ904	BANK OF GUIYANG CO LTD A COMMON STOCK CNY1.0								
	164,400.000	Local		13.247952	2,177,963.39	13.050000	2,145,420.00	-32,543.39	100.00
		Base		1.973948	324,517.00	1.941906	319,249.43	-5,267.57	0.28
YUAN RENMINBI Total									
	164,400.000	Local			2,177,963.39		2,145,420.00	-32,543.39	100.00
		Base			324,517.00		319,249.43	-5,267.57	0.28
EQUITY Total									
	9,481,892.000	Base			104,956,650.98		110,506,195.54	5,549,544.56	98.15

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Holdings

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		144,633,667.160	Base	107,033,809.45		112,581,715.81	5,547,906.36	100.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.891464

GERMANY

ADI11Y7N8	EURO STOXX 50	JUN19 XEUR 20190621							21 Jun 2019		
3.000	30.000	Local	98,160.00	96,457.05	3,272.000000	1,702.95	772.95	930.00			
		Base	110,111.01		3,670.366947	1,910.28	867.06	1,043.22		0.00	

GERMANY Total

3.000	30.000	Local	98,160.00	96,457.05		1,702.95	772.95	930.00		
		Base				1,910.28	867.06	1,043.22		0.00

EURO CURRENCY Total

3.000	30.000	Local	98,160.00	96,457.05		1,702.95	772.95	930.00		
		Base				1,910.28	867.06	1,043.22		0.00

US DOLLAR

Exchange Rate: 1.000000

ADI11Z7V7	S+P500 EMINI FUT	JUN19 XCME 20190621							21 Jun 2019		
2.000	100.000	Local	283,780.00	275,205.30	2,837.800000	8,574.70	6,894.70	1,680.00			
		Base	283,780.00		2,837.800000	8,574.70	6,894.70	1,680.00		0.00	

ADI166ZD5	MSCI EMGMKT	JUN19 IFUS 20190621							21 Jun 2019		
1.000	50.000	Local	52,870.00	52,262.69	1,057.400000	607.31	107.31	500.00			
		Base	52,870.00		1,057.400000	607.31	107.31	500.00		0.00	

ADI17YKZ0	SGX NIFTY 50	APR19 XSIM 20190425							25 Apr 2019		
50.000	100.000	Local	1,167,550.00	1,143,477.50	11,675.500000	24,072.50	23,522.50	550.00			
		Base	1,167,550.00		11,675.500000	24,072.50	23,522.50	550.00		0.00	

ADI194BH4	NIKKEI 225 (CME)	JUN19 XCME 20190613							13 Jun 2019		
2.000	10.000	Local	212,850.00	216,058.00	21,285.000000	-3,208.00	-3,808.00	600.00			
		Base	212,850.00		21,285.000000	-3,208.00	-3,808.00	600.00		0.00	

US DOLLAR Total

55.000	260.000	Local	1,717,050.00	1,687,003.49		30,046.51	26,716.51	3,330.00		
		Base				30,046.51	26,716.51	3,330.00		0.00

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Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES LONG Total									
58.000	290.000	Base				31,956.79	27,583.57	4,373.22	0.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
58.000	290.000	Base				31,956.79	4,373.22	0.00	

Holdings

QS US SMLL CAP EQUITY CIF
 QS INVESTORS LLC
 FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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				2.355528	31 Dec 2030		
	13,011,519.000	Local	100.000000	13,011,519.00	100.000000	13,011,519.00	0.00	1.55
		Base	100.000000	13,011,519.00	100.000000	13,011,519.00	0.00	1.55

US DOLLAR Total	13,011,519.000	Local		13,011,519.00		13,011,519.00	0.00	1.55
		Base		13,011,519.00		13,011,519.00	0.00	1.55

CASH EQUIVALENT Total

	13,011,519.000	Base		13,011,519.00		13,011,519.00	0.00	1.55
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0							
	63,000.000	Local	36.511427	2,300,219.87	32.510000	2,048,130.00	-252,089.87	0.24
		Base	36.511427	2,300,219.87	32.510000	2,048,130.00	-252,089.87	0.24

00081T108	ACCO BRANDS CORP COMMON STOCK USD.01							
	76,202.000	Local	11.974592	912,487.83	8.560000	652,289.12	-260,198.71	0.08
		Base	11.974592	912,487.83	8.560000	652,289.12	-260,198.71	0.08

00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
	74,052.000	Local	19.590455	1,450,712.36	12.880000	953,789.76	-496,922.60	0.11
		Base	19.590455	1,450,712.36	12.880000	953,789.76	-496,922.60	0.11

002474104	AZZ INC COMMON STOCK USD1.0							
	17,000.000	Local	44.770023	761,090.39	40.930000	695,810.00	-65,280.39	0.08
		Base	44.770023	761,090.39	40.930000	695,810.00	-65,280.39	0.08

002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	242,478.000	Local	15.070816	3,654,341.40	27.410000	6,646,321.98	2,991,980.58	0.79
		Base	15.070816	3,654,341.40	27.410000	6,646,321.98	2,991,980.58	0.79

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		151,400.000	Local 14.845000	2,247,533.00	26.850000	4,065,090.00	1,817,557.00	0.48
			Base 14.845000	2,247,533.00	26.850000	4,065,090.00	1,817,557.00	0.48
00448Q201	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001							
		336,218.000	Local 4.772458	1,604,586.17	2.960000	995,205.28	-609,380.89	0.12
			Base 4.772458	1,604,586.17	2.960000	995,205.28	-609,380.89	0.12
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
		76,725.000	Local 26.812559	2,057,193.57	13.290000	1,019,675.25	-1,037,518.32	0.12
			Base 26.812559	2,057,193.57	13.290000	1,019,675.25	-1,037,518.32	0.12
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		39,600.000	Local 75.129083	2,975,111.67	63.590000	2,518,164.00	-456,947.67	0.30
			Base 75.129083	2,975,111.67	63.590000	2,518,164.00	-456,947.67	0.30
00738A106	ADTRAN INC COMMON STOCK USD.01							
		80,459.000	Local 24.091330	1,938,364.32	13.700000	1,102,288.30	-836,076.02	0.13
			Base 24.091330	1,938,364.32	13.700000	1,102,288.30	-836,076.02	0.13
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
		110,500.000	Local 25.704242	2,840,318.74	25.770000	2,847,585.00	7,266.26	0.34
			Base 25.704242	2,840,318.74	25.770000	2,847,585.00	7,266.26	0.34
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		31,000.000	Local 65.015582	2,015,483.04	64.900000	2,011,900.00	-3,583.04	0.24
			Base 65.015582	2,015,483.04	64.900000	2,011,900.00	-3,583.04	0.24
023436108	AMEDISYS INC COMMON STOCK USD.001							
		26,500.000	Local 120.277978	3,187,366.43	123.260000	3,266,390.00	79,023.57	0.39
			Base 120.277978	3,187,366.43	123.260000	3,266,390.00	79,023.57	0.39
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		97,141.000	Local 28.951265	2,812,354.82	27.020000	2,624,749.82	-187,605.00	0.31
			Base 28.951265	2,812,354.82	27.020000	2,624,749.82	-187,605.00	0.31
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		38,000.000	Local 40.795352	1,550,223.38	34.350000	1,305,300.00	-244,923.38	0.16
			Base 40.795352	1,550,223.38	34.350000	1,305,300.00	-244,923.38	0.16

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03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01							
		100,742.000	Local 14.454678	1,456,193.20	13.600000	1,370,091.20	-86,102.00	0.16
			Base 14.454678	1,456,193.20	13.600000	1,370,091.20	-86,102.00	0.16
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		216,524.000	Local 10.355658	2,242,248.47	8.540000	1,849,114.96	-393,133.51	0.22
			Base 10.355658	2,242,248.47	8.540000	1,849,114.96	-393,133.51	0.22
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		55,037.000	Local 18.513268	1,018,914.75	20.430000	1,124,405.91	105,491.16	0.13
			Base 18.513268	1,018,914.75	20.430000	1,124,405.91	105,491.16	0.13
034164103	ANDERSONS INC/THE COMMON STOCK							
		41,575.000	Local 34.874696	1,449,915.47	32.230000	1,339,962.25	-109,953.22	0.16
			Base 34.874696	1,449,915.47	32.230000	1,339,962.25	-109,953.22	0.16
036642106	ANTARES PHARMA INC COMMON STOCK USD.01							
		265,000.000	Local 3.008775	797,325.46	3.030000	802,950.00	5,624.54	0.10
			Base 3.008775	797,325.46	3.030000	802,950.00	5,624.54	0.10
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
		280,000.000	Local 9.646290	2,700,961.23	8.830000	2,472,400.00	-228,561.23	0.29
			Base 9.646290	2,700,961.23	8.830000	2,472,400.00	-228,561.23	0.29
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		89,000.000	Local 39.807594	3,542,875.88	37.490000	3,336,610.00	-206,265.88	0.40
			Base 39.807594	3,542,875.88	37.490000	3,336,610.00	-206,265.88	0.40
03835L108	APTEVO THERAPEUTICS INC COMMON STOCK USD.001							
		47,393.000	Local 2.332256	110,532.63	0.900000	42,653.70	-67,878.93	0.01
			Base 2.332256	110,532.63	0.900000	42,653.70	-67,878.93	0.01
03837C106	APYX MEDICAL CORP COMMON STOCK USD.001							
		174,900.000	Local 7.030017	1,229,549.89	6.310000	1,103,619.00	-125,930.89	0.13
			Base 7.030017	1,229,549.89	6.310000	1,103,619.00	-125,930.89	0.13
039380407	ARCH COAL INC A COMMON STOCK USD.01							
		15,000.000	Local 88.414735	1,326,221.03	91.270000	1,369,050.00	42,828.97	0.16
			Base 88.414735	1,326,221.03	91.270000	1,369,050.00	42,828.97	0.16

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040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		20,844.000	Local 29.818177	621,530.09	44.830000	934,436.52	312,906.43	0.11
			Base 29.818177	621,530.09	44.830000	934,436.52	312,906.43	0.11
04010E109	ARGAN INC COMMON STOCK USD.15							
		47,187.000	Local 68.157004	3,216,124.57	49.950000	2,356,990.65	-859,133.92	0.28
			Base 68.157004	3,216,124.57	49.950000	2,356,990.65	-859,133.92	0.28
04269X105	ARRAY BIOPHARMA INC COMMON STOCK USD.001							
		90,000.000	Local 23.454634	2,110,917.06	24.380000	2,194,200.00	83,282.94	0.26
			Base 23.454634	2,110,917.06	24.380000	2,194,200.00	83,282.94	0.26
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		80,000.000	Local 18.274804	1,461,984.28	18.350000	1,468,000.00	6,015.72	0.18
			Base 18.274804	1,461,984.28	18.350000	1,468,000.00	6,015.72	0.18
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
		49,904.000	Local 25.347442	1,264,938.73	25.170000	1,256,083.68	-8,855.05	0.15
			Base 25.347442	1,264,938.73	25.170000	1,256,083.68	-8,855.05	0.15
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01							
		93,709.000	Local 3.228997	302,586.04	1.080000	101,205.72	-201,380.32	0.01
			Base 3.228997	302,586.04	1.080000	101,205.72	-201,380.32	0.01
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		31,000.000	Local 35.626172	1,104,411.33	37.760000	1,170,560.00	66,148.67	0.14
			Base 35.626172	1,104,411.33	37.760000	1,170,560.00	66,148.67	0.14
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		67,000.000	Local 50.074935	3,355,020.62	50.560000	3,387,520.00	32,499.38	0.40
			Base 50.074935	3,355,020.62	50.560000	3,387,520.00	32,499.38	0.40
05338G106	AVALARA INC COMMON STOCK USD.0001							
		30,000.000	Local 55.754748	1,672,642.44	55.790000	1,673,700.00	1,057.56	0.20
			Base 55.754748	1,672,642.44	55.790000	1,673,700.00	1,057.56	0.20
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		50,684.000	Local 45.871062	2,324,928.93	42.680000	2,163,193.12	-161,735.81	0.26
			Base 45.871062	2,324,928.93	42.680000	2,163,193.12	-161,735.81	0.26

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05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
		47,831.000	Local 3.996283	191,146.21	4.250000	203,281.75	12,135.54	0.02
			Base 3.996283	191,146.21	4.250000	203,281.75	12,135.54	0.02
05379B107	AVISTA CORP COMMON STOCK							
		100,000.000	Local 40.772501	4,077,250.11	40.620000	4,062,000.00	-15,250.11	0.48
			Base 40.772501	4,077,250.11	40.620000	4,062,000.00	-15,250.11	0.48
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		83,816.000	Local 27.880224	2,336,808.85	20.120000	1,686,377.92	-650,430.93	0.20
			Base 27.880224	2,336,808.85	20.120000	1,686,377.92	-650,430.93	0.20
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		152,000.000	Local 27.327409	4,153,766.18	28.960000	4,401,920.00	248,153.82	0.53
			Base 27.327409	4,153,766.18	28.960000	4,401,920.00	248,153.82	0.53
05591B109	BMC STOCK HOLDINGS INC COMMON STOCK USD.01							
		160,000.000	Local 16.308793	2,609,406.81	17.670000	2,827,200.00	217,793.19	0.34
			Base 16.308793	2,609,406.81	17.670000	2,827,200.00	217,793.19	0.34
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		138,000.000	Local 9.002849	1,242,393.20	8.080000	1,115,040.00	-127,353.20	0.13
			Base 9.002849	1,242,393.20	8.080000	1,115,040.00	-127,353.20	0.13
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		148,953.000	Local 20.511975	3,055,320.24	13.840000	2,061,509.52	-993,810.72	0.25
			Base 20.511975	3,055,320.24	13.840000	2,061,509.52	-993,810.72	0.25
068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01							
		27,972.000	Local 60.823624	1,701,358.41	77.330000	2,163,074.76	461,716.35	0.26
			Base 60.823624	1,701,358.41	77.330000	2,163,074.76	461,716.35	0.26
077454106	BELDEN INC COMMON STOCK USD.01							
		29,231.000	Local 82.064636	2,398,831.37	53.700000	1,569,704.70	-829,126.67	0.19
			Base 82.064636	2,398,831.37	53.700000	1,569,704.70	-829,126.67	0.19
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		152,631.000	Local 33.699947	5,143,656.58	26.250000	4,006,563.75	-1,137,092.83	0.48
			Base 33.699947	5,143,656.58	26.250000	4,006,563.75	-1,137,092.83	0.48

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08180D106	BENEFITFOCUS INC COMMON STOCK USD.001								
	27,000.000	Local	41.851500	1,129,990.50	49.520000	1,337,040.00	207,049.50	0.16	
		Base	41.851500	1,129,990.50	49.520000	1,337,040.00	207,049.50	0.16	
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
	42,729.000	Local	39.300626	1,679,276.43	27.240000	1,163,937.96	-515,338.47	0.14	
		Base	39.300626	1,679,276.43	27.240000	1,163,937.96	-515,338.47	0.14	
089302103	BIG LOTS INC COMMON STOCK USD.01								
	74,671.000	Local	51.526965	3,847,569.98	38.020000	2,838,991.42	-1,008,578.56	0.34	
		Base	51.526965	3,847,569.98	38.020000	2,838,991.42	-1,008,578.56	0.34	
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
	65,254.000	Local	31.164870	2,033,632.41	47.280000	3,085,209.12	1,051,576.71	0.37	
		Base	31.164870	2,033,632.41	47.280000	3,085,209.12	1,051,576.71	0.37	
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
	193,000.000	Local	18.377664	3,546,889.15	20.450000	3,946,850.00	399,960.85	0.47	
		Base	18.377664	3,546,889.15	20.450000	3,946,850.00	399,960.85	0.47	
09627Y109	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001								
	29,000.000	Local	74.986882	2,174,619.58	80.050000	2,321,450.00	146,830.42	0.28	
		Base	74.986882	2,174,619.58	80.050000	2,321,450.00	146,830.42	0.28	
09739C102	BOINGO WIRELESS INC COMMON STOCK								
	92,920.000	Local	21.549277	2,002,358.78	23.280000	2,163,177.60	160,818.82	0.26	
		Base	21.549277	2,002,358.78	23.280000	2,163,177.60	160,818.82	0.26	
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
	128,500.000	Local	32.074100	4,121,521.89	26.760000	3,438,660.00	-682,861.89	0.41	
		Base	32.074100	4,121,521.89	26.760000	3,438,660.00	-682,861.89	0.41	
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
	46,364.000	Local	33.433933	1,550,130.85	22.690000	1,051,999.16	-498,131.69	0.13	
		Base	33.433933	1,550,130.85	22.690000	1,051,999.16	-498,131.69	0.13	
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
	7,500.000	Local	276.781949	2,075,864.62	294.730000	2,210,475.00	134,610.38	0.26	
		Base	276.781949	2,075,864.62	294.730000	2,210,475.00	134,610.38	0.26	

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101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		180,100.000	Local 11.518158	2,074,420.25	10.960000	1,973,896.00	-100,524.25	0.24
			Base 11.518158	2,074,420.25	10.960000	1,973,896.00	-100,524.25	0.24
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		23,582.000	Local 33.089924	780,326.59	50.090000	1,181,222.38	400,895.79	0.14
			Base 33.089924	780,326.59	50.090000	1,181,222.38	400,895.79	0.14
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		231,840.000	Local 18.754392	4,348,018.24	19.310000	4,476,830.40	128,812.16	0.53
			Base 18.754392	4,348,018.24	19.310000	4,476,830.40	128,812.16	0.53
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		144,602.000	Local 25.629752	3,706,113.33	27.360000	3,956,310.72	250,197.39	0.47
			Base 25.629752	3,706,113.33	27.360000	3,956,310.72	250,197.39	0.47
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		99,226.000	Local 14.424973	1,431,332.36	11.830000	1,173,843.58	-257,488.78	0.14
			Base 14.424973	1,431,332.36	11.830000	1,173,843.58	-257,488.78	0.14
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		62,000.000	Local 46.484491	2,882,038.44	44.380000	2,751,560.00	-130,478.44	0.33
			Base 46.484491	2,882,038.44	44.380000	2,751,560.00	-130,478.44	0.33
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		41,942.000	Local 30.348045	1,272,857.69	29.330000	1,230,158.86	-42,698.83	0.15
			Base 30.348045	1,272,857.69	29.330000	1,230,158.86	-42,698.83	0.15
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		153,067.000	Local 18.123879	2,774,167.83	13.340000	2,041,913.78	-732,254.05	0.24
			Base 18.123879	2,774,167.83	13.340000	2,041,913.78	-732,254.05	0.24
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01							
		173,731.000	Local 8.647432	1,502,326.95	1.550000	269,283.05	-1,233,043.90	0.03
			Base 8.647432	1,502,326.95	1.550000	269,283.05	-1,233,043.90	0.03
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		98,215.000	Local 23.322964	2,290,664.87	16.180000	1,589,118.70	-701,546.17	0.19
			Base 23.322964	2,290,664.87	16.180000	1,589,118.70	-701,546.17	0.19

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12674R100	C+J ENERGY SERVICES INC COMMON STOCK							
		102,146.000	Local 33.995948	3,472,550.07	15.520000	1,585,305.92	-1,887,244.15	0.19
			Base 33.995948	3,472,550.07	15.520000	1,585,305.92	-1,887,244.15	0.19
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001							
		23,000.000	Local 94.681206	2,177,667.74	111.960000	2,575,080.00	397,412.26	0.31
			Base 94.681206	2,177,667.74	111.960000	2,575,080.00	397,412.26	0.31
12739A100	CADENCE BANCORP COMMON STOCK							
		180,000.000	Local 22.153045	3,987,548.12	18.550000	3,339,000.00	-648,548.12	0.40
			Base 22.153045	3,987,548.12	18.550000	3,339,000.00	-648,548.12	0.40
13057Q206	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01							
		69,000.000	Local 32.253700	2,225,505.30	25.710000	1,773,990.00	-451,515.30	0.21
			Base 32.253700	2,225,505.30	25.710000	1,773,990.00	-451,515.30	0.21
132011107	CAMBREX CORP COMMON STOCK USD.1							
		4,050.000	Local 53.354096	216,084.09	38.850000	157,342.50	-58,741.59	0.02
			Base 53.354096	216,084.09	38.850000	157,342.50	-58,741.59	0.02
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		64,991.000	Local 28.504434	1,852,531.66	38.660000	2,512,552.06	660,020.40	0.30
			Base 28.504434	1,852,531.66	38.660000	2,512,552.06	660,020.40	0.30
14167L103	CAREDX INC COMMON STOCK USD.001							
		51,000.000	Local 26.557644	1,354,439.86	31.520000	1,607,520.00	253,080.14	0.19
			Base 26.557644	1,354,439.86	31.520000	1,607,520.00	253,080.14	0.19
14174T107	CARETRUST REIT INC REIT USD.01							
		109,000.000	Local 20.659400	2,251,874.60	23.460000	2,557,140.00	305,265.40	0.31
			Base 20.659400	2,251,874.60	23.460000	2,557,140.00	305,265.40	0.31
141788109	CARGURUS INC COMMON STOCK USD.001							
		79,000.000	Local 38.817581	3,066,588.90	40.060000	3,164,740.00	98,151.10	0.38
			Base 38.817581	3,066,588.90	40.060000	3,164,740.00	98,151.10	0.38
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01							
		3,724.000	Local 43.173177	160,776.91	12.470000	46,438.28	-114,338.63	0.01
			Base 43.173177	160,776.91	12.470000	46,438.28	-114,338.63	0.01

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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
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
	40,361.000	Local		40.700336	1,642,706.26	33.910000	1,368,641.51	-274,064.75	0.16
		Base		40.700336	1,642,706.26	33.910000	1,368,641.51	-274,064.75	0.16
15117B202	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001								
	19,138.000	Local		45.100785	863,138.83	4.920000	94,158.96	-768,979.87	0.01
		Base		45.100785	863,138.83	4.920000	94,158.96	-768,979.87	0.01
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
	29,900.000	Local		27.272246	815,440.16	28.840000	862,316.00	46,875.84	0.10
		Base		27.272246	815,440.16	28.840000	862,316.00	46,875.84	0.10
16208T102	CHATHAM LODGING TRUST REIT USD.01								
	69,479.000	Local		22.072509	1,533,575.85	19.240000	1,336,775.96	-196,799.89	0.16
		Base		22.072509	1,533,575.85	19.240000	1,336,775.96	-196,799.89	0.16
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
	64,000.000	Local		47.120851	3,015,734.47	41.160000	2,634,240.00	-381,494.47	0.31
		Base		47.120851	3,015,734.47	41.160000	2,634,240.00	-381,494.47	0.31
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
	16,500.000	Local		90.844639	1,498,936.54	97.280000	1,605,120.00	106,183.46	0.19
		Base		90.844639	1,498,936.54	97.280000	1,605,120.00	106,183.46	0.19
16934W106	CHIMERIX INC COMMON STOCK USD.001								
	148,940.000	Local		5.373544	800,335.70	2.100000	312,774.00	-487,561.70	0.04
		Base		5.373544	800,335.70	2.100000	312,774.00	-487,561.70	0.04
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
	92,210.000	Local		1.874485	172,846.26	0.341000	31,443.61	-141,402.65	0.00
		Base		1.874485	172,846.26	0.341000	31,443.61	-141,402.65	0.00
171779309	CIENA CORP COMMON STOCK USD.01								
	82,992.000	Local		22.560000	1,872,299.52	37.340000	3,098,921.28	1,226,621.76	0.37
		Base		22.560000	1,872,299.52	37.340000	3,098,921.28	1,226,621.76	0.37
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
	85,749.000	Local		51.943488	4,454,102.15	42.070000	3,607,460.43	-846,641.72	0.43
		Base		51.943488	4,454,102.15	42.070000	3,607,460.43	-846,641.72	0.43

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18539C204	CLEARWAY ENERGY INC C COMMON STOCK							
		30,417.000	Local 19.644878	597,538.26	15.110000	459,600.87	-137,937.39	0.05
			Base 19.644878	597,538.26	15.110000	459,600.87	-137,937.39	0.05
18914U100	CLOUDERA INC COMMON STOCK USD.00005							
		440,930.000	Local 14.512630	6,399,054.14	10.940000	4,823,774.20	-1,575,279.94	0.58
			Base 14.512630	6,399,054.14	10.940000	4,823,774.20	-1,575,279.94	0.58
192108504	COEUR MINING INC COMMON STOCK USD.01							
		212,169.000	Local 9.656320	2,048,771.76	4.080000	865,649.52	-1,183,122.24	0.10
			Base 9.656320	2,048,771.76	4.080000	865,649.52	-1,183,122.24	0.10
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		83,465.000	Local 48.353943	4,035,861.82	54.250000	4,527,976.25	492,114.43	0.54
			Base 48.353943	4,035,861.82	54.250000	4,527,976.25	492,114.43	0.54
192576106	COHU INC COMMON STOCK USD1.0							
		13,271.000	Local 23.827094	316,209.37	14.750000	195,747.25	-120,462.12	0.02
			Base 23.827094	316,209.37	14.750000	195,747.25	-120,462.12	0.02
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		94,679.000	Local 18.985972	1,797,572.81	17.080000	1,617,117.32	-180,455.49	0.19
			Base 18.985972	1,797,572.81	17.080000	1,617,117.32	-180,455.49	0.19
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0							
		19,509.000	Local 44.868078	875,331.34	41.060000	801,039.54	-74,291.80	0.10
			Base 44.868078	875,331.34	41.060000	801,039.54	-74,291.80	0.10
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		61,000.000	Local 61.096642	3,726,895.19	64.740000	3,949,140.00	222,244.81	0.47
			Base 61.096642	3,726,895.19	64.740000	3,949,140.00	222,244.81	0.47
20600T108	CONATUS PHARMACEUTICALS INC COMMON STOCK USD.0001							
		74,481.000	Local 5.480000	408,155.88	1.080000	80,439.48	-327,716.40	0.01
			Base 5.480000	408,155.88	1.080000	80,439.48	-327,716.40	0.01
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001							
		61,523.000	Local 14.913573	917,527.75	12.070000	742,582.61	-174,945.14	0.09
			Base 14.913573	917,527.75	12.070000	742,582.61	-174,945.14	0.09

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210502100	CONSUMER PORTFOLIO SERVICES COMMON STOCK							
		59,370.000	Local 5.070764	301,051.24	3.490000	207,201.30	-93,849.94	0.02
			Base 5.070764	301,051.24	3.490000	207,201.30	-93,849.94	0.02
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001							
		62,469.000	Local 25.769880	1,609,818.62	24.790000	1,548,606.51	-61,212.11	0.18
			Base 25.769880	1,609,818.62	24.790000	1,548,606.51	-61,212.11	0.18
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		129,708.000	Local 19.582547	2,540,013.05	11.740000	1,522,771.92	-1,017,241.13	0.18
			Base 19.582547	2,540,013.05	11.740000	1,522,771.92	-1,017,241.13	0.18
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
		53,000.000	Local 24.498604	1,298,426.03	37.130000	1,967,890.00	669,463.97	0.23
			Base 24.498604	1,298,426.03	37.130000	1,967,890.00	669,463.97	0.23
21871N101	CORECIVIC INC REIT USD.01							
		225,000.000	Local 20.057677	4,512,977.38	19.450000	4,376,250.00	-136,727.38	0.52
			Base 20.057677	4,512,977.38	19.450000	4,376,250.00	-136,727.38	0.52
21925Y103	CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001							
		48,000.000	Local 55.778503	2,677,368.12	54.780000	2,629,440.00	-47,928.12	0.31
			Base 55.778503	2,677,368.12	54.780000	2,629,440.00	-47,928.12	0.31
222795106	COUSINS PROPERTIES INC REIT USD1.0							
		260,000.000	Local 8.407870	2,186,046.12	9.660000	2,511,600.00	325,553.88	0.30
			Base 8.407870	2,186,046.12	9.660000	2,511,600.00	325,553.88	0.30
223622606	COWEN INC COMMON STOCK USD.01							
		55,400.000	Local 14.910335	826,032.56	14.490000	802,746.00	-23,286.56	0.10
			Base 14.910335	826,032.56	14.490000	802,746.00	-23,286.56	0.10
225223304	CRAY INC COMMON STOCK USD.01							
		59,000.000	Local 21.280023	1,255,521.36	26.050000	1,536,950.00	281,428.64	0.18
			Base 21.280023	1,255,521.36	26.050000	1,536,950.00	281,428.64	0.18
227046109	CROCS INC COMMON STOCK USD.001							
		115,499.000	Local 20.484307	2,365,917.00	25.750000	2,974,099.25	608,182.25	0.35
			Base 20.484307	2,365,917.00	25.750000	2,974,099.25	608,182.25	0.35

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23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
	65,967.000	Local	31.692962	2,090,689.62	18.310000	1,207,855.77	-882,833.85	0.14	
		Base	31.692962	2,090,689.62	18.310000	1,207,855.77	-882,833.85	0.14	
23334L102	DSW INC CLASS A COMMON STOCK								
	78,963.000	Local	20.901306	1,650,429.85	22.220000	1,754,557.86	104,128.01	0.21	
		Base	20.901306	1,650,429.85	22.220000	1,754,557.86	104,128.01	0.21	
235825205	DANA INC COMMON STOCK USD.01								
	275,000.000	Local	22.952330	6,311,890.69	17.740000	4,878,500.00	-1,433,390.69	0.58	
		Base	22.952330	6,311,890.69	17.740000	4,878,500.00	-1,433,390.69	0.58	
242370203	DEAN FOODS CO COMMON STOCK USD.01								
	378,952.000	Local	8.550926	3,240,390.55	3.030000	1,148,224.56	-2,092,165.99	0.14	
		Base	8.550926	3,240,390.55	3.030000	1,148,224.56	-2,092,165.99	0.14	
24344T101	DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01								
	16,000.000	Local	25.713218	411,411.49	23.210000	371,360.00	-40,051.49	0.04	
		Base	25.713218	411,411.49	23.210000	371,360.00	-40,051.49	0.04	
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
	29,341.000	Local	69.323496	2,034,020.71	146.990000	4,312,833.59	2,278,812.88	0.51	
		Base	69.323496	2,034,020.71	146.990000	4,312,833.59	2,278,812.88	0.51	
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01								
	130,000.000	Local	27.024239	3,513,151.08	36.420000	4,734,600.00	1,221,448.92	0.56	
		Base	27.024239	3,513,151.08	36.420000	4,734,600.00	1,221,448.92	0.56	
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
	420,000.000	Local	5.425077	2,278,532.30	2.050000	861,000.00	-1,417,532.30	0.10	
		Base	5.425077	2,278,532.30	2.050000	861,000.00	-1,417,532.30	0.10	
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
	365,759.000	Local	10.771902	3,939,920.13	10.830000	3,961,169.97	21,249.84	0.47	
		Base	10.771902	3,939,920.13	10.830000	3,961,169.97	21,249.84	0.47	
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
	54,400.000	Local	84.780943	4,612,083.30	91.290000	4,966,176.00	354,092.70	0.59	
		Base	84.780943	4,612,083.30	91.290000	4,966,176.00	354,092.70	0.59	

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254543101	DIODES INC COMMON STOCK USD.667							
		59,410.000	Local 31.153135	1,850,807.78	34.700000	2,061,527.00	210,719.22	0.25
			Base 31.153135	1,850,807.78	34.700000	2,061,527.00	210,719.22	0.25
257554105	DOMO INC CLASS B COMMON STOCK USD.001							
		55,000.000	Local 40.231715	2,212,744.33	40.330000	2,218,150.00	5,405.67	0.26
			Base 40.231715	2,212,744.33	40.330000	2,218,150.00	5,405.67	0.26
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
		365,800.000	Local 9.399281	3,438,256.94	4.720000	1,726,576.00	-1,711,680.94	0.21
			Base 9.399281	3,438,256.94	4.720000	1,726,576.00	-1,711,680.94	0.21
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		94,000.000	Local 63.873578	6,004,116.34	45.940000	4,318,360.00	-1,685,756.34	0.52
			Base 63.873578	6,004,116.34	45.940000	4,318,360.00	-1,685,756.34	0.52
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		30,985.000	Local 62.285387	1,929,912.72	50.490000	1,564,432.65	-365,480.07	0.19
			Base 62.285387	1,929,912.72	50.490000	1,564,432.65	-365,480.07	0.19
283677854	EL PASO ELECTRIC CO COMMON STOCK							
		67,000.000	Local 52.303092	3,504,307.18	58.820000	3,940,940.00	436,632.82	0.47
			Base 52.303092	3,504,307.18	58.820000	3,940,940.00	436,632.82	0.47
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		73,828.000	Local 68.426447	5,051,787.73	73.080000	5,395,350.24	343,562.51	0.64
			Base 68.426447	5,051,787.73	73.080000	5,395,350.24	343,562.51	0.64
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		57,000.000	Local 40.877758	2,330,032.18	50.520000	2,879,640.00	549,607.82	0.34
			Base 40.877758	2,330,032.18	50.520000	2,879,640.00	549,607.82	0.34
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		35,000.000	Local 46.242824	1,618,498.84	95.520000	3,343,200.00	1,724,701.16	0.40
			Base 46.242824	1,618,498.84	95.520000	3,343,200.00	1,724,701.16	0.40
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		160,505.000	Local 17.354251	2,785,444.02	22.820000	3,662,724.10	877,280.08	0.44
			Base 17.354251	2,785,444.02	22.820000	3,662,724.10	877,280.08	0.44

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29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		73,000.000	Local 28.252351	2,062,421.63	51.190000	3,736,870.00	1,674,448.37	0.45
			Base 28.252351	2,062,421.63	51.190000	3,736,870.00	1,674,448.37	0.45
29362U104	ENTEGRIS INC COMMON STOCK USD.01							
		77,000.000	Local 32.432736	2,497,320.67	35.690000	2,748,130.00	250,809.33	0.33
			Base 32.432736	2,497,320.67	35.690000	2,748,130.00	250,809.33	0.33
29664W105	ESPERION THERAPEUTICS INC COMMON STOCK USD.001							
		50,000.000	Local 40.630000	2,031,500.00	40.150000	2,007,500.00	-24,000.00	0.24
			Base 40.630000	2,031,500.00	40.150000	2,007,500.00	-24,000.00	0.24
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		26,893.000	Local 14.563437	391,654.50	19.520000	524,951.36	133,296.86	0.06
			Base 14.563437	391,654.50	19.520000	524,951.36	133,296.86	0.06
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		95,000.000	Local 19.199981	1,823,998.21	19.130000	1,817,350.00	-6,648.21	0.22
			Base 19.199981	1,823,998.21	19.130000	1,817,350.00	-6,648.21	0.22
29786A106	ETSY INC COMMON STOCK USD.001							
		101,258.000	Local 16.423778	1,663,038.93	67.220000	6,806,562.76	5,143,523.83	0.81
			Base 16.423778	1,663,038.93	67.220000	6,806,562.76	5,143,523.83	0.81
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		40,471.000	Local 78.558529	3,179,342.23	91.000000	3,682,861.00	503,518.77	0.44
			Base 78.558529	3,179,342.23	91.000000	3,682,861.00	503,518.77	0.44
30040P103	EVERTEC INC COMMON STOCK USD.01							
		69,192.000	Local 16.485744	1,140,681.57	27.810000	1,924,229.52	783,547.95	0.23
			Base 16.485744	1,140,681.57	27.810000	1,924,229.52	783,547.95	0.23
30219E103	EXPRESS INC COMMON STOCK							
		316,214.000	Local 7.123626	2,252,590.32	4.280000	1,353,395.92	-899,194.40	0.16
			Base 7.123626	2,252,590.32	4.280000	1,353,395.92	-899,194.40	0.16
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
		67,503.000	Local 32.117624	2,168,035.97	16.850000	1,137,425.55	-1,030,610.42	0.14
			Base 32.117624	2,168,035.97	16.850000	1,137,425.55	-1,030,610.42	0.14

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302301106	EZCORP INC CL A COMMON STOCK USD.01								
	312,906.000	Local		9.201487	2,879,200.55	9.320000	2,916,283.92	37,083.37	0.35
		Base		9.201487	2,879,200.55	9.320000	2,916,283.92	37,083.37	0.35
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
	8,300.000	Local		139.121831	1,154,711.20	271.630000	2,254,529.00	1,099,817.80	0.27
		Base		139.121831	1,154,711.20	271.630000	2,254,529.00	1,099,817.80	0.27
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
	78,000.000	Local		24.788400	1,933,495.20	29.310000	2,286,180.00	352,684.80	0.27
		Base		24.788400	1,933,495.20	29.310000	2,286,180.00	352,684.80	0.27
31572Q808	FIBROGEN INC COMMON STOCK USD.01								
	27,100.000	Local		61.823059	1,675,404.91	54.350000	1,472,885.00	-202,519.91	0.18
		Base		61.823059	1,675,404.91	54.350000	1,472,885.00	-202,519.91	0.18
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
	93,935.000	Local		22.430000	2,106,962.05	23.170000	2,176,473.95	69,511.90	0.26
		Base		22.430000	2,106,962.05	23.170000	2,176,473.95	69,511.90	0.26
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
	370,684.000	Local		5.142196	1,906,129.79	11.460000	4,248,038.64	2,341,908.85	0.51
		Base		5.142196	1,906,129.79	11.460000	4,248,038.64	2,341,908.85	0.51
319383204	FIRST BUSEY CORP COMMON STOCK USD.001								
	50,000.000	Local		25.993128	1,299,656.42	24.400000	1,220,000.00	-79,656.42	0.15
		Base		25.993128	1,299,656.42	24.400000	1,220,000.00	-79,656.42	0.15
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
	121,601.000	Local		14.163884	1,722,342.42	12.600000	1,532,172.60	-190,169.82	0.18
		Base		14.163884	1,722,342.42	12.600000	1,532,172.60	-190,169.82	0.18
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	52,507.000	Local		38.701757	2,032,113.17	39.820000	2,090,828.74	58,715.57	0.25
		Base		38.701757	2,032,113.17	39.820000	2,090,828.74	58,715.57	0.25
320817109	FIRST MERCHANTS CORP COMMON STOCK								
	96,843.000	Local		41.347684	4,004,233.73	36.850000	3,568,664.55	-435,569.18	0.43
		Base		41.347684	4,004,233.73	36.850000	3,568,664.55	-435,569.18	0.43

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320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
	134,114.000	Local	23.143447	3,103,860.25	20.460000	2,743,972.44	-359,887.81	0.33	
		Base	23.143447	3,103,860.25	20.460000	2,743,972.44	-359,887.81	0.33	
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
	104,000.000	Local	32.152148	3,343,823.37	32.920000	3,423,680.00	79,856.63	0.41	
		Base	32.152148	3,343,823.37	32.920000	3,423,680.00	79,856.63	0.41	
346232101	FORESTAR GROUP INC COMMON STOCK USD1.0								
	642.000	Local	13.056106	8,382.02	17.290000	11,100.18	2,718.16	0.00	
		Base	13.056106	8,382.02	17.290000	11,100.18	2,718.16	0.00	
358039105	FRESHPET INC COMMON STOCK USD.001								
	20,000.000	Local	37.583164	751,663.28	42.290000	845,800.00	94,136.72	0.10	
		Base	37.583164	751,663.28	42.290000	845,800.00	94,136.72	0.10	
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
	120,500.000	Local	17.707700	2,133,777.85	15.480000	1,865,340.00	-268,437.85	0.22	
		Base	17.707700	2,133,777.85	15.480000	1,865,340.00	-268,437.85	0.22	
36162J106	GEO GROUP INC/THE REIT USD.01								
	137,000.000	Local	25.524581	3,496,867.55	19.200000	2,630,400.00	-866,467.55	0.31	
		Base	25.524581	3,496,867.55	19.200000	2,630,400.00	-866,467.55	0.31	
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
	51,767.000	Local	47.949287	2,482,190.76	51.230000	2,652,023.41	169,832.65	0.32	
		Base	47.949287	2,482,190.76	51.230000	2,652,023.41	169,832.65	0.32	
371532102	GENESCO INC COMMON STOCK USD1.0								
	91,064.000	Local	26.623388	2,424,432.24	45.550000	4,147,965.20	1,723,532.96	0.49	
		Base	26.623388	2,424,432.24	45.550000	4,147,965.20	1,723,532.96	0.49	
37244C101	GENOMIC HEALTH INC COMMON STOCK USD.0001								
	22,000.000	Local	69.153030	1,521,366.65	70.050000	1,541,100.00	19,733.35	0.18	
		Base	69.153030	1,521,366.65	70.050000	1,541,100.00	19,733.35	0.18	
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
	255,549.000	Local	3.422501	874,616.78	3.830000	978,752.67	104,135.89	0.12	
		Base	3.422501	874,616.78	3.830000	978,752.67	104,135.89	0.12	

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374163103	GERON CORP COMMON STOCK USD.001							
		313,696.000	Local 2.380719	746,822.06	1.660000	520,735.36	-226,086.70	0.06
			Base 2.380719	746,822.06	1.660000	520,735.36	-226,086.70	0.06
37953G103	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01							
		61,861.000	Local 33.239897	2,056,253.27	34.440000	2,130,492.84	74,239.57	0.25
			Base 33.239897	2,056,253.27	34.440000	2,130,492.84	74,239.57	0.25
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		32,300.000	Local 52.378766	1,691,834.14	49.410000	1,595,943.00	-95,891.14	0.19
			Base 52.378766	1,691,834.14	49.410000	1,595,943.00	-95,891.14	0.19
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
		389,598.000	Local 8.659069	3,373,555.80	10.940000	4,262,202.12	888,646.32	0.51
			Base 8.659069	3,373,555.80	10.940000	4,262,202.12	888,646.32	0.51
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		49,800.000	Local 43.902032	2,186,321.18	43.150000	2,148,870.00	-37,451.18	0.26
			Base 43.902032	2,186,321.18	43.150000	2,148,870.00	-37,451.18	0.26
389375106	GRAY TELEVISION INC COMMON STOCK							
		72,019.000	Local 16.086440	1,158,529.30	21.360000	1,538,325.84	379,796.54	0.18
			Base 16.086440	1,158,529.30	21.360000	1,538,325.84	379,796.54	0.18
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		30,594.000	Local 22.350036	683,777.00	16.680000	510,307.92	-173,469.08	0.06
			Base 22.350036	683,777.00	16.680000	510,307.92	-173,469.08	0.06
397624107	GREIF INC CL A COMMON STOCK							
		57,037.000	Local 59.423411	3,389,333.10	41.250000	2,352,776.25	-1,036,556.85	0.28
			Base 59.423411	3,389,333.10	41.250000	2,352,776.25	-1,036,556.85	0.28
404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01							
		52,334.000	Local 39.501317	2,067,261.92	25.110000	1,314,106.74	-753,155.18	0.16
			Base 39.501317	2,067,261.92	25.110000	1,314,106.74	-753,155.18	0.16
40416E103	HCI GROUP INC COMMON STOCK							
		49,300.000	Local 45.990258	2,267,319.71	42.730000	2,106,589.00	-160,730.71	0.25
			Base 45.990258	2,267,319.71	42.730000	2,106,589.00	-160,730.71	0.25

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40418F108	HFF INC CLASS A COMMON STOCK USD.01	72,054.000	Local 39.790962	2,867,098.00	47.750000	3,440,578.50	573,480.50	0.41
			Base 39.790962	2,867,098.00	47.750000	3,440,578.50	573,480.50	0.41
404251100	HNI CORP COMMON STOCK USD1.0	110,000.000	Local 36.843054	4,052,735.99	36.290000	3,991,900.00	-60,835.99	0.48
			Base 36.843054	4,052,735.99	36.290000	3,991,900.00	-60,835.99	0.48
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01	46,000.000	Local 98.704772	4,540,419.49	87.480000	4,024,080.00	-516,339.49	0.48
			Base 98.704772	4,540,419.49	87.480000	4,024,080.00	-516,339.49	0.48
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	63,901.000	Local 17.577746	1,123,235.52	16.100000	1,028,806.10	-94,429.42	0.12
			Base 17.577746	1,123,235.52	16.100000	1,028,806.10	-94,429.42	0.12
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33	72,000.000	Local 45.719118	3,291,776.52	40.400000	2,908,800.00	-382,976.52	0.35
			Base 45.719118	3,291,776.52	40.400000	2,908,800.00	-382,976.52	0.35
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	135,718.000	Local 29.795871	4,043,836.02	21.270000	2,886,721.86	-1,157,114.16	0.34
			Base 29.795871	4,043,836.02	21.270000	2,886,721.86	-1,157,114.16	0.34
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	95,000.000	Local 33.694329	3,200,961.26	26.250000	2,493,750.00	-707,211.26	0.30
			Base 33.694329	3,200,961.26	26.250000	2,493,750.00	-707,211.26	0.30
42225K106	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	27,000.000	Local 32.701200	882,932.40	26.820000	724,140.00	-158,792.40	0.09
			Base 32.701200	882,932.40	26.820000	724,140.00	-158,792.40	0.09
42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	27,623.000	Local 48.860002	1,349,659.83	42.650000	1,178,120.95	-171,538.88	0.14
			Base 48.860002	1,349,659.83	42.650000	1,178,120.95	-171,538.88	0.14
42704L104	HERC HOLDINGS INC COMMON STOCK USD.01	70,000.000	Local 46.423318	3,249,632.26	38.980000	2,728,600.00	-521,032.26	0.33
			Base 46.423318	3,249,632.26	38.980000	2,728,600.00	-521,032.26	0.33

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42727J102	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001							
		91,502.000	Local 14.525260	1,329,090.33	14.600000	1,335,929.20	6,838.87	0.16
			Base 14.525260	1,329,090.33	14.600000	1,335,929.20	6,838.87	0.16
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		138,529.000	Local 19.339347	2,679,060.44	17.140000	2,374,387.06	-304,673.38	0.28
			Base 19.339347	2,679,060.44	17.140000	2,374,387.06	-304,673.38	0.28
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		123,645.000	Local 14.124371	1,746,407.84	22.810000	2,820,342.45	1,073,934.61	0.34
			Base 14.124371	1,746,407.84	22.810000	2,820,342.45	1,073,934.61	0.34
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		108,550.000	Local 25.703487	2,790,113.50	18.250000	1,981,037.50	-809,076.00	0.24
			Base 25.703487	2,790,113.50	18.250000	1,981,037.50	-809,076.00	0.24
439038100	HOOKER FURNITURE CORP COMMON STOCK							
		16,943.000	Local 45.853908	776,902.77	28.830000	488,466.69	-288,436.08	0.06
			Base 45.853908	776,902.77	28.830000	488,466.69	-288,436.08	0.06
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		137,000.000	Local 16.646688	2,280,596.19	13.080000	1,791,960.00	-488,636.19	0.21
			Base 16.646688	2,280,596.19	13.080000	1,791,960.00	-488,636.19	0.21
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		44,000.000	Local 40.995069	1,803,783.02	40.850000	1,797,400.00	-6,383.02	0.21
			Base 40.995069	1,803,783.02	40.850000	1,797,400.00	-6,383.02	0.21
443573100	HUBSPOT INC COMMON STOCK USD.001							
		14,000.000	Local 152.601600	2,136,422.40	166.210000	2,326,940.00	190,517.60	0.28
			Base 152.601600	2,136,422.40	166.210000	2,326,940.00	190,517.60	0.28
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		11,563.000	Local 179.065195	2,070,530.85	239.330000	2,767,372.79	696,841.94	0.33
			Base 179.065195	2,070,530.85	239.330000	2,767,372.79	696,841.94	0.33
450056106	IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001							
		32,500.000	Local 94.397430	3,067,916.49	74.960000	2,436,200.00	-631,716.49	0.29
			Base 94.397430	3,067,916.49	74.960000	2,436,200.00	-631,716.49	0.29

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450828108	IBERIABANK CORP COMMON STOCK USD1.0							
		65,344.000	Local 82.263609	5,375,433.28	71.710000	4,685,818.24	-689,615.04	0.56
			Base 82.263609	5,375,433.28	71.710000	4,685,818.24	-689,615.04	0.56
451107106	IDACORP INC COMMON STOCK							
		29,000.000	Local 91.312119	2,648,051.45	99.540000	2,886,660.00	238,608.55	0.34
			Base 91.312119	2,648,051.45	99.540000	2,886,660.00	238,608.55	0.34
456237106	INDUSTRIAL LOGISTICS PROP WI REIT USD.01							
		48,239.000	Local 20.300742	979,287.47	20.170000	972,980.63	-6,306.84	0.12
			Base 20.300742	979,287.47	20.170000	972,980.63	-6,306.84	0.12
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001							
		116,649.000	Local 2.613809	304,898.25	1.880000	219,300.12	-85,598.13	0.03
			Base 2.613809	304,898.25	1.880000	219,300.12	-85,598.13	0.03
45685L100	INFRAREIT INC REIT USD.01							
		120,254.000	Local 21.717915	2,611,666.16	20.970000	2,521,726.38	-89,939.78	0.30
			Base 21.717915	2,611,666.16	20.970000	2,521,726.38	-89,939.78	0.30
457030104	INGLES MARKETS INC CLASS A COMMON STOCK USD.05							
		12,241.000	Local 28.014665	342,927.52	27.620000	338,096.42	-4,831.10	0.04
			Base 28.014665	342,927.52	27.620000	338,096.42	-4,831.10	0.04
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		67,902.000	Local 43.244925	2,936,416.91	55.060000	3,738,684.12	802,267.21	0.45
			Base 43.244925	2,936,416.91	55.060000	3,738,684.12	802,267.21	0.45
457669307	INSMED INC COMMON STOCK USD.01							
		49,645.000	Local 30.315187	1,504,997.45	29.070000	1,443,180.15	-61,817.30	0.17
			Base 30.315187	1,504,997.45	29.070000	1,443,180.15	-61,817.30	0.17
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		52,500.000	Local 43.610279	2,289,539.64	123.660000	6,492,150.00	4,202,610.36	0.77
			Base 43.610279	2,289,539.64	123.660000	6,492,150.00	4,202,610.36	0.77
45780L104	INOGEN INC COMMON STOCK USD.001							
		19,000.000	Local 205.343243	3,901,521.62	95.370000	1,812,030.00	-2,089,491.62	0.22
			Base 205.343243	3,901,521.62	95.370000	1,812,030.00	-2,089,491.62	0.22

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45781M101	INNOVIVA INC COMMON STOCK							
		100,425.000	Local 14.141230	1,420,133.03	14.030000	1,408,962.75	-11,170.28	0.17
			Base 14.141230	1,420,133.03	14.030000	1,408,962.75	-11,170.28	0.17
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001							
		34,930.000	Local 26.372050	921,175.72	48.990000	1,711,220.70	790,044.98	0.20
			Base 26.372050	921,175.72	48.990000	1,711,220.70	790,044.98	0.20
45824V209	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145							
		117,108.000	Local 10.269240	1,202,610.18	4.620000	541,038.96	-661,571.22	0.06
			Base 10.269240	1,202,610.18	4.620000	541,038.96	-661,571.22	0.06
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		24,300.000	Local 70.622227	1,716,120.12	75.420000	1,832,706.00	116,585.88	0.22
			Base 70.622227	1,716,120.12	75.420000	1,832,706.00	116,585.88	0.22
46071F103	INTERSECT ENT INC COMMON STOCK USD.001							
		46,498.000	Local 29.963469	1,393,241.36	32.150000	1,494,910.70	101,669.34	0.18
			Base 29.963469	1,393,241.36	32.150000	1,494,910.70	101,669.34	0.18
461148108	INTEVAC INC COMMON STOCK							
		47,627.000	Local 9.046147	430,840.83	6.130000	291,953.51	-138,887.32	0.03
			Base 9.046147	430,840.83	6.130000	291,953.51	-138,887.32	0.03
46185L103	INVITAE CORP COMMON STOCK USD.0001							
		80,000.000	Local 22.867962	1,829,436.97	23.420000	1,873,600.00	44,163.03	0.22
			Base 22.867962	1,829,436.97	23.420000	1,873,600.00	44,163.03	0.22
464287655	ISHARES RUSSELL 2000 ETF ISHARES RUSSELL 2000 ETF							
		10,000.000	Local 150.868254	1,508,682.54	153.090000	1,530,900.00	22,217.46	0.18
			Base 150.868254	1,508,682.54	153.090000	1,530,900.00	22,217.46	0.18
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		20,000.000	Local 95.840475	1,916,809.50	81.060000	1,621,200.00	-295,609.50	0.19
			Base 95.840475	1,916,809.50	81.060000	1,621,200.00	-295,609.50	0.19
479167108	JOHNSON OUTDOORS INC A COMMON STOCK USD.05							
		11,767.000	Local 72.892875	857,730.46	71.360000	839,693.12	-18,037.34	0.10
			Base 72.892875	857,730.46	71.360000	839,693.12	-18,037.34	0.10

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481116101	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001							
		80,000.000	Local 4.732992	378,639.34	6.200000	496,000.00	117,360.66	0.06
			Base 4.732992	378,639.34	6.200000	496,000.00	117,360.66	0.06
48273U102	K12 INC COMMON STOCK USD.0001							
		92,135.000	Local 33.684146	3,103,488.75	34.130000	3,144,567.55	41,078.80	0.38
			Base 33.684146	3,103,488.75	34.130000	3,144,567.55	41,078.80	0.38
48666K109	KB HOME COMMON STOCK USD1.0							
		223,325.000	Local 23.869492	5,330,654.22	24.170000	5,397,765.25	67,111.03	0.64
			Base 23.869492	5,330,654.22	24.170000	5,397,765.25	67,111.03	0.64
493732101	KFORCE INC COMMON STOCK USD.01							
		72,900.000	Local 36.655323	2,672,173.05	35.120000	2,560,248.00	-111,925.05	0.31
			Base 36.655323	2,672,173.05	35.120000	2,560,248.00	-111,925.05	0.31
500643200	KORN FERRY COMMON STOCK USD.01							
		34,000.000	Local 44.030161	1,497,025.48	44.780000	1,522,520.00	25,494.52	0.18
			Base 44.030161	1,497,025.48	44.780000	1,522,520.00	25,494.52	0.18
505743104	LADDER CAPITAL CORP REIT REIT USD.001							
		132,185.000	Local 13.925623	1,840,758.48	17.020000	2,249,788.70	409,030.22	0.27
			Base 13.925623	1,840,758.48	17.020000	2,249,788.70	409,030.22	0.27
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		107,244.000	Local 18.998615	2,037,487.43	24.480000	2,625,333.12	587,845.69	0.31
			Base 18.998615	2,037,487.43	24.480000	2,625,333.12	587,845.69	0.31
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		201,261.000	Local 6.598113	1,327,942.87	11.930000	2,401,043.73	1,073,100.86	0.29
			Base 6.598113	1,327,942.87	11.930000	2,401,043.73	1,073,100.86	0.29
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		10,000.000	Local 143.385900	1,433,859.00	125.710000	1,257,100.00	-176,759.00	0.15
			Base 143.385900	1,433,859.00	125.710000	1,257,100.00	-176,759.00	0.15
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		120,000.000	Local 29.375418	3,525,050.11	24.380000	2,925,600.00	-599,450.11	0.35
			Base 29.375418	3,525,050.11	24.380000	2,925,600.00	-599,450.11	0.35

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55027E102	LUMINEX CORP COMMON STOCK USD.001							
		29,941.000	Local 20.720589	620,395.16	23.010000	688,942.41	68,547.25	0.08
			Base 20.720589	620,395.16	23.010000	688,942.41	68,547.25	0.08
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		84,545.000	Local 28.591423	2,417,261.88	29.060000	2,456,877.70	39,615.82	0.29
			Base 28.591423	2,417,261.88	29.060000	2,456,877.70	39,615.82	0.29
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
		455,000.000	Local 12.173776	5,539,068.04	13.190000	6,001,450.00	462,381.96	0.72
			Base 12.173776	5,539,068.04	13.190000	6,001,450.00	462,381.96	0.72
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		34,833.000	Local 29.568511	1,029,959.94	34.630000	1,206,266.79	176,306.85	0.14
			Base 29.568511	1,029,959.94	34.630000	1,206,266.79	176,306.85	0.14
56117J100	MALIBU BOATS INC A COMMON STOCK USD.01							
		34,612.000	Local 31.534355	1,091,467.08	39.580000	1,369,942.96	278,475.88	0.16
			Base 31.534355	1,091,467.08	39.580000	1,369,942.96	278,475.88	0.16
56155L108	MAMMOTH ENERGY SERVICES INC COMMON STOCK USD.01							
		28,352.000	Local 16.759687	475,170.64	16.650000	472,060.80	-3,109.84	0.06
			Base 16.759687	475,170.64	16.650000	472,060.80	-3,109.84	0.06
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		84,437.000	Local 40.978575	3,460,107.97	55.110000	4,653,323.07	1,193,215.10	0.56
			Base 40.978575	3,460,107.97	55.110000	4,653,323.07	1,193,215.10	0.56
563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01							
		150,000.000	Local 33.495320	5,024,297.98	16.410000	2,461,500.00	-2,562,797.98	0.29
			Base 33.495320	5,024,297.98	16.410000	2,461,500.00	-2,562,797.98	0.29
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		53,208.000	Local 27.606107	1,468,865.76	40.730000	2,167,161.84	698,296.08	0.26
			Base 27.606107	1,468,865.76	40.730000	2,167,161.84	698,296.08	0.26
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		43,000.000	Local 40.225359	1,729,690.43	40.050000	1,722,150.00	-7,540.43	0.21
			Base 40.225359	1,729,690.43	40.050000	1,722,150.00	-7,540.43	0.21

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57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
		39,746.000	Local 119.341330	4,743,340.51	93.500000	3,716,251.00	-1,027,089.51	0.44
			Base 119.341330	4,743,340.51	93.500000	3,716,251.00	-1,027,089.51	0.44
574795100	MASIMO CORP COMMON STOCK USD.001							
		20,092.000	Local 87.520738	1,758,466.66	138.280000	2,778,321.76	1,019,855.10	0.33
			Base 87.520738	1,758,466.66	138.280000	2,778,321.76	1,019,855.10	0.33
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK							
		52,000.000	Local 61.911118	3,219,378.12	49.890000	2,594,280.00	-625,098.12	0.31
			Base 61.911118	3,219,378.12	49.890000	2,594,280.00	-625,098.12	0.31
57637H103	MASTERCRAFT BOAT HOLDINGS IN COMMON STOCK USD.01							
		35,564.000	Local 22.304889	793,251.08	22.570000	802,679.48	9,428.40	0.10
			Base 22.304889	793,251.08	22.570000	802,679.48	9,428.40	0.10
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		27,154.000	Local 57.437843	1,559,667.20	127.550000	3,463,492.70	1,903,825.50	0.41
			Base 57.437843	1,559,667.20	127.550000	3,463,492.70	1,903,825.50	0.41
584CVR997	MEDIA GEN INC CVR COMMON STOCK							
		69,824.000	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
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		36,000.000	Local 60.296549	2,170,675.75	58.970000	2,122,920.00	-47,755.75	0.25
			Base 60.296549	2,170,675.75	58.970000	2,122,920.00	-47,755.75	0.25
58958U103	MERIDIAN BANCORP INC COMMON STOCK							
		45,233.000	Local 17.777950	804,150.00	15.690000	709,705.77	-94,444.23	0.08
			Base 17.777950	804,150.00	15.690000	709,705.77	-94,444.23	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		41,000.000	Local 42.036396	1,723,492.22	61.830000	2,535,030.00	811,537.78	0.30
			Base 42.036396	1,723,492.22	61.830000	2,535,030.00	811,537.78	0.30
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		37,000.000	Local 45.931417	1,699,462.42	44.710000	1,654,270.00	-45,192.42	0.20
			Base 45.931417	1,699,462.42	44.710000	1,654,270.00	-45,192.42	0.20

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59001K100	MERITOR INC COMMON STOCK USD1.0							
		100,000.000	Local 23.070504	2,307,050.37	20.350000	2,035,000.00	-272,050.37	0.24
			Base 23.070504	2,307,050.37	20.350000	2,035,000.00	-272,050.37	0.24
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		61,104.000	Local 27.121272	1,657,218.18	19.680000	1,202,526.72	-454,691.46	0.14
			Base 27.121272	1,657,218.18	19.680000	1,202,526.72	-454,691.46	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		81,436.000	Local 42.386063	3,451,751.44	28.780000	2,343,728.08	-1,108,023.36	0.28
			Base 42.386063	3,451,751.44	28.780000	2,343,728.08	-1,108,023.36	0.28
59870L106	MILACRON HOLDINGS CORP COMMON STOCK USD.01							
		206,800.000	Local 14.329708	2,963,383.70	11.320000	2,340,976.00	-622,407.70	0.28
			Base 14.329708	2,963,383.70	11.320000	2,340,976.00	-622,407.70	0.28
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		85,007.000	Local 35.013857	2,976,422.91	35.180000	2,990,546.26	14,123.35	0.36
			Base 35.013857	2,976,422.91	35.180000	2,990,546.26	14,123.35	0.36
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		128,633.000	Local 17.858098	2,297,140.68	14.530000	1,869,037.49	-428,103.19	0.22
			Base 17.858098	2,297,140.68	14.530000	1,869,037.49	-428,103.19	0.22
609720107	MONMOUTH REAL ESTATE INV COR REIT USD.01							
		155,000.000	Local 13.159812	2,039,770.82	13.180000	2,042,900.00	3,129.18	0.24
			Base 13.159812	2,039,770.82	13.180000	2,042,900.00	3,129.18	0.24
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01							
		85,318.000	Local 11.431335	975,298.65	10.040000	856,592.72	-118,705.93	0.10
			Base 11.431335	975,298.65	10.040000	856,592.72	-118,705.93	0.10
628852204	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01							
		86,911.000	Local 15.725221	1,366,694.72	6.160000	535,371.76	-831,322.96	0.06
			Base 15.725221	1,366,694.72	6.160000	535,371.76	-831,322.96	0.06
62914B100	NIC INC COMMON STOCK							
		135,205.000	Local 17.249773	2,332,255.55	17.090000	2,310,653.45	-21,602.10	0.28
			Base 17.249773	2,332,255.55	17.090000	2,310,653.45	-21,602.10	0.28

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635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01		17,200.000	79.810035	1,372,732.60	57.730000	992,956.00	-379,776.60	0.12
		Local		79.810035	1,372,732.60	57.730000	992,956.00	-379,776.60	0.12
639050103	NATUS MEDICAL INC COMMON STOCK USD.001		61,806.000	36.564679	2,259,916.56	25.380000	1,568,636.28	-691,280.28	0.19
		Local		36.564679	2,259,916.56	25.380000	1,568,636.28	-691,280.28	0.19
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001		79,863.000	17.094074	1,365,184.01	19.470000	1,554,932.61	189,748.60	0.19
		Local		17.094074	1,365,184.01	19.470000	1,554,932.61	189,748.60	0.19
640491106	NEOGEN CORP COMMON STOCK USD.16		20,100.000	84.114061	1,690,692.63	57.390000	1,153,539.00	-537,153.63	0.14
		Local		84.114061	1,690,692.63	57.390000	1,153,539.00	-537,153.63	0.14
64111Q104	NETGEAR INC COMMON STOCK USD.001		48,765.000	48.712426	2,375,461.45	33.120000	1,615,096.80	-760,364.65	0.19
		Local		48.712426	2,375,461.45	33.120000	1,615,096.80	-760,364.65	0.19
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		63,000.000	27.433849	1,728,332.51	28.070000	1,768,410.00	40,077.49	0.21
		Local		27.433849	1,728,332.51	28.070000	1,768,410.00	40,077.49	0.21
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		60,000.000	49.169079	2,950,144.75	49.790000	2,987,400.00	37,255.25	0.36
		Local		49.169079	2,950,144.75	49.790000	2,987,400.00	37,255.25	0.36
651511107	NEWLINK GENETICS CORP COMMON STOCK USD.01		92,114.000	10.432681	960,995.96	1.930000	177,780.02	-783,215.94	0.02
		Local		10.432681	960,995.96	1.930000	177,780.02	-783,215.94	0.02
67103X102	OFG BANCORP COMMON STOCK USD1.0		142,000.000	12.437378	1,766,107.65	19.790000	2,810,180.00	1,044,072.35	0.34
		Local		12.437378	1,766,107.65	19.790000	2,810,180.00	1,044,072.35	0.34
676220106	OFFICE DEPOT INC COMMON STOCK USD.01		596,000.000	3.938926	2,347,599.63	3.630000	2,163,480.00	-184,119.63	0.26
		Local		3.938926	2,347,599.63	3.630000	2,163,480.00	-184,119.63	0.26

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68235P108	ONE GAS INC COMMON STOCK							
		45,156.000	Local 72.926940	3,293,088.90	89.030000	4,020,238.68	727,149.78	0.48
			Base 72.926940	3,293,088.90	89.030000	4,020,238.68	727,149.78	0.48
684000102	OPUS BANK COMMON STOCK							
		87,041.000	Local 24.593633	2,140,654.43	19.800000	1,723,411.80	-417,242.63	0.21
			Base 24.593633	2,140,654.43	19.800000	1,723,411.80	-417,242.63	0.21
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		141,922.000	Local 21.500029	3,051,327.15	11.150000	1,582,430.30	-1,468,896.85	0.19
			Base 21.500029	3,051,327.15	11.150000	1,582,430.30	-1,468,896.85	0.19
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01							
		28,919.000	Local 6.770000	195,781.63	2.920000	84,443.48	-111,338.15	0.01
			Base 6.770000	195,781.63	2.920000	84,443.48	-111,338.15	0.01
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		31,979.000	Local 50.916575	1,628,261.15	56.410000	1,803,935.39	175,674.24	0.22
			Base 50.916575	1,628,261.15	56.410000	1,803,935.39	175,674.24	0.22
68827R108	OSIRIS THERAPEUTICS INC COMMON STOCK USD.001							
		89,050.000	Local 5.482426	488,210.07	19.000000	1,691,950.00	1,203,739.93	0.20
			Base 5.482426	488,210.07	19.000000	1,691,950.00	1,203,739.93	0.20
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		56,300.000	Local 49.828516	2,805,345.45	49.820000	2,804,866.00	-479.45	0.33
			Base 49.828516	2,805,345.45	49.820000	2,804,866.00	-479.45	0.33
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		32,000.000	Local 56.648034	1,812,737.09	40.680000	1,301,760.00	-510,977.09	0.16
			Base 56.648034	1,812,737.09	40.680000	1,301,760.00	-510,977.09	0.16
69349H107	PNM RESOURCES INC COMMON STOCK							
		123,318.000	Local 39.670782	4,892,121.47	47.340000	5,837,874.12	945,752.65	0.70
			Base 39.670782	4,892,121.47	47.340000	5,837,874.12	945,752.65	0.70
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001							
		67,000.000	Local 20.198787	1,353,318.74	37.640000	2,521,880.00	1,168,561.26	0.30
			Base 20.198787	1,353,318.74	37.640000	2,521,880.00	1,168,561.26	0.30

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69423U305	PACIFIC ETHANOL INC COMMON STOCK USD.001							
		7,237.000	Local 20.997597	151,959.61	0.980000	7,092.26	-144,867.35	0.00
			Base 20.997597	151,959.61	0.980000	7,092.26	-144,867.35	0.00
695127100	PACIRA PHARMACEUTICALS INC COMMON STOCK USD.001							
		54,762.000	Local 39.015820	2,136,584.32	38.060000	2,084,241.72	-52,342.60	0.25
			Base 39.015820	2,136,584.32	38.060000	2,084,241.72	-52,342.60	0.25
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		100,000.000	Local 44.973804	4,497,380.40	45.320000	4,532,000.00	34,619.60	0.54
			Base 44.973804	4,497,380.40	45.320000	4,532,000.00	34,619.60	0.54
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		29,341.000	Local 84.502368	2,479,383.97	89.190000	2,616,923.79	137,539.82	0.31
			Base 84.502368	2,479,383.97	89.190000	2,616,923.79	137,539.82	0.31
704551100	PEABODY ENERGY CORP COMMON STOCK							
		53,053.000	Local 29.687605	1,575,016.50	28.330000	1,502,991.49	-72,025.01	0.18
			Base 29.687605	1,575,016.50	28.330000	1,502,991.49	-72,025.01	0.18
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		107,702.000	Local 34.864342	3,754,959.33	31.060000	3,345,224.12	-409,735.21	0.40
			Base 34.864342	3,754,959.33	31.060000	3,345,224.12	-409,735.21	0.40
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		125,000.000	Local 23.089130	2,886,141.22	20.100000	2,512,500.00	-373,641.22	0.30
			Base 23.089130	2,886,141.22	20.100000	2,512,500.00	-373,641.22	0.30
70932M107	PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001							
		46,243.000	Local 17.920311	828,688.95	22.240000	1,028,444.32	199,755.37	0.12
			Base 17.920311	828,688.95	22.240000	1,028,444.32	199,755.37	0.12
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		53,500.000	Local 32.955726	1,763,131.32	33.000000	1,765,500.00	2,368.68	0.21
			Base 32.955726	1,763,131.32	33.000000	1,765,500.00	2,368.68	0.21
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1							
		333,997.000	Local 3.095236	1,033,799.41	1.770000	591,174.69	-442,624.72	0.07
			Base 3.095236	1,033,799.41	1.770000	591,174.69	-442,624.72	0.07

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729132100	PLEXUS CORP COMMON STOCK USD.01							
		65,652.000	Local 54.715142	3,592,158.50	60.950000	4,001,489.40	409,330.90	0.48
			Base 54.715142	3,592,158.50	60.950000	4,001,489.40	409,330.90	0.48
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		61,412.000	Local 46.143243	2,833,748.82	51.840000	3,183,598.08	349,849.26	0.38
			Base 46.143243	2,833,748.82	51.840000	3,183,598.08	349,849.26	0.38
737630103	POTLATCHDELTAIC CORP REIT USD1.0							
		101,245.000	Local 49.983077	5,060,536.63	37.790000	3,826,048.55	-1,234,488.08	0.46
			Base 49.983077	5,060,536.63	37.790000	3,826,048.55	-1,234,488.08	0.46
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
		82,450.000	Local 26.629913	2,195,636.30	20.680000	1,705,066.00	-490,570.30	0.20
			Base 26.629913	2,195,636.30	20.680000	1,705,066.00	-490,570.30	0.20
74164M108	PRIMERICA INC COMMON STOCK							
		15,929.000	Local 78.619402	1,252,328.45	122.150000	1,945,727.35	693,398.90	0.23
			Base 78.619402	1,252,328.45	122.150000	1,945,727.35	693,398.90	0.23
74165N105	PRIMO WATER CORP COMMON STOCK							
		55,000.000	Local 13.916359	765,399.72	15.460000	850,300.00	84,900.28	0.10
			Base 13.916359	765,399.72	15.460000	850,300.00	84,900.28	0.10
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		107,278.000	Local 36.561154	3,922,207.49	44.370000	4,759,924.86	837,717.37	0.57
			Base 36.561154	3,922,207.49	44.370000	4,759,924.86	837,717.37	0.57
74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001							
		44,500.000	Local 48.094884	2,140,222.33	38.790000	1,726,155.00	-414,067.33	0.21
			Base 48.094884	2,140,222.33	38.790000	1,726,155.00	-414,067.33	0.21
747301109	QUAD GRAPHICS INC COMMON STOCK USD.025							
		79,720.000	Local 23.540152	1,876,620.92	11.900000	948,668.00	-927,952.92	0.11
			Base 23.540152	1,876,620.92	11.900000	948,668.00	-927,952.92	0.11
74965L101	RLJ LODGING TRUST REIT							
		235,000.000	Local 21.934033	5,154,497.73	17.570000	4,128,950.00	-1,025,547.73	0.49
			Base 21.934033	5,154,497.73	17.570000	4,128,950.00	-1,025,547.73	0.49

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74971D101	RPT REALTY REIT USD.01							
		99,351.000	Local 13.407240	1,332,022.74	12.010000	1,193,205.51	-138,817.23	0.14
			Base 13.407240	1,332,022.74	12.010000	1,193,205.51	-138,817.23	0.14
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
		196,169.000	Local 18.489522	3,627,070.99	20.740000	4,068,545.06	441,474.07	0.49
			Base 18.489522	3,627,070.99	20.740000	4,068,545.06	441,474.07	0.49
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		157,972.000	Local 12.919603	2,040,935.50	13.560000	2,142,100.32	101,164.82	0.26
			Base 12.919603	2,040,935.50	13.560000	2,142,100.32	101,164.82	0.26
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		52,900.000	Local 44.786743	2,369,218.72	38.540000	2,038,766.00	-330,452.72	0.24
			Base 44.786743	2,369,218.72	38.540000	2,038,766.00	-330,452.72	0.24
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		32,000.000	Local 68.584548	2,194,705.54	57.310000	1,833,920.00	-360,785.54	0.22
			Base 68.584548	2,194,705.54	57.310000	1,833,920.00	-360,785.54	0.22
75902K106	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1							
		13,000.000	Local 26.946057	350,298.74	24.420000	317,460.00	-32,838.74	0.04
			Base 26.946057	350,298.74	24.420000	317,460.00	-32,838.74	0.04
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		30,593.000	Local 12.472387	381,567.74	21.960000	671,822.28	290,254.54	0.08
			Base 12.472387	381,567.74	21.960000	671,822.28	290,254.54	0.08
761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001							
		46,922.000	Local 27.991605	1,313,422.11	15.760000	739,490.72	-573,931.39	0.09
			Base 27.991605	1,313,422.11	15.760000	739,490.72	-573,931.39	0.09
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		16,263.000	Local 92.871781	1,510,373.78	80.610000	1,310,960.43	-199,413.35	0.16
			Base 92.871781	1,510,373.78	80.610000	1,310,960.43	-199,413.35	0.16
767754104	RITE AID CORP COMMON STOCK USD1.0							
		580,000.000	Local 1.410021	817,811.94	0.635000	368,300.00	-449,511.94	0.04
			Base 1.410021	817,811.94	0.635000	368,300.00	-449,511.94	0.04

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78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001							
		96,391.000	Local 4.040781	389,494.89	6.080000	586,057.28	196,562.39	0.07
			Base 4.040781	389,494.89	6.080000	586,057.28	196,562.39	0.07
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001							
		49,249.000	Local 26.017515	1,281,336.58	22.800000	1,122,877.20	-158,459.38	0.13
			Base 26.017515	1,281,336.58	22.800000	1,122,877.20	-158,459.38	0.13
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		62,000.000	Local 45.272553	2,806,898.27	41.810000	2,592,220.00	-214,678.27	0.31
			Base 45.272553	2,806,898.27	41.810000	2,592,220.00	-214,678.27	0.31
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
		37,618.000	Local 61.516109	2,314,112.98	82.240000	3,093,704.32	779,591.34	0.37
			Base 61.516109	2,314,112.98	82.240000	3,093,704.32	779,591.34	0.37
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		102,000.000	Local 21.647472	2,208,042.17	17.490000	1,783,980.00	-424,062.17	0.21
			Base 21.647472	2,208,042.17	17.490000	1,783,980.00	-424,062.17	0.21
784635104	SPX CORP COMMON STOCK USD.01							
		23,342.000	Local 29.870000	697,225.54	34.790000	812,068.18	114,842.64	0.10
			Base 29.870000	697,225.54	34.790000	812,068.18	114,842.64	0.10
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		33,000.000	Local 89.960133	2,968,684.38	106.060000	3,499,980.00	531,295.62	0.42
			Base 89.960133	2,968,684.38	106.060000	3,499,980.00	531,295.62	0.42
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		136,000.000	Local 19.077335	2,594,517.60	19.470000	2,647,920.00	53,402.40	0.32
			Base 19.077335	2,594,517.60	19.470000	2,647,920.00	53,402.40	0.32
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		27,000.000	Local 96.789990	2,613,329.73	87.140000	2,352,780.00	-260,549.73	0.28
			Base 96.789990	2,613,329.73	87.140000	2,352,780.00	-260,549.73	0.28
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
		65,000.000	Local 31.929038	2,075,387.44	28.720000	1,866,800.00	-208,587.44	0.22
			Base 31.929038	2,075,387.44	28.720000	1,866,800.00	-208,587.44	0.22

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800013104	SANDERSON FARMS INC COMMON STOCK USD1.0	45,107.000	Local 154.501977	6,969,120.67	131.840000	5,946,906.88	-1,022,213.79	0.71	
			Base 154.501977	6,969,120.67	131.840000	5,946,906.88	-1,022,213.79	0.71	
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	62,000.000	Local 36.743586	2,278,102.32	31.280000	1,939,360.00	-338,742.32	0.23	
			Base 36.743586	2,278,102.32	31.280000	1,939,360.00	-338,742.32	0.23	
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	97,381.000	Local 16.143024	1,572,023.86	9.540000	929,014.74	-643,009.12	0.11	
			Base 16.143024	1,572,023.86	9.540000	929,014.74	-643,009.12	0.11	
801056102	SANMINA CORP COMMON STOCK USD.01	133,242.000	Local 36.383072	4,847,753.24	28.850000	3,844,031.70	-1,003,721.54	0.46	
			Base 36.383072	4,847,753.24	28.850000	3,844,031.70	-1,003,721.54	0.46	
806037107	SCANSOURCE INC COMMON STOCK	26,966.000	Local 44.282408	1,194,119.41	35.820000	965,922.12	-228,197.29	0.12	
			Base 44.282408	1,194,119.41	35.820000	965,922.12	-228,197.29	0.12	
806882106	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	50,000.000	Local 23.814447	1,190,722.35	24.000000	1,200,000.00	9,277.65	0.14	
			Base 23.814447	1,190,722.35	24.000000	1,200,000.00	9,277.65	0.14	
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	21,000.000	Local 66.779344	1,402,366.23	76.950000	1,615,950.00	213,583.77	0.19	
			Base 66.779344	1,402,366.23	76.950000	1,615,950.00	213,583.77	0.19	
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK	71,815.000	Local 0.433000	31,095.89	0.000000	0.00	-31,095.89	0.00	
			Base 0.433000	31,095.89	0.000000	0.00	-31,095.89	0.00	
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK	18,000.000	Local 45.535814	819,644.65	44.360000	798,480.00	-21,164.65	0.10	
			Base 45.535814	819,644.65	44.360000	798,480.00	-21,164.65	0.10	
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01	95,416.000	Local 30.499198	2,910,111.48	38.480000	3,671,607.68	761,496.20	0.44	
			Base 30.499198	2,910,111.48	38.480000	3,671,607.68	761,496.20	0.44	

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83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		35,000.000	Local 47.896750	1,676,386.25	47.000000	1,645,000.00	-31,386.25	0.20
			Base 47.896750	1,676,386.25	47.000000	1,645,000.00	-31,386.25	0.20
847215100	SPARTANNASH CO COMMON STOCK							
		40,123.000	Local 26.918523	1,080,051.91	15.870000	636,752.01	-443,299.90	0.08
			Base 26.918523	1,080,051.91	15.870000	636,752.01	-443,299.90	0.08
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
		159,512.000	Local 16.574029	2,643,756.59	10.690000	1,705,183.28	-938,573.31	0.20
			Base 16.574029	2,643,756.59	10.690000	1,705,183.28	-938,573.31	0.20
84857L101	SPIRE INC COMMON STOCK USD1.0							
		26,000.000	Local 74.843713	1,945,936.53	82.290000	2,139,540.00	193,603.47	0.26
			Base 74.843713	1,945,936.53	82.290000	2,139,540.00	193,603.47	0.26
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
		65,800.000	Local 39.837675	2,621,319.02	34.190000	2,249,702.00	-371,617.02	0.27
			Base 39.837675	2,621,319.02	34.190000	2,249,702.00	-371,617.02	0.27
858155203	STEELCASE INC CL A COMMON STOCK							
		247,570.000	Local 15.584792	3,858,327.02	14.550000	3,602,143.50	-256,183.52	0.43
			Base 15.584792	3,858,327.02	14.550000	3,602,143.50	-256,183.52	0.43
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
		66,000.000	Local 52.484701	3,463,990.24	52.760000	3,482,160.00	18,169.76	0.42
			Base 52.484701	3,463,990.24	52.760000	3,482,160.00	18,169.76	0.42
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		30,575.000	Local 54.084992	1,653,648.63	53.020000	1,621,086.50	-32,562.13	0.19
			Base 54.084992	1,653,648.63	53.020000	1,621,086.50	-32,562.13	0.19
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		184,131.000	Local 15.646441	2,880,994.89	11.410000	2,100,934.71	-780,060.18	0.25
			Base 15.646441	2,880,994.89	11.410000	2,100,934.71	-780,060.18	0.25
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
		110,000.000	Local 10.431899	1,147,508.94	8.490000	933,900.00	-213,608.94	0.11
			Base 10.431899	1,147,508.94	8.490000	933,900.00	-213,608.94	0.11

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867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
		292,861.000	Local 15.624838	4,575,905.60	14.400000	4,217,198.40	-358,707.20	0.50
			Base 15.624838	4,575,905.60	14.400000	4,217,198.40	-358,707.20	0.50
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001							
		258,015.000	Local 10.331820	2,665,764.53	4.670000	1,204,930.05	-1,460,834.48	0.14
			Base 10.331820	2,665,764.53	4.670000	1,204,930.05	-1,460,834.48	0.14
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		17,958.000	Local 40.900000	734,482.20	35.040000	629,248.32	-105,233.88	0.08
			Base 40.900000	734,482.20	35.040000	629,248.32	-105,233.88	0.08
868873100	SURMODICS INC COMMON STOCK USD.05							
		40,500.000	Local 58.045320	2,350,835.45	43.480000	1,760,940.00	-589,895.45	0.21
			Base 58.045320	2,350,835.45	43.480000	1,760,940.00	-589,895.45	0.21
87162W100	SYNNEX CORP COMMON STOCK USD.001							
		4,258.000	Local 99.362017	423,083.47	95.390000	406,170.62	-16,912.85	0.05
			Base 99.362017	423,083.47	95.390000	406,170.62	-16,912.85	0.05
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		60,305.000	Local 52.145273	3,144,620.66	51.760000	3,121,386.80	-23,233.86	0.37
			Base 52.145273	3,144,620.66	51.760000	3,121,386.80	-23,233.86	0.37
87484T108	TALOS ENERGY INC COMMON STOCK							
		36,440.000	Local 28.392720	1,034,630.72	26.560000	967,846.40	-66,784.32	0.12
			Base 28.392720	1,034,630.72	26.560000	967,846.40	-66,784.32	0.12
878237106	TECH DATA CORP COMMON STOCK USD.0015							
		40,959.000	Local 87.976003	3,603,409.09	102.410000	4,194,611.19	591,202.10	0.50
			Base 87.976003	3,603,409.09	102.410000	4,194,611.19	591,202.10	0.50
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001							
		24,000.000	Local 64.063815	1,537,531.56	55.600000	1,334,400.00	-203,131.56	0.16
			Base 64.063815	1,537,531.56	55.600000	1,334,400.00	-203,131.56	0.16
88025T102	TENABLE HOLDINGS INC COMMON STOCK USD.01							
		76,000.000	Local 31.995143	2,431,630.90	31.660000	2,406,160.00	-25,470.90	0.29
			Base 31.995143	2,431,630.90	31.660000	2,406,160.00	-25,470.90	0.29

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
880349105	TENNECO INC CLASS A COMMON STOCK USD.01	67,000.000	Local 57.339850	3,841,769.93	22.160000	1,484,720.00	-2,357,049.93	0.18
			Base 57.339850	3,841,769.93	22.160000	1,484,720.00	-2,357,049.93	0.18
880779103	TEREX CORP COMMON STOCK USD.01	72,500.000	Local 28.375605	2,057,231.36	32.130000	2,329,425.00	272,193.64	0.28
			Base 28.375605	2,057,231.36	32.130000	2,329,425.00	272,193.64	0.28
88162G103	TETRA TECH INC COMMON STOCK USD.01	63,572.000	Local 45.875631	2,916,405.59	59.590000	3,788,255.48	871,849.89	0.45
			Base 45.875631	2,916,405.59	59.590000	3,788,255.48	871,849.89	0.45
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK	23,481.000	Local 157.113841	3,689,190.09	197.950000	4,648,063.95	958,873.86	0.55
			Base 157.113841	3,689,190.09	197.950000	4,648,063.95	958,873.86	0.55
88870P106	TIVO CORP COMMON STOCK USD.001	149,362.000	Local 19.224335	2,871,385.15	9.320000	1,392,053.84	-1,479,331.31	0.17
			Base 19.224335	2,871,385.15	9.320000	1,392,053.84	-1,479,331.31	0.17
891826109	TOWER INTERNATIONAL INC COMMON STOCK USD.01	94,805.000	Local 27.128230	2,571,891.82	21.030000	1,993,749.15	-578,142.67	0.24
			Base 27.128230	2,571,891.82	21.030000	1,993,749.15	-578,142.67	0.24
89532E109	TREVENA INC COMMON STOCK USD.001	116,476.000	Local 3.288337	383,012.35	1.560000	181,702.56	-201,309.79	0.02
			Base 3.288337	383,012.35	1.560000	181,702.56	-201,309.79	0.02
89785X101	TRUEBLUE INC COMMON STOCK	74,399.000	Local 23.138994	1,721,518.04	23.640000	1,758,792.36	37,274.32	0.21
			Base 23.138994	1,721,518.04	23.640000	1,758,792.36	37,274.32	0.21
901109108	TUTOR PERINI CORP COMMON STOCK USD1.0	111,694.000	Local 16.534014	1,846,750.18	17.120000	1,912,201.28	65,451.10	0.23
			Base 16.534014	1,846,750.18	17.120000	1,912,201.28	65,451.10	0.23
902925106	USA TRUCK INC COMMON STOCK USD.01	23,000.000	Local 15.814987	363,744.70	14.440000	332,120.00	-31,624.70	0.04
			Base 15.814987	363,744.70	14.440000	332,120.00	-31,624.70	0.04

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
	20,000.000	Local	108.931977	2,178,639.53	83.870000	1,677,400.00	-501,239.53	0.20	
		Base	108.931977	2,178,639.53	83.870000	1,677,400.00	-501,239.53	0.20	
909218109	UNIT CORP COMMON STOCK USD.2								
	46,693.000	Local	19.687706	919,278.06	14.240000	664,908.32	-254,369.74	0.08	
		Base	19.687706	919,278.06	14.240000	664,908.32	-254,369.74	0.08	
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
	161,712.000	Local	27.377647	4,427,294.06	24.930000	4,031,480.16	-395,813.90	0.48	
		Base	27.377647	4,427,294.06	24.930000	4,031,480.16	-395,813.90	0.48	
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
	75,000.000	Local	23.627702	1,772,077.63	13.220000	991,500.00	-780,577.63	0.12	
		Base	23.627702	1,772,077.63	13.220000	991,500.00	-780,577.63	0.12	
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
	72,309.000	Local	33.445390	2,418,402.72	29.890000	2,161,316.01	-257,086.71	0.26	
		Base	33.445390	2,418,402.72	29.890000	2,161,316.01	-257,086.71	0.26	
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
	96,537.000	Local	24.078244	2,324,441.40	31.000000	2,992,647.00	668,205.60	0.36	
		Base	24.078244	2,324,441.40	31.000000	2,992,647.00	668,205.60	0.36	
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
	118,000.000	Local	17.473693	2,061,895.78	18.400000	2,171,200.00	109,304.22	0.26	
		Base	17.473693	2,061,895.78	18.400000	2,171,200.00	109,304.22	0.26	
922280102	VARONIS SYSTEMS INC COMMON STOCK USD.001								
	13,795.000	Local	41.950000	578,700.25	59.630000	822,595.85	243,895.60	0.10	
		Base	41.950000	578,700.25	59.630000	822,595.85	243,895.60	0.10	
92335C106	VERA BRADLEY INC COMMON STOCK								
	39,530.000	Local	8.780000	347,073.40	13.250000	523,772.50	176,699.10	0.06	
		Base	8.780000	347,073.40	13.250000	523,772.50	176,699.10	0.06	
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001								
	84,664.000	Local	41.608946	3,522,779.82	59.860000	5,067,987.04	1,545,207.22	0.60	
		Base	41.608946	3,522,779.82	59.860000	5,067,987.04	1,545,207.22	0.60	

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
923454102	VERITIV CORP COMMON STOCK USD.01							
		67,955.000	Local 27.959918	1,900,016.24	26.320000	1,788,575.60	-111,440.64	0.21
			Base 27.959918	1,900,016.24	26.320000	1,788,575.60	-111,440.64	0.21
92531L207	VERSO CORP A COMMON STOCK							
		185,000.000	Local 25.929223	4,796,906.20	21.420000	3,962,700.00	-834,206.20	0.47
			Base 25.929223	4,796,906.20	21.420000	3,962,700.00	-834,206.20	0.47
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		26,000.000	Local 49.637802	1,290,582.84	38.600000	1,003,600.00	-286,982.84	0.12
			Base 49.637802	1,290,582.84	38.600000	1,003,600.00	-286,982.84	0.12
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		107,000.000	Local 24.067463	2,575,218.59	30.400000	3,252,800.00	677,581.41	0.39
			Base 24.067463	2,575,218.59	30.400000	3,252,800.00	677,581.41	0.39
948626106	WEIGHT WATCHERS INTL INC COMMON STOCK							
		107,000.000	Local 47.106169	5,040,360.11	20.150000	2,156,050.00	-2,884,310.11	0.26
			Base 47.106169	5,040,360.11	20.150000	2,156,050.00	-2,884,310.11	0.26
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		114,403.000	Local 35.720485	4,086,530.69	34.150000	3,906,862.45	-179,668.24	0.47
			Base 35.720485	4,086,530.69	34.150000	3,906,862.45	-179,668.24	0.47
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		50,000.000	Local 76.379016	3,818,950.82	67.330000	3,366,500.00	-452,450.82	0.40
			Base 76.379016	3,818,950.82	67.330000	3,366,500.00	-452,450.82	0.40
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		105,779.000	Local 28.036598	2,965,683.31	28.890000	3,055,955.31	90,272.00	0.36
			Base 28.036598	2,965,683.31	28.890000	3,055,955.31	90,272.00	0.36
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		44,500.000	Local 89.611256	3,987,700.87	86.780000	3,861,710.00	-125,990.87	0.46
			Base 89.611256	3,987,700.87	86.780000	3,861,710.00	-125,990.87	0.46
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		158,354.000	Local 20.872813	3,305,293.37	21.910000	3,469,536.14	164,242.77	0.41
			Base 20.872813	3,305,293.37	21.910000	3,469,536.14	164,242.77	0.41

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98421B100	XPERI CORP COMMON STOCK USD.001	127,000.000	Local	23.519249	2,986,944.65	23.400000	2,971,800.00	-15,144.65	0.35
			Base	23.519249	2,986,944.65	23.400000	2,971,800.00	-15,144.65	0.35
985817105	YELP INC COMMON STOCK USD.000001	103,000.000	Local	41.908269	4,316,551.68	34.500000	3,553,500.00	-763,051.68	0.42
			Base	41.908269	4,316,551.68	34.500000	3,553,500.00	-763,051.68	0.42
G0129K104	AIRCATTLE LTD COMMON STOCK USD.01	170,000.000	Local	21.216833	3,606,861.55	20.240000	3,440,800.00	-166,061.55	0.41
			Base	21.216833	3,606,861.55	20.240000	3,440,800.00	-166,061.55	0.41
G0772R208	BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0	55,000.000	Local	42.724185	2,349,830.16	35.880000	1,973,400.00	-376,430.16	0.24
			Base	42.724185	2,349,830.16	35.880000	1,973,400.00	-376,430.16	0.24
G1644T109	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001	220,000.000	Local	14.101215	3,102,267.29	13.560000	2,983,200.00	-119,067.29	0.36
			Base	14.101215	3,102,267.29	13.560000	2,983,200.00	-119,067.29	0.36
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	210,759.000	Local	14.136109	2,979,312.19	8.030000	1,692,394.77	-1,286,917.42	0.20
			Base	14.136109	2,979,312.19	8.030000	1,692,394.77	-1,286,917.42	0.20
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	135,539.000	Local	38.582027	5,229,369.34	43.450000	5,889,169.55	659,800.21	0.70
			Base	38.582027	5,229,369.34	43.450000	5,889,169.55	659,800.21	0.70
G3323L100	FABRINET COMMON STOCK USD.01	32,000.000	Local	54.859541	1,755,505.30	52.360000	1,675,520.00	-79,985.30	0.20
			Base	54.859541	1,755,505.30	52.360000	1,675,520.00	-79,985.30	0.20
G4617B105	HORIZON PHARMA PLC COMMON STOCK USD.0001	120,825.000	Local	13.952209	1,685,775.66	26.430000	3,193,404.75	1,507,629.09	0.38
			Base	13.952209	1,685,775.66	26.430000	3,193,404.75	1,507,629.09	0.38
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	20,000.000	Local	125.794803	2,515,896.05	97.250000	1,945,000.00	-570,896.05	0.23
			Base	125.794803	2,515,896.05	97.250000	1,945,000.00	-570,896.05	0.23

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2							
		90,793.000	Local 20.420238	1,854,014.68	21.740000	1,973,839.82	119,825.14	0.24
			Base 20.420238	1,854,014.68	21.740000	1,973,839.82	119,825.14	0.24
G65431101	NOBLE CORP PLC COMMON STOCK USD.01							
		460,000.000	Local 4.955254	2,279,416.84	2.870000	1,320,200.00	-959,216.84	0.16
			Base 4.955254	2,279,416.84	2.870000	1,320,200.00	-959,216.84	0.16
G6674U108	NOVOCURE LTD COMMON STOCK							
		43,000.000	Local 47.195900	2,029,423.72	48.170000	2,071,310.00	41,886.28	0.25
			Base 47.195900	2,029,423.72	48.170000	2,071,310.00	41,886.28	0.25
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		42,000.000	Local 47.265019	1,985,130.80	27.160000	1,140,720.00	-844,410.80	0.14
			Base 47.265019	1,985,130.80	27.160000	1,140,720.00	-844,410.80	0.14
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
		190,000.000	Local 13.408110	2,547,540.88	10.380000	1,972,200.00	-575,340.88	0.24
			Base 13.408110	2,547,540.88	10.380000	1,972,200.00	-575,340.88	0.24
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025							
		151,004.000	Local 15.654295	2,363,861.10	15.730000	2,375,292.92	11,431.82	0.28
			Base 15.654295	2,363,861.10	15.730000	2,375,292.92	11,431.82	0.28
G9087Q102	TRONOX HOLDINGS PLC CLASS A COMMON STOCK							
		250,000.000	Local 16.466260	4,116,565.06	13.150000	3,287,500.00	-829,065.06	0.39
			Base 16.466260	4,116,565.06	13.150000	3,287,500.00	-829,065.06	0.39
L5140P101	INTELSAT SA COMMON STOCK USD.01							
		33,000.000	Local 32.362600	1,067,965.80	15.660000	516,780.00	-551,185.80	0.06
			Base 32.362600	1,067,965.80	15.660000	516,780.00	-551,185.80	0.06
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		73,000.000	Local 61.487985	4,488,622.94	45.300000	3,306,900.00	-1,181,722.94	0.39
			Base 61.487985	4,488,622.94	45.300000	3,306,900.00	-1,181,722.94	0.39
US DOLLAR Total								
		35,806,673.000	Local	855,389,484.25		825,152,737.23	-30,236,747.02	98.45
			Base	855,389,484.25		825,152,737.23	-30,236,747.02	98.45

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Holdings

QS US SMLL CAP EQUITY CIF
 QS INVESTORS LLC
 FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EQUITY Total								
		35,806,673.000	Base	855,389,484.25		825,152,737.23	-30,236,747.02	98.45

Holdings

QS US SMLL CAP EQUITY CIF
 QS INVESTORS LLC
 FUND: HBQ3



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		48,818,192.000	Base	868,401,003.25		838,164,256.23	-30,236,747.02	100.00

Holdings

Currency Summary

As of: *March 29, 2019*

FUND CLOSED 01/24/2018

QS INVESTORS LLC

FUND: 0993

View Date: *April 1, 2019*



STATE STREET

Base Currency:USD - USD

Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
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***** No Activity for This Fund *****

Holdings

Currency Summary

As of: March 29, 2019

BWGLOBAL ALT CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
INDONESIAN RUPIAH						Exchange Rate:	14,240.000000	
CASH								
	-17,989,931.320	Local	-17,989,931.32	-17,989,931.32	100.00	0.00		0.00
		Base	-424,823.13	-1,263.34	100.00	0.00	423,559.79	423,559.79
INDONESIAN RUPIAH Total								
	-17,989,931.320	Local	-17,989,931.32	-17,989,931.32	100.00	0.00		0.00
		Base	-424,823.13	-1,263.34	100.00	0.00	423,559.79	423,559.79
US DOLLAR						Exchange Rate:	1.000000	
SWAPS FIXED INCOME								
	0.000	Local	0.01	0.00	0.00	-0.01		-0.01
		Base	0.01	0.00	0.00	-0.01	0.00	-0.01
US DOLLAR Total								
	0.000	Local	0.01	0.00	0.00	-0.01		-0.01
		Base	0.01	0.00	0.00	-0.01	0.00	-0.01
FUND Total								
	-17,989,931.320	Base	-424,823.12	-1,263.34	100.00	-0.01	423,559.79	423,559.78

Holdings

Currency Summary

As of: March 29, 2019

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,796,957.350	Local	2,796,957.35	2,796,957.35	1.82	0.00		0.00
		Base	2,796,957.35	2,796,957.35	1.82	0.00	0.00	0.00
EQUITY								
	1,217,110.000	Local	127,711,694.61	150,869,317.33	98.18	23,157,622.72		23,157,622.72
		Base	127,711,694.61	150,869,317.33	98.18	23,157,622.72	0.00	23,157,622.72
US DOLLAR Total								
	4,014,067.350	Local	130,508,651.96	153,666,274.68	100.00	23,157,622.72		23,157,622.72
		Base	130,508,651.96	153,666,274.68	100.00	23,157,622.72	0.00	23,157,622.72
FUND Total								
	4,014,067.350	Base	130,508,651.96	153,666,274.68	100.00	23,157,622.72	0.00	23,157,622.72

Holdings

Currency Summary

As of: March 29, 2019

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC8

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	6,095,800.740	Local	6,095,800.74	6,095,800.74	100.00	0.00		0.00
		Base	6,095,800.74	6,095,800.74	100.00	0.00	0.00	0.00
EQUITY								
	952.000	Local	1,321.74	0.00	0.00	-1,321.74		-1,321.74
		Base	1,321.74	0.00	0.00	-1,321.74	0.00	-1,321.74
US DOLLAR Total								
	6,096,752.740	Local	6,097,122.48	6,095,800.74	100.00	-1,321.74		-1,321.74
		Base	6,097,122.48	6,095,800.74	100.00	-1,321.74	0.00	-1,321.74
FUND Total								
	6,096,752.740	Base	6,097,122.48	6,095,800.74	100.00	-1,321.74	0.00	-1,321.74

Holdings

Currency Summary

As of: March 29, 2019

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC9

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,043,198.570	Local	2,043,198.57	2,043,198.57	3.55	0.00		0.00
		Base	2,043,198.57	2,043,198.57	3.55	0.00	0.00	0.00
EQUITY								
	2,452,258.000	Local	53,724,568.58	55,523,876.51	96.45	1,799,307.93		1,799,307.93
		Base	53,724,568.58	55,523,876.51	96.45	1,799,307.93	0.00	1,799,307.93
US DOLLAR Total								
	4,495,456.570	Local	55,767,767.15	57,567,075.08	100.00	1,799,307.93		1,799,307.93
		Base	55,767,767.15	57,567,075.08	100.00	1,799,307.93	0.00	1,799,307.93
FUND Total								
	4,495,456.570	Base	55,767,767.15	57,567,075.08	100.00	1,799,307.93	0.00	1,799,307.93

Holdings

Currency Summary

As of: March 29, 2019

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

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
Notional Par	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
ARGENTINE PESO						Exchange Rate:	43.363200	
CASH								
	104,682.840	Local	104,682.84	104,682.84	1.18	0.00		0.00
		Base	2,455.30	2,414.09	0.00	0.00	-41.21	-41.21
FIXED INCOME								
	10,610,000.000	Local	11,238,218.39	8,749,300.00	98.82	-2,488,918.39		-2,488,918.39
		Base	726,473.66	201,767.86	0.02	-57,397.02	-467,308.78	-524,705.80
ARGENTINE PESO Total								
	10,714,682.840	Local	11,342,901.23	8,853,982.84	100.00	-2,488,918.39		-2,488,918.39
		Base	728,928.96	204,181.95	0.02	-57,397.02	-467,349.99	-524,747.01
AUSTRALIAN DOLLAR						Exchange Rate:	1.408352	
CASH								
	60,064.350	Local	60,064.35	60,064.35	100.00	0.00		0.00
		Base	42,851.54	42,648.68	0.00	0.00	-202.86	-202.86
AUSTRALIAN DOLLAR Total								
	60,064.350	Local	60,064.35	60,064.35	100.00	0.00		0.00
		Base	42,851.54	42,648.68	0.00	0.00	-202.86	-202.86
BRAZILIAN REAL						Exchange Rate:	3.915350	
CASH								
	87,828.480	Local	87,828.48	87,828.48	0.06	0.00		0.00
		Base	23,384.18	22,431.83	0.00	0.00	-952.35	-952.35
FIXED INCOME								
	19,972,000.000	Local	19,446,636.74	21,463,869.34	14.98	2,017,232.60		2,017,232.60
		Base	5,882,395.58	5,481,979.73	0.55	515,211.31	-915,627.16	-400,415.85
SWAPS FIXED INCOME								
	60,080,000.000	Local	60,118,168.29	61,624,262.67	43.02	1,506,094.38		1,506,094.38
		Base	14,979,392.60	15,739,145.32	1.59	384,664.05	375,088.67	759,752.72
SWAPS FIXED INCOME SHORT								
	-60,080,000.000	Local	-60,080,000.00	-60,080,000.00	41.94	0.00		0.00

Holdings

Currency Summary

As of: March 29, 2019

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

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR							
Notional Par	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base	-14,970,708.74	-15,344,732.91	1.55	0.00	-374,024.17	-374,024.17
BRAZILIAN REAL Total							
20,059,828.480	Local	19,572,633.51	23,095,960.49	100.00	3,523,326.98		3,523,326.98
	Base	5,914,463.62	5,898,823.97	3.68	899,875.36	-915,515.01	-15,639.65
EURO CURRENCY							
						Exchange Rate:	0.891464
GERMANY SWAPS FIXED INCOME							
443,300.000	Local	0.00	0.00	0.00	0.00		0.00
	Base	24.61	0.00	0.00	0.00	-24.61	-24.61
SWAPS FIXED INCOME SHORT							
-443,300.000	Local	-0.01	0.00	0.00	0.01		0.01
	Base	-3.92	0.00	0.00	0.01	3.91	3.92
GERMANY Total							
0.000	Local	-0.01	0.00	0.00	0.01		0.01
	Base	20.69	0.00	0.00	0.01	-20.70	-20.69
INTERNATIONAL CASH							
2,220,440.620	Local	2,220,440.62	2,220,440.62	70.33	0.00		0.00
	Base	2,517,418.50	2,490,779.91	0.25	0.00	-26,638.59	-26,638.59
UNITED STATES OF AMERICA (THE) SWAPS FIXED INCOME							
443,300.000	Local	443,671.84	443,300.00	14.04	-371.84		-371.84
	Base	523,649.01	497,271.90	0.05	-417.11	-25,960.00	-26,377.11
SWAPS FIXED INCOME SHORT							
-443,300.000	Local	-443,300.00	-493,438.50	15.63	-50,138.50		-50,138.50
	Base	-523,213.95	-553,514.78	0.06	-56,242.88	25,942.05	-30,300.83
UNITED STATES OF AMERICA (THE) Total							
0.000	Local	371.84	-50,138.50	29.67	-50,510.34		-50,510.34
	Base	435.06	-56,242.88	0.11	-56,659.99	-17.95	-56,677.94

Holdings

Currency Summary

As of: March 29, 2019

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
Notional Par	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EURO CURRENCY Total								
	2,220,440.620	Local	2,220,812.45	2,170,302.12	100.00	-50,510.33		-50,510.33
		Base	2,517,874.25	2,434,537.03	0.36	-56,659.98	-26,677.24	-83,337.22
							Exchange Rate:	110.830000
JAPANESE YEN								
CASH								
	25,814,657.000	Local	25,814,657.00	25,814,657.00	5.40	0.00		0.00
		Base	234,120.14	232,921.20	0.02	0.00	-1,198.94	-1,198.94
SWAPS FIXED INCOME								
	444,440,000.000	Local	222,220,000.00	222,220,000.00	46.44	0.00		0.00
		Base	2,057,245.58	2,005,052.78	0.20	0.00	-52,192.80	-52,192.80
SWAPS FIXED INCOME SHORT								
	-444,440,000.000	Local	-222,220,000.00	-230,449,728.81	48.16	-8,229,728.81		-8,229,728.81
		Base	-2,057,245.58	-2,079,308.21	0.21	-74,255.43	52,192.80	-22,062.63
JAPANESE YEN Total								
	25,814,657.000	Local	25,814,657.00	17,584,928.19	100.00	-8,229,728.81		-8,229,728.81
		Base	234,120.14	158,665.77	0.43	-74,255.43	-1,198.94	-75,454.37
							Exchange Rate:	19.410250
MEXICAN PESO								
CASH								
	36,135,127.440	Local	36,135,127.44	36,135,127.44	3.40	0.00		0.00
		Base	1,902,840.00	1,861,651.83	0.19	0.00	-41,188.17	-41,188.17
FIXED INCOME								
	180,019,300.000	Local	186,125,429.88	169,220,552.87	15.93	-16,904,877.01		-16,904,877.01
		Base	10,886,587.37	8,718,102.69	0.88	-870,925.26	-1,297,559.42	-2,168,484.68
SWAPS FIXED INCOME								
	431,380,000.000	Local	431,295,464.06	425,669,891.16	40.07	-5,625,572.90		-5,625,572.90
		Base	23,665,476.88	21,930,160.16	2.21	-289,824.86	-1,445,491.86	-1,735,316.72
SWAPS FIXED INCOME SHORT								
	-431,380,000.000	Local	-431,380,000.00	-431,380,000.00	40.60	0.00		0.00
		Base	-23,670,149.40	-22,224,340.23	2.24	0.00	1,445,809.17	1,445,809.17

Holdings

Currency Summary

As of: March 29, 2019

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

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
Notional Par	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
MEXICAN PESO Total								
	216,154,427.440	Local	222,176,021.38	199,645,571.47	100.00	-22,530,449.91		-22,530,449.91
		Base	12,784,754.85	10,285,574.45	5.51	-1,160,750.11	-1,338,430.29	-2,499,180.40
							Exchange Rate:	0.767784
POUND STERLING								
CASH								
	204,333.360	Local	204,333.36	204,333.36	0.43	0.00		0.00
		Base	264,995.69	266,133.91	0.03	0.00	1,138.22	1,138.22
EQUITY								
	2.680	Local	2.68	2.68	0.00	0.00		0.00
		Base	3.55	3.49	0.00	0.00	-0.06	-0.06
SWAPS FIXED INCOME								
	23,837,000.000	Local	23,833,397.82	23,837,000.00	49.67	3,602.18		3,602.18
		Base	30,527,738.76	31,046,492.24	3.13	4,691.66	514,061.82	518,753.48
SWAPS FIXED INCOME SHORT								
	-23,837,000.000	Local	-23,837,000.00	-23,949,095.65	49.90	-112,095.65		-112,095.65
		Base	-30,532,373.44	-31,192,491.18	3.14	-145,998.94	-514,118.80	-660,117.74
POUND STERLING Total								
	204,336.040	Local	200,733.86	92,240.39	100.00	-108,493.47		-108,493.47
		Base	260,364.56	120,138.46	6.29	-141,307.28	1,081.18	-140,226.10
							Exchange Rate:	65.615000
RUSSIAN RUBLE								
CASH								
	18,958,769.710	Local	18,958,769.71	18,958,769.71	7.51	0.00		0.00
		Base	286,769.82	288,939.57	0.03	0.00	2,169.75	2,169.75
FIXED INCOME								
	244,313,000.000	Local	234,306,833.55	233,393,627.53	92.49	-913,206.02		-913,206.02
		Base	3,736,413.59	3,557,016.34	0.36	-13,917.64	-165,479.61	-179,397.25
RUSSIAN RUBLE Total								
	263,271,769.710	Local	253,265,603.26	252,352,397.24	100.00	-913,206.02		-913,206.02
		Base	4,023,183.41	3,845,955.91	0.39	-13,917.64	-163,309.86	-177,227.50

Holdings

Currency Summary

As of: March 29, 2019

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

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
Notional Par	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
							Exchange Rate:	1.000000
CASH EQUIVALENT								
	25,769,138.940	Local	25,730,961.76	25,730,169.68	3.12	-792.08		-792.08
		Base	25,730,961.76	25,730,169.68	2.59	-792.08	0.00	-792.08
EQUITY								
	10,532.000	Local	272,838.84	280,246.53	0.03	7,407.69		7,407.69
		Base	272,838.84	280,246.53	0.03	7,407.69	0.00	7,407.69
FIXED INCOME								
	465,274,472.020	Local	408,546,881.59	413,275,431.92	50.04	4,728,550.33		4,728,550.33
Original Face:	495,177,701.210	Base	408,546,881.59	413,275,431.92	41.62	4,728,550.33	0.00	4,728,550.33
OPTIONS PURCHASED - CALLS								
7,493,000.000	4,061,077.000	Local	70,630.26	65,379.39	0.01	-5,250.87		-5,250.87
		Base	70,630.26	65,379.39	0.01	-5,250.87	0.00	-5,250.87
OPTIONS PURCHASED - PUTS								
16,724,000.000	14,182,147.000	Local	282,269.43	134,022.24	0.02	-148,247.19		-148,247.19
		Base	282,269.43	134,022.24	0.01	-148,247.19	0.00	-148,247.19
OPTIONS WRITTEN - CALLS								
-1,799,000.000	-311.000	Local	-112,321.52	-184,775.38	0.02	-72,453.86		-72,453.86
		Base	-112,321.52	-184,775.38	0.02	-72,453.86	0.00	-72,453.86
OPTIONS WRITTEN - PUTS								
-10,521,000.000	-10,220,301.000	Local	-157,482.13	-66,936.91	0.01	90,545.22		90,545.22
		Base	-157,482.13	-66,936.91	0.01	90,545.22	0.00	90,545.22
SWAPS FIXED INCOME								
	191,108,291.000	Local	192,319,351.79	193,185,944.78	23.39	866,592.99		866,592.99
		Base	192,319,351.79	193,185,944.78	19.46	866,592.99	0.00	866,592.99
SWAPS FIXED INCOME SHORT								
	-191,108,291.000	Local	-191,108,291.00	-192,963,527.78	23.36	-1,855,236.78		-1,855,236.78
		Base	-191,108,291.00	-192,963,527.78	19.43	-1,855,236.78	0.00	-1,855,236.78
US DOLLAR Total								
11,897,000.000	499,076,754.960	Local	435,844,839.02	439,455,954.47	100.00	3,611,115.45		3,611,115.45
Original Face:	495,177,701.210	Base	435,844,839.02	439,455,954.47	83.18	3,611,115.45	0.00	3,611,115.45

Holdings

Currency Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
FUND Total								
11,897,000.000	1,037,576,961.440	Base	462,351,380.35	462,446,480.69	99.87	3,006,703.35	-2,911,603.01	95,100.34
Original Face:	495,177,701.210							

Holdings - Futures Contracts

Currency Summary

As of: March 29, 2019

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Notional Par		Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
AUSTRALIAN DOLLAR							Exchange Rate:	1.408352
FUTURES SHORT								
-6.000	-600,000.000	Local	-815,716.02	-831,339.24		-15,623.22	-18,954.12	3,330.90
		Base			0.00	-11,093.26	-13,458.37	2,365.11
AUSTRALIAN DOLLAR Total								
-6.000	-600,000.000	Local	-815,716.02	-831,339.24		-15,623.22	-18,954.12	3,330.90
		Base			0.00	-11,093.26	-13,458.37	2,365.11
EURO CURRENCY							Exchange Rate:	0.891464
GERMANY								
FUTURES LONG								
78.000	7,800,000.000	Local	8,758,673.60	8,960,120.00		201,446.40	209,486.40	-8,040.00
		Base			0.00	225,972.56	234,991.43	-9,018.87
FUTURES SHORT								
-356.000	-35,600,000.000	Local	-56,830,022.80	-58,133,940.00		-1,303,917.20	-1,329,137.20	25,220.00
		Base			0.00	-1,462,669.50	-1,490,960.04	28,290.54
GERMANY Total								
-278.000	-27,800,000.000	Local	-48,071,349.20	-49,173,820.00		-1,102,470.80	-1,119,650.80	17,180.00
		Base			0.00	-1,236,696.94	-1,255,968.61	19,271.67
EURO CURRENCY Total								
-278.000	-27,800,000.000	Local	-48,071,349.20	-49,173,820.00		-1,102,470.80	-1,119,650.80	17,180.00
		Base			0.00	-1,236,696.94	-1,255,968.61	19,271.67
JAPANESE YEN							Exchange Rate:	110.830000
FUTURES SHORT								
-7.000	-700,000,000.000	Local	-1,069,174,400.00	-1,072,960,000.00		-3,785,600.00	-3,925,600.00	140,000.00
		Base			0.00	-34,156.82	-35,420.01	1,263.19
JAPANESE YEN Total								
-7.000	-700,000,000.000	Local	-1,069,174,400.00	-1,072,960,000.00		-3,785,600.00	-3,925,600.00	140,000.00
		Base			0.00	-34,156.82	-35,420.01	1,263.19

Holdings - Futures Contracts

Currency Summary

As of: March 29, 2019

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

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR									
Contracts	Notional Par		Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	
POUND STERLING							Exchange Rate:	0.767784	
FUTURES SHORT									
-20.000	-2,000,000.000	Local	-2,553,072.40	-2,587,400.00		-34,327.60	-32,527.60	-1,800.00	
		Base			0.00	-44,709.97	-42,365.56	-2,344.41	
POUND STERLING Total									
-20.000	-2,000,000.000	Local	-2,553,072.40	-2,587,400.00		-34,327.60	-32,527.60	-1,800.00	
		Base			0.00	-44,709.97	-42,365.56	-2,344.41	
US DOLLAR							Exchange Rate:	1.000000	
FUTURES LONG									
3,524.000	548,525,000.000	Local	522,132,075.50	527,026,737.50		4,894,662.00	5,563,814.74	-669,152.74	
		Base			0.08	4,894,662.00	5,563,814.74	-669,152.74	
FUTURES SHORT									
-1,567.000	-155,218,750.000	Local	-191,805,902.45	-194,489,718.75		-2,683,816.30	-3,124,253.80	440,437.50	
		Base			0.04	-2,683,816.30	-3,124,253.80	440,437.50	
US DOLLAR Total									
1,957.000	393,306,250.000	Local	330,326,173.05	332,537,018.75		2,210,845.70	2,439,560.94	-228,715.24	
		Base			0.12	2,210,845.70	2,439,560.94	-228,715.24	
FUTURES Total									
1,646.000	-337,093,750.000	Base			0.13	884,188.71	1,092,348.39	-208,159.68	

Holdings

Currency Summary

As of: March 29, 2019

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

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
								Exchange Rate: 1.408352
AUSTRALIAN DOLLAR								
FIXED INCOME								
11,685,000.000	Local	11,836,828.24	11,858,883.13	100.00	22,054.89			22,054.89
	Base	9,122,262.61	8,420,397.13	4.78	15,660.07		-717,525.55	-701,865.48
AUSTRALIAN DOLLAR Total								
11,685,000.000	Local	11,836,828.24	11,858,883.13	100.00	22,054.89			22,054.89
	Base	9,122,262.61	8,420,397.13	4.78	15,660.07		-717,525.55	-701,865.48
								Exchange Rate: 3.915350
BRAZILIAN REAL								
FIXED INCOME								
13,115,000.000	Local	12,239,864.48	14,178,127.71	100.00	1,938,263.23			1,938,263.23
	Base	5,269,131.17	3,621,164.83	2.06	495,042.14		-2,143,008.48	-1,647,966.34
BRAZILIAN REAL Total								
13,115,000.000	Local	12,239,864.48	14,178,127.71	100.00	1,938,263.23			1,938,263.23
	Base	5,269,131.17	3,621,164.83	2.06	495,042.14		-2,143,008.48	-1,647,966.34
								Exchange Rate: 4.082500
MALAYSIAN RINGGIT								
CASH								
0.010	Local	0.01	0.01	0.00	0.00			0.00
	Base	0.00	0.00	0.00	0.00		0.00	0.00
FIXED INCOME								
45,240,000.000	Local	45,205,344.06	45,538,892.36	100.00	333,548.30			333,548.30
	Base	11,300,867.93	11,154,658.27	6.34	81,701.97		-227,911.63	-146,209.66
MALAYSIAN RINGGIT Total								
45,240,000.010	Local	45,205,344.07	45,538,892.37	100.00	333,548.30			333,548.30
	Base	11,300,867.93	11,154,658.27	6.34	81,701.97		-227,911.63	-146,209.66
								Exchange Rate: 19.410250
MEXICAN PESO								
CASH								
1.530	Local	1.53	1.53	0.00	0.00			0.00
	Base	0.08	0.08	0.00	0.00		0.00	0.00

Holdings

Currency Summary

As of: March 29, 2019

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

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME								
	424,900,000.000	Local	471,771,951.07	413,597,952.00	100.00	-58,173,999.07		-58,173,999.07
		Base	30,201,624.52	21,308,223.85	12.11	-2,997,076.24	-5,896,324.43	-8,893,400.67
MEXICAN PESO Total								
	424,900,001.530	Local	471,771,952.60	413,597,953.53	100.00	-58,173,999.07		-58,173,999.07
		Base	30,201,624.60	21,308,223.93	12.11	-2,997,076.24	-5,896,324.43	-8,893,400.67
POLISH ZLOTY								
							Exchange Rate:	3.839400
FIXED INCOME								
	30,700,000.000	Local	31,159,935.66	31,122,529.32	100.00	-37,406.34		-37,406.34
		Base	8,657,416.77	8,106,091.92	4.61	-9,742.76	-541,582.09	-551,324.85
POLISH ZLOTY Total								
	30,700,000.000	Local	31,159,935.66	31,122,529.32	100.00	-37,406.34		-37,406.34
		Base	8,657,416.77	8,106,091.92	4.61	-9,742.76	-541,582.09	-551,324.85
SOL								
							Exchange Rate:	3.317650
FIXED INCOME								
	14,390,000.000	Local	14,377,532.37	15,138,280.00	100.00	760,747.63		760,747.63
		Base	4,257,487.92	4,562,952.69	2.59	229,303.16	76,161.61	305,464.77
SOL Total								
	14,390,000.000	Local	14,377,532.37	15,138,280.00	100.00	760,747.63		760,747.63
		Base	4,257,487.92	4,562,952.69	2.59	229,303.16	76,161.61	305,464.77
SOUTH AFRICAN RAND								
							Exchange Rate:	14.428750
FIXED INCOME								
	172,720,000.000	Local	150,746,600.62	143,464,432.00	100.00	-7,282,168.62		-7,282,168.62
		Base	12,025,359.83	9,942,956.39	5.65	-504,698.51	-1,577,704.93	-2,082,403.44
SOUTH AFRICAN RAND Total								
	172,720,000.000	Local	150,746,600.62	143,464,432.00	100.00	-7,282,168.62		-7,282,168.62
		Base	12,025,359.83	9,942,956.39	5.65	-504,698.51	-1,577,704.93	-2,082,403.44

Holdings

Currency Summary

As of: March 29, 2019

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

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SOUTH KOREAN WON						Exchange Rate:	1,135.100000	
CASH								
	1,844.000	Local	1,844.00	1,844.00	100.00	0.00		0.00
		Base	4.63	1.62	0.00	0.00	-3.01	-3.01
SOUTH KOREAN WON Total								
	1,844.000	Local	1,844.00	1,844.00	100.00	0.00		0.00
		Base	4.63	1.62	0.00	0.00	-3.01	-3.01
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	39,166,403.210	Local	39,242,139.94	40,105,890.12	36.84	863,750.18		863,750.18
		Base	39,242,139.94	40,105,890.12	22.79	863,750.18	0.00	863,750.18
FIXED INCOME								
	66,885,000.000	Local	67,673,436.83	68,769,390.74	63.16	1,095,953.91		1,095,953.91
Original Face:	440,000.000	Base	67,673,436.83	68,769,390.74	39.08	1,095,953.91	0.00	1,095,953.91
US DOLLAR Total								
	106,051,403.210	Local	106,915,576.77	108,875,280.86	100.00	1,959,704.09		1,959,704.09
Original Face:	440,000.000	Base	106,915,576.77	108,875,280.86	61.86	1,959,704.09	0.00	1,959,704.09
FUND Total								
	818,803,248.750	Base	187,749,732.23	175,991,727.64	100.00	-730,106.08	-11,027,898.51	-11,758,004.59
Original Face:	440,000.000							

Holdings

Currency Summary

As of: March 29, 2019

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBCV

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	12,022,750.870	Local	12,022,750.87	12,022,750.87	100.00	0.00		0.00
		Base	12,022,750.87	12,022,750.87	100.00	0.00	0.00	0.00
US DOLLAR Total								
	12,022,750.870	Local	12,022,750.87	12,022,750.87	100.00	0.00		0.00
		Base	12,022,750.87	12,022,750.87	100.00	0.00	0.00	0.00
FUND Total								
	12,022,750.870	Base	12,022,750.87	12,022,750.87	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: March 29, 2019

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

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
ARGENTINE PESO						Exchange Rate:	43.363200	
CASH								
	1,087,091.010	Local	1,087,091.01	1,087,091.01	10.57	0.00		0.00
		Base	26,616.66	25,069.44	0.01	0.00	-1,547.22	-1,547.22
FIXED INCOME								
	8,100,000.000	Local	8,221,615.46	9,193,500.00	89.43	971,884.54		971,884.54
		Base	503,987.09	212,011.57	0.11	22,412.66	-314,388.18	-291,975.52
ARGENTINE PESO Total								
	9,187,091.010	Local	9,308,706.47	10,280,591.01	100.00	971,884.54		971,884.54
		Base	530,603.75	237,081.01	0.12	22,412.66	-315,935.40	-293,522.74
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,643,923.590	Local	1,643,923.59	1,643,923.59	0.82	0.00		0.00
		Base	1,643,923.59	1,643,923.59	0.81	0.00	0.00	0.00
EQUITY								
	11,750.000	Local	301,072.19	295,558.00	0.15	-5,514.19		-5,514.19
		Base	301,072.19	295,558.00	0.15	-5,514.19	0.00	-5,514.19
FIXED INCOME								
	188,308,087.130	Local	196,799,692.44	199,466,872.12	99.04	2,667,179.68		2,667,179.68
Original Face:	2,803,000.000	Base	196,799,692.44	199,466,872.12	98.88	2,667,179.68	0.00	2,667,179.68
US DOLLAR Total								
	189,963,760.720	Local	198,744,688.22	201,406,353.71	100.00	2,661,665.49		2,661,665.49
Original Face:	2,803,000.000	Base	198,744,688.22	201,406,353.71	99.84	2,661,665.49	0.00	2,661,665.49
FUND Total								
	199,150,851.730	Base	199,275,291.97	201,643,434.72	99.96	2,684,078.15	-315,935.40	2,368,142.75
Original Face:	2,803,000.000							

Holdings - Futures Contracts

Currency Summary

As of: March 29, 2019

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	
US DOLLAR						Exchange Rate:	1.000000	
FUTURES LONG								
303.000	30,700,000.000	Local Base	39,456,064.15	40,165,734.38	0.04	709,670.23 709,670.23	798,209.37 798,209.37	-88,539.14 -88,539.14
US DOLLAR Total								
303.000	30,700,000.000	Local Base	39,456,064.15	40,165,734.38	0.04	709,670.23 709,670.23	798,209.37 798,209.37	-88,539.14 -88,539.14
FUTURES Total								
303.000	30,700,000.000	Base			0.04	709,670.23	798,209.37	-88,539.14

Holdings

Currency Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
Notional Par	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
ARGENTINE PESO							Exchange Rate:	43.363200
CASH								
	3,084,117.470	Local	3,084,117.47	3,084,117.47	9.63	0.00		0.00
		Base	75,512.46	71,122.92	0.02	0.00	-4,389.54	-4,389.54
FIXED INCOME								
	24,920,000.000	Local	25,206,810.49	28,945,740.00	90.37	3,738,929.51		3,738,929.51
Original Face:	1,940,000.000	Base	1,234,833.88	667,518.54	0.17	86,223.56	-653,538.90	-567,315.34
ARGENTINE PESO Total								
	28,004,117.470	Local	28,290,927.96	32,029,857.47	100.00	3,738,929.51		3,738,929.51
Original Face:	1,940,000.000	Base	1,310,346.34	738,641.46	0.18	86,223.56	-657,928.44	-571,704.88
AUSTRALIAN DOLLAR							Exchange Rate:	1.408352
CASH								
	59,949.000	Local	59,949.00	59,949.00	100.00	0.00		0.00
		Base	42,461.69	42,566.77	0.01	0.00	105.08	105.08
AUSTRALIAN DOLLAR Total								
	59,949.000	Local	59,949.00	59,949.00	100.00	0.00		0.00
		Base	42,461.69	42,566.77	0.01	0.00	105.08	105.08
BRAZILIAN REAL							Exchange Rate:	3.915350
CASH								
	677,369.200	Local	677,369.20	677,369.20	4.35	0.00		0.00
		Base	180,331.34	173,003.49	0.04	0.00	-7,327.85	-7,327.85
FIXED INCOME								
	13,878,000.000	Local	13,874,804.64	14,911,073.35	95.65	1,036,268.71		1,036,268.71
		Base	3,768,611.17	3,808,362.82	0.94	264,668.22	-224,916.57	39,751.65
BRAZILIAN REAL Total								
	14,555,369.200	Local	14,552,173.84	15,588,442.55	100.00	1,036,268.71		1,036,268.71
		Base	3,948,942.51	3,981,366.31	0.99	264,668.22	-232,244.42	32,423.80
CANADIAN DOLLAR							Exchange Rate:	1.336350

Holdings

Currency Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH								
	291,811.460	Local	291,811.46	291,811.46	2.25	0.00		0.00
		Base	219,886.74	218,364.55	0.05	0.00	-1,522.19	-1,522.19
EQUITY								
	500.000	Local	500.00	500.00	0.00	0.00		0.00
		Base	391.94	374.15	0.00	0.00	-17.79	-17.79
FIXED INCOME								
	12,680,000.000	Local	12,654,327.03	12,694,455.20	97.75	40,128.17		40,128.17
		Base	9,634,196.11	9,499,349.12	2.36	30,028.19	-164,875.18	-134,846.99
CANADIAN DOLLAR Total								
	12,972,311.460	Local	12,946,638.49	12,986,766.66	100.00	40,128.17		40,128.17
		Base	9,854,474.79	9,718,087.82	2.41	30,028.19	-166,415.16	-136,386.97
EGYPTIAN POUND								
						Exchange Rate:	17.330000	
FIXED INCOME								
	10,150,000.000	Local	10,181,923.88	9,869,017.55	100.00	-312,906.33		-312,906.33
		Base	569,177.55	569,475.91	0.14	-18,055.76	18,354.12	298.36
EGYPTIAN POUND Total								
	10,150,000.000	Local	10,181,923.88	9,869,017.55	100.00	-312,906.33		-312,906.33
		Base	569,177.55	569,475.91	0.14	-18,055.76	18,354.12	298.36
EURO CURRENCY								
						Exchange Rate:	0.891464	
GERMANY								
SWAPS FIXED INCOME								
	78,200.000	Local	0.00	0.00	0.00	0.00		0.00
		Base	4.23	0.00	0.00	0.00	-4.23	-4.23
SWAPS FIXED INCOME SHORT								
	-78,200.000	Local	0.00	0.00	0.00	0.00		0.00
		Base	5.08	0.00	0.00	0.00	-5.08	-5.08
GERMANY Total								
	0.000	Local	0.00	0.00	0.00	0.00		0.00
		Base	9.31	0.00	0.00	0.00	-9.31	-9.31

Holdings

Currency Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
Notional Par	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
INTERNATIONAL								
CASH								
	582,297.090	Local	582,297.09	582,297.09	16.14	0.00		0.00
		Base	659,629.78	653,191.93	0.16	0.00	-6,437.85	-6,437.85
INTERNATIONAL								
FIXED INCOME								
	2,170,000.000	Local	2,220,415.50	2,278,442.20	63.14	58,026.70		58,026.70
		Base	2,557,262.15	2,555,843.19	0.63	65,091.47	-66,510.43	-1,418.96
INTERNATIONAL Total								
	2,170,000.000	Local	2,220,415.50	2,278,442.20	63.14	58,026.70		58,026.70
		Base	2,557,262.15	2,555,843.19	0.63	65,091.47	-66,510.43	-1,418.96
SPAIN								
FIXED INCOME								
	600,000.000	Local	564,753.20	582,716.40	16.15	17,963.20		17,963.20
		Base	649,381.34	653,662.29	0.16	20,150.22	-15,869.27	4,280.95
SPAIN Total								
	600,000.000	Local	564,753.20	582,716.40	16.15	17,963.20		17,963.20
		Base	649,381.34	653,662.29	0.16	20,150.22	-15,869.27	4,280.95
UNITED STATES OF AMERICA (THE)								
SWAPS FIXED INCOME								
	78,200.000	Local	78,245.85	78,200.00	2.17	-45.85		-45.85
		Base	92,378.50	87,720.87	0.02	-51.43	-4,606.20	-4,657.63
SWAPS FIXED INCOME SHORT								
	-78,200.000	Local	-78,200.00	-87,044.64	2.41	-8,844.64		-8,844.64
		Base	-92,325.86	-97,642.35	0.02	-9,921.48	4,604.99	-5,316.49
UNITED STATES OF AMERICA (THE) Total								
	0.000	Local	45.85	-8,844.64	4.58	-8,890.49		-8,890.49
		Base	52.64	-9,921.48	0.05	-9,972.91	-1.21	-9,974.12
EURO CURRENCY Total								
	3,352,297.090	Local	3,367,511.64	3,434,611.05	100.00	67,099.41		67,099.41
		Base	3,866,335.22	3,852,775.93	1.00	75,268.78	-88,828.07	-13,559.29

Holdings

Currency Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR							
Notional Par	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
INDONESIAN RUPIAH							Exchange Rate: 14,240.000000
CASH							
1,738,866,000.000	Local	1,738,866,000.00	1,738,866,000.00	1.79	0.00		0.00
	Base	122,466.54	122,111.38	0.03	0.00	-355.16	-355.16
FIXED INCOME							
97,905,000,000.000	Local	95,874,100,206.39	95,218,787,470.00	98.21	-655,312,736.39		-655,312,736.39
	Base	6,847,652.18	6,686,712.61	1.66	-46,019.15	-114,920.42	-160,939.57
INDONESIAN RUPIAH Total							
99,643,866,000.000	Local	97,612,966,206.39	96,957,653,470.00	100.00	-655,312,736.39		-655,312,736.39
	Base	6,970,118.72	6,808,823.99	1.69	-46,019.15	-115,275.58	-161,294.73
JAPANESE YEN							Exchange Rate: 110.830000
CASH							
2,124,806.000	Local	2,124,806.00	2,124,806.00	100.00	0.00		0.00
	Base	19,354.42	19,171.76	0.00	0.00	-182.66	-182.66
JAPANESE YEN Total							
2,124,806.000	Local	2,124,806.00	2,124,806.00	100.00	0.00		0.00
	Base	19,354.42	19,171.76	0.00	0.00	-182.66	-182.66
MEXICAN PESO							Exchange Rate: 19.410250
CASH							
6,790,559.900	Local	6,790,559.90	6,790,559.90	1.45	0.00		0.00
	Base	354,472.61	349,844.02	0.09	0.00	-4,628.59	-4,628.59
SWAPS FIXED INCOME							
232,690,000.000	Local	232,644,331.40	229,610,053.11	48.95	-3,034,278.29		-3,034,278.29
	Base	12,765,319.80	11,829,319.72	2.93	-156,323.50	-779,676.58	-936,000.08
SWAPS FIXED INCOME SHORT							
-232,690,000.000	Local	-232,690,000.00	-232,690,000.00	49.60	0.00		0.00
	Base	-12,767,840.92	-11,987,996.03	2.97	0.00	779,844.89	779,844.89
MEXICAN PESO Total							
6,790,559.900	Local	6,744,891.30	3,710,613.01	100.00	-3,034,278.29		-3,034,278.29

Holdings

Currency Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
	Base	351,951.49	191,167.71	5.99	-156,323.50	-4,460.28	-160,783.78	
NEW ZEALAND DOLLAR						Exchange Rate:	1.468429	
CASH								
798.940	Local	798.94	798.94	100.00	0.00		0.00	
	Base	539.19	544.08	0.00	0.00	4.89	4.89	
NEW ZEALAND DOLLAR Total								
798.940	Local	798.94	798.94	100.00	0.00		0.00	
	Base	539.19	544.08	0.00	0.00	4.89	4.89	
POUND STERLING						Exchange Rate:	0.767784	
CASH								
245,960.040	Local	245,960.04	245,960.04	0.99	0.00		0.00	
	Base	317,782.10	320,350.57	0.08	0.00	2,568.47	2,568.47	
FIXED INCOME								
1,281,000.000	Local	1,302,159.67	1,316,290.10	5.31	14,130.43		14,130.43	
Original Face: 170,000.000	Base	1,927,559.52	1,714,401.59	0.43	18,404.17	-231,562.10	-213,157.93	
SWAPS FIXED INCOME								
11,584,000.000	Local	11,582,026.12	11,584,000.00	46.74	1,973.88		1,973.88	
	Base	14,837,567.93	15,087,576.71	3.74	2,570.88	247,437.90	250,008.78	
SWAPS FIXED INCOME SHORT								
-11,584,000.000	Local	-11,584,000.00	-11,638,139.93	46.96	-54,139.93		-54,139.93	
	Base	-14,840,105.44	-15,158,091.25	3.76	-70,514.53	-247,471.28	-317,985.81	
POUND STERLING Total								
1,526,960.040	Local	1,546,145.83	1,508,110.21	100.00	-38,035.62		-38,035.62	
Original Face: 170,000.000	Base	2,242,804.11	1,964,237.62	8.00	-49,539.48	-229,027.01	-278,566.49	
RUSSIAN RUBLE						Exchange Rate:	65.615000	
CASH								
14,019,507.200	Local	14,019,507.20	14,019,507.20	3.63	0.00		0.00	
	Base	214,463.91	213,663.14	0.05	0.00	-800.77	-800.77	

Holdings

Currency Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR							
Notional Par	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
398,848,000.000	Local	377,068,499.87	372,129,172.48	96.37	-4,939,327.39		-4,939,327.39
	Base	5,929,993.29	5,671,403.99	1.41	-75,277.41	-183,311.89	-258,589.30
RUSSIAN RUBLE Total							
412,867,507.200	Local	391,088,007.07	386,148,679.68	100.00	-4,939,327.39		-4,939,327.39
	Base	6,144,457.20	5,885,067.13	1.46	-75,277.41	-184,112.66	-259,390.07
SWEDISH KRONA							
						Exchange Rate:	9.297300
CASH							
95,264.460	Local	95,264.46	95,264.46	97.94	0.00		0.00
	Base	10,758.08	10,246.47	0.00	0.00	-511.61	-511.61
EQUITY							
2,001.000	Local	2,001.00	2,001.00	2.06	0.00		0.00
	Base	230.65	215.22	0.00	0.00	-15.43	-15.43
SWAPS FIXED INCOME							
0.000	Local	0.02	0.00	0.00	-0.02		-0.02
	Base	0.00	0.00	0.00	0.00	0.00	0.00
SWEDISH KRONA Total							
97,265.460	Local	97,265.48	97,265.46	100.00	-0.02		-0.02
	Base	10,988.73	10,461.69	0.00	-0.00	-527.04	-527.04
TURKISH LIRA							
						Exchange Rate:	5.575500
CASH							
79,500.000	Local	79,500.00	79,500.00	100.00	0.00		0.00
	Base	14,507.60	14,258.81	0.00	0.00	-248.79	-248.79
TURKISH LIRA Total							
79,500.000	Local	79,500.00	79,500.00	100.00	0.00		0.00
	Base	14,507.60	14,258.81	0.00	0.00	-248.79	-248.79
US DOLLAR							
						Exchange Rate:	1.000000
CASH EQUIVALENT							
1,827,581.520	Local	1,827,581.52	1,827,581.52	0.58	0.00		0.00

Holdings

Currency Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
Notional Par	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base		1,827,581.52	1,827,581.52	0.45	0.00	0.00	0.00
EQUITY								
	25,632.713	Local	414,236.88	388,065.50	0.12	-26,171.38		-26,171.38
		Base	414,236.88	388,065.50	0.10	-26,171.38	0.00	-26,171.38
FIXED INCOME								
	234,484,651.750	Local	230,398,240.20	233,440,185.79	74.15	3,041,945.59		3,041,945.59
Original Face:	120,460,817.240	Base	230,398,239.41	233,440,185.79	57.88	3,041,945.59	0.79	3,041,946.38
OPTIONS PURCHASED - CALLS								
12,100,000.000	12,100,000.000	Local	70,397.77	65,823.50	0.02	-4,574.27		-4,574.27
		Base	70,397.77	65,823.50	0.02	-4,574.27	0.00	-4,574.27
OPTIONS PURCHASED - PUTS								
5,197,500.000	5,170,132.000	Local	191,174.92	109,755.67	0.03	-81,419.25		-81,419.25
		Base	191,174.92	109,755.67	0.03	-81,419.25	0.00	-81,419.25
OPTIONS WRITTEN - CALLS								
-6,574,000.000	-6,500,074.000	Local	-76,321.11	-87,382.39	0.03	-11,061.28		-11,061.28
		Base	-76,321.11	-87,382.39	0.02	-11,061.28	0.00	-11,061.28
OPTIONS WRITTEN - PUTS								
-4,850.000	-97.000	Local	-46,033.80	-25,870.00	0.01	20,163.80		20,163.80
		Base	-46,033.80	-25,870.00	0.01	20,163.80	0.00	20,163.80
SWAPS FIXED INCOME								
	39,173,000.000	Local	38,829,084.74	39,152,201.37	12.44	323,116.63		323,116.63
		Base	38,829,084.74	39,152,201.37	9.71	323,116.63	0.00	323,116.63
SWAPS FIXED INCOME SHORT								
	-39,173,000.000	Local	-39,173,000.01	-39,710,342.46	12.61	-537,342.45		-537,342.45
		Base	-39,173,000.01	-39,710,342.46	9.85	-537,342.45	0.00	-537,342.45
US DOLLAR Total								
10,718,650.000	247,107,826.983	Local	232,435,361.11	235,160,018.50	100.00	2,724,657.39		2,724,657.39
Original Face:	120,460,817.240	Base	232,435,360.32	235,160,018.50	78.06	2,724,657.39	0.79	2,724,658.18
FUND Total								
10,718,650.000	100,383,555,268.743	Base	267,781,819.88	268,956,665.49	99.95	2,835,630.83	-1,660,785.22	1,174,845.61

Holdings

Currency Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: *April 1, 2019*



STATE STREET

Base Currency:USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
Original Face:	122,570,817.240						

Holdings - Futures Contracts

Currency Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par		Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
AUSTRALIAN DOLLAR								
							Exchange Rate:	1.408352
FUTURES LONG								
17.000	1,700,000.000	Local	2,326,542.48	2,355,461.18		28,918.70	38,356.25	-9,437.55
		Base			0.00	20,533.72	27,234.85	-6,701.13
AUSTRALIAN DOLLAR Total								
17.000	1,700,000.000	Local	2,326,542.48	2,355,461.18		28,918.70	38,356.25	-9,437.55
		Base			0.00	20,533.72	27,234.85	-6,701.13
EURO CURRENCY								
							Exchange Rate:	0.891464
GERMANY								
FUTURES SHORT								
-80.000	-8,000,000.000	Local	-13,040,934.00	-13,332,520.00		-291,586.00	-296,356.00	4,770.00
		Base			0.00	-327,086.68	-332,437.42	5,350.74
GERMANY Total								
-80.000	-8,000,000.000	Local	-13,040,934.00	-13,332,520.00		-291,586.00	-296,356.00	4,770.00
		Base			0.00	-327,086.68	-332,437.42	5,350.74
EURO CURRENCY Total								
-80.000	-8,000,000.000	Local	-13,040,934.00	-13,332,520.00		-291,586.00	-296,356.00	4,770.00
		Base			0.00	-327,086.68	-332,437.42	5,350.74
POUND STERLING								
							Exchange Rate:	0.767784
FUTURES SHORT								
-10.000	-1,000,000.000	Local	-1,274,086.20	-1,293,700.00		-19,613.80	-18,713.80	-900.00
		Base			0.00	-25,545.99	-24,373.78	-1,172.21
POUND STERLING Total								
-10.000	-1,000,000.000	Local	-1,274,086.20	-1,293,700.00		-19,613.80	-18,713.80	-900.00
		Base			0.00	-25,545.99	-24,373.78	-1,172.21
US DOLLAR								
							Exchange Rate:	1.000000
FUTURES LONG								
429.000	63,150,000.000	Local	73,050,468.08	73,770,318.75		719,850.67	836,644.42	-116,793.75

Holdings - Futures Contracts

Currency Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par		Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
		Base			0.03	719,850.67	836,644.42	-116,793.75
FUTURES SHORT								
-359.000	-37,400,000.000	Local	-44,363,148.90	-44,732,687.50		-369,538.60	-458,179.37	88,640.77
		Base			0.02	-369,538.60	-458,179.37	88,640.77
US DOLLAR Total								
70.000	25,750,000.000	Local	28,687,319.18	29,037,631.25		350,312.07	378,465.05	-28,152.98
		Base			0.05	350,312.07	378,465.05	-28,152.98
FUTURES Total								
-3.000	18,450,000.000	Base			0.05	18,213.12	48,888.70	-30,675.58

Holdings

Currency Summary

As of: March 29, 2019

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

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
Notional Par	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
							Exchange Rate:	1.000000
CASH EQUIVALENT								
	35,465,574.110	Local	35,413,570.92	35,413,634.05	6.78	63.13		63.13
		Base	35,413,570.92	35,413,634.05	6.77	63.13	0.00	63.13
FIXED INCOME								
	268,002,334.010	Local	267,488,329.72	274,982,496.13	52.63	7,494,166.41		7,494,166.41
Original Face:	242,986,043.040	Base	267,488,329.72	274,982,496.13	52.59	7,494,166.41	0.00	7,494,166.41
OPTIONS PURCHASED - CALLS								
564,000.000	516.000	Local	39,170.15	66,334.47	0.01	27,164.32		27,164.32
		Base	39,170.15	66,334.47	0.01	27,164.32	0.00	27,164.32
OPTIONS PURCHASED - PUTS								
368,000.000	219.000	Local	32,128.87	19,859.52	0.00	-12,269.35		-12,269.35
		Base	32,128.87	19,859.52	0.00	-12,269.35	0.00	-12,269.35
OPTIONS WRITTEN - CALLS								
-4,486,000.000	-3,940,450.000	Local	-103,141.74	-337,601.02	0.06	-234,459.28		-234,459.28
		Base	-103,141.74	-337,601.02	0.06	-234,459.28	0.00	-234,459.28
OPTIONS WRITTEN - PUTS								
-4,161,000.000	-3,940,221.000	Local	-42,230.29	-29,012.04	0.01	13,218.25		13,218.25
		Base	-42,230.29	-29,012.04	0.01	13,218.25	0.00	13,218.25
SWAPS FIXED INCOME								
	104,661,000.000	Local	105,161,128.52	105,787,503.42	20.25	626,374.90		626,374.90
		Base	105,161,128.52	105,787,503.42	20.23	626,374.90	0.00	626,374.90
SWAPS FIXED INCOME SHORT								
	-104,661,000.000	Local	-104,661,000.00	-105,867,172.55	20.26	-1,206,172.55		-1,206,172.55
		Base	-104,661,000.00	-105,867,172.55	20.25	-1,206,172.55	0.00	-1,206,172.55
US DOLLAR Total								
-7,715,000.000	295,587,972.120	Local	303,327,956.15	310,036,041.98	100.00	6,708,085.83		6,708,085.83
Original Face:	242,986,043.040	Base	303,327,956.15	310,036,041.98	99.93	6,708,085.83	0.00	6,708,085.83
FUND Total								
-7,715,000.000	295,587,972.120	Base	303,327,956.15	310,036,041.98	99.93	6,708,085.83	0.00	6,708,085.83

Holdings

Currency Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
Original Face:	242,986,043.040						

Holdings - Futures Contracts

Currency Summary

As of: March 29, 2019

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par		Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
US DOLLAR								Exchange Rate: 1.000000
FUTURES LONG								
1,159.000	250,550,000.000	Local	258,231,469.53	260,036,500.00		1,805,030.47	2,030,480.47	-225,450.00
		Base			0.04	1,805,030.47	2,030,480.47	-225,450.00
FUTURES SHORT								
-604.000	-60,400,000.000	Local	-73,771,396.68	-74,686,875.00		-915,478.32	-1,080,103.40	164,625.08
		Base			0.03	-915,478.32	-1,080,103.40	164,625.08
US DOLLAR Total								
555.000	190,150,000.000	Local	184,460,072.85	185,349,625.00		889,552.15	950,377.07	-60,824.92
		Base			0.07	889,552.15	950,377.07	-60,824.92
FUTURES Total								
555.000	190,150,000.000	Base			0.07	889,552.15	950,377.07	-60,824.92

Holdings

Currency Summary

As of: March 29, 2019

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
AUSTRALIAN DOLLAR						Exchange Rate:	1.408352	
CASH								
	29,253.160	Local	29,253.16	29,253.16	0.95	0.00		0.00
		Base	20,772.90	20,771.20	0.02	0.00	-1.70	-1.70
EQUITY								
	207,607.000	Local	2,874,202.19	3,046,068.12	99.05	171,865.93		171,865.93
		Base	2,129,023.79	2,162,859.93	1.92	122,033.36	-88,197.22	33,836.14
AUSTRALIAN DOLLAR Total								
	236,860.160	Local	2,903,455.35	3,075,321.28	100.00	171,865.93		171,865.93
		Base	2,149,796.69	2,183,631.13	1.94	122,033.36	-88,198.92	33,834.44
BRAZILIAN REAL						Exchange Rate:	3.915350	
CASH								
	176,032.750	Local	176,032.75	176,032.75	4.67	0.00		0.00
		Base	45,827.06	44,959.65	0.04	0.00	-867.41	-867.41
EQUITY								
	128,427.000	Local	3,207,249.62	3,597,345.11	95.33	390,095.49		390,095.49
		Base	982,289.27	918,779.95	0.82	99,632.34	-163,141.66	-63,509.32
BRAZILIAN REAL Total								
	304,459.750	Local	3,383,282.37	3,773,377.86	100.00	390,095.49		390,095.49
		Base	1,028,116.33	963,739.60	0.86	99,632.34	-164,009.07	-64,376.73
CANADIAN DOLLAR						Exchange Rate:	1.336350	
CASH								
	4,038.900	Local	4,038.90	4,038.90	0.10	0.00		0.00
		Base	3,014.31	3,022.34	0.00	0.00	8.03	8.03
EQUITY								
	90,749.000	Local	3,925,137.34	4,072,367.62	99.90	147,230.28		147,230.28
		Base	2,878,756.30	3,047,381.02	2.71	110,173.44	58,451.28	168,624.72
CANADIAN DOLLAR Total								
	94,787.900	Local	3,929,176.24	4,076,406.52	100.00	147,230.28		147,230.28

Holdings

Currency Summary

As of: March 29, 2019

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base		2,881,770.61	3,050,403.36	2.71	110,173.44	58,459.31	168,632.75
CHILEAN PESO							Exchange Rate:	680.505000
CASH								
6,089,915.000	Local		6,089,915.00	6,089,915.00	4.79	0.00		0.00
	Base		9,580.70	8,949.11	0.01	0.00	-631.59	-631.59
EQUITY								
491,454.000	Local		120,587,085.00	121,107,528.96	95.21	520,443.96		520,443.96
	Base		178,613.14	177,967.14	0.16	764.79	-1,410.79	-646.00
CHILEAN PESO Total								
6,581,369.000	Local		126,677,000.00	127,197,443.96	100.00	520,443.96		520,443.96
	Base		188,193.84	186,916.25	0.17	764.79	-2,042.38	-1,277.59
CZECH KORUNA							Exchange Rate:	23.011400
CASH								
5,701.440	Local		5,701.44	5,701.44	0.41	0.00		0.00
	Base		250.93	247.77	0.00	0.00	-3.16	-3.16
EQUITY								
2,593.000	Local		1,112,805.97	1,401,516.50	99.59	288,710.53		288,710.53
	Base		45,507.21	60,905.31	0.05	12,546.41	2,851.69	15,398.10
CZECH KORUNA Total								
8,294.440	Local		1,118,507.41	1,407,217.94	100.00	288,710.53		288,710.53
	Base		45,758.14	61,153.08	0.05	12,546.41	2,848.53	15,394.94
DANISH KRONE							Exchange Rate:	6.655400
CASH								
58,841.590	Local		58,841.59	58,841.59	1.44	0.00		0.00
	Base		8,939.86	8,841.18	0.01	0.00	-98.68	-98.68
EQUITY								
11,391.000	Local		3,464,826.22	4,031,257.60	98.56	566,431.38		566,431.38
	Base		516,089.30	605,712.29	0.54	85,108.54	4,514.45	89,622.99

Holdings

Currency Summary

As of: March 29, 2019

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
DANISH KRONE Total								
	70,232.590	Local	3,523,667.81	4,090,099.19	100.00	566,431.38		566,431.38
		Base	525,029.16	614,553.47	0.55	85,108.54	4,415.77	89,524.31
							Exchange Rate:	0.891464
EURO CURRENCY								
AUSTRIA EQUITY								
	2,114.000	Local	88,587.27	102,254.18	1.12	13,666.91		13,666.91
		Base	97,162.54	114,703.66	0.10	15,330.86	2,210.26	17,541.12
AUSTRIA Total								
	2,114.000	Local	88,587.27	102,254.18	1.12	13,666.91		13,666.91
		Base	97,162.54	114,703.66	0.10	15,330.86	2,210.26	17,541.12
BELGIUM EQUITY								
	5,667.000	Local	303,574.68	249,730.47	2.73	-53,844.21		-53,844.21
		Base	332,960.79	280,135.22	0.25	-60,399.76	7,574.19	-52,825.57
BELGIUM Total								
	5,667.000	Local	303,574.68	249,730.47	2.73	-53,844.21		-53,844.21
		Base	332,960.79	280,135.22	0.25	-60,399.76	7,574.19	-52,825.57
FINLAND EQUITY								
	1,680.000	Local	63,977.74	159,600.00	1.75	95,622.26		95,622.26
		Base	70,170.81	179,031.35	0.16	107,264.30	1,596.24	108,860.54
FINLAND Total								
	1,680.000	Local	63,977.74	159,600.00	1.75	95,622.26		95,622.26
		Base	70,170.81	179,031.35	0.16	107,264.30	1,596.24	108,860.54
FRANCE EQUITY								
	76,173.000	Local	3,305,397.19	3,307,924.58	36.22	2,527.39		2,527.39
		Base	3,648,758.47	3,710,665.35	3.30	2,835.10	59,071.78	61,906.88
FRANCE Total								
	76,173.000	Local	3,305,397.19	3,307,924.58	36.22	2,527.39		2,527.39

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base		3,648,758.47	3,710,665.35	3.30	2,835.10	59,071.78	61,906.88
GERMANY EQUITY								
55,083.000	Local		2,352,714.03	2,201,137.18	24.10	-151,576.85		-151,576.85
	Base		2,612,610.75	2,469,126.26	2.19	-170,031.38	26,546.89	-143,484.49
GERMANY Total								
55,083.000	Local		2,352,714.03	2,201,137.18	24.10	-151,576.85		-151,576.85
	Base		2,612,610.75	2,469,126.26	2.19	-170,031.38	26,546.89	-143,484.49
INTERNATIONAL CASH								
11,268.380	Local		11,268.38	11,268.38	0.12	0.00		0.00
	Base		12,736.80	12,640.31	0.01	0.00	-96.49	-96.49
ITALY EQUITY								
232,987.000	Local		967,771.88	1,025,659.91	11.23	57,888.03		57,888.03
	Base		1,061,452.48	1,150,534.30	1.02	64,935.91	24,145.91	89,081.82
ITALY Total								
232,987.000	Local		967,771.88	1,025,659.91	11.23	57,888.03		57,888.03
	Base		1,061,452.48	1,150,534.30	1.02	64,935.91	24,145.91	89,081.82
NETHERLANDS (THE) EQUITY								
52,086.000	Local		1,004,269.22	986,384.68	10.80	-17,884.54		-17,884.54
	Base		1,101,482.78	1,106,477.30	0.98	-20,061.99	25,056.51	4,994.52
NETHERLANDS (THE) Total								
52,086.000	Local		1,004,269.22	986,384.68	10.80	-17,884.54		-17,884.54
	Base		1,101,482.78	1,106,477.30	0.98	-20,061.99	25,056.51	4,994.52
PORTUGAL EQUITY								
7,992.000	Local		111,670.87	114,125.76	1.25	2,454.89		2,454.89
	Base		122,480.64	128,020.60	0.11	2,753.77	2,786.19	5,539.96
PORTUGAL Total								
7,992.000	Local		111,670.87	114,125.76	1.25	2,454.89		2,454.89

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STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base		122,480.64	128,020.60	0.11	2,753.77	2,786.19	5,539.96
SPAIN EQUITY								
	71,776.000	Local	876,666.91	858,199.37	9.40	-18,467.54		-18,467.54
		Base	961,528.52	962,685.39	0.86	-20,715.97	21,872.84	1,156.87
SPAIN Total								
	71,776.000	Local	876,666.91	858,199.37	9.40	-18,467.54		-18,467.54
		Base	961,528.52	962,685.39	0.86	-20,715.97	21,872.84	1,156.87
UNITED KINGDOM EQUITY								
	1,176.000	Local	94,231.73	116,424.00	1.27	22,192.27		22,192.27
		Base	103,353.39	130,598.66	0.12	24,894.19	2,351.08	27,245.27
UNITED KINGDOM Total								
	1,176.000	Local	94,231.73	116,424.00	1.27	22,192.27		22,192.27
		Base	103,353.39	130,598.66	0.12	24,894.19	2,351.08	27,245.27
EURO CURRENCY Total								
	518,002.380	Local	9,180,129.90	9,132,708.51	100.00	-47,421.39		-47,421.39
		Base	10,124,697.97	10,244,618.40	9.10	-53,194.96	173,115.39	119,920.43
								Exchange Rate: 7.849950
HONG KONG DOLLAR								
CASH								
	104,947.560	Local	104,947.56	104,947.56	0.18	0.00		0.00
		Base	13,370.23	13,369.20	0.01	0.00	-1.03	-1.03
EQUITY								
	2,429,990.000	Local	48,832,085.42	57,018,039.80	99.82	8,185,954.38		8,185,954.38
		Base	6,252,845.99	7,263,490.84	6.45	1,042,803.38	-32,158.53	1,010,644.85
HONG KONG DOLLAR Total								
	2,534,937.560	Local	48,937,032.98	57,122,987.36	100.00	8,185,954.38		8,185,954.38
		Base	6,266,216.22	7,276,860.04	6.46	1,042,803.38	-32,159.56	1,010,643.82
								Exchange Rate: 286.365100
HUNGARIAN FORINT								

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STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
	69,875.000	Local	69,875.00	69,875.00	100.00	0.00		0.00
		Base	248.71	244.01	0.00	0.00	-4.70	-4.70
HUNGARIAN FORINT Total								
	69,875.000	Local	69,875.00	69,875.00	100.00	0.00		0.00
		Base	248.71	244.01	0.00	0.00	-4.70	-4.70
INDONESIAN RUPIAH								
							Exchange Rate:	14,240.000000
CASH								
	85,615,827.000	Local	85,615,827.00	85,615,827.00	2.74	0.00		0.00
		Base	5,977.59	6,012.35	0.01	0.00	34.76	34.76
EQUITY								
	494,900.000	Local	3,542,422,682.00	3,042,625,000.00	97.26	-499,797,682.00		-499,797,682.00
		Base	264,537.18	213,667.48	0.19	-35,098.15	-15,771.55	-50,869.70
INDONESIAN RUPIAH Total								
	86,110,727.000	Local	3,628,038,509.00	3,128,240,827.00	100.00	-499,797,682.00		-499,797,682.00
		Base	270,514.77	219,679.83	0.20	-35,098.15	-15,736.79	-50,834.94
JAPANESE YEN								
							Exchange Rate:	110.830000
CASH								
	3,891,748.000	Local	3,891,748.00	3,891,748.00	0.13	0.00		0.00
		Base	35,178.14	35,114.57	0.03	0.00	-63.57	-63.57
EQUITY								
	1,215,498.000	Local	3,038,645,505.00	2,976,788,888.00	99.87	-61,856,617.00		-61,856,617.00
		Base	27,258,650.54	26,859,053.37	23.86	-558,121.60	158,524.43	-399,597.17
JAPANESE YEN Total								
	5,107,246.000	Local	3,042,537,253.00	2,980,680,636.00	100.00	-61,856,617.00		-61,856,617.00
		Base	27,293,828.68	26,894,167.94	23.89	-558,121.60	158,460.86	-399,660.74
MALAYSIAN RINGGIT								
							Exchange Rate:	4.082500
CASH								
	46,773.940	Local	46,773.94	46,773.94	4.38	0.00		0.00

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Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base		11,392.55	11,457.18	0.01	0.00	64.63	64.63
EQUITY								
99,500.000	Local		1,122,187.03	1,022,082.00	95.62	-100,105.03		-100,105.03
	Base		258,717.47	250,356.89	0.22	-24,520.52	16,159.94	-8,360.58
MALAYSIAN RINGGIT Total								
146,273.940	Local		1,168,960.97	1,068,855.94	100.00	-100,105.03		-100,105.03
	Base		270,110.02	261,814.07	0.23	-24,520.52	16,224.57	-8,295.95
						Exchange Rate:	19.410250	
MEXICAN PESO								
CASH								
145,812.470	Local		145,812.47	145,812.47	1.47	0.00		0.00
	Base		7,344.16	7,512.14	0.01	0.00	167.98	167.98
EQUITY								
416,600.000	Local		10,472,980.07	9,786,746.00	98.53	-686,234.07		-686,234.07
	Base		550,011.04	504,205.05	0.45	-35,354.21	-10,451.78	-45,805.99
MEXICAN PESO Total								
562,412.470	Local		10,618,792.54	9,932,558.47	100.00	-686,234.07		-686,234.07
	Base		557,355.20	511,717.19	0.45	-35,354.21	-10,283.80	-45,638.01
						Exchange Rate:	3.632600	
NEW ISRAELI SHEQEL								
CASH								
919.190	Local		919.19	919.19	0.38	0.00		0.00
	Base		253.74	253.04	0.00	0.00	-0.70	-0.70
EQUITY								
565.000	Local		145,277.60	241,707.00	99.62	96,429.40		96,429.40
	Base		40,265.97	66,538.29	0.06	26,545.56	-273.24	26,272.32
NEW ISRAELI SHEQEL Total								
1,484.190	Local		146,196.79	242,626.19	100.00	96,429.40		96,429.40
	Base		40,519.71	66,791.33	0.06	26,545.56	-273.94	26,271.62
						Exchange Rate:	30.820500	
NEW TAIWAN DOLLAR								

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Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
	1,127,102.000	Local	1,127,102.00	1,127,102.00	4.41	0.00		0.00
		Base	36,525.73	36,569.88	0.03	0.00	44.15	44.15
EQUITY								
	282,000.000	Local	23,087,055.12	24,452,700.00	95.59	1,365,644.88		1,365,644.88
		Base	763,284.14	793,390.75	0.70	44,309.63	-14,203.02	30,106.61
NEW TAIWAN DOLLAR Total								
	1,409,102.000	Local	24,214,157.12	25,579,802.00	100.00	1,365,644.88		1,365,644.88
		Base	799,809.87	829,960.63	0.74	44,309.63	-14,158.87	30,150.76
NORWEGIAN KRONE							Exchange Rate:	8.624950
CASH								
	2,163.710	Local	2,163.71	2,163.71	0.05	0.00		0.00
		Base	259.66	250.87	0.00	0.00	-8.79	-8.79
EQUITY								
	34,860.000	Local	3,710,463.92	4,198,432.50	99.95	487,968.58		487,968.58
		Base	427,369.40	486,777.61	0.43	56,576.40	2,831.81	59,408.21
NORWEGIAN KRONE Total								
	37,023.710	Local	3,712,627.63	4,200,596.21	100.00	487,968.58		487,968.58
		Base	427,629.06	487,028.48	0.43	56,576.40	2,823.02	59,399.42
PHILIPPINE PESO							Exchange Rate:	52.510000
EQUITY								
	248,400.000	Local	8,226,773.65	10,347,160.00	100.00	2,120,386.35		2,120,386.35
		Base	164,799.15	197,051.23	0.18	40,380.62	-8,128.54	32,252.08
PHILIPPINE PESO Total								
	248,400.000	Local	8,226,773.65	10,347,160.00	100.00	2,120,386.35		2,120,386.35
		Base	164,799.15	197,051.23	0.18	40,380.62	-8,128.54	32,252.08
PHILIPPINE PISO							Exchange Rate:	52.510000
CASH								
	114,259.040	Local	114,259.04	114,259.04	100.00	0.00		0.00

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	Base		2,168.55	2,175.95	0.00	0.00	7.40	7.40
PHILIPPINE PISO Total		114,259.040	Local 114,259.04	114,259.04	100.00	0.00		0.00
	Base		2,168.55	2,175.95	0.00	0.00	7.40	7.40
POLISH ZLOTY							Exchange Rate: 3.839400	
CASH		956.120	Local 956.12	956.12	0.39	0.00		0.00
	Base		251.11	249.03	0.00	0.00	-2.08	-2.08
EQUITY		2,476.000	Local 289,925.53	241,756.64	99.61	-48,168.89		-48,168.89
	Base		75,193.03	62,967.30	0.06	-12,545.94	320.21	-12,225.73
POLISH ZLOTY Total		3,432.120	Local 290,881.65	242,712.76	100.00	-48,168.89		-48,168.89
	Base		75,444.14	63,216.33	0.06	-12,545.94	318.13	-12,227.81
POUND STERLING							Exchange Rate: 0.767784	
CASH		37,714.230	Local 37,714.23	37,714.23	0.58	0.00		0.00
	Base		49,546.07	49,120.89	0.04	0.00	-425.18	-425.18
EQUITY		873,408.000	Local 6,004,168.03	6,412,953.84	99.42	408,785.81		408,785.81
	Base		7,777,365.17	8,352,549.46	7.42	532,422.93	42,761.36	575,184.29
POUND STERLING Total		911,122.230	Local 6,041,882.26	6,450,668.07	100.00	408,785.81		408,785.81
	Base		7,826,911.24	8,401,670.35	7.46	532,422.93	42,336.18	574,759.11
QATARI RIAL							Exchange Rate: 3.640750	
CASH		56,297.500	Local 56,297.50	56,297.50	11.50	0.00		0.00
	Base		15,462.24	15,463.16	0.01	0.00	0.92	0.92

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Base Currency:USD - US DOLLAR		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY								
	3,498.000	Local	332,356.35	433,402.20	88.50	101,045.85		101,045.85
		Base	91,281.61	119,042.01	0.11	27,754.13	6.27	27,760.40
QATARI RIAL Total								
	59,795.500	Local	388,653.85	489,699.70	100.00	101,045.85		101,045.85
		Base	106,743.85	134,505.17	0.12	27,754.13	7.19	27,761.32
SINGAPORE DOLLAR								
							Exchange Rate:	1.355250
CASH								
	339.990	Local	339.99	339.99	0.02	0.00		0.00
		Base	251.22	250.87	0.00	0.00	-0.35	-0.35
EQUITY								
	253,700.000	Local	1,511,691.20	1,478,154.00	99.98	-33,537.20		-33,537.20
		Base	1,090,597.10	1,090,687.33	0.97	-24,746.14	24,836.37	90.23
SINGAPORE DOLLAR Total								
	254,039.990	Local	1,512,031.19	1,478,493.99	100.00	-33,537.20		-33,537.20
		Base	1,090,848.32	1,090,938.20	0.97	-24,746.14	24,836.02	89.88
SOUTH AFRICAN RAND								
							Exchange Rate:	14.428750
CASH								
	27,185.770	Local	27,185.77	27,185.77	0.22	0.00		0.00
		Base	1,879.33	1,884.14	0.00	0.00	4.81	4.81
EQUITY								
	272,858.000	Local	11,839,091.25	12,317,806.58	99.78	478,715.33		478,715.33
		Base	868,210.52	853,698.81	0.76	33,177.88	-47,689.59	-14,511.71
SOUTH AFRICAN RAND Total								
	300,043.770	Local	11,866,277.02	12,344,992.35	100.00	478,715.33		478,715.33
		Base	870,089.85	855,582.95	0.76	33,177.88	-47,684.78	-14,506.90
SOUTH KOREAN WON								
							Exchange Rate:	1,135.100000
CASH								
	35,273,350.000	Local	35,273,350.00	35,273,350.00	2.05	0.00		0.00

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Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base		31,086.06	31,075.10	0.03	0.00	-10.96	-10.96
EQUITY								
	20,129.000	Local	1,750,194,112.00	1,688,840,450.00	97.95	-61,353,662.00		-61,353,662.00
		Base	1,555,106.53	1,487,834.07	1.32	-54,051.33	-13,221.13	-67,272.46
SOUTH KOREAN WON Total								
	35,293,479.000	Local	1,785,467,462.00	1,724,113,800.00	100.00	-61,353,662.00		-61,353,662.00
		Base	1,586,192.59	1,518,909.17	1.35	-54,051.33	-13,232.09	-67,283.42
SWEDISH KRONA								
							Exchange Rate:	9.297300
CASH								
	2,352.410	Local	2,352.41	2,352.41	0.03	0.00		0.00
		Base	252.55	253.02	0.00	0.00	0.47	0.47
EQUITY								
	64,091.000	Local	6,101,128.92	7,537,729.56	99.97	1,436,600.64		1,436,600.64
		Base	688,679.64	810,743.93	0.72	154,518.05	-32,453.76	122,064.29
SWEDISH KRONA Total								
	66,443.410	Local	6,103,481.33	7,540,081.97	100.00	1,436,600.64		1,436,600.64
		Base	688,932.19	810,996.95	0.72	154,518.05	-32,453.29	122,064.76
SWISS FRANC								
							Exchange Rate:	0.995750
CASH								
	252.440	Local	252.44	252.44	0.01	0.00		0.00
		Base	251.37	253.52	0.00	0.00	2.15	2.15
EQUITY								
	20,507.000	Local	2,167,955.83	2,228,050.80	99.99	60,094.97		60,094.97
		Base	2,192,377.66	2,237,560.43	1.99	60,351.46	-15,168.69	45,182.77
SWISS FRANC Total								
	20,759.440	Local	2,168,208.27	2,228,303.24	100.00	60,094.97		60,094.97
		Base	2,192,629.03	2,237,813.95	1.99	60,351.46	-15,166.54	45,184.92
THAILAND BAHT								
							Exchange Rate:	31.735000

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FUND: HBQ2

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STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
	336,834.150	Local	336,834.15	336,834.15	2.95	0.00		0.00
		Base	10,401.43	10,613.96	0.01	0.00	212.53	212.53
EQUITY								
	258,400.000	Local	9,660,579.18	11,080,720.00	97.05	1,420,140.82		1,420,140.82
		Base	290,414.95	349,164.02	0.31	44,749.99	13,999.08	58,749.07
THAILAND BAHT Total								
	595,234.150	Local	9,997,413.33	11,417,554.15	100.00	1,420,140.82		1,420,140.82
		Base	300,816.38	359,777.98	0.32	44,749.99	14,211.61	58,961.60
							Exchange Rate:	5.575500
TURKISH LIRA								
CASH								
	1,550.030	Local	1,550.03	1,550.03	0.56	0.00		0.00
		Base	246.90	278.01	0.00	0.00	31.11	31.11
EQUITY								
	2,188.000	Local	192,319.21	273,062.40	99.44	80,743.19		80,743.19
		Base	54,071.61	48,975.41	0.04	14,481.78	-19,577.98	-5,096.20
TURKISH LIRA Total								
	3,738.030	Local	193,869.24	274,612.43	100.00	80,743.19		80,743.19
		Base	54,318.51	49,253.42	0.04	14,481.78	-19,546.87	-5,065.09
							Exchange Rate:	3.673150
UAE DIRHAM								
CASH								
	229,164.720	Local	229,164.72	229,164.72	27.01	0.00		0.00
		Base	62,389.90	62,389.15	0.06	0.00	-0.75	-0.75
EQUITY								
	79,853.000	Local	877,509.86	619,280.64	72.99	-258,229.22		-258,229.22
		Base	238,908.21	168,596.61	0.15	-70,301.84	-9.76	-70,311.60
UAE DIRHAM Total								
	309,017.720	Local	1,106,674.58	848,445.36	100.00	-258,229.22		-258,229.22
		Base	301,298.11	230,985.76	0.21	-70,301.84	-10.51	-70,312.35

Holdings

Currency Summary

As of: March 29, 2019

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,691,298.670	Local	1,691,298.67	1,691,298.67	3.98	0.00		0.00
		Base	1,691,298.67	1,691,298.67	1.50	0.00	0.00	0.00
EQUITY								
	805,116.000	Local	36,887,206.89	40,765,011.49	96.02	3,877,804.60		3,877,804.60
		Base	36,887,206.89	40,765,011.49	36.21	3,877,804.60	0.00	3,877,804.60
US DOLLAR Total								
	2,496,414.670	Local	38,578,505.56	42,456,310.16	100.00	3,877,804.60		3,877,804.60
		Base	38,578,505.56	42,456,310.16	37.71	3,877,804.60	0.00	3,877,804.60
YUAN RENMINBI						Exchange Rate:	6.720200	
EQUITY								
	164,400.000	Local	2,177,963.39	2,145,420.00	100.00	-32,543.39		-32,543.39
		Base	324,517.00	319,249.43	0.28	-4,842.62	-424.95	-5,267.57
YUAN RENMINBI Total								
	164,400.000	Local	2,177,963.39	2,145,420.00	100.00	-32,543.39		-32,543.39
		Base	324,517.00	319,249.43	0.28	-4,842.62	-424.95	-5,267.57
FUND Total								
	144,633,667.160	Base	107,033,809.45	112,581,715.81	100.00	5,513,357.98	34,548.38	5,547,906.36

Holdings - Futures Contracts

Currency Summary

As of: March 29, 2019

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par		Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
							Exchange Rate:	0.891464
EURO CURRENCY								
GERMANY								
FUTURES LONG								
3.000	30.000	Local	96,457.05	98,160.00		1,702.95	772.95	930.00
		Base			0.00	1,910.28	867.06	1,043.22
GERMANY Total								
3.000	30.000	Local	96,457.05	98,160.00		1,702.95	772.95	930.00
		Base			0.00	1,910.28	867.06	1,043.22
EURO CURRENCY Total								
3.000	30.000	Local	96,457.05	98,160.00		1,702.95	772.95	930.00
		Base			0.00	1,910.28	867.06	1,043.22
							Exchange Rate:	1.000000
US DOLLAR								
FUTURES LONG								
55.000	260.000	Local	1,687,003.49	1,717,050.00		30,046.51	26,716.51	3,330.00
		Base			0.00	30,046.51	26,716.51	3,330.00
US DOLLAR Total								
55.000	260.000	Local	1,687,003.49	1,717,050.00		30,046.51	26,716.51	3,330.00
		Base			0.00	30,046.51	26,716.51	3,330.00
FUTURES Total								
58.000	290.000	Base			0.00	31,956.79	27,583.57	4,373.22

Holdings

Currency Summary

As of: March 29, 2019

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3

View Date: April 1, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	13,011,519.000	Local	13,011,519.00	13,011,519.00	1.55	0.00		0.00
		Base	13,011,519.00	13,011,519.00	1.55	0.00	0.00	0.00
EQUITY								
	35,806,673.000	Local	855,389,484.25	825,152,737.23	98.45	-30,236,747.02		-30,236,747.02
		Base	855,389,484.25	825,152,737.23	98.45	-30,236,747.02	0.00	-30,236,747.02
US DOLLAR Total								
	48,818,192.000	Local	868,401,003.25	838,164,256.23	100.00	-30,236,747.02		-30,236,747.02
		Base	868,401,003.25	838,164,256.23	100.00	-30,236,747.02	0.00	-30,236,747.02
FUND Total								
	48,818,192.000	Base	868,401,003.25	838,164,256.23	100.00	-30,236,747.02	0.00	-30,236,747.02

Holdings

Asset Summary

As of: *March 29, 2019*

FUND CLOSED 01/24/2018

QS INVESTORS LLC

FUND: 0993

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - USD

Units

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

***** No Activity for This Fund *****

Holdings

Asset Summary

As of: *March 29, 2019*

BWGLOBAL ALT CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
INDONESIAN RUPIAH	-17,989,931.320	-424,823.13	-1,263.34	100.00	0.00	423,559.79	423,559.79
CASH Total	-17,989,931.320	-424,823.13	-1,263.34	100.00	0.00	423,559.79	423,559.79

Holdings

Asset Summary

As of: *March 29, 2019*

BWGLOBAL ALT CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SWAPS FIXED INCOME							
US DOLLAR	0.000	0.01	0.00	0.00	-0.01	0.00	-0.01
SWAPS FIXED INCOME Total	0.000	0.01	0.00	0.00	-0.01	0.00	-0.01

Holdings

Asset Summary

As of: *March 29, 2019*

BWGLOBAL ALT CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	-17,989,931.320	-424,823.12	-1,263.34	100.00	-0.01	423,559.79	423,559.78

Holdings

Asset Summary

As of: *March 29, 2019*

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,796,957.350	2,796,957.35	2,796,957.35	1.82	0.00	0.00	0.00
CASH EQUIVALENT Total	2,796,957.350	2,796,957.35	2,796,957.35	1.82	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 29, 2019*

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,217,110.000	127,711,694.61	150,869,317.33	98.18	23,157,622.72	0.00	23,157,622.72
EQUITY Total	1,217,110.000	127,711,694.61	150,869,317.33	98.18	23,157,622.72	0.00	23,157,622.72

Holdings

Asset Summary

As of: *March 29, 2019*

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,014,067.350	130,508,651.96	153,666,274.68	100.00	23,157,622.72	0.00	23,157,622.72

Holdings

Asset Summary

As of: *March 29, 2019*

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC8

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,095,800.740	6,095,800.74	6,095,800.74	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	6,095,800.740	6,095,800.74	6,095,800.74	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 29, 2019*

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC8

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	952.000	1,321.74	0.00	0.00	-1,321.74	0.00	-1,321.74
EQUITY Total	952.000	1,321.74	0.00	0.00	-1,321.74	0.00	-1,321.74

Holdings

Asset Summary

As of: *March 29, 2019*

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC8

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	6,096,752.740	6,097,122.48	6,095,800.74	100.00	-1,321.74	0.00	-1,321.74

Holdings

Asset Summary

As of: *March 29, 2019*

CLEARBRIDGE SMALL CAP CIF

CLEARBRIDGE ADVISORS, LLC

FUND: HBC9

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,043,198.570	2,043,198.57	2,043,198.57	3.55	0.00	0.00	0.00
CASH EQUIVALENT Total	2,043,198.570	2,043,198.57	2,043,198.57	3.55	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 29, 2019*

CLEARBRIDGE SMALL CAP CIF

CLEARBRIDGE ADVISORS, LLC

FUND: HBC9

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	2,452,258.000	53,724,568.58	55,523,876.51	96.45	1,799,307.93	0.00	1,799,307.93
EQUITY Total	2,452,258.000	53,724,568.58	55,523,876.51	96.45	1,799,307.93	0.00	1,799,307.93

Holdings

Asset Summary

As of: *March 29, 2019*

CLEARBRIDGE SMALL CAP CIF

CLEARBRIDGE ADVISORS, LLC

FUND: HBC9

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,495,456.570	55,767,767.15	57,567,075.08	100.00	1,799,307.93	0.00	1,799,307.93

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
ARGENTINE PESO							
	104,682.840	2,455.30	2,414.09	0.00	0.00	-41.21	-41.21
AUSTRALIAN DOLLAR							
	60,064.350	42,851.54	42,648.68	0.00	0.00	-202.86	-202.86
BRAZILIAN REAL							
	87,828.480	23,384.18	22,431.83	0.00	0.00	-952.35	-952.35
EURO CURRENCY							
	2,220,440.620	2,517,418.50	2,490,779.91	0.25	0.00	-26,638.59	-26,638.59
JAPANESE YEN							
	25,814,657.000	234,120.14	232,921.20	0.02	0.00	-1,198.94	-1,198.94
MEXICAN PESO							
	36,135,127.440	1,902,840.00	1,861,651.83	0.19	0.00	-41,188.17	-41,188.17
POUND STERLING							
	204,333.360	264,995.69	266,133.91	0.03	0.00	1,138.22	1,138.22
RUSSIAN RUBLE							
	18,958,769.710	286,769.82	288,939.57	0.03	0.00	2,169.75	2,169.75
CASH Total	83,585,903.800	5,274,835.17	5,207,921.02	0.52	0.00	-66,914.15	-66,914.15

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	25,769,138.940	25,730,961.76	25,730,169.68	2.59	-792.08	0.00	-792.08
CASH EQUIVALENT Total							
	25,769,138.940	25,730,961.76	25,730,169.68	2.59	-792.08	0.00	-792.08

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
POUND STERLING	2.680	3.55	3.49	0.00	0.00	-0.06	-0.06
US DOLLAR	10,532.000	272,838.84	280,246.53	0.03	7,407.69	0.00	7,407.69
EQUITY Total	10,534.680	272,842.39	280,250.02	0.03	7,407.69	-0.06	7,407.63

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
ARGENTINE PESO							
	10,610,000.000	726,473.66	201,767.86	0.02	-57,397.02	-467,308.78	-524,705.80
BRAZILIAN REAL							
	19,972,000.000	5,882,395.58	5,481,979.73	0.55	515,211.31	-915,627.16	-400,415.85
MEXICAN PESO							
	180,019,300.000	10,886,587.37	8,718,102.69	0.88	-870,925.26	-1,297,559.42	-2,168,484.68
RUSSIAN RUBLE							
	244,313,000.000	3,736,413.59	3,557,016.34	0.36	-13,917.64	-165,479.61	-179,397.25
US DOLLAR							
	465,274,472.020	408,546,881.59	413,275,431.92	41.62	4,728,550.33	0.00	4,728,550.33
FIXED INCOME Total							
	920,188,772.020	429,778,751.79	431,234,298.54	43.43	4,301,521.72	-2,845,974.97	1,455,546.75

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS PURCHASED - CALLS							
US DOLLAR							
7,493,000.000	4,061,077.000	70,630.26	65,379.39	0.01	-5,250.87	0.00	-5,250.87
OPTIONS PURCHASED - CALLS Total							
7,493,000.000	4,061,077.000	70,630.26	65,379.39	0.01	-5,250.87	0.00	-5,250.87

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS PURCHASED - PUTS							
US DOLLAR							
16,724,000.000	14,182,147.000	282,269.43	134,022.24	0.01	-148,247.19	0.00	-148,247.19
OPTIONS PURCHASED - PUTS Total							
16,724,000.000	14,182,147.000	282,269.43	134,022.24	0.01	-148,247.19	0.00	-148,247.19

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS WRITTEN - CALLS							
US DOLLAR							
-1,799,000.000	-311.000	-112,321.52	-184,775.38	0.02	-72,453.86	0.00	-72,453.86
OPTIONS WRITTEN - CALLS Total							
-1,799,000.000	-311.000	-112,321.52	-184,775.38	0.02	-72,453.86	0.00	-72,453.86

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS WRITTEN - PUTS							
US DOLLAR							
-10,521,000.000	-10,220,301.000	-157,482.13	-66,936.91	0.01	90,545.22	0.00	90,545.22
OPTIONS WRITTEN - PUTS Total							
-10,521,000.000	-10,220,301.000	-157,482.13	-66,936.91	0.01	90,545.22	0.00	90,545.22

Holdings

Asset Summary

As of: March 29, 2019

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SWAPS FIXED INCOME							
BRAZILIAN REAL	60,080,000.000	14,979,392.60	15,739,145.32	1.59	384,664.05	375,088.67	759,752.72
EURO CURRENCY							
GERMANY	443,300.000	24.61	0.00	0.00	0.00	-24.61	-24.61
UNITED STATES OF	443,300.000	523,649.01	497,271.90	0.05	-417.11	-25,960.00	-26,377.11
EURO CURRENCY Total	886,600.000	523,673.62	497,271.90	0.05	-417.11	-25,984.61	-26,401.72
JAPANESE YEN	444,440,000.000	2,057,245.58	2,005,052.78	0.20	0.00	-52,192.80	-52,192.80
MEXICAN PESO	431,380,000.000	23,665,476.88	21,930,160.16	2.21	-289,824.86	-1,445,491.86	-1,735,316.72
POUND STERLING	23,837,000.000	30,527,738.76	31,046,492.24	3.13	4,691.66	514,061.82	518,753.48
US DOLLAR	191,108,291.000	192,319,351.79	193,185,944.78	19.46	866,592.99	0.00	866,592.99
SWAPS FIXED INCOME Total	1,151,731,891.000	264,072,879.23	264,404,067.18	26.63	965,706.73	-634,518.78	331,187.95

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SWAPS FIXED INCOME SHORT							
BRAZILIAN REAL	-60,080,000.000	-14,970,708.74	-15,344,732.91	1.55	0.00	-374,024.17	-374,024.17
EURO CURRENCY							
GERMANY	-443,300.000	-3.92	0.00	0.00	0.01	3.91	3.92
UNITED STATES OF	-443,300.000	-523,213.95	-553,514.78	0.06	-56,242.88	25,942.05	-30,300.83
EURO CURRENCY Total	-886,600.000	-523,217.87	-553,514.78	0.06	-56,242.87	25,945.96	-30,296.91
JAPANESE YEN	-444,440,000.000	-2,057,245.58	-2,079,308.21	0.21	-74,255.43	52,192.80	-22,062.63
MEXICAN PESO	-431,380,000.000	-23,670,149.40	-22,224,340.23	2.24	0.00	1,445,809.17	1,445,809.17
POUND STERLING	-23,837,000.000	-30,532,373.44	-31,192,491.18	3.14	-145,998.94	-514,118.80	-660,117.74
US DOLLAR	-191,108,291.000	-191,108,291.00	-192,963,527.78	19.43	-1,855,236.78	0.00	-1,855,236.78
SWAPS FIXED INCOME SHORT Total	-1,151,731,891.000	-262,861,986.03	-264,357,915.09	26.62	-2,131,734.01	635,804.95	-1,495,929.06

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
FUND Total								
	11,897,000.000	1,037,576,961.440	462,351,380.35	462,446,480.69	99.87	3,006,703.35	-2,911,603.01	95,100.34

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

Asset Summary

As of: March 29, 2019

View Date:

April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
EURO CURRENCY							
GERMANY							
78.000	7,800,000.000	8,758,673.60	8,960,120.00	0.00	225,972.56	234,991.43	-9,018.87
EURO CURRENCY Total							
78.000	7,800,000.000	8,758,673.60	8,960,120.00	0.00	225,972.56	234,991.43	-9,018.87
US DOLLAR							
3,524.000	548,525,000.000	522,132,075.50	527,026,737.50	0.08	4,894,662.00	5,563,814.74	-669,152.74
FUTURES LONG Total							
3,602.000	556,325,000.000			0.08	5,120,634.56	5,798,806.17	-678,171.61

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

Asset Summary

As of: March 29, 2019

View Date:

April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES SHORT							
AUSTRALIAN DOLLAR							
-6.000	-600,000.000	-815,716.02	-831,339.24	0.00	-11,093.26	-13,458.37	2,365.11
EURO CURRENCY							
GERMANY							
-356.000	-35,600,000.000	-56,830,022.80	-58,133,940.00	0.00	-1,462,669.50	-1,490,960.04	28,290.54
EURO CURRENCY Total							
-356.000	-35,600,000.000	-56,830,022.80	-58,133,940.00	0.00	-1,462,669.50	-1,490,960.04	28,290.54
JAPANESE YEN							
-7.000	-700,000,000.000	-1,069,174,400.00	-1,072,960,000.00	0.00	-34,156.82	-35,420.01	1,263.19
POUND STERLING							
-20.000	-2,000,000.000	-2,553,072.40	-2,587,400.00	0.00	-44,709.97	-42,365.56	-2,344.41
US DOLLAR							
-1,567.000	-155,218,750.000	-191,805,902.45	-194,489,718.75	0.04	-2,683,816.30	-3,124,253.80	440,437.50
FUTURES SHORT Total							
-1,956.000	-893,418,750.000			0.05	-4,236,445.85	-4,706,457.78	470,011.93

Holdings - Futures Contracts

Asset Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES Total							
1,646.000	-337,093,750.000			0.13	884,188.71	1,092,348.39	-208,159.68

Holdings

Asset Summary

As of: *March 29, 2019*

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
MALAYSIAN RINGGIT	0.010	0.00	0.00	0.00	0.00	0.00	0.00
MEXICAN PESO	1.530	0.08	0.08	0.00	0.00	0.00	0.00
SOUTH KOREAN WON	1,844.000	4.63	1.62	0.00	0.00	-3.01	-3.01
CASH Total	1,845.540	4.71	1.70	0.00	0.00	-3.01	-3.01

Holdings

Asset Summary

As of: *March 29, 2019*

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	39,166,403.210	39,242,139.94	40,105,890.12	22.79	863,750.18	0.00	863,750.18
CASH EQUIVALENT Total							
	39,166,403.210	39,242,139.94	40,105,890.12	22.79	863,750.18	0.00	863,750.18

Holdings

Asset Summary

As of: March 29, 2019

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
AUSTRALIAN DOLLAR							
	11,685,000.000	9,122,262.61	8,420,397.13	4.78	15,660.07	-717,525.55	-701,865.48
BRAZILIAN REAL							
	13,115,000.000	5,269,131.17	3,621,164.83	2.06	495,042.14	-2,143,008.48	-1,647,966.34
MALAYSIAN RINGGIT							
	45,240,000.000	11,300,867.93	11,154,658.27	6.34	81,701.97	-227,911.63	-146,209.66
MEXICAN PESO							
	424,900,000.000	30,201,624.52	21,308,223.85	12.11	-2,997,076.24	-5,896,324.43	-8,893,400.67
POLISH ZLOTY							
	30,700,000.000	8,657,416.77	8,106,091.92	4.61	-9,742.76	-541,582.09	-551,324.85
SOL							
	14,390,000.000	4,257,487.92	4,562,952.69	2.59	229,303.16	76,161.61	305,464.77
SOUTH AFRICAN RAND							
	172,720,000.000	12,025,359.83	9,942,956.39	5.65	-504,698.51	-1,577,704.93	-2,082,403.44
US DOLLAR							
	66,885,000.000	67,673,436.83	68,769,390.74	39.08	1,095,953.91	0.00	1,095,953.91
FIXED INCOME Total							
	779,635,000.000	148,507,587.58	135,885,835.82	77.21	-1,593,856.26	-11,027,895.50	-12,621,751.76

Holdings

Asset Summary

As of: *March 29, 2019*

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	818,803,248.750	187,749,732.23	175,991,727.64	100.00	-730,106.08	-11,027,898.51	-11,758,004.59

Holdings

Asset Summary

As of: *March 29, 2019*

CLEARBRIDGE VALUE EQUITY CIF

CLEARBRIDGE ADVISORS, LLC

FUND: HBCV

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	12,022,750.870	12,022,750.87	12,022,750.87	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	12,022,750.870	12,022,750.87	12,022,750.87	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 29, 2019*

CLEARBRIDGE VALUE EQUITY CIF

CLEARBRIDGE ADVISORS, LLC

FUND: HBCV

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	12,022,750.870	12,022,750.87	12,022,750.87	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
ARGENTINE PESO	1,087,091.010	26,616.66	25,069.44	0.01	0.00	-1,547.22	-1,547.22
CASH Total	1,087,091.010	26,616.66	25,069.44	0.01	0.00	-1,547.22	-1,547.22

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,643,923.590	1,643,923.59	1,643,923.59	0.81	0.00	0.00	0.00
CASH EQUIVALENT Total	1,643,923.590	1,643,923.59	1,643,923.59	0.81	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	11,750.000	301,072.19	295,558.00	0.15	-5,514.19	0.00	-5,514.19
EQUITY Total	11,750.000	301,072.19	295,558.00	0.15	-5,514.19	0.00	-5,514.19

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
ARGENTINE PESO							
	8,100,000.000	503,987.09	212,011.57	0.11	22,412.66	-314,388.18	-291,975.52
US DOLLAR							
	188,308,087.130	196,799,692.44	199,466,872.12	98.88	2,667,179.68	0.00	2,667,179.68
FIXED INCOME Total							
	196,408,087.130	197,303,679.53	199,678,883.69	98.98	2,689,592.34	-314,388.18	2,375,204.16

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	199,150,851.730	199,275,291.97	201,643,434.72	99.96	2,684,078.15	-315,935.40	2,368,142.75

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

Asset Summary

As of: March 29, 2019

View Date:

April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
US DOLLAR							
303.000	30,700,000.000	39,456,064.15	40,165,734.38	0.04	709,670.23	798,209.37	-88,539.14
FUTURES LONG Total							
303.000	30,700,000.000			0.04	709,670.23	798,209.37	-88,539.14

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

Asset Summary

As of: *March 29, 2019*

View Date:

April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES Total							
303.000	30,700,000.000			0.04	709,670.23	798,209.37	-88,539.14

Holdings

Asset Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
ARGENTINE PESO							
	3,084,117.470	75,512.46	71,122.92	0.02	0.00	-4,389.54	-4,389.54
AUSTRALIAN DOLLAR							
	59,949.000	42,461.69	42,566.77	0.01	0.00	105.08	105.08
BRAZILIAN REAL							
	677,369.200	180,331.34	173,003.49	0.04	0.00	-7,327.85	-7,327.85
CANADIAN DOLLAR							
	291,811.460	219,886.74	218,364.55	0.05	0.00	-1,522.19	-1,522.19
EURO CURRENCY							
	582,297.090	659,629.78	653,191.93	0.16	0.00	-6,437.85	-6,437.85
INDONESIAN RUPIAH							
	1,738,866,000.000	122,466.54	122,111.38	0.03	0.00	-355.16	-355.16
JAPANESE YEN							
	2,124,806.000	19,354.42	19,171.76	0.00	0.00	-182.66	-182.66
MEXICAN PESO							
	6,790,559.900	354,472.61	349,844.02	0.09	0.00	-4,628.59	-4,628.59
NEW ZEALAND DOLLAR							
	798.940	539.19	544.08	0.00	0.00	4.89	4.89
POUND STERLING							
	245,960.040	317,782.10	320,350.57	0.08	0.00	2,568.47	2,568.47
RUSSIAN RUBLE							
	14,019,507.200	214,463.91	213,663.14	0.05	0.00	-800.77	-800.77
SWEDISH KRONA							
	95,264.460	10,758.08	10,246.47	0.00	0.00	-511.61	-511.61
TURKISH LIRA							
	79,500.000	14,507.60	14,258.81	0.00	0.00	-248.79	-248.79
CASH Total	1,766,917,940.760	2,232,166.46	2,208,439.89	0.55	0.00	-23,726.57	-23,726.57

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,827,581.520	1,827,581.52	1,827,581.52	0.45	0.00	0.00	0.00
CASH EQUIVALENT Total	1,827,581.520	1,827,581.52	1,827,581.52	0.45	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
CANADIAN DOLLAR							
	500.000	391.94	374.15	0.00	0.00	-17.79	-17.79
SWEDISH KRONA							
	2,001.000	230.65	215.22	0.00	0.00	-15.43	-15.43
US DOLLAR							
	25,632.713	414,236.88	388,065.50	0.10	-26,171.38	0.00	-26,171.38
EQUITY Total							
	28,133.713	414,859.47	388,654.87	0.10	-26,171.38	-33.22	-26,204.60

Holdings

Asset Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
ARGENTINE PESO	24,920,000.000	1,234,833.88	667,518.54	0.17	86,223.56	-653,538.90	-567,315.34
BRAZILIAN REAL	13,878,000.000	3,768,611.17	3,808,362.82	0.94	264,668.22	-224,916.57	39,751.65
CANADIAN DOLLAR	12,680,000.000	9,634,196.11	9,499,349.12	2.36	30,028.19	-164,875.18	-134,846.99
EGYPTIAN POUND	10,150,000.000	569,177.55	569,475.91	0.14	-18,055.76	18,354.12	298.36
EURO CURRENCY							
INTERNATIONAL	2,170,000.000	2,557,262.15	2,555,843.19	0.63	65,091.47	-66,510.43	-1,418.96
SPAIN	600,000.000	649,381.34	653,662.29	0.16	20,150.22	-15,869.27	4,280.95
EURO CURRENCY Total	2,770,000.000	3,206,643.49	3,209,505.48	0.80	85,241.69	-82,379.70	2,861.99
INDONESIAN RUPIAH	97,905,000,000.000	6,847,652.18	6,686,712.61	1.66	-46,019.15	-114,920.42	-160,939.57
POUND STERLING	1,281,000.000	1,927,559.52	1,714,401.59	0.43	18,404.17	-231,562.10	-213,157.93
RUSSIAN RUBLE	398,848,000.000	5,929,993.29	5,671,403.99	1.41	-75,277.41	-183,311.89	-258,589.30
US DOLLAR	234,484,651.750	230,398,239.41	233,440,185.79	57.88	3,041,945.59	0.79	3,041,946.38
FIXED INCOME Total	98,604,011,651.750	263,516,906.60	265,266,915.85	65.77	3,387,159.10	-1,637,149.85	1,750,009.25

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS PURCHASED - CALLS							
US DOLLAR							
12,100,000.000	12,100,000.000	70,397.77	65,823.50	0.02	-4,574.27	0.00	-4,574.27
OPTIONS PURCHASED - CALLS Total							
12,100,000.000	12,100,000.000	70,397.77	65,823.50	0.02	-4,574.27	0.00	-4,574.27

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS PURCHASED - PUTS							
US DOLLAR							
5,197,500.000	5,170,132.000	191,174.92	109,755.67	0.03	-81,419.25	0.00	-81,419.25
OPTIONS PURCHASED - PUTS Total							
5,197,500.000	5,170,132.000	191,174.92	109,755.67	0.03	-81,419.25	0.00	-81,419.25

Holdings

Asset Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS WRITTEN - CALLS							
US DOLLAR							
-6,574,000.000	-6,500,074.000	-76,321.11	-87,382.39	0.02	-11,061.28	0.00	-11,061.28
OPTIONS WRITTEN - CALLS Total							
-6,574,000.000	-6,500,074.000	-76,321.11	-87,382.39	0.02	-11,061.28	0.00	-11,061.28

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS WRITTEN - PUTS							
US DOLLAR							
-4,850.000	-97.000	-46,033.80	-25,870.00	0.01	20,163.80	0.00	20,163.80
OPTIONS WRITTEN - PUTS Total							
-4,850.000	-97.000	-46,033.80	-25,870.00	0.01	20,163.80	0.00	20,163.80

Holdings

Asset Summary

As of: March 29, 2019

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SWAPS FIXED INCOME							
EURO CURRENCY							
GERMANY							
	78,200.000	4.23	0.00	0.00	0.00	-4.23	-4.23
UNITED STATES OF							
	78,200.000	92,378.50	87,720.87	0.02	-51.43	-4,606.20	-4,657.63
EURO CURRENCY Total							
	156,400.000	92,382.73	87,720.87	0.02	-51.43	-4,610.43	-4,661.86
MEXICAN PESO							
	232,690,000.000	12,765,319.80	11,829,319.72	2.93	-156,323.50	-779,676.58	-936,000.08
POUND STERLING							
	11,584,000.000	14,837,567.93	15,087,576.71	3.74	2,570.88	247,437.90	250,008.78
SWEDISH KRONA							
	0.000	0.00	0.00	0.00	0.00	0.00	0.00
US DOLLAR							
	39,173,000.000	38,829,084.74	39,152,201.37	9.71	323,116.63	0.00	323,116.63
SWAPS FIXED INCOME Total							
	283,603,400.000	66,524,355.20	66,156,818.67	16.40	169,312.57	-536,849.10	-367,536.53

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SWAPS FIXED INCOME SHORT							
EURO CURRENCY							
GERMANY							
	-78,200.000	5.08	0.00	0.00	0.00	-5.08	-5.08
UNITED STATES OF							
	-78,200.000	-92,325.86	-97,642.35	0.02	-9,921.48	4,604.99	-5,316.49
EURO CURRENCY Total							
	-156,400.000	-92,320.78	-97,642.35	0.02	-9,921.48	4,599.91	-5,321.57
MEXICAN PESO							
	-232,690,000.000	-12,767,840.92	-11,987,996.03	2.97	0.00	779,844.89	779,844.89
POUND STERLING							
	-11,584,000.000	-14,840,105.44	-15,158,091.25	3.76	-70,514.53	-247,471.28	-317,985.81
US DOLLAR							
	-39,173,000.000	-39,173,000.01	-39,710,342.46	9.85	-537,342.45	0.00	-537,342.45
SWAPS FIXED INCOME SHORT Total							
	-283,603,400.000	-66,873,267.15	-66,954,072.09	16.60	-617,778.46	536,973.52	-80,804.94

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
FUND Total								
	10,718,650.000	100,383,555,268.743	267,781,819.88	268,956,665.49	99.95	2,835,630.83	-1,660,785.22	1,174,845.61

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

Asset Summary

As of: March 29, 2019

View Date:

April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
AUSTRALIAN DOLLAR							
17.000	1,700,000.000	2,326,542.48	2,355,461.18	0.00	20,533.72	27,234.85	-6,701.13
US DOLLAR							
429.000	63,150,000.000	73,050,468.08	73,770,318.75	0.03	719,850.67	836,644.42	-116,793.75
FUTURES LONG Total							
446.000	64,850,000.000			0.03	740,384.39	863,879.27	-123,494.88

Holdings - Futures Contracts

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES SHORT							
EURO CURRENCY							
GERMANY							
-80.000	-8,000,000.000	-13,040,934.00	-13,332,520.00	0.00	-327,086.68	-332,437.42	5,350.74
EURO CURRENCY Total							
-80.000	-8,000,000.000	-13,040,934.00	-13,332,520.00	0.00	-327,086.68	-332,437.42	5,350.74
POUND STERLING							
-10.000	-1,000,000.000	-1,274,086.20	-1,293,700.00	0.00	-25,545.99	-24,373.78	-1,172.21
US DOLLAR							
-359.000	-37,400,000.000	-44,363,148.90	-44,732,687.50	0.02	-369,538.60	-458,179.37	88,640.77
FUTURES SHORT Total							
-449.000	-46,400,000.000			0.02	-722,171.27	-814,990.57	92,819.30

Holdings - Futures Contracts

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES Total							
-3.000	18,450,000.000			0.05	18,213.12	48,888.70	-30,675.58

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	35,465,574.110	35,413,570.92	35,413,634.05	6.77	63.13	0.00	63.13
CASH EQUIVALENT Total	35,465,574.110	35,413,570.92	35,413,634.05	6.77	63.13	0.00	63.13

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	268,002,334.010	267,488,329.72	274,982,496.13	52.59	7,494,166.41	0.00	7,494,166.41
FIXED INCOME Total	268,002,334.010	267,488,329.72	274,982,496.13	52.59	7,494,166.41	0.00	7,494,166.41

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS PURCHASED - CALLS							
US DOLLAR							
564,000.000	516.000	39,170.15	66,334.47	0.01	27,164.32	0.00	27,164.32
OPTIONS PURCHASED - CALLS Total							
564,000.000	516.000	39,170.15	66,334.47	0.01	27,164.32	0.00	27,164.32

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS PURCHASED - PUTS							
US DOLLAR							
368,000.000	219.000	32,128.87	19,859.52	0.00	-12,269.35	0.00	-12,269.35
OPTIONS PURCHASED - PUTS Total							
368,000.000	219.000	32,128.87	19,859.52	0.00	-12,269.35	0.00	-12,269.35

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS WRITTEN - CALLS							
US DOLLAR							
-4,486,000.000	-3,940,450.000	-103,141.74	-337,601.02	0.06	-234,459.28	0.00	-234,459.28
OPTIONS WRITTEN - CALLS Total							
-4,486,000.000	-3,940,450.000	-103,141.74	-337,601.02	0.06	-234,459.28	0.00	-234,459.28

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
OPTIONS WRITTEN - PUTS							
US DOLLAR							
-4,161,000.000	-3,940,221.000	-42,230.29	-29,012.04	0.01	13,218.25	0.00	13,218.25
OPTIONS WRITTEN - PUTS Total							
-4,161,000.000	-3,940,221.000	-42,230.29	-29,012.04	0.01	13,218.25	0.00	13,218.25

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SWAPS FIXED INCOME							
US DOLLAR							
	104,661,000.000	105,161,128.52	105,787,503.42	20.23	626,374.90	0.00	626,374.90
SWAPS FIXED INCOME Total							
	104,661,000.000	105,161,128.52	105,787,503.42	20.23	626,374.90	0.00	626,374.90

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SWAPS FIXED INCOME SHORT							
US DOLLAR							
	-104,661,000.000	-104,661,000.00	-105,867,172.55	20.25	-1,206,172.55	0.00	-1,206,172.55
SWAPS FIXED INCOME SHORT Total							
	-104,661,000.000	-104,661,000.00	-105,867,172.55	20.25	-1,206,172.55	0.00	-1,206,172.55

Holdings

Asset Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total							
	-7,715,000.000	295,587,972.120	310,036,041.98	99.93	6,708,085.83	0.00	6,708,085.83

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

Asset Summary

As of: March 29, 2019

View Date:

April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
US DOLLAR							
1,159.000	250,550,000.000	258,231,469.53	260,036,500.00	0.04	1,805,030.47	2,030,480.47	-225,450.00
FUTURES LONG Total							
1,159.000	250,550,000.000			0.04	1,805,030.47	2,030,480.47	-225,450.00

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

Asset Summary

As of: March 29, 2019

View Date:

April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES SHORT							
US DOLLAR							
-604.000	-60,400,000.000	-73,771,396.68	-74,686,875.00	0.03	-915,478.32	-1,080,103.40	164,625.08
FUTURES SHORT Total							
-604.000	-60,400,000.000			0.03	-915,478.32	-1,080,103.40	164,625.08

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

Asset Summary

As of: *March 29, 2019*

View Date:

April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES Total							
555.000	190,150,000.000			0.07	889,552.15	950,377.07	-60,824.92

Holdings

Asset Summary

As of: March 29, 2019

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
AUSTRALIAN DOLLAR	29,253.160	20,772.90	20,771.20	0.02	0.00	-1.70	-1.70
BRAZILIAN REAL	176,032.750	45,827.06	44,959.65	0.04	0.00	-867.41	-867.41
CANADIAN DOLLAR	4,038.900	3,014.31	3,022.34	0.00	0.00	8.03	8.03
CHILEAN PESO	6,089,915.000	9,580.70	8,949.11	0.01	0.00	-631.59	-631.59
CZECH KORUNA	5,701.440	250.93	247.77	0.00	0.00	-3.16	-3.16
DANISH KRONE	58,841.590	8,939.86	8,841.18	0.01	0.00	-98.68	-98.68
EURO CURRENCY	11,268.380	12,736.80	12,640.31	0.01	0.00	-96.49	-96.49
HONG KONG DOLLAR	104,947.560	13,370.23	13,369.20	0.01	0.00	-1.03	-1.03
HUNGARIAN FORINT	69,875.000	248.71	244.01	0.00	0.00	-4.70	-4.70
INDONESIAN RUPIAH	85,615,827.000	5,977.59	6,012.35	0.01	0.00	34.76	34.76
JAPANESE YEN	3,891,748.000	35,178.14	35,114.57	0.03	0.00	-63.57	-63.57
MALAYSIAN RINGGIT	46,773.940	11,392.55	11,457.18	0.01	0.00	64.63	64.63
MEXICAN PESO	145,812.470	7,344.16	7,512.14	0.01	0.00	167.98	167.98
NEW ISRAELI SHEQEL	919.190	253.74	253.04	0.00	0.00	-0.70	-0.70
NEW TAIWAN DOLLAR	1,127,102.000	36,525.73	36,569.88	0.03	0.00	44.15	44.15
NORWEGIAN KRONE	2,163.710	259.66	250.87	0.00	0.00	-8.79	-8.79

Holdings

Asset Summary

As of: *March 29, 2019*

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
PHILIPPINE PISO	114,259.040	2,168.55	2,175.95	0.00	0.00	7.40	7.40
POLISH ZLOTY	956.120	251.11	249.03	0.00	0.00	-2.08	-2.08
POUND STERLING	37,714.230	49,546.07	49,120.89	0.04	0.00	-425.18	-425.18
QATARI RIAL	56,297.500	15,462.24	15,463.16	0.01	0.00	0.92	0.92
SINGAPORE DOLLAR	339.990	251.22	250.87	0.00	0.00	-0.35	-0.35
SOUTH AFRICAN RAND	27,185.770	1,879.33	1,884.14	0.00	0.00	4.81	4.81
SOUTH KOREAN WON	35,273,350.000	31,086.06	31,075.10	0.03	0.00	-10.96	-10.96
SWEDISH KRONA	2,352.410	252.55	253.02	0.00	0.00	0.47	0.47
SWISS FRANC	252.440	251.37	253.52	0.00	0.00	2.15	2.15
THAILAND BAHT	336,834.150	10,401.43	10,613.96	0.01	0.00	212.53	212.53
TURKISH LIRA	1,550.030	246.90	278.01	0.00	0.00	31.11	31.11
UAE DIRHAM	229,164.720	62,389.90	62,389.15	0.06	0.00	-0.75	-0.75
CASH Total	133,460,476.490	385,859.80	384,221.60	0.34	0.00	-1,638.20	-1,638.20

Holdings

Asset Summary

As of: *March 29, 2019*

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,691,298.670	1,691,298.67	1,691,298.67	1.50	0.00	0.00	0.00
CASH EQUIVALENT Total	1,691,298.670	1,691,298.67	1,691,298.67	1.50	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 29, 2019*

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
AUSTRALIAN DOLLAR	207,607.000	2,129,023.79	2,162,859.93	1.92	122,033.36	-88,197.22	33,836.14
BRAZILIAN REAL	128,427.000	982,289.27	918,779.95	0.82	99,632.34	-163,141.66	-63,509.32
CANADIAN DOLLAR	90,749.000	2,878,756.30	3,047,381.02	2.71	110,173.44	58,451.28	168,624.72
CHILEAN PESO	491,454.000	178,613.14	177,967.14	0.16	764.79	-1,410.79	-646.00
CZECH KORUNA	2,593.000	45,507.21	60,905.31	0.05	12,546.41	2,851.69	15,398.10
DANISH KRONE	11,391.000	516,089.30	605,712.29	0.54	85,108.54	4,514.45	89,622.99
EURO CURRENCY							
AUSTRIA	2,114.000	97,162.54	114,703.66	0.10	15,330.86	2,210.26	17,541.12
BELGIUM	5,667.000	332,960.79	280,135.22	0.25	-60,399.76	7,574.19	-52,825.57
FINLAND	1,680.000	70,170.81	179,031.35	0.16	107,264.30	1,596.24	108,860.54
FRANCE	76,173.000	3,648,758.47	3,710,665.35	3.30	2,835.10	59,071.78	61,906.88
GERMANY	55,083.000	2,612,610.75	2,469,126.26	2.19	-170,031.38	26,546.89	-143,484.49
ITALY	232,987.000	1,061,452.48	1,150,534.30	1.02	64,935.91	24,145.91	89,081.82
NETHERLANDS (THE)	52,086.000	1,101,482.78	1,106,477.30	0.98	-20,061.99	25,056.51	4,994.52

Holdings

Asset Summary

As of: *March 29, 2019*

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
PORTUGAL	7,992.000	122,480.64	128,020.60	0.11	2,753.77	2,786.19	5,539.96
SPAIN	71,776.000	961,528.52	962,685.39	0.86	-20,715.97	21,872.84	1,156.87
UNITED KINGDOM	1,176.000	103,353.39	130,598.66	0.12	24,894.19	2,351.08	27,245.27
EURO CURRENCY Total	506,734.000	10,111,961.17	10,231,978.09	9.09	-53,194.96	173,211.88	120,016.92
HONG KONG DOLLAR	2,429,990.000	6,252,845.99	7,263,490.84	6.45	1,042,803.38	-32,158.53	1,010,644.85
INDONESIAN RUPIAH	494,900.000	264,537.18	213,667.48	0.19	-35,098.15	-15,771.55	-50,869.70
JAPANESE YEN	1,215,498.000	27,258,650.54	26,859,053.37	23.86	-558,121.60	158,524.43	-399,597.17
MALAYSIAN RINGGIT	99,500.000	258,717.47	250,356.89	0.22	-24,520.52	16,159.94	-8,360.58
MEXICAN PESO	416,600.000	550,011.04	504,205.05	0.45	-35,354.21	-10,451.78	-45,805.99
NEW ISRAELI SHEQEL	565.000	40,265.97	66,538.29	0.06	26,545.56	-273.24	26,272.32
NEW TAIWAN DOLLAR	282,000.000	763,284.14	793,390.75	0.70	44,309.63	-14,203.02	30,106.61
NORWEGIAN KRONE	34,860.000	427,369.40	486,777.61	0.43	56,576.40	2,831.81	59,408.21
PHILIPPINE PESO	248,400.000	164,799.15	197,051.23	0.18	40,380.62	-8,128.54	32,252.08
POLISH ZLOTY	2,476.000	75,193.03	62,967.30	0.06	-12,545.94	320.21	-12,225.73
POUND STERLING	873,408.000	7,777,365.17	8,352,549.46	7.42	532,422.93	42,761.36	575,184.29
QATARI RIAL	3,498.000	91,281.61	119,042.01	0.11	27,754.13	6.27	27,760.40

Holdings

Asset Summary

As of: *March 29, 2019*

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
SINGAPORE DOLLAR	253,700.000	1,090,597.10	1,090,687.33	0.97	-24,746.14	24,836.37	90.23
SOUTH AFRICAN RAND	272,858.000	868,210.52	853,698.81	0.76	33,177.88	-47,689.59	-14,511.71
SOUTH KOREAN WON	20,129.000	1,555,106.53	1,487,834.07	1.32	-54,051.33	-13,221.13	-67,272.46
SWEDISH KRONA	64,091.000	688,679.64	810,743.93	0.72	154,518.05	-32,453.76	122,064.29
SWISS FRANC	20,507.000	2,192,377.66	2,237,560.43	1.99	60,351.46	-15,168.69	45,182.77
THAILAND BAHT	258,400.000	290,414.95	349,164.02	0.31	44,749.99	13,999.08	58,749.07
TURKISH LIRA	2,188.000	54,071.61	48,975.41	0.04	14,481.78	-19,577.98	-5,096.20
UAE DIRHAM	79,853.000	238,908.21	168,596.61	0.15	-70,301.84	-9.76	-70,311.60
US DOLLAR	805,116.000	36,887,206.89	40,765,011.49	36.21	3,877,804.60	0.00	3,877,804.60
YUAN RENMINBI	164,400.000	324,517.00	319,249.43	0.28	-4,842.62	-424.95	-5,267.57
EQUITY Total	9,481,892.000	104,956,650.98	110,506,195.54	98.15	5,513,357.98	36,186.58	5,549,544.56

Holdings

Asset Summary

As of: *March 29, 2019*

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	144,633,667.160	107,033,809.45	112,581,715.81	100.00	5,513,357.98	34,548.38	5,547,906.36

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

Asset Summary

As of: March 29, 2019

View Date:

April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
EURO CURRENCY							
GERMANY							
3.000	30.000	96,457.05	98,160.00	0.00	1,910.28	867.06	1,043.22
EURO CURRENCY Total							
3.000	30.000	96,457.05	98,160.00	0.00	1,910.28	867.06	1,043.22
US DOLLAR							
55.000	260.000	1,687,003.49	1,717,050.00	0.00	30,046.51	26,716.51	3,330.00
FUTURES LONG Total							
58.000	290.000			0.00	31,956.79	27,583.57	4,373.22

Holdings - Futures Contracts

Asset Summary

As of: *March 29, 2019*

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES Total							
58.000	290.000			0.00	31,956.79	27,583.57	4,373.22

Holdings

Asset Summary

As of: *March 29, 2019*

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	13,011,519.000	13,011,519.00	13,011,519.00	1.55	0.00	0.00	0.00
CASH EQUIVALENT Total	13,011,519.000	13,011,519.00	13,011,519.00	1.55	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 29, 2019*

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	35,806,673.000	855,389,484.25	825,152,737.23	98.45	-30,236,747.02	0.00	-30,236,747.02
EQUITY Total	35,806,673.000	855,389,484.25	825,152,737.23	98.45	-30,236,747.02	0.00	-30,236,747.02

Holdings

Asset Summary

As of: *March 29, 2019*

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	48,818,192.000	868,401,003.25	838,164,256.23	100.00	-30,236,747.02	0.00	-30,236,747.02

Holdings

Fund Summary

As of: *March 29, 2019*

FUND CLOSED 01/24/2018

QS INVESTORS LLC

FUND: 0993

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - USD

Notional Par

Units

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

***** No Activity for This Fund *****

Holdings

Fund Summary

As of: *March 29, 2019*

BWGLOBAL ALT CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-17,989,931.320	-424,823.13	-1,263.34	100.00	0.00 0.00 GN 0.00 LS	423,559.79 423,559.79 GN 0.00 LS	423,559.79 423,559.79 GN 0.00 LS
SWAPS FIXED INCOME		0.000	0.01	0.00	0.00	-0.01 0.00 GN -0.01 LS	0.00 0.00 GN 0.00 LS	-0.01 0.00 GN -0.01 LS
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FUND Total	0.000	-17,989,931.320	-424,823.12	-1,263.34	100.00	-0.01 0.00 GN -0.01 LS	423,559.79 423,559.79 GN 0.00 LS	423,559.78 423,559.79 GN -0.01 LS

Holdings

Fund Summary

As of: *March 29, 2019*

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	2,796,957.350	2,796,957.35	2,796,957.35	1.82	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	1,217,110.000	127,711,694.61	150,869,317.33	98.18	23,157,622.72 25,964,173.78 GN -2,806,551.06 LS	0.00 0.00 GN 0.00 LS	23,157,622.72 25,964,173.78 GN -2,806,551.06 LS
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FUND Total	0.000	4,014,067.350	130,508,651.96	100.00	23,157,622.72 25,964,173.78 GN -2,806,551.06 LS	0.00 0.00 GN 0.00 LS	23,157,622.72 25,964,173.78 GN -2,806,551.06 LS

Holdings

Fund Summary

As of: *March 29, 2019*

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC8

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	6,095,800.740	6,095,800.74	6,095,800.74	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	952.000	1,321.74	0.00	0.00	-1,321.74	0.00	-1,321.74
					0.00 GN	0.00 GN	0.00 GN
					-1,321.74 LS	0.00 LS	-1,321.74 LS
<hr/>							
FUND Total							
0.000	6,096,752.740	6,097,122.48	6,095,800.74	100.00	-1,321.74	0.00	-1,321.74
					0.00 GN	0.00 GN	0.00 GN
					-1,321.74 LS	0.00 LS	-1,321.74 LS

Holdings

Fund Summary

As of: *March 29, 2019*

CLEARBRIDGE SMALL CAP CIF

CLEARBRIDGE ADVISORS, LLC

FUND: HBC9

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT		2,043,198.570	2,043,198.57	2,043,198.57	3.55	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY		2,452,258.000	53,724,568.58	55,523,876.51	96.45	1,799,307.93 8,545,230.53 GN -6,745,922.60 LS	0.00 0.00 GN 0.00 LS	1,799,307.93 8,545,230.53 GN -6,745,922.60 LS
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FUND Total	0.000	4,495,456.570	55,767,767.15	57,567,075.08	100.00	1,799,307.93 8,545,230.53 GN -6,745,922.60 LS	0.00 0.00 GN 0.00 LS	1,799,307.93 8,545,230.53 GN -6,745,922.60 LS

Holdings

Fund Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	83,585,903.800	5,274,835.17	5,207,921.02	0.52	0.00 0.00 GN 0.00 LS	-66,914.15 3,307.97 GN -70,222.12 LS	-66,914.15 3,307.97 GN -70,222.12 LS	
CASH EQUIVALENT	25,769,138.940	25,730,961.76	25,730,169.68	2.59	-792.08 9.02 GN -801.10 LS	0.00 0.00 GN 0.00 LS	-792.08 9.02 GN -801.10 LS	
EQUITY	10,534.680	272,842.39	280,250.02	0.03	7,407.69 7,407.69 GN 0.00 LS	-0.06 0.00 GN -0.06 LS	7,407.63 7,407.69 GN -0.06 LS	
FIXED INCOME	920,188,772.020	429,778,751.79	431,234,298.54	43.43	4,301,521.72 9,579,182.82 GN -5,277,661.09 LS	-2,845,974.97 11,626.38 GN -2,857,601.35 LS	1,455,546.75 9,590,809.19 GN -8,135,262.44 LS	
Original Face:	495,177,701.210							
OPTIONS PURCHASED - CALLS	7,493,000.000	4,061,077.000	70,630.26	65,379.39	0.01	-5,250.87 12,571.27 GN -17,822.14 LS	0.00 0.00 GN 0.00 LS	-5,250.87 12,571.27 GN -17,822.14 LS
OPTIONS PURCHASED - PUTS	16,724,000.000	14,182,147.000	282,269.43	134,022.24	0.01	-148,247.19 3,266.97 GN -151,514.16 LS	0.00 0.00 GN 0.00 LS	-148,247.19 3,266.97 GN -151,514.16 LS
OPTIONS WRITTEN - CALLS	-1,799,000.000	-311.000	-112,321.52	-184,775.38	0.02	-72,453.86 14,062.32 GN -86,516.18 LS	0.00 0.00 GN 0.00 LS	-72,453.86 14,062.32 GN -86,516.18 LS
OPTIONS WRITTEN - PUTS	-10,521,000.000	-10,220,301.000	-157,482.13	-66,936.91	0.01	90,545.22	0.00	90,545.22

Holdings

Fund Summary

As of: *March 29, 2019*

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
					100,305.06 GN -9,759.84 LS	0.00 GN 0.00 LS	100,305.06 GN -9,759.84 LS	
SWAPS FIXED INCOME	1,151,731,891.000	264,072,879.23	264,404,067.18	26.63	965,706.73 1,462,578.45 GN -496,871.72 LS	-634,518.78 889,307.01 GN -1,523,825.79 LS	331,187.95 2,351,885.47 GN -2,020,697.52 LS	
SWAPS FIXED INCOME SHORT	-1,151,731,891.000	-262,861,986.03	-264,357,915.09	26.62	-2,131,734.01 23,305.55 GN -2,155,039.56 LS	635,804.95 1,524,104.44 GN -888,299.49 LS	-1,495,929.06 1,547,409.99 GN -3,043,339.05 LS	
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FUND Total	11,897,000.000	1,037,576,961.440	462,351,380.35	462,446,480.69	99.87	3,006,703.35 11,202,689.15 GN -8,195,985.80 LS	-2,911,603.01 2,428,345.80 GN -5,339,948.81 LS	95,100.34 13,631,034.95 GN -13,535,934.61 LS
Original Face:	495,177,701.210							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY



STATE STREET

Fund Summary

FUND: HBCR

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
3,602.000	556,325,000.000			0.08	5,120,634.56	5,798,806.17	-678,171.61
					5,203,655.90 GN	5,904,768.93 GN	-701,113.03 GN
					-83,021.34 LS	-105,962.76 LS	22,941.42 LS
FUTURES SHORT							
-1,956.000	-893,418,750.000			0.05	-4,236,445.85	-4,706,457.78	470,011.93
					1,318.28 GN	1,318.28 GN	0.00 GN
					-4,237,764.13 LS	-4,707,776.06 LS	470,011.93 LS
<hr/>							
FUTURES Total							
1,646.000	-337,093,750.000			0.13	884,188.71	1,092,348.39	-208,159.68
					5,204,974.18 GN	5,906,087.21 GN	-701,113.03 GN
					-4,320,785.47 LS	-4,813,738.82 LS	492,953.35 LS

Holdings

Fund Summary

As of: *March 29, 2019*

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		1,845.540	4.71	1.70	0.00	0.00 0.00 GN 0.00 LS	-3.01 0.00 GN -3.01 LS	-3.01 0.00 GN -3.01 LS
CASH EQUIVALENT		39,166,403.210	39,242,139.94	40,105,890.12	22.79	863,750.18 863,999.07 GN -248.89 LS	0.00 0.00 GN 0.00 LS	863,750.18 863,999.07 GN -248.89 LS
FIXED INCOME		779,635,000.000	148,507,587.58	135,885,835.82	77.21	-1,593,856.26 2,067,095.65 GN -3,660,951.91 LS	-11,027,895.50 344,317.29 GN -11,372,212.80 LS	-12,621,751.76 2,411,412.95 GN -15,033,164.71 LS
Original Face:	440,000.000							
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FUND Total	0.000	818,803,248.750	187,749,732.23	175,991,727.64	100.00	-730,106.08 2,931,094.72 GN -3,661,200.80 LS	-11,027,898.51 344,317.29 GN -11,372,215.81 LS	-11,758,004.59 3,275,412.02 GN -15,033,416.61 LS
Original Face:	440,000.000							

Holdings

Fund Summary

As of: *March 29, 2019*

CLEARBRIDGE VALUE EQUITY CIF

CLEARBRIDGE ADVISORS, LLC

FUND: HBCV

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	12,022,750.870	12,022,750.87	12,022,750.87	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
<hr/>							
FUND Total							
0.000	12,022,750.870	12,022,750.87	12,022,750.87	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *March 29, 2019*

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		1,087,091.010	26,616.66	25,069.44	0.01	0.00 0.00 GN 0.00 LS	-1,547.22 0.00 GN -1,547.22 LS	-1,547.22 0.00 GN -1,547.22 LS
CASH EQUIVALENT		1,643,923.590	1,643,923.59	1,643,923.59	0.81	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY		11,750.000	301,072.19	295,558.00	0.15	-5,514.19 6,687.06 GN -12,201.25 LS	0.00 0.00 GN 0.00 LS	-5,514.19 6,687.06 GN -12,201.25 LS
FIXED INCOME		196,408,087.130	197,303,679.53	199,678,883.69	98.98	2,689,592.34 6,399,379.93 GN -3,709,787.59 LS	-314,388.18 0.00 GN -314,388.18 LS	2,375,204.16 6,399,379.93 GN -4,024,175.77 LS
Original Face:	2,803,000.000							
<hr/>								
FUND Total	0.000	199,150,851.730	199,275,291.97	201,643,434.72	99.96	2,684,078.15 6,406,066.99 GN -3,721,988.84 LS	-315,935.40 0.00 GN -315,935.40 LS	2,368,142.75 6,406,066.99 GN -4,037,924.24 LS
Original Face:	2,803,000.000							

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY



STATE STREET

Fund Summary

FUND: HBCX

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
303.000	30,700,000.000			0.04	709,670.23	798,209.37	-88,539.14
					709,670.23 GN	798,209.37 GN	-88,539.14 GN
					0.00 LS	0.00 LS	0.00 LS
<hr/>							
FUTURES Total							
303.000	30,700,000.000			0.04	709,670.23	798,209.37	-88,539.14
					709,670.23 GN	798,209.37 GN	-88,539.14 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	1,766,917,940.760	2,232,166.46	2,208,439.89	0.55	0.00 0.00 GN 0.00 LS	-23,726.57 2,678.44 GN -26,405.01 LS	-23,726.57 2,678.44 GN -26,405.01 LS	
CASH EQUIVALENT	1,827,581.520	1,827,581.52	1,827,581.52	0.45	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	28,133.713	414,859.47	388,654.87	0.10	-26,171.38 256.00 GN -26,427.38 LS	-33.22 0.00 GN -33.22 LS	-26,204.60 256.00 GN -26,460.60 LS	
FIXED INCOME	98,604,011,651.750	263,516,906.60	265,266,915.85	65.77	3,387,159.10 6,026,156.33 GN -2,638,997.23 LS	-1,637,149.85 18,354.91 GN -1,655,504.76 LS	1,750,009.25 6,044,511.24 GN -4,294,501.99 LS	
Original Face:	122,570,817.240							
OPTIONS PURCHASED - CALLS	12,100,000.000	12,100,000.000	70,397.77	65,823.50	0.02	-4,574.27 22,074.00 GN -26,648.27 LS	0.00 0.00 GN 0.00 LS	-4,574.27 22,074.00 GN -26,648.27 LS
OPTIONS PURCHASED - PUTS	5,197,500.000	5,170,132.000	191,174.92	109,755.67	0.03	-81,419.25 2,024.44 GN -83,443.69 LS	0.00 0.00 GN 0.00 LS	-81,419.25 2,024.44 GN -83,443.69 LS
OPTIONS WRITTEN - CALLS	-6,574,000.000	-6,500,074.000	-76,321.11	-87,382.39	0.02	-11,061.28 10,311.04 GN -21,372.32 LS	0.00 0.00 GN 0.00 LS	-11,061.28 10,311.04 GN -21,372.32 LS
OPTIONS WRITTEN - PUTS	-4,850.000	-97.000	-46,033.80	-25,870.00	0.01	20,163.80	0.00	20,163.80

Holdings

Fund Summary

As of: *March 29, 2019*

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
					20,163.80 GN 0.00 LS	0.00 GN 0.00 LS	20,163.80 GN 0.00 LS	
SWAPS FIXED INCOME	283,603,400.000	66,524,355.20	66,156,818.67	16.40	169,312.57 350,043.07 GN -180,730.49 LS	-536,849.10 247,437.90 GN -784,287.00 LS	-367,536.53 597,480.97 GN -965,017.50 LS	
SWAPS FIXED INCOME SHORT	-283,603,400.000	-66,873,267.15	-66,954,072.09	16.60	-617,778.46 15,019.14 GN -632,797.60 LS	536,973.52 784,449.88 GN -247,476.36 LS	-80,804.94 799,469.02 GN -880,273.96 LS	
<hr/>								
FUND Total	10,718,650.000	100,383,555,268.743	267,781,819.88	268,956,665.49	99.95	2,835,630.83 6,446,047.82 GN -3,610,416.99 LS	-1,660,785.22 1,052,921.13 GN -2,713,706.35 LS	1,174,845.61 7,498,968.95 GN -6,324,123.34 LS
Original Face:	122,570,817.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY



STATE STREET

Fund Summary

FUND: HBCY

As of: March 29, 2019

View Date:

April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
446.000	64,850,000.000			0.03	740,384.39	863,879.27	-123,494.88
					740,384.39 GN	863,879.27 GN	-123,494.88 GN
					0.00 LS	0.00 LS	0.00 LS
FUTURES SHORT							
-449.000	-46,400,000.000			0.02	-722,171.27	-814,990.57	92,819.30
					0.00 GN	0.00 GN	0.00 GN
					-722,171.27 LS	-814,990.57 LS	92,819.30 LS
<hr/>							
FUTURES Total							
-3.000	18,450,000.000			0.05	18,213.12	48,888.70	-30,675.58
					740,384.39 GN	863,879.27 GN	-123,494.88 GN
					-722,171.27 LS	-814,990.57 LS	92,819.30 LS

Holdings

Fund Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: *April 1, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	35,465,574.110	35,413,570.92	35,413,634.05	6.77	63.13	0.00	63.13
					288.09 GN	0.00 GN	288.09 GN
					-224.96 LS	0.00 LS	-224.96 LS
FIXED INCOME							
	268,002,334.010	267,488,329.72	274,982,496.13	52.59	7,494,166.41	0.00	7,494,166.41
					7,730,378.86 GN	0.00 GN	7,730,378.86 GN
					-236,212.45 LS	0.00 LS	-236,212.45 LS
Original Face:	242,986,043.040						
OPTIONS PURCHASED - CALLS							
564,000.000	516.000	39,170.15	66,334.47	0.01	27,164.32	0.00	27,164.32
					32,880.18 GN	0.00 GN	32,880.18 GN
					-5,715.86 LS	0.00 LS	-5,715.86 LS
OPTIONS PURCHASED - PUTS							
368,000.000	219.000	32,128.87	19,859.52	0.00	-12,269.35	0.00	-12,269.35
					1,580.02 GN	0.00 GN	1,580.02 GN
					-13,849.37 LS	0.00 LS	-13,849.37 LS
OPTIONS WRITTEN - CALLS							
-4,486,000.000	-3,940,450.000	-103,141.74	-337,601.02	0.06	-234,459.28	0.00	-234,459.28
					10,778.57 GN	0.00 GN	10,778.57 GN
					-245,237.85 LS	0.00 LS	-245,237.85 LS
OPTIONS WRITTEN - PUTS							
-4,161,000.000	-3,940,221.000	-42,230.29	-29,012.04	0.01	13,218.25	0.00	13,218.25
					16,537.45 GN	0.00 GN	16,537.45 GN
					-3,319.20 LS	0.00 LS	-3,319.20 LS
SWAPS FIXED INCOME							
	104,661,000.000	105,161,128.52	105,787,503.42	20.23	626,374.90	0.00	626,374.90
					647,449.78 GN	0.00 GN	647,449.78 GN
					-21,074.88 LS	0.00 LS	-21,074.88 LS
SWAPS FIXED INCOME SHORT							
	-104,661,000.000	-104,661,000.00	-105,867,172.55	20.25	-1,206,172.55	0.00	-1,206,172.55

Holdings

Fund Summary

As of: *March 29, 2019*

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
					15,536.99 GN	0.00 GN	15,536.99 GN
					-1,221,709.54 LS	0.00 LS	-1,221,709.54 LS
<hr/>							
FUND Total							
-7,715,000.000	295,587,972.120	303,327,956.15	310,036,041.98	99.93	6,708,085.83	0.00	6,708,085.83
					8,455,429.94 GN	0.00 GN	8,455,429.94 GN
					-1,747,344.11 LS	0.00 LS	-1,747,344.11 LS
Original Face:	242,986,043.040						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY



STATE STREET

Fund Summary

FUND: HBQ1

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
1,159.000	250,550,000.000			0.04	1,805,030.47	2,030,480.47	-225,450.00
					1,805,030.47 GN	2,030,480.47 GN	-225,450.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUTURES SHORT							
-604.000	-60,400,000.000			0.03	-915,478.32	-1,080,103.40	164,625.08
					0.00 GN	0.00 GN	0.00 GN
					-915,478.32 LS	-1,080,103.40 LS	164,625.08 LS
FUTURES Total							
555.000	190,150,000.000			0.07	889,552.15	950,377.07	-60,824.92
					1,805,030.47 GN	2,030,480.47 GN	-225,450.00 GN
					-915,478.32 LS	-1,080,103.40 LS	164,625.08 LS

Holdings

Fund Summary

As of: *March 29, 2019*

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	133,460,476.490	385,859.80	384,221.60	0.34	0.00 0.00 GN 0.00 LS	-1,638.20 578.94 GN -2,217.14 LS	-1,638.20 578.94 GN -2,217.14 LS
CASH EQUIVALENT	1,691,298.670	1,691,298.67	1,691,298.67	1.50	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	9,481,892.000	104,956,650.98	110,506,195.54	98.15	5,513,357.98 12,904,868.20 GN -7,391,510.22 LS	36,186.58 597,248.03 GN -561,061.46 LS	5,549,544.56 13,502,116.23 GN -7,952,571.67 LS
<hr/>							
FUND Total	0.000	144,633,667.160	112,581,715.81	100.00	5,513,357.98 12,904,868.20 GN -7,391,510.22 LS	34,548.38 597,826.97 GN -563,278.60 LS	5,547,906.36 13,502,695.17 GN -7,954,788.81 LS

Holdings - Futures Contracts

Fund Summary

As of: *March 29, 2019*

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
58.000	290.000			0.00	31,956.79	27,583.57	4,373.22
					35,164.79 GN	31,391.57 GN	3,773.22 GN
					-3,208.00 LS	-3,808.00 LS	600.00 LS
<hr/>							
FUTURES Total							
58.000	290.000			0.00	31,956.79	27,583.57	4,373.22
					35,164.79 GN	31,391.57 GN	3,773.22 GN
					-3,208.00 LS	-3,808.00 LS	600.00 LS

Holdings

Fund Summary

As of: *March 29, 2019*

QS US SMLL CAP EQUITY CIF
 QS INVESTORS LLC
 FUND: HBQ3

View Date:

April 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	13,011,519.000	13,011,519.00	13,011,519.00	1.55	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	35,806,673.000	855,389,484.25	825,152,737.23	98.45	-30,236,747.02	0.00	-30,236,747.02
					77,836,565.99 GN	0.00 GN	77,836,565.99 GN
					-108,073,313.01 LS	0.00 LS	-108,073,313.01 LS
<hr/>							
FUND Total							
0.000	48,818,192.000	868,401,003.25	838,164,256.23	100.00	-30,236,747.02	0.00	-30,236,747.02
					77,836,565.99 GN	0.00 GN	77,836,565.99 GN
					-108,073,313.01 LS	0.00 LS	-108,073,313.01 LS



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
133.99	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	133.99	133.99	0	2,838.40
5,983,305.47	CUSIP # 94975P405 WELLS FARGO GOVERNMENT MMF-INSTL	5,983,305.47	5,983,305.47	32	11,342.70
		5,983,439.46	5,983,439.46	32	14,181.10
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 30229BTH0 EXXON MOBIL CORP A1/P1 06/17/2019	1,987,095.83	1,987,095.83	11	2,016.27
2,000,000	CUSIP # 36960MTB9 GENERAL ELECTRIC CO A2/P1 06/11/2019	1,986,002.50	1,986,002.50	11	2,332.90
2,000,000	CUSIP # 7443M3R97 PRUDENTIAL PLC A1/P1 04/09/2019	1,987,196.39	1,987,196.39	11	11,077.27
		5,960,294.72	5,960,294.72	32	15,426.44
GUARANTEED CONTRACTS					
3,679,469.71	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	3,679,469.71	4,293,391.87	20	7,460.91
		3,679,469.71	4,293,391.87	20	7,460.91
COMMON TRUST FUNDS - FIXED INCOME					
3,170,055.96	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	3,170,055.96	3,170,055.96	17	6,908.77
		3,170,055.96	3,170,055.96	17	6,908.77



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
102,982.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	102,982.93	102,982.93	5	0.00
		102,982.93	102,982.93	5	0.00
INSURANCE POLICIES/ANNUITIES					
144,627.413	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	1,835,611.13	1,730,370.31	95	0.00
		1,835,611.13	1,730,370.31	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,699.8	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	7,699.80	7,699.80	0	437.85
		7,699.80	7,699.80	0	437.85
COMMON STOCK					
12,589	CUSIP # 233051630 DB X-TRACKERS MSCI EAFE HIGH DIV	286,273.86	290,742.83	2	0.00
		286,273.86	290,742.83	2	0.00
MUTUAL FUNDS - FIXED INCOME					
14,470	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,450,906.90	1,450,618.45	10	0.00
24,509	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	609,783.92	619,099.69	4	0.00
31,676	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,592,669.28	1,586,969.49	11	0.00
36,672	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,724,408.32	3,731,745.07	25	0.00
31,376	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,444,864.80	1,451,769.91	10	0.00
12,705	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	987,940.80	946,629.07	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		9,810,574.02	9,786,831.68	67	0.00
	MUTUAL FUNDS - EQUITY				
11,262	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	315,899.10	324,135.00	2	0.00
43,482	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,939,818.02	2,591,253.27	20	0.00
		3,255,717.12	2,915,388.27	22	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,352,934.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,352,934.78	1,352,934.78	9	0.00
		1,352,934.78	1,352,934.78	9	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,383.03	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	9,383.03	9,383.03	0	472.60
		9,383.03	9,383.03	0	472.60
COMMON STOCK					
12,748	CUSIP # 233051630 DB X-TRACKERS MSCI EAFE HIGH DIV	289,889.52	294,414.74	2	0.00
		289,889.52	294,414.74	2	0.00
MUTUAL FUNDS - FIXED INCOME					
14,652	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,469,156.04	1,468,863.76	10	0.00
23,006	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	572,389.28	581,133.78	4	0.00
24,992	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,256,597.76	1,252,100.97	8	0.00
30,001	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,046,901.56	3,052,903.98	20	0.00
31,773	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,463,146.65	1,470,138.93	10	0.00
13,034	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,013,523.84	971,142.11	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		8,821,715.13	8,796,283.53	59	0.00
	MUTUAL FUNDS - EQUITY				
27,901	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	782,623.05	803,027.05	5	0.00
52,950	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	3,579,949.50	3,155,486.40	24	0.00
		4,362,572.55	3,958,513.45	29	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,557,146.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,557,146.78	1,557,146.78	10	0.00
		1,557,146.78	1,557,146.78	10	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,803.35	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4,803.35	4,803.35	0	271.12
		4,803.35	4,803.35	0	271.12
COMMON STOCK					
19,788	CUSIP # 233051630 DB X-TRACKERS MSCI EAFE HIGH DIV	449,979.12	457,002.26	5	0.00
		449,979.12	457,002.26	5	0.00
MUTUAL FUNDS - FIXED INCOME					
16,376	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,642,021.52	1,641,694.73	18	0.00
5,986	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	300,976.08	299,900.24	3	0.00
14,817	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,504,814.52	1,507,779.73	16	0.00
7,588	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	590,042.88	565,370.58	6	0.00
		4,037,855.00	4,014,745.28	44	0.00
MUTUAL FUNDS - EQUITY					
23,885	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	669,974.25	687,441.36	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
36,799	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,487,980.39	2,192,988.57	27	0.00
10,207	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	713,775.51	677,065.01	8	0.00
		3,871,730.15	3,557,494.94	42	0.00
COMMON TRUST FUNDS - FIXED INCOME					
810,181.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	810,181.25	810,181.25	9	0.00
		810,181.25	810,181.25	9	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,023.02	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	3,023.02	3,023.02	0	143.49
		3,023.02	3,023.02	0	143.49
COMMON STOCK					
12,733	CUSIP # 233051630 DB X-TRACKERS MSCI EAFE HIGH DIV	289,548.42	294,068.32	5	0.00
		289,548.42	294,068.32	5	0.00
MUTUAL FUNDS - FIXED INCOME					
7,025	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	704,396.75	704,257.78	12	0.00
2,705	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	136,007.40	135,522.12	2	0.00
6,759	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	686,444.04	687,797.86	12	0.00
4,836	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	376,047.36	360,323.89	6	0.00
		1,902,895.55	1,887,901.65	32	0.00
MUTUAL FUNDS - EQUITY					
18,199	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	510,481.95	523,790.88	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,335	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,645,289.35	1,451,128.60	28	0.00
17,445	CUSIP # 808524508 SCHWAB US MID CAP ETF	966,278.55	867,257.23	16	0.00
8,485	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	220,694.85	227,779.82	4	0.00
		3,342,744.70	3,069,956.53	57	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
379,107.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	379,107.24	379,107.24	6	0.00
		379,107.24	379,107.24	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,361.73	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4,361.73	4,361.73	0	35.10
		4,361.73	4,361.73	0	35.10
MUTUAL FUNDS - FIXED INCOME					
14,303	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	719,154.84	716,582.02	30	0.00
6,462	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	656,280.72	657,574.23	27	0.00
5,014	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	230,894.70	232,000.28	9	0.00
2,423	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	188,412.48	180,535.87	8	0.00
		1,794,742.74	1,786,692.40	74	0.00
MUTUAL FUNDS - EQUITY					
5,044	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	341,024.84	300,590.62	14	0.00
		341,024.84	300,590.62	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					
290,511.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	290,511.14	290,511.14	12	0.00
		290,511.14	290,511.14	12	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,107.8	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	14,107.80	14,107.80	3	23.91
		14,107.80	14,107.80	3	23.91
FOREIGN STOCK					
30	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	5,473.50	4,491.74	1	0.00
65	CUSIP # 045055100 ASSTEAD GROUP PLC UNSPONSORED ADR	6,276.08	6,595.55	1	0.00
190	CUSIP # 054536107 AXA S.A. (ADR)	4,780.40	4,802.36	1	0.00
210	CUSIP # 055262505 BASF SE	3,872.40	4,054.89	1	0.00
220	CUSIP # 05565A202 BNP PARIBAS SA ADR	5,233.80	5,801.14	1	0.00
26	CUSIP # 056752108 BAIDU INC SPONS ADR	4,286.10	5,040.06	1	0.00
225	CUSIP # 05965X109 BANCO SANTANDER CHILE ADR	6,693.75	6,832.28	2	0.00
625	CUSIP # 05969B103 BANCO SANTANDER MEXICO SA ADR	4,231.25	4,118.25	1	0.00
75	CUSIP # 063671101 BANK OF MONTREAL	5,611.50	5,641.43	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	2,711.80	2,888.51	1	43.52
60	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	11,145.60	10,384.74	3	0.00
165	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	5,115.00	4,981.80	1	96.99
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	5,816.20	5,570.50	1	4.12
137	CUSIP # 14365C103 CARNIVAL PLC ADR	6,823.97	7,711.45	2	0.00
165	CUSIP # 168926103 CHINA COMMUNICATIONS UNSPONSORED ADR	3,481.50	3,134.67	1	0.00
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	3,478.93	3,051.39	1	0.00
115	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	8,588.20	8,200.42	2	0.00
300	CUSIP # 23636T100 DANONE-SPONS ADR	4,617.00	4,325.43	1	0.00
248	CUSIP # 26874R108 ENI SPA (ADR)	8,739.52	8,699.76	2	0.00
265	CUSIP # 268780103 E ON SE SPONSORED ADR	2,942.83	2,595.68	1	0.00
170	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	7,742.65	7,400.10	2	0.00
301	CUSIP # 398438408 GRIFOLS SA ADR	6,053.11	6,329.79	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
78	CUSIP # 40415F101 HDFC BANK LTD ADR	9,040.98	6,941.15	2	0.00
460	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	5,027.80	4,319.35	1	0.00
425	CUSIP # 456837103 ING GROEP NV ADR	5,159.50	5,444.25	1	0.00
692	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	6,096.52	6,349.62	1	2.42
229	CUSIP # 500458401 KOMATSU LTD SPONS ADR	5,334.56	6,194.35	1	0.00
100	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	7,371.00	6,113.98	2	0.00
130	CUSIP # 559222401 MAGNA INTERNATIONAL INC	6,329.70	6,498.57	1	0.00
290	CUSIP # 585464100 MELCO CROWN ENTERTAINMENT LTD ADR	6,551.10	5,149.41	1	0.00
839	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	4,153.05	5,067.48	1	0.00
610	CUSIP # 607409109 MOBILE TELESYSTEMS	4,611.60	4,878.60	1	0.00
130	CUSIP # 60879B107 MOMO INC SPONSORED ADR	4,971.20	4,449.90	1	0.00
21	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	5,070.45	4,792.41	1	0.00
80	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	7,207.20	4,906.00	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
145	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	6,194.40	5,241.17	1	0.00
700	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	4,004.00	4,282.89	1	0.00
91	CUSIP # 686330101 ORIX CORP SPONSORED ADR	6,540.17	7,422.75	1	0.00
134	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	11,980.94	10,184.40	3	0.00
665	CUSIP # 76026T205 REPSOL S.A. ADS	11,358.20	11,772.16	3	0.00
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	9,416.00	8,097.44	2	676.80
190	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	11,892.10	12,030.40	3	0.00
30	CUSIP # 783513203 RYANAIR HOLDINGS PLC	2,248.20	2,576.34	1	0.00
620	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	8,171.60	7,288.47	2	0.00
209	CUSIP # 824667109 SHIONOGI & CO LTD	3,218.60	3,276.76	1	0.00
145	CUSIP # 83404D109 SOFTBANK CORP UNSPONSORED ADR	7,054.25	5,492.31	2	0.00
685	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	4,815.55	5,369.72	1	0.00
120	CUSIP # 866796105 SUN LIFE FINANCIAL INC	4,609.20	4,427.88	1	7.13
155	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	6,348.80	6,016.98	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
130	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	4,728.10	4,266.47	1	0.00
185	CUSIP # 89151E109 TOTAL SA SPON ADR	10,295.25	10,797.16	2	110.46
101	CUSIP # 92932M101 WNS HOLDINGS LTD ADR	5,380.27	5,046.08	1	0.00
75	CUSIP # 98426T106 YY INC ADR	6,300.75	4,891.82	1	0.00
365	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	6,672.20	5,983.04	2	83.95
41	CUSIP # G0177J108 ALLERGAN PLC	6,002.81	6,664.08	1	0.00
78	CUSIP # G02602103 AMDOCS LTD	4,220.58	4,965.96	1	22.23
35	CUSIP # G0408V102 AON PLC	5,974.50	5,437.25	1	0.00
200	CUSIP # G45667105 HOLLYSYS AUTOMATION TECH LTD	4,188.00	3,928.00	1	0.00
45	CUSIP # G4705A100 ICON PLC	6,146.10	6,284.53	1	0.00
162	CUSIP # G47567105 IHS MARKIT LTD	8,809.56	8,591.08	2	0.00
160	CUSIP # G54050102 LAZARD LTD CL A	5,782.40	6,496.00	1	0.00
70	CUSIP # G5960L103 MEDTRONIC PLC	6,375.60	6,329.38	1	35.00
110	CUSIP # G6095L109 APTIV PLC	8,743.90	8,413.77	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
131	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	5,897.62	6,253.86	1	0.00
356	CUSIP # H42097107 UBS GROUP AG	4,311.16	5,052.35	1	0.00
155	CUSIP # N00985106 AERCAP HOLDINGS NV	7,213.70	7,956.00	2	0.00
65	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	5,465.20	5,986.15	1	0.00
46	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	4,065.94	4,216.63	1	11.50
200	CUSIP # N97284108 YANDEX NV A	6,868.00	6,079.80	2	0.00
		421,933.40	410,876.09	97	1,094.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-715.90	0.00	-715.90		0.00
		-715.90	0.00	-715.90	-0.01	0.00
REBATE RECEIVABLE		14,954.16	0.00	14,954.16		0.00
		14,954.16	0.00	14,954.16	0.14	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,439.97	0.00	-4,439.97		0.00
		-4,439.97	0.00	-4,439.97	-0.04	0.00
MSC PAYABLE - CLASS C2		-8,012.69	0.00	-8,012.69		0.00
		-8,012.69	0.00	-8,012.69	-0.08	0.00
PAYABLE FOR CUSTODIAN FEES		-10,260.14	0.00	-10,260.14		0.00
		-10,260.14	0.00	-10,260.14	-0.10	0.00
624,060.740 BLACKROCK LIQ TREAS TR INSTL	100.0000	624,060.74	1,109.14	624,060.74		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	624,060.74	1,109.14	624,060.74	5.86	0.00
SUBTOTAL UNITED STATES		615,586.20	1,109.14	615,586.20		0.00
		615,586.20	1,109.14	615,586.20	5.77	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		615,586.20	1,109.14	615,586.20		0.00
		615,586.20	1,109.14	615,586.20	5.77	0.00
TOTAL CASH & CASH EQUIVALENTS		615,586.20	1,109.14	615,586.20	5.77	0.00

FIXED INCOME SECURITIES

U.S. DOLLAR



Asset and Accrual Detail - By Asset type

3/29/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
UNITED STATES						
478,529.709 ULLICO SEPARATE ACCOUNT J	15.3789	7,124,249.68	0.00	7,359,250.49		235,000.81
99VVBW47	15.3789	7,124,249.68	0.00	7,359,250.49	69.15	235,000.81
EQUITY						
U.S. DOLLAR						
UNITED STATES						
18,547.528 BANK OF NEW YORK MELLON EMPLOY	143.8400	2,555,292.94	0.00	2,667,876.43		112,583.49
06427F819 BK OF NY MELLON/AGGREGATE BD	143.8400	2,555,292.94	0.00	2,667,876.43	25.07	112,583.49
TOTAL ASSETS - BASE:		<u>10,295,128.82</u>	<u>1,109.14</u>	<u>10,642,713.12</u>	<u>99.99</u>	<u>347,584.30</u>
NET ASSETS - BASE:				<u>10,643,822.26</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
71.88	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	71.88	71.88	0	36.49
		71.88	71.88	0	36.49
MUTUAL FUNDS - FIXED INCOME					
9,729	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	896,430.06	894,313.54	10	0.00
12,362	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,037,542.66	1,042,262.80	11	0.00
25,609	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,038,220.31	2,041,105.06	22	0.00
39,443	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,199,736.11	2,143,331.04	23	0.00
22,332	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,169,303.52	1,177,055.25	12	0.00
		7,341,232.66	7,298,067.69	78	0.00
MUTUAL FUNDS - EQUITY					
13,918	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	568,828.66	530,865.17	6	2,435.65
3,669	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	155,932.50	143,099.85	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,080	CUSIP # 922908736 VANGUARD GROWTH ETF	481,773.60	358,520.81	5	1,330.56
4,536	CUSIP # 922908744 VANGUARD VALUE ETF	488,209.68	403,584.09	5	3,333.05
913	CUSIP # 922908751 VANGUARD SMALL CAP ETF	139,506.40	113,001.13	1	435.14
		1,834,250.84	1,549,071.05	20	7,534.40
COMMON TRUST FUNDS - FIXED INCOME					
199,508.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	199,508.34	199,508.34	2	0.00
		199,508.34	199,508.34	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,722.16	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,722.16	1,722.16	0	42.95
		1,722.16	1,722.16	0	42.95
MUTUAL FUNDS - FIXED INCOME					
14,384	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,325,341.76	1,322,660.61	7	0.00
17,622	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,479,014.46	1,487,490.85	8	0.00
36,615	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,914,187.85	2,917,931.93	16	0.00
56,082	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,127,693.14	3,054,680.50	17	0.00
31,408	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,644,522.88	1,655,963.59	9	0.00
		10,490,760.09	10,438,727.48	58	0.00
MUTUAL FUNDS - EQUITY					
52,940	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,163,657.80	1,983,670.98	12	9,264.50
15,140	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	643,450.00	557,216.58	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,901	CUSIP # 922908736 VANGUARD GROWTH ETF	1,861,554.42	1,312,434.51	10	5,141.23
17,591	CUSIP # 922908744 VANGUARD VALUE ETF	1,893,319.33	1,562,814.54	11	12,925.87
3,415	CUSIP # 922908751 VANGUARD SMALL CAP ETF	521,812.00	412,376.13	3	1,627.59
		7,083,793.55	5,828,512.74	39	28,959.19
COMMON TRUST FUNDS - FIXED INCOME					
350,274.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	350,274.85	350,274.85	2	0.00
		350,274.85	350,274.85	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6,085.02	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	6,085.02	6,085.02	0	92.72
		6,085.02	6,085.02	0	92.72
MUTUAL FUNDS - FIXED INCOME					
31,689	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,919,824.46	2,900,761.13	5	0.00
39,089	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	3,280,739.77	3,305,713.19	5	0.00
81,679	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	6,500,831.61	6,536,680.49	11	0.00
125,626	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	7,006,162.02	6,701,935.38	12	0.00
69,921	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,661,063.56	3,698,212.55	6	0.00
		23,368,621.42	23,143,302.74	39	0.00
MUTUAL FUNDS - EQUITY					
266,155	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	10,877,754.85	9,675,313.21	18	46,577.13
74,478	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,165,315.00	2,737,683.56	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,648	CUSIP # 922908736 VANGUARD GROWTH ETF	9,330,140.16	6,206,521.20	15	25,767.94
88,772	CUSIP # 922908744 VANGUARD VALUE ETF	9,554,530.36	7,648,623.40	16	65,229.67
16,921	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,585,528.80	1,965,593.52	4	8,064.55
		35,513,269.17	28,233,734.89	59	145,639.29
COMMON TRUST FUNDS - FIXED INCOME					
1,380,588.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,380,588.24	1,380,588.24	2	0.00
		1,380,588.24	1,380,588.24	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
20,515.23	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	20,515.23	20,515.23	0	18.34
		20,515.23	20,515.23	0	18.34
MUTUAL FUNDS - FIXED INCOME					
12,626	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,163,359.64	1,157,698.72	4	0.00
15,523	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,302,845.39	1,306,629.41	4	0.00
32,449	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,582,615.91	2,589,006.43	8	0.00
49,955	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,785,990.35	2,693,911.53	9	0.00
28,230	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,478,122.80	1,490,174.95	5	0.00
		9,312,934.09	9,237,421.04	29	0.00
MUTUAL FUNDS - EQUITY					
165,346	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,757,691.02	6,178,639.42	21	28,935.55
45,667	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,940,847.50	1,649,737.66	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
36,608	CUSIP # 922908736 VANGUARD GROWTH ETF	5,726,223.36	3,977,825.67	18	15,814.66
54,749	CUSIP # 922908744 VANGUARD VALUE ETF	5,892,634.87	4,742,295.56	19	40,229.57
10,576	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,616,012.80	1,264,497.29	5	5,040.52
		21,933,409.55	17,812,995.60	69	90,020.30
COMMON TRUST FUNDS - FIXED INCOME					
490,017.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	490,017.75	490,017.75	2	0.00
		490,017.75	490,017.75	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
358.47	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	358.47	358.47	0	0.00
		358.47	358.47	0	0.00
MUTUAL FUNDS - FIXED INCOME					
10,297	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	948,765.58	950,026.96	2	0.00
13,255	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,112,492.15	1,121,685.52	3	0.00
26,965	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,146,144.35	2,151,448.06	5	0.00
41,980	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,341,224.60	2,264,188.14	6	0.00
23,542	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,232,659.12	1,243,282.48	3	0.00
		7,781,285.80	7,730,631.16	19	0.00
MUTUAL FUNDS - EQUITY					
235,649	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	9,630,974.63	8,677,569.74	24	41,238.58
67,064	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,850,220.00	2,447,357.48	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51,023	CUSIP # 922908736 VANGUARD GROWTH ETF	7,981,017.66	5,389,180.92	20	22,041.94
78,560	CUSIP # 922908744 VANGUARD VALUE ETF	8,455,412.80	6,786,637.63	21	57,725.89
14,959	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,285,735.20	1,785,543.01	6	7,129.46
		31,203,360.29	25,086,288.78	78	128,135.87
COMMON TRUST FUNDS - FIXED INCOME					
870,654.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	870,654.13	870,654.13	2	0.00
		870,654.13	870,654.13	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
424.49	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	424.49	424.49	0	0.00
		424.49	424.49	0	0.00
MUTUAL FUNDS - EQUITY					
67,535	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,760,155.45	2,572,655.00	30	11,818.63
19,049	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	809,582.50	719,813.34	9	0.00
14,618	CUSIP # 922908736 VANGUARD GROWTH ETF	2,286,547.56	1,558,467.56	25	6,314.98
22,439	CUSIP # 922908744 VANGUARD VALUE ETF	2,415,109.57	1,930,582.80	26	16,488.18
4,315	CUSIP # 922908751 VANGUARD SMALL CAP ETF	659,332.00	508,922.55	7	2,056.53
		8,930,727.08	7,290,441.25	97	36,678.32
COMMON TRUST FUNDS - FIXED INCOME					
213,232.26	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	213,232.26	213,232.26	2	0.00
		213,232.26	213,232.26	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
13.39	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	13.39	13.39	0	8.65
		13.39	13.39	0	8.65
MUTUAL FUNDS - FIXED INCOME					
4,997	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	460,423.58	459,693.06	12	0.00
6,250	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	524,562.50	526,646.35	14	0.00
12,993	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,034,112.87	1,036,068.72	27	0.00
20,065	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,119,025.05	1,088,641.38	29	0.00
11,333	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	593,395.88	596,968.81	16	0.00
		3,731,519.88	3,708,018.32	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
80,135.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	80,135.64	80,135.64	2	0.00
		80,135.64	80,135.64	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
722,962.2	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	722,962.20	722,962.20	1	1,781.01
		722,962.20	722,962.20	1	1,781.01
COMMON STOCK					
2,234	CUSIP # 02079K107 ALPHABET INC CL C	2,621,174.54	2,275,470.11	4	0.00
1,807	CUSIP # 023135106 AMAZON.COM INC	3,217,815.25	2,967,109.67	5	0.00
15,403	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	1,224,846.56	1,185,015.29	2	0.00
46,282	CUSIP # 126650100 CVS HEALTH CORP	2,495,988.26	3,075,867.09	4	0.00
12,079	CUSIP # 30303M102 FACEBOOK INC	2,013,448.51	1,964,296.11	3	0.00
49,767	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	4,136,135.37	3,811,831.27	6	0.00
142,073	CUSIP # 48251W104 KKR & CO INC-A	3,337,294.77	3,519,414.92	5	0.00
9,755	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	1,220,252.95	1,150,225.75	2	0.00
17,153	CUSIP # 57636Q104 MASTERCARD INC	4,038,673.85	2,284,646.83	6	0.00
22,983	CUSIP # 58155Q103 MCKESSON CORPORATION	2,690,389.98	3,150,382.91	4	8,963.37

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,689	CUSIP # 594918104 MICROSOFT CORPORATION	2,440,060.66	2,259,707.27	4	0.00
121,816	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	3,245,178.24	3,904,639.01	5	0.00
14,880	CUSIP # 67066G104 NVIDIA CORP	2,671,852.80	2,658,538.46	4	0.00
24,322	CUSIP # 68389X105 ORACLE CORP	1,306,334.62	1,106,514.21	2	0.00
11,864	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	2,036,099.68	1,864,548.36	3	0.00
57,680	CUSIP # 74736K101 QORVO INC	4,137,386.40	3,620,095.85	6	0.00
11,680	CUSIP # 78409V104 S&P GLOBAL INC	2,459,224.00	1,801,745.97	4	0.00
47,223	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	3,894,953.04	4,230,501.50	6	0.00
46,276	CUSIP # 880770102 TERADYNE INC	1,843,635.84	1,520,065.96	3	0.00
23,699	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,648,126.26	2,454,902.34	4	0.00
17,414	CUSIP # 92826C839 VISA INC CL A	2,719,892.66	1,419,398.96	4	0.00
		56,398,764.24	52,224,917.84	87	8,963.37
FOREIGN STOCK					
17,060	CUSIP # 011400587 AIRBUS SE ORD SEDOL 4012250 FR	2,256,962.77	1,703,737.13	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2019 through 03/31/2019
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 03/31/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,542	CUSIP # 012688156 SWISS RE AG ORD SEDOL B545MG5 SW	2,397,756.10	2,330,086.74	4	0.00
28,120	CUSIP # G0692U109 AXIS CAPITAL HLDGS LTD	1,540,413.60	1,790,646.52	2	11,248.00
6,581	CUSIP # G3223R108 EVEREST RE GROUP LTD	1,421,232.76	1,453,952.70	2	0.00
		7,616,365.23	7,278,423.09	12	11,248.00
COMMON TRUST FUNDS - FIXED INCOME					
81,777.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	81,777.95	81,777.95	0	0.00
		81,777.95	81,777.95	0	0.00



As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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

05971SS11	BANCO SANTANDER					01 May 2019		
	2,130,000.000	Local	99.774167	2,125,189.75	99.773400	2,125,173.42	-16.33	0.41
		Base	99.774167	2,125,189.75	99.773400	2,125,173.42	-16.33	0.41
313384EF2	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	12 Apr 2019		
	560,000.000	Local	99.926514	559,588.48	99.926055	559,585.91	-2.57	0.11
		Base	99.926514	559,588.48	99.926055	559,585.91	-2.57	0.11
313384EJ4	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	15 Apr 2019		
	290,000.000	Local	99.904528	289,723.13	99.905890	289,727.08	3.95	0.06
		Base	99.904528	289,723.13	99.905890	289,727.08	3.95	0.06
313384ER6	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	22 Apr 2019		
	670,000.000	Local	99.858542	669,052.23	99.858833	669,054.18	1.95	0.13
		Base	99.858542	669,052.23	99.858833	669,054.18	1.95	0.13
313384FX2	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/19 0.00000				0.010000	22 May 2019		
	1,550,000.000	Local	99.656175	1,544,670.72	99.657167	1,544,686.09	15.37	0.30
		Base	99.656175	1,544,670.72	99.657167	1,544,686.09	15.37	0.30
313384HW2	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/19 0.00000				0.010000	08 Jul 2019		
	3,010,000.000	Local	99.342583	2,990,211.75	99.341222	2,990,170.78	-40.97	0.57
		Base	99.342583	2,990,211.75	99.341222	2,990,170.78	-40.97	0.57
313384HY8	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/19 0.00000				0.010000	10 Jul 2019		
	810,000.000	Local	99.304167	804,363.75	99.327778	804,555.00	191.25	0.15
		Base	99.304167	804,363.75	99.327778	804,555.00	191.25	0.15
313384MF3	FED HOME LN DISCOUNT NT DISCOUNT NOT 09/19 0.00000				0.010000	27 Sep 2019		
	760,000.000	Local	98.791750	750,817.30	98.801693	750,892.87	75.57	0.14
		Base	98.791750	750,817.30	98.801693	750,892.87	75.57	0.14
62479MS79	MUFG BK LTD N Y BRH DISC COML					07 May 2019		
	2,170,000.000	Local	99.741000	2,164,379.70	99.733392	2,164,214.61	-165.09	0.41
		Base	99.741000	2,164,379.70	99.733392	2,164,214.61	-165.09	0.41

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
7839989D1	SSC GOVERNMENT MM GVMXX				2.382574	31 Dec 2030			
		23,515,574.110	Local	100.000000	23,515,574.11	100.000000	23,515,574.11	0.00	4.50
			Base	100.000000	23,515,574.11	100.000000	23,515,574.11	0.00	4.50
US DOLLAR Total									
		35,465,574.110	Local		35,413,570.92		35,413,634.05	63.13	6.77
			Base		35,413,570.92		35,413,634.05	63.13	6.77
CASH EQUIVALENT Total									
		35,465,574.110	Base		35,413,570.92		35,413,634.05	63.13	6.77
FIXED INCOME									
US DOLLAR									
							Exchange Rate:	1.000000	
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045			
		300,000.000	Local	86.709427	260,128.28	91.755274	275,265.82	15,137.54	0.05
			Base	86.709427	260,128.28	91.755274	275,265.82	15,137.54	0.05
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048			
		280,000.000	Local	85.722186	240,022.12	93.829224	262,721.83	22,699.71	0.05
			Base	85.722186	240,022.12	93.829224	262,721.83	22,699.71	0.05
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026			
		206,000.000	Local	99.990189	205,979.79	103.952246	214,141.63	8,161.84	0.04
			Base	99.990189	205,979.79	103.952246	214,141.63	8,161.84	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036			
		30,000.000	Local	107.313500	32,194.05	111.943852	33,583.16	1,389.11	0.01
			Base	107.313500	32,194.05	111.943852	33,583.16	1,389.11	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.900000	30 Nov 2046			
		160,000.000	Local	106.197913	169,916.66	115.641041	185,025.67	15,109.01	0.04
			Base	106.197913	169,916.66	115.641041	185,025.67	15,109.01	0.04
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6				3.600000	14 May 2025			
		210,000.000	Local	96.697410	203,064.56	100.224149	210,470.71	7,406.15	0.04
			Base	96.697410	203,064.56	100.224149	210,470.71	7,406.15	0.04

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

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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
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	200,000.000	Local		96.917330	193,834.66	101.762579	203,525.16	9,690.50	0.04
		Base		96.917330	193,834.66	101.762579	203,525.16	9,690.50	0.04
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025		
	320,000.000	Local		97.786513	312,916.84	101.303594	324,171.50	11,254.66	0.06
		Base		97.786513	312,916.84	101.303594	324,171.50	11,254.66	0.06
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.550000	15 Mar 2035		
	180,000.000	Local		96.438894	173,590.01	97.936068	176,284.92	2,694.91	0.03
		Base		96.438894	173,590.01	97.936068	176,284.92	2,694.91	0.03
00507UUAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.750000	15 Mar 2045		
	10,000.000	Local		96.282800	9,628.28	99.366684	9,936.67	308.39	0.00
		Base		96.282800	9,628.28	99.366684	9,936.67	308.39	0.00
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.691400	9,969.14	86.436380	8,643.64	-1,325.50	0.00
		Base		99.691400	9,969.14	86.436380	8,643.64	-1,325.50	0.00
01F022444	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	15 Apr 2034		
	800,000.000	Local		98.345216	786,761.73	99.403368	795,226.94	8,465.21	0.15
Original Face:	800,000.000	Base		98.345216	786,761.73	99.403368	795,226.94	8,465.21	0.15
01F030447	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.000000	15 Apr 2034		
	3,800,000.000	Local		100.031250	3,801,187.50	100.919618	3,834,945.48	33,757.98	0.73
Original Face:	3,800,000.000	Base		100.031250	3,801,187.50	100.919618	3,834,945.48	33,757.98	0.73
01F030652	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	13 May 2049		
	800,000.000	Local		99.718750	797,750.00	99.457756	795,662.05	-2,087.95	0.15
Original Face:	800,000.000	Base		99.718750	797,750.00	99.457756	795,662.05	-2,087.95	0.15
01F032443	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	15 Apr 2034		
	5,700,000.000	Local		101.840735	5,804,921.89	102.277344	5,829,808.61	24,886.72	1.11
Original Face:	5,700,000.000	Base		101.840735	5,804,921.89	102.277344	5,829,808.61	24,886.72	1.11
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	10 Apr 2049		
	4,400,000.000	Local		100.432440	4,419,027.35	101.355407	4,459,637.91	40,610.56	0.85
Original Face:	4,400,000.000	Base		100.432440	4,419,027.35	101.355407	4,459,637.91	40,610.56	0.85

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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
01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	10 Apr 2049		
	3,800,000.000	Local		103.421361	3,930,011.73	104.189453	3,959,199.21	29,187.48	0.76
Original Face:	3,800,000.000	Base		103.421361	3,930,011.73	104.189453	3,959,199.21	29,187.48	0.76
01F050643	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	10 Apr 2049		
	2,400,000.000	Local		104.798828	2,515,171.88	105.720337	2,537,288.09	22,116.21	0.49
Original Face:	2,400,000.000	Base		104.798828	2,515,171.88	105.720337	2,537,288.09	22,116.21	0.49
02209SAJ2	ALTRIA GROUP INC COMPANY GUAR 08/19 9.25					9.250000	06 Aug 2019		
	30,000.000	Local		102.281500	30,684.45	102.222031	30,666.61	-17.84	0.01
		Base		102.281500	30,684.45	102.222031	30,666.61	-17.84	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	200,000.000	Local		102.688465	205,376.93	103.903912	207,807.82	2,430.89	0.04
		Base		102.688465	205,376.93	103.903912	207,807.82	2,430.89	0.04
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.850000	09 Aug 2022		
	10,000.000	Local		101.824800	10,182.48	99.762940	9,976.29	-206.19	0.00
		Base		101.824800	10,182.48	99.762940	9,976.29	-206.19	0.00
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375000	31 Jan 2044		
	40,000.000	Local		95.227700	38,091.08	99.784881	39,913.95	1,822.87	0.01
		Base		95.227700	38,091.08	99.784881	39,913.95	1,822.87	0.01
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	60,000.000	Local		99.994233	59,996.54	101.569419	60,941.65	945.11	0.01
		Base		99.994233	59,996.54	101.569419	60,941.65	945.11	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	100,000.000	Local		99.897630	99,897.63	101.778736	101,778.74	1,881.11	0.02
		Base		99.897630	99,897.63	101.778736	101,778.74	1,881.11	0.02
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	260,000.000	Local		100.585212	261,521.55	102.783750	267,237.75	5,716.20	0.05
		Base		100.585212	261,521.55	102.783750	267,237.75	5,716.20	0.05
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	190,000.000	Local		99.812300	189,643.37	103.090477	195,871.91	6,228.54	0.04
		Base		99.812300	189,643.37	103.090477	195,871.91	6,228.54	0.04

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STATE STREET

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02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	50,000.000	Local	101.284400	50,642.20	107.656359	53,828.18	3,185.98	0.01	
		Base	101.284400	50,642.20	107.656359	53,828.18	3,185.98	0.01	
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local	117.041500	11,704.15	119.261991	11,926.20	222.05	0.00	
		Base	117.041500	11,704.15	119.261991	11,926.20	222.05	0.00	
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	310,000.000	Local	95.880184	297,228.57	100.673614	312,088.20	14,859.63	0.06	
		Base	95.880184	297,228.57	100.673614	312,088.20	14,859.63	0.06	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	200,000.000	Local	96.570590	193,141.18	103.938847	207,877.69	14,736.51	0.04	
		Base	96.570590	193,141.18	103.938847	207,877.69	14,736.51	0.04	
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local	98.181914	206,182.02	100.670713	211,408.50	5,226.48	0.04	
		Base	98.181914	206,182.02	100.670713	211,408.50	5,226.48	0.04	
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	140,000.000	Local	96.417079	134,983.91	99.422993	139,192.19	4,208.28	0.03	
		Base	96.417079	134,983.91	99.422993	139,192.19	4,208.28	0.03	
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local	100.774667	30,232.40	102.653651	30,796.10	563.70	0.01	
		Base	100.774667	30,232.40	102.653651	30,796.10	563.70	0.01	
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375000	26 May 2020		
	20,000.000	Local	99.200450	19,840.09	99.675895	19,935.18	95.09	0.00	
		Base	99.200450	19,840.09	99.675895	19,935.18	95.09	0.00	
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
	20,000.000	Local	103.141350	20,628.27	100.067443	20,013.49	-614.78	0.00	
		Base	103.141350	20,628.27	100.067443	20,013.49	-614.78	0.00	
02R040649	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY					4.000000	10 Apr 2049		
	5,000,000.000	Local	102.046875	5,102,343.76	102.935547	5,146,777.35	44,433.59	0.98	
	Original Face:	5,000,000.000	Base	102.046875	5,102,343.76	102.935547	5,146,777.35	44,433.59	0.98

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02R042645	FHLMC TBA 30 YR 4.5 GOLD SINGLE FAMILY					4.500000	10 Apr 2049		
	200,000.000	Local		103.593750	207,187.50	104.360232	208,720.46	1,532.96	0.04
Original Face:	200,000.000	Base		103.593750	207,187.50	104.360232	208,720.46	1,532.96	0.04
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	13 Dec 2048		
	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
031162BM1	AMGEN INC SR UNSECURED 11/21 3.875					3.875000	15 Nov 2021		
	300,000.000	Local		101.077187	303,231.56	102.684943	308,054.83	4,823.27	0.06
		Base		101.077187	303,231.56	102.684943	308,054.83	4,823.27	0.06
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	580,000.000	Local		90.722298	526,189.33	94.101800	545,790.44	19,601.11	0.10
		Base		90.722298	526,189.33	94.101800	545,790.44	19,601.11	0.10
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	110,000.000	Local		106.548827	117,203.71	108.913686	119,805.05	2,601.34	0.02
		Base		106.548827	117,203.71	108.913686	119,805.05	2,601.34	0.02
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	480,000.000	Local		99.821508	479,143.24	101.904525	489,141.72	9,998.48	0.09
		Base		99.821508	479,143.24	101.904525	489,141.72	9,998.48	0.09
03522AAD2	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		94.657086	66,259.96	100.295317	70,206.72	3,946.76	0.01
		Base		94.657086	66,259.96	100.295317	70,206.72	3,946.76	0.01
03522AAF7	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/46 4.9					4.900000	01 Feb 2046		
	20,000.000	Local		95.579600	19,115.92	100.438461	20,087.69	971.77	0.00
		Base		95.579600	19,115.92	100.438461	20,087.69	971.77	0.00
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	150,000.000	Local		100.644313	150,966.47	109.754813	164,632.22	13,665.75	0.03
		Base		100.644313	150,966.47	109.754813	164,632.22	13,665.75	0.03
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	90,000.000	Local		99.902789	89,912.51	104.206413	93,785.77	3,873.26	0.02
		Base		99.902789	89,912.51	104.206413	93,785.77	3,873.26	0.02

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035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5					3.500000	12 Jan 2024		
	20,000.000	Local		99.584800	19,916.96	101.747525	20,349.51	432.55	0.00
		Base		99.584800	19,916.96	101.747525	20,349.51	432.55	0.00
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	600,000.000	Local		97.871343	587,228.06	101.685009	610,110.05	22,881.99	0.12
		Base		97.871343	587,228.06	101.685009	610,110.05	22,881.99	0.12
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	260,000.000	Local		95.484788	248,260.45	96.068523	249,778.16	1,517.71	0.05
		Base		95.484788	248,260.45	96.068523	249,778.16	1,517.71	0.05
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	330,000.000	Local		100.393406	331,298.24	106.539781	351,581.28	20,283.04	0.07
		Base		100.393406	331,298.24	106.539781	351,581.28	20,283.04	0.07
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.650000	01 Feb 2021		
	15,000.000	Local		101.074267	15,161.14	99.693594	14,954.04	-207.10	0.00
		Base		101.074267	15,161.14	99.693594	14,954.04	-207.10	0.00
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	360,000.000	Local		95.169406	342,609.86	99.898703	359,635.33	17,025.47	0.07
		Base		95.169406	342,609.86	99.898703	359,635.33	17,025.47	0.07
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local		99.973400	19,994.68	100.695438	20,139.09	144.41	0.00
		Base		99.973400	19,994.68	100.695438	20,139.09	144.41	0.00
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	120,000.000	Local		97.710883	117,253.06	99.914605	119,897.53	2,644.47	0.02
		Base		97.710883	117,253.06	99.914605	119,897.53	2,644.47	0.02
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local		102.996936	113,296.63	100.780832	110,858.92	-2,437.71	0.02
		Base		102.996936	113,296.63	100.780832	110,858.92	-2,437.71	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	118,000.000	Local		99.514110	117,426.65	100.078890	118,093.09	666.44	0.02
		Base		99.514110	117,426.65	100.078890	118,093.09	666.44	0.02

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037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local		94.082568	413,963.30	94.024621	413,708.33	-254.97	0.08
		Base		94.082568	413,963.30	94.024621	413,708.33	-254.97	0.08
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	570,000.000	Local		87.924681	501,170.68	88.620211	505,135.20	3,964.52	0.10
		Base		87.924681	501,170.68	88.620211	505,135.20	3,964.52	0.10
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	590,000.000	Local		92.774288	547,368.30	96.610880	570,004.19	22,635.89	0.11
		Base		92.774288	547,368.30	96.610880	570,004.19	22,635.89	0.11
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	50,000.000	Local		97.067700	48,533.85	97.915332	48,957.67	423.82	0.01
		Base		97.067700	48,533.85	97.915332	48,957.67	423.82	0.01
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	130,000.000	Local		94.590554	122,967.72	101.125521	131,463.18	8,495.46	0.03
		Base		94.590554	122,967.72	101.125521	131,463.18	8,495.46	0.03
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	100,000.000	Local		117.011050	117,011.05	113.852772	113,852.77	-3,158.28	0.02
		Base		117.011050	117,011.05	113.852772	113,852.77	-3,158.28	0.02
05532MAB3	BCAP LLC TRUST BCAP 2009 RR15 2A1 144A					5.500000	26 Nov 2035		
	524,219.420	Local		100.977816	529,345.32	100.681090	527,789.83	-1,555.49	0.10
	Original Face: 2,080,000.000	Base		100.977816	529,345.32	100.681090	527,789.83	-1,555.49	0.10
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	360,000.000	Local		110.972036	399,499.33	117.439286	422,781.43	23,282.10	0.08
		Base		110.972036	399,499.33	117.439286	422,781.43	23,282.10	0.08
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A					3.733750	15 Jul 2035		
	260,000.000	Local		99.875669	259,676.74	99.842040	259,589.30	-87.44	0.05
	Original Face: 260,000.000	Base		99.875669	259,676.74	99.842040	259,589.30	-87.44	0.05
056059AA6	BX TRUST BX 2018 IND A 144A					3.233750	15 Nov 2035		
	1,210,296.830	Local		100.000000	1,210,296.83	99.749540	1,207,265.52	-3,031.31	0.23
	Original Face: 1,480,000.000	Base		100.000000	1,210,296.83	99.749540	1,207,265.52	-3,031.31	0.23

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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
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379000	12 Apr 2028		
	400,000.000	Local		95.866348	383,465.39	101.112663	404,450.65	20,985.26	0.08
		Base		95.866348	383,465.39	101.112663	404,450.65	20,985.26	0.08
05970AAB8	BANCO NACIONAL COM EXT SUBORDINATED 144A 08/26 VAR					3.800000	11 Aug 2026		
	240,000.000	Local		98.194433	235,666.64	97.751000	234,602.40	-1,064.24	0.04
		Base		98.194433	235,666.64	97.751000	234,602.40	-1,064.24	0.04
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local		101.559033	91,403.13	101.269583	91,142.62	-260.51	0.02
		Base		101.559033	91,403.13	101.269583	91,142.62	-260.51	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	540,000.000	Local		105.071752	567,387.46	112.384130	606,874.30	39,486.84	0.12
		Base		105.071752	567,387.46	112.384130	606,874.30	39,486.84	0.12
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	700,000.000	Local		99.547219	696,830.53	102.734255	719,139.79	22,309.26	0.14
		Base		99.547219	696,830.53	102.734255	719,139.79	22,309.26	0.14
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local		102.225600	10,222.56	104.215709	10,421.57	199.01	0.00
		Base		102.225600	10,222.56	104.215709	10,421.57	199.01	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local		100.056845	110,062.53	99.706886	109,677.57	-384.96	0.02
		Base		100.056845	110,062.53	99.706886	109,677.57	-384.96	0.02
06051GHA0	BANK OF AMERICA CORP SR UNSECURED 01/49 VAR					3.946000	23 Jan 2049		
	190,000.000	Local		94.257979	179,090.16	97.694897	185,620.30	6,530.14	0.04
		Base		94.257979	179,090.16	97.694897	185,620.30	6,530.14	0.04
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	810,000.000	Local		97.020278	785,864.25	99.601769	806,774.33	20,910.08	0.15
		Base		97.020278	785,864.25	99.601769	806,774.33	20,910.08	0.15
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	650,000.000	Local		92.832068	603,408.44	97.784901	635,601.86	32,193.42	0.12
		Base		92.832068	603,408.44	97.784901	635,601.86	32,193.42	0.12

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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	101.551426	30,465.43	465.43	0.01
		Base		100.000000	30,000.00	101.551426	30,465.43	465.43	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local		101.155447	151,733.17	104.122647	156,183.97	4,450.80	0.03
		Base		101.155447	151,733.17	104.122647	156,183.97	4,450.80	0.03
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local		100.000000	70,000.00	101.923797	71,346.66	1,346.66	0.01
		Base		100.000000	70,000.00	101.923797	71,346.66	1,346.66	0.01
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local		100.533433	30,160.03	103.543790	31,063.14	903.11	0.01
	Original Face: 30,000.000	Base		100.533433	30,160.03	103.543790	31,063.14	903.11	0.01
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	200,000.000	Local		100.422695	200,845.39	103.376698	206,753.40	5,908.01	0.04
		Base		100.422695	200,845.39	103.376698	206,753.40	5,908.01	0.04
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local		107.872850	21,574.57	108.138000	21,627.60	53.03	0.00
		Base		107.872850	21,574.57	108.138000	21,627.60	53.03	0.00
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	280,000.000	Local		110.431096	309,207.07	116.886239	327,281.47	18,074.40	0.06
		Base		110.431096	309,207.07	116.886239	327,281.47	18,074.40	0.06
07386HKJ9	BEAR STEARNS ALT A TRUST BALTA 2004 7 1A1					4.531757	25 Aug 2034		
	141,700.820	Local		101.191172	143,388.72	103.508140	146,671.88	3,283.16	0.03
	Original Face: 3,490,000.000	Base		101.191172	143,388.72	103.508140	146,671.88	3,283.16	0.03
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	5,000.000	Local		104.844600	5,242.23	101.531321	5,076.57	-165.66	0.00
		Base		104.844600	5,242.23	101.531321	5,076.57	-165.66	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	10,000.000	Local		109.184900	10,918.49	103.195483	10,319.55	-598.94	0.00
		Base		109.184900	10,918.49	103.195483	10,319.55	-598.94	0.00

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075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	420,000.000	Local		96.791886	406,525.92	99.999573	419,998.21	13,472.29	0.08
		Base		96.791886	406,525.92	99.999573	419,998.21	13,472.29	0.08
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	220,000.000	Local		98.981750	217,759.85	104.671150	230,276.53	12,516.68	0.04
		Base		98.981750	217,759.85	104.671150	230,276.53	12,516.68	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	430,000.000	Local		100.000000	430,000.00	103.723110	446,009.37	16,009.37	0.09
		Base		100.000000	430,000.00	103.723110	446,009.37	16,009.37	0.09
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	400,000.000	Local		100.381235	401,524.94	107.961402	431,845.61	30,320.67	0.08
		Base		100.381235	401,524.94	107.961402	431,845.61	30,320.67	0.08
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
	320,000.000	Local		101.796503	325,748.81	101.829197	325,853.43	104.62	0.06
		Base		101.796503	325,748.81	101.829197	325,853.43	104.62	0.06
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	470,000.000	Local		95.209987	447,486.94	99.773302	468,934.52	21,447.58	0.09
		Base		95.209987	447,486.94	99.773302	468,934.52	21,447.58	0.09
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	220,000.000	Local		98.584136	216,885.10	101.182558	222,601.63	5,716.53	0.04
		Base		98.584136	216,885.10	101.182558	222,601.63	5,716.53	0.04
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local		100.011617	60,006.97	101.794366	61,076.62	1,069.65	0.01
		Base		100.011617	60,006.97	101.794366	61,076.62	1,069.65	0.01
12482HAA2	CAMB COMMERCIAL MORTGAGE TRUST CAMB 2019 LIFE A 144A					3.553750	15 Dec 2037		
	1,020,000.000	Local		100.000000	1,020,000.00	100.130910	1,021,335.28	1,335.28	0.20
	Original Face:		1,020,000.000	Base	100.000000	1,020,000.00	100.130910	1,021,335.28	1,335.28
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.972860	13 Nov 2050		
	1,057,601.420	Local		5.716571	60,458.54	5.745000	60,759.20	300.66	0.01
	Original Face:		1,070,000.000	Base	5.716571	60,458.54	5.745000	60,759.20	300.66

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12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349000	10 May 2050		
		24,000.000	Local 102.829208	24,679.01	101.879720	24,451.13	-227.88	0.00
Original Face:		24,000.000	Base 102.829208	24,679.01	101.879720	24,451.13	-227.88	0.00
12572QAJ4	CME GROUP INC SR UNSECURED 06/28 3.75				3.750000	15 Jun 2028		
		300,000.000	Local 99.557347	298,672.04	105.172288	315,516.86	16,844.82	0.06
			Base 99.557347	298,672.04	105.172288	315,516.86	16,844.82	0.06
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4				4.421600	15 Nov 2051		
		1,170,000.000	Local 102.969250	1,204,740.23	108.749850	1,272,373.25	67,633.02	0.24
Original Face:		1,170,000.000	Base 102.969250	1,204,740.23	108.749850	1,272,373.25	67,633.02	0.24
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025		
		740,000.000	Local 95.740680	708,481.03	101.085200	748,030.48	39,549.45	0.14
			Base 95.740680	708,481.03	101.085200	748,030.48	39,549.45	0.14
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.645689	10 Oct 2048		
		57,000.000	Local 103.067123	58,748.26	104.441480	59,531.64	783.38	0.01
Original Face:		57,000.000	Base 103.067123	58,748.26	104.441480	59,531.64	783.38	0.01
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A				3.733750	15 Jan 2034		
		850,000.000	Local 100.000000	850,000.00	100.207840	851,766.64	1,766.64	0.16
Original Face:		850,000.000	Base 100.000000	850,000.00	100.207840	851,766.64	1,766.64	0.16
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		50,000.000	Local 104.516320	52,258.16	101.200061	50,600.03	-1,658.13	0.01
			Base 104.516320	52,258.16	101.200061	50,600.03	-1,658.13	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		10,000.000	Local 115.713000	11,571.30	101.628898	10,162.89	-1,408.41	0.00
			Base 115.713000	11,571.30	101.628898	10,162.89	-1,408.41	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023		
		440,000.000	Local 99.168734	436,342.43	101.608041	447,075.38	10,732.95	0.09
			Base 99.168734	436,342.43	101.608041	447,075.38	10,732.95	0.09
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1				4.100000	25 Mar 2025		
		520,000.000	Local 99.271825	516,213.49	102.664453	533,855.16	17,641.67	0.10
			Base 99.271825	516,213.49	102.664453	533,855.16	17,641.67	0.10

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126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	1,050,000.000	Local		98.739980	1,036,769.79	101.325147	1,063,914.04	27,144.25	0.20
		Base		98.739980	1,036,769.79	101.325147	1,063,914.04	27,144.25	0.20
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	180,000.000	Local		104.267906	187,682.23	100.740476	181,332.86	-6,349.37	0.03
		Base		104.267906	187,682.23	100.740476	181,332.86	-6,349.37	0.03
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.350000	09 Mar 2021		
	60,000.000	Local		100.398383	60,239.03	100.762225	60,457.34	218.31	0.01
		Base		100.398383	60,239.03	100.762225	60,457.34	218.31	0.01
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					2.663750	15 Jul 2035		
	54,826.450	Local		95.272300	52,234.42	96.626520	52,976.89	742.47	0.01
	Original Face: 2,010,000.000	Base		95.272300	52,234.42	96.626520	52,976.89	742.47	0.01
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616					2.616000	15 Jun 2022		
	10,000.000	Local		100.000000	10,000.00	98.660106	9,866.01	-133.99	0.00
		Base		100.000000	10,000.00	98.660106	9,866.01	-133.99	0.00
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	420,000.000	Local		97.907083	411,209.75	102.249912	429,449.63	18,239.88	0.08
		Base		97.907083	411,209.75	102.249912	429,449.63	18,239.88	0.08
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	100,000.000	Local		96.378070	96,378.07	104.938809	104,938.81	8,560.74	0.02
		Base		96.378070	96,378.07	104.938809	104,938.81	8,560.74	0.02
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
	10,000.000	Local		97.488300	9,748.83	98.421168	9,842.12	93.29	0.00
		Base		97.488300	9,748.83	98.421168	9,842.12	93.29	0.00
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.850000	25 Sep 2034		
	1,247,967.370	Local		100.973494	1,260,116.26	101.001550	1,260,466.39	350.13	0.24
	Original Face: 2,960,000.000	Base		100.973494	1,260,116.26	101.001550	1,260,466.39	350.13	0.24
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579000	23 Jul 2020		
	20,000.000	Local		100.155700	20,031.14	100.726946	20,145.39	114.25	0.00
		Base		100.155700	20,031.14	100.726946	20,145.39	114.25	0.00

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161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	680,000.000	Local		95.038821	646,263.98	99.226531	674,740.41	28,476.43	0.13
		Base		95.038821	646,263.98	99.226531	674,740.41	28,476.43	0.13
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	370,000.000	Local		95.438403	353,122.09	100.536938	371,986.67	18,864.58	0.07
		Base		95.438403	353,122.09	100.536938	371,986.67	18,864.58	0.07
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	630,000.000	Local		100.048559	630,305.92	105.369712	663,829.19	33,523.27	0.13
		Base		100.048559	630,305.92	105.369712	663,829.19	33,523.27	0.13
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	40,000.000	Local		99.792750	39,917.10	100.724397	40,289.76	372.66	0.01
		Base		99.792750	39,917.10	100.724397	40,289.76	372.66	0.01
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	520,000.000	Local		94.866888	493,307.82	99.688096	518,378.10	25,070.28	0.10
		Base		94.866888	493,307.82	99.688096	518,378.10	25,070.28	0.10
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	110,000.000	Local		98.384364	108,222.80	100.366513	110,403.16	2,180.36	0.02
		Base		98.384364	108,222.80	100.366513	110,403.16	2,180.36	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local		98.351050	137,691.47	102.673268	143,742.58	6,051.11	0.03
		Base		98.351050	137,691.47	102.673268	143,742.58	6,051.11	0.03
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	80,000.000	Local		144.773500	115,818.80	150.325517	120,260.41	4,441.61	0.02
		Base		144.773500	115,818.80	150.325517	120,260.41	4,441.61	0.02
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local		105.235170	210,470.34	109.609083	219,218.17	8,747.83	0.04
		Base		105.235170	210,470.34	109.609083	219,218.17	8,747.83	0.04
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local		109.774686	38,421.14	106.355353	37,224.37	-1,196.77	0.01
		Base		109.774686	38,421.14	106.355353	37,224.37	-1,196.77	0.01

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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
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	700,000.000	Local	100.747543	705,232.80	102.743571	719,205.00	13,972.20	0.14	
		Base	100.747543	705,232.80	102.743571	719,205.00	13,972.20	0.14	
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local	100.000000	50,000.00	98.252538	49,126.27	-873.73	0.01	
		Base	100.000000	50,000.00	98.252538	49,126.27	-873.73	0.01	
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	710,000.000	Local	97.314804	690,935.11	102.599888	728,459.20	37,524.09	0.14	
		Base	97.314804	690,935.11	102.599888	728,459.20	37,524.09	0.14	
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	460,000.000	Local	99.387137	457,180.83	107.208011	493,156.85	35,976.02	0.09	
		Base	99.387137	457,180.83	107.208011	493,156.85	35,976.02	0.09	
17313CAC3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 WFH3 A3					2.735500	25 Jun 2037		
	1,392,627.650	Local	99.388406	1,384,110.42	99.695910	1,388,392.81	4,282.39	0.27	
Original Face:	1,660,000.000	Base	99.388406	1,384,110.42	99.695910	1,388,392.81	4,282.39	0.27	
189231AA1	CLOVERLEAF COLD STORAGE TRUST CCST 2019 CHL2 A 144A					3.560000	15 Mar 2036		
	660,000.000	Local	100.000000	660,000.00	100.032820	660,216.61	216.61	0.13	
Original Face:	660,000.000	Base	100.000000	660,000.00	100.032820	660,216.61	216.61	0.13	
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625000	26 Feb 2044		
	690,000.000	Local	107.405454	741,097.63	112.720000	777,768.00	36,670.37	0.15	
		Base	107.405454	741,097.63	112.720000	777,768.00	36,670.37	0.15	
195325DP7	REPUBLIC OF COLOMBIA SR UNSECURED 03/29 4.5					4.500000	15 Mar 2029		
	200,000.000	Local	100.422935	200,845.87	105.600000	211,200.00	10,354.13	0.04	
		Base	100.422935	200,845.87	105.600000	211,200.00	10,354.13	0.04	
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local	99.705712	648,087.13	107.580000	699,270.00	51,182.87	0.13	
		Base	99.705712	648,087.13	107.580000	699,270.00	51,182.87	0.13	
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local	130.016600	13,001.66	132.837468	13,283.75	282.09	0.00	
		Base	130.016600	13,001.66	132.837468	13,283.75	282.09	0.00	

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20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65				5.650000	15 Jun 2035			
		10,000.000	Local	122.543500	12,254.35	117.523450	11,752.35	-502.00	0.00
			Base	122.543500	12,254.35	117.523450	11,752.35	-502.00	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026			
		10,000.000	Local	95.237600	9,523.76	99.493422	9,949.34	425.58	0.00
			Base	95.237600	9,523.76	99.493422	9,949.34	425.58	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35				2.350000	15 Jan 2027			
		60,000.000	Local	94.582667	56,749.60	93.439347	56,063.61	-685.99	0.01
			Base	94.582667	56,749.60	93.439347	56,063.61	-685.99	0.01
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048			
		80,000.000	Local	98.435825	78,748.66	108.410710	86,728.57	7,979.91	0.02
			Base	98.435825	78,748.66	108.410710	86,728.57	7,979.91	0.02
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7				3.700000	15 Apr 2024			
		50,000.000	Local	99.744360	49,872.18	103.302493	51,651.25	1,779.07	0.01
			Base	99.744360	49,872.18	103.302493	51,651.25	1,779.07	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025			
		310,000.000	Local	99.880581	309,629.80	104.582005	324,204.22	14,574.42	0.06
			Base	99.880581	309,629.80	104.582005	324,204.22	14,574.42	0.06
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028			
		750,000.000	Local	99.820976	748,657.32	105.253786	789,403.40	40,746.08	0.15
			Base	99.820976	748,657.32	105.253786	789,403.40	40,746.08	0.15
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		260,000.000	Local	99.325446	258,246.16	106.238141	276,219.17	17,973.01	0.05
			Base	99.325446	258,246.16	106.238141	276,219.17	17,973.01	0.05
200447AF7	COMISION FEDERAL DE ELEC SR UNSECURED 144A 02/27 4.75				4.750000	23 Feb 2027			
		290,000.000	Local	98.566479	285,842.79	100.908000	292,633.20	6,790.41	0.06
			Base	98.566479	285,842.79	100.908000	292,633.20	6,790.41	0.06
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3				4.300000	15 Aug 2028			
		430,000.000	Local	99.091295	426,092.57	103.153654	443,560.71	17,468.14	0.08
			Base	99.091295	426,092.57	103.153654	443,560.71	17,468.14	0.08

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212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	90,000.000	Local	97.894011	88,104.61	100.654009	90,588.61	2,484.00	0.02	
		Base	97.894011	88,104.61	100.654009	90,588.61	2,484.00	0.02	
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	60,000.000	Local	96.097217	57,658.33	102.669844	61,601.91	3,943.58	0.01	
		Base	96.097217	57,658.33	102.669844	61,601.91	3,943.58	0.01	
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	750,000.000	Local	102.887300	771,654.75	104.458325	783,437.44	11,782.69	0.15	
		Base	102.887300	771,654.75	104.458325	783,437.44	11,782.69	0.15	
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	440,000.000	Local	93.889732	413,114.82	100.101000	440,444.40	27,329.58	0.08	
		Base	93.889732	413,114.82	100.101000	440,444.40	27,329.58	0.08	
21H030641	GNMA II TBA 30 YR 3 JUMBOS					3.000000	17 Apr 2049		
	600,000.000	Local	100.031250	600,187.50	100.429688	602,578.13	2,390.63	0.12	
Original Face:	600,000.000	Base	100.031250	600,187.50	100.429688	602,578.13	2,390.63	0.12	
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	17 Apr 2049		
	6,600,000.000	Local	101.433446	6,694,607.45	102.162109	6,742,699.19	48,091.74	1.29	
Original Face:	6,600,000.000	Base	101.433446	6,694,607.45	102.162109	6,742,699.19	48,091.74	1.29	
21H040640	GNMA II TBA 30 YR 4 JUMBOS					4.000000	17 Apr 2049		
	3,100,000.000	Local	102.739890	3,184,936.58	103.248047	3,200,689.46	15,752.88	0.61	
Original Face:	3,100,000.000	Base	102.739890	3,184,936.58	103.248047	3,200,689.46	15,752.88	0.61	
21H042646	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	17 Apr 2049		
	1,380,000.000	Local	103.488321	1,428,138.83	103.861328	1,433,286.33	5,147.50	0.27	
Original Face:	1,380,000.000	Base	103.488321	1,428,138.83	103.861328	1,433,286.33	5,147.50	0.27	
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					2.965500	25 Feb 2032		
	232,970.300	Local	96.644504	225,152.99	97.344880	226,784.66	1,631.67	0.04	
Original Face:	16,100,000.000	Base	96.644504	225,152.99	97.344880	226,784.66	1,631.67	0.04	
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875000	15 May 2045		
	500,000.000	Local	101.805088	509,025.44	108.467839	542,339.20	33,313.76	0.10	
		Base	101.805088	509,025.44	108.467839	542,339.20	33,313.76	0.10	

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23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	520,000.000	Local		97.265967	505,783.03	103.916000	540,363.20	34,580.17	0.10
		Base		97.265967	505,783.03	103.916000	540,363.20	34,580.17	0.10
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	400,000.000	Local		99.739148	398,956.59	102.553801	410,215.20	11,258.61	0.08
		Base		99.739148	398,956.59	102.553801	410,215.20	11,258.61	0.08
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.700000	15 Jan 2020		
	200,000.000	Local		99.017235	198,034.47	99.210563	198,421.13	386.66	0.04
		Base		99.017235	198,034.47	99.210563	198,421.13	386.66	0.04
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821000	10 Feb 2024		
	8,553.660	Local		111.409970	9,529.63	109.340000	9,352.57	-177.06	0.00
	Original Face: 20,000.000	Base		111.409970	9,529.63	109.340000	9,352.57	-177.06	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		89.830500	8,983.05	100.400271	10,040.03	1,056.98	0.00
		Base		89.830500	8,983.05	100.400271	10,040.03	1,056.98	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	170,000.000	Local		97.794018	166,249.83	104.729165	178,039.58	11,789.75	0.03
		Base		97.794018	166,249.83	104.729165	178,039.58	11,789.75	0.03
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	350,000.000	Local		108.941566	381,295.48	113.469754	397,144.14	15,848.66	0.08
		Base		108.941566	381,295.48	113.469754	397,144.14	15,848.66	0.08
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local		102.646900	10,264.69	100.567327	10,056.73	-207.96	0.00
		Base		102.646900	10,264.69	100.567327	10,056.73	-207.96	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	1,309,037.740	Local		99.988838	1,308,891.63	102.175700	1,337,518.47	28,626.84	0.26
	Original Face: 1,320,000.000	Base		99.988838	1,308,891.63	102.175700	1,337,518.47	28,626.84	0.26
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
	110,000.000	Local		100.681109	110,749.22	101.550650	111,705.72	956.50	0.02
		Base		100.681109	110,749.22	101.550650	111,705.72	956.50	0.02

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26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.750000	01 Sep 2046		
	10,000.000	Local		95.244700	9,524.47	93.486701	9,348.67	-175.80	0.00
		Base		95.244700	9,524.47	93.486701	9,348.67	-175.80	0.00
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	330,000.000	Local		96.564024	318,661.28	98.820907	326,108.99	7,447.71	0.06
		Base		96.564024	318,661.28	98.820907	326,108.99	7,447.71	0.06
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	250,000.000	Local		94.140732	235,351.83	98.084090	245,210.23	9,858.40	0.05
		Base		94.140732	235,351.83	98.084090	245,210.23	9,858.40	0.05
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	50,000.000	Local		102.505400	51,252.70	105.867450	52,933.73	1,681.03	0.01
		Base		102.505400	51,252.70	105.867450	52,933.73	1,681.03	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	170,000.000	Local		97.745865	166,167.97	99.622805	169,358.77	3,190.80	0.03
		Base		97.745865	166,167.97	99.622805	169,358.77	3,190.80	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	160,000.000	Local		95.988913	153,582.26	100.143959	160,230.33	6,648.07	0.03
		Base		95.988913	153,582.26	100.143959	160,230.33	6,648.07	0.03
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	960,000.000	Local		97.638204	937,326.76	103.625000	994,800.00	57,473.24	0.19
		Base		97.638204	937,326.76	103.625000	994,800.00	57,473.24	0.19
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	100,000.000	Local		125.684330	125,684.33	131.583911	131,583.91	5,899.58	0.03
		Base		125.684330	125,684.33	131.583911	131,583.91	5,899.58	0.03
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	740,000.000	Local		96.472543	713,896.82	99.000000	732,600.00	18,703.18	0.14
		Base		96.472543	713,896.82	99.000000	732,600.00	18,703.18	0.14
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	80,000.000	Local		102.527588	82,022.07	104.884414	83,907.53	1,885.46	0.02
		Base		102.527588	82,022.07	104.884414	83,907.53	1,885.46	0.02

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29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	70,000.000	Local		99.792300	69,854.61	107.233634	75,063.54	5,208.93	0.01
		Base		99.792300	69,854.61	107.233634	75,063.54	5,208.93	0.01
29278NAH6	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/24 4.5					4.500000	15 Apr 2024		
	140,000.000	Local		100.116807	140,163.53	104.264673	145,970.54	5,807.01	0.03
		Base		100.116807	140,163.53	104.264673	145,970.54	5,807.01	0.03
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	20,000.000	Local		102.707000	20,541.40	112.008386	22,401.68	1,860.28	0.00
		Base		102.707000	20,541.40	112.008386	22,401.68	1,860.28	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		114.428457	80,099.92	117.648654	82,354.06	2,254.14	0.02
		Base		114.428457	80,099.92	117.648654	82,354.06	2,254.14	0.02
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	80,000.000	Local		99.675963	79,740.77	105.087729	84,070.18	4,329.41	0.02
		Base		99.675963	79,740.77	105.087729	84,070.18	4,329.41	0.02
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		97.761562	254,180.06	100.886800	262,305.68	8,125.62	0.05
		Base		97.761562	254,180.06	100.886800	262,305.68	8,125.62	0.05
294751DD1	EQUITY ONE ABS INC EQABS 2003 4 AV1					3.145500	25 Oct 2034		
	867,471.130	Local		98.540803	854,813.02	98.946740	858,334.40	3,521.38	0.16
Original Face:	12,365,000.000	Base		98.540803	854,813.02	98.946740	858,334.40	3,521.38	0.16
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local		91.443317	210,319.63	96.219600	221,305.08	10,985.45	0.04
		Base		91.443317	210,319.63	96.219600	221,305.08	10,985.45	0.04
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	270,000.000	Local		96.935152	261,724.91	101.460707	273,943.91	12,219.00	0.05
		Base		96.935152	261,724.91	101.460707	273,943.91	12,219.00	0.05

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30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	110,000.000	Local		100.082745	110,091.02	108.263512	119,089.86	8,998.84	0.02
		Base		100.082745	110,091.02	108.263512	119,089.86	8,998.84	0.02
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2					7.385500	25 Nov 2024		
	690,875.890	Local		112.302502	775,870.91	112.241330	775,448.29	-422.62	0.15
Original Face:	907,000.000	Base		112.302502	775,870.91	112.241330	775,448.29	-422.62	0.15
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					6.735500	25 Jan 2029		
	780,000.000	Local		111.026701	866,008.27	110.009760	858,076.13	-7,932.14	0.16
Original Face:	780,000.000	Base		111.026701	866,008.27	110.009760	858,076.13	-7,932.14	0.16
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.000000	01 Jul 2047		
	82,400.810	Local		105.339620	86,800.70	103.301209	85,121.03	-1,679.67	0.02
Original Face:	100,000.010	Base		105.339620	86,800.70	103.301209	85,121.03	-1,679.67	0.02
3128MJ2F6	FED HM LN PC POOL G08773 FG 08/47 FIXED 3					3.000000	01 Aug 2047		
	114,097.180	Local		98.019259	111,837.21	99.628941	113,673.81	1,836.60	0.02
Original Face:	125,000.000	Base		98.019259	111,837.21	99.628941	113,673.81	1,836.60	0.02
3128MJ2M1	FED HM LN PC POOL G08779 FG 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	2,321,790.820	Local		100.265140	2,327,946.81	101.633117	2,359,708.38	31,761.57	0.45
Original Face:	2,600,000.000	Base		100.265140	2,327,946.81	101.633117	2,359,708.38	31,761.57	0.45
3128MJ2Z2	FED HM LN PC POOL G08791 FG 12/47 FIXED 3					3.000000	01 Dec 2047		
	139,062.910	Local		98.019220	136,308.38	99.590322	138,493.20	2,184.82	0.03
Original Face:	150,000.000	Base		98.019220	136,308.38	99.590322	138,493.20	2,184.82	0.03
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	369,458.690	Local		100.467906	371,187.41	101.617340	375,434.09	4,246.68	0.07
Original Face:	400,000.000	Base		100.467906	371,187.41	101.617340	375,434.09	4,246.68	0.07
3128MJ4A5	FED HM LN PC POOL G08816 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	372,204.810	Local		96.802247	360,302.62	101.617416	378,224.91	17,922.29	0.07
Original Face:	387,576.000	Base		96.802247	360,302.62	101.617416	378,224.91	17,922.29	0.07
3128MJ4H0	FED HM LN PC POOL G08823 FG 07/48 FIXED 3.5					3.500000	01 Jul 2048		
	699,999.750	Local		100.046791	700,327.29	101.617499	711,322.24	10,994.95	0.14
Original Face:	730,260.000	Base		100.046791	700,327.29	101.617499	711,322.24	10,994.95	0.14

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	Units								
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5					5.000000	01 Jul 2048		
	188,114.400	Local	104.299883	196,203.10	105.841553	199,103.20		2,900.10	0.04
Original Face:	213,488.000	Base	104.299883	196,203.10	105.841553	199,103.20		2,900.10	0.04
3128MJ4W7	FED HM LN PC POOL G08836 FG 09/48 FIXED 4					4.000000	01 Sep 2048		
	383,618.170	Local	100.352551	384,970.62	103.160580	395,742.73		10,772.11	0.08
Original Face:	400,000.000	Base	100.352551	384,970.62	103.160580	395,742.73		10,772.11	0.08
3128MJ4Y3	FED HM LN PC POOL G08838 FG 09/48 FIXED 5					5.000000	01 Sep 2048		
	0.000	Local	0.000000	34.44	0.000000	0.00		-34.44	0.00
		Base	0.000000	34.44	0.000000	0.00		-34.44	0.00
3128MJ5B2	FED HM LN PC POOL G08841 FG 10/48 FIXED 3.5					3.500000	01 Oct 2048		
	487,407.240	Local	99.947032	487,149.07	101.617537	495,291.23		8,142.16	0.09
Original Face:	500,000.010	Base	99.947032	487,149.07	101.617537	495,291.23		8,142.16	0.09
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5					3.500000	01 Dec 2048		
	1,099,999.230	Local	100.265159	1,102,915.98	101.586606	1,117,451.88		14,535.90	0.21
Original Face:	1,111,727.000	Base	100.265159	1,102,915.98	101.586606	1,117,451.88		14,535.90	0.21
3128MJ5V8	FED HM LN PC POOL G08859 FG 01/49 FIXED 5					5.000000	01 Jan 2049		
	2,342,594.400	Local	104.780182	2,454,574.68	105.917977	2,481,228.60		26,653.92	0.47
Original Face:	2,400,000.000	Base	104.780182	2,454,574.68	105.917977	2,481,228.60		26,653.92	0.47
3128MJ5W6	FED HM LN PC POOL G08860 FG 11/48 FIXED 3					3.000000	01 Nov 2048		
	3,797,817.260	Local	98.019107	3,722,586.56	99.560992	3,781,144.54		58,557.98	0.72
Original Face:	3,874,587.000	Base	98.019107	3,722,586.56	99.560992	3,781,144.54		58,557.98	0.72
3128MJ5X4	FED HM LN PC POOL G08861 FG 02/49 FIXED 3.5					3.500000	01 Feb 2049		
	799,998.930	Local	100.134529	801,075.16	101.553634	812,427.99		11,352.83	0.16
Original Face:	805,129.010	Base	100.134529	801,075.16	101.553634	812,427.99		11,352.83	0.16
3128MJ6S4	FED HM LN PC POOL G08880 FG 04/49 FIXED 3					3.000000	01 Apr 2049		
	705,442.000	Local	98.019059	691,467.61	99.570370	702,411.21		10,943.60	0.13
Original Face:	705,442.000	Base	98.019059	691,467.61	99.570370	702,411.21		10,943.60	0.13
3128MJXW5	FED HM LN PC POOL G08692 FG 02/46 FIXED 3					3.000000	01 Feb 2046		
	35,747.520	Local	98.019443	35,039.52	99.698726	35,639.82		600.30	0.01
Original Face:	49,504.000	Base	98.019443	35,039.52	99.698726	35,639.82		600.30	0.01

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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		
		280,197.680	Local 97.873773	274,240.04	100.196390	280,747.96	6,507.92	0.05
Original Face:		300,000.000	Base 97.873773	274,240.04	100.196390	280,747.96	6,507.92	0.05
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038		
		278,275.250	Local 97.874281	272,359.90	100.116578	278,599.66	6,239.76	0.05
Original Face:		300,000.000	Base 97.874281	272,359.90	100.116578	278,599.66	6,239.76	0.05
3130AA3R7	FEDERAL HOME LOAN BANK BONDS 11/19 1.375				1.375000	15 Nov 2019		
		90,000.000	Local 99.994500	89,995.05	99.374563	89,437.11	-557.94	0.02
			Base 99.994500	89,995.05	99.374563	89,437.11	-557.94	0.02
3130ADN32	FEDERAL HOME LOAN BANK BONDS 02/20 2.125				2.125000	11 Feb 2020		
		10,000.000	Local 99.920200	9,992.02	99.720561	9,972.06	-19.96	0.00
			Base 99.920200	9,992.02	99.720561	9,972.06	-19.96	0.00
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5				4.500000	01 Dec 2045		
		66,801.600	Local 106.514485	71,153.38	104.834986	70,031.45	-1,121.93	0.01
Original Face:		162,728.000	Base 106.514485	71,153.38	104.834986	70,031.45	-1,121.93	0.01
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5				3.500000	01 Jun 2048		
		574,640.080	Local 100.764263	579,031.84	101.957882	585,890.85	6,859.01	0.11
Original Face:		600,000.000	Base 100.764263	579,031.84	101.957882	585,890.85	6,859.01	0.11
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3				3.000000	01 Mar 2049		
		100,000.000	Local 97.769500	97,769.50	99.579057	99,579.06	1,809.56	0.02
Original Face:		100,000.000	Base 97.769500	97,769.50	99.579057	99,579.06	1,809.56	0.02
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
		75,327.290	Local 100.732975	75,879.42	102.062592	76,880.98	1,001.56	0.01
Original Face:		100,000.000	Base 100.732975	75,879.42	102.062592	76,880.98	1,001.56	0.01
3132WKL T3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.000000	01 Jan 2047		
		84,808.250	Local 99.862443	84,691.59	99.807130	84,644.68	-46.91	0.02
Original Face:		100,000.000	Base 99.862443	84,691.59	99.807130	84,644.68	-46.91	0.02

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	Units								
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5					4.500000	01 Feb 2047		
	90,574.560	Local	106.542886	96,500.75	104.397691	94,557.75		-1,943.00	0.02
Original Face:	225,631.000	Base	106.542886	96,500.75	104.397691	94,557.75		-1,943.00	0.02
3132WLTS5	FED HM LN PC POOL Q46860 FG 03/47 FIXED 3					3.000000	01 Mar 2047		
	157,831.780	Local	98.019315	154,705.63	99.667698	157,307.30		2,601.67	0.03
Original Face:	177,595.000	Base	98.019315	154,705.63	99.667698	157,307.30		2,601.67	0.03
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047		
	85,097.780	Local	100.592659	85,602.12	101.914627	86,727.09		1,124.97	0.02
Original Face:	100,000.000	Base	100.592659	85,602.12	101.914627	86,727.09		1,124.97	0.02
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
	2,478,389.920	Local	97.356204	2,412,866.35	99.993006	2,478,216.58		65,350.23	0.47
Original Face:	3,100,000.000	Base	97.356204	2,412,866.35	99.993006	2,478,216.58		65,350.23	0.47
3132XSBQ2	FED HM LN PC POOL Q50046 FG 08/47 FIXED 3.5					3.500000	01 Aug 2047		
	36,380.890	Local	96.803212	35,217.87	101.633071	36,975.02		1,757.15	0.01
Original Face:	39,413.000	Base	96.803212	35,217.87	101.633071	36,975.02		1,757.15	0.01
3132XV5K5	FED HM LN PC POOL Q53549 FG 01/48 FIXED 3.5					3.500000	01 Jan 2048		
	339,571.140	Local	96.802711	328,714.07	101.617638	345,064.17		16,350.10	0.07
Original Face:	348,522.000	Base	96.802711	328,714.07	101.617638	345,064.17		16,350.10	0.07
3132XVUZ4	FED HM LN PC POOL Q53299 FG 01/48 FIXED 3					3.000000	01 Jan 2048		
	49,999.970	Local	98.019199	49,009.57	99.605698	49,802.82		793.25	0.01
Original Face:	54,247.000	Base	98.019199	49,009.57	99.605698	49,802.82		793.25	0.01
3132XWC90	FED HM LN PC POOL Q53695 FG 01/48 FIXED 3.5					3.500000	01 Jan 2048		
	615,271.800	Local	96.802714	595,599.80	101.617237	625,222.20		29,622.40	0.12
Original Face:	665,075.000	Base	96.802714	595,599.80	101.617237	625,222.20		29,622.40	0.12
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4					4.000000	01 May 2048		
	189,366.030	Local	101.326542	191,878.05	103.201696	195,428.95		3,550.90	0.04
Original Face:	200,000.000	Base	101.326542	191,878.05	103.201696	195,428.95		3,550.90	0.04
3132Y05C0	FED HM LN PC POOL Q57142 FG 07/48 FIXED 4					4.000000	01 Jul 2048		
	481,468.340	Local	101.890953	490,572.68	103.121873	496,499.17		5,926.49	0.09
Original Face:	500,000.000	Base	101.890953	490,572.68	103.121873	496,499.17		5,926.49	0.09

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	Units								
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4					4.000000	01 Jul 2048		
	95,404.850	Local	102.016763	97,328.94	103.186477	98,444.90		1,115.96	0.02
Original Face:	100,000.000	Base	102.016763	97,328.94	103.186477	98,444.90		1,115.96	0.02
3132Y1YR3	FED HM LN PC POOL Q57919 FG 08/48 FIXED 3.5					3.500000	01 Aug 2048		
	33,967.120	Local	96.801996	32,880.85	101.617511	34,516.54		1,635.69	0.01
Original Face:	34,855.000	Base	96.801996	32,880.85	101.617511	34,516.54		1,635.69	0.01
3132Y1Z92	FED HM LN PC POOL Q57967 FG 08/48 FIXED 3.5					3.500000	01 Aug 2048		
	586,072.260	Local	96.802063	567,330.04	101.617534	595,552.18		28,222.14	0.11
Original Face:	592,455.000	Base	96.802063	567,330.04	101.617534	595,552.18		28,222.14	0.11
3132Y2RM0	FED HM LN PC POOL Q58591 FG 09/48 FIXED 5					5.000000	01 Sep 2048		
	747,557.020	Local	104.546658	781,545.88	105.932708	791,907.40		10,361.52	0.15
Original Face:	800,000.000	Base	104.546658	781,545.88	105.932708	791,907.40		10,361.52	0.15
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5					5.000000	01 Nov 2048		
	677,596.190	Local	104.223028	706,211.27	105.864790	717,335.78		11,124.51	0.14
Original Face:	700,000.000	Base	104.223028	706,211.27	105.864790	717,335.78		11,124.51	0.14
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5					5.000000	01 Oct 2048		
	386,534.000	Local	104.465832	403,795.96	105.932701	409,465.91		5,669.95	0.08
Original Face:	400,000.000	Base	104.465832	403,795.96	105.932701	409,465.91		5,669.95	0.08
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4					4.000000	01 Nov 2048		
	4,987,075.140	Local	99.690621	4,971,646.16	103.117225	5,142,533.49		170,887.33	0.98
Original Face:	5,100,000.000	Base	99.690621	4,971,646.16	103.117225	5,142,533.49		170,887.33	0.98
31335B4L7	FED HM LN PC POOL G61727 FG 11/48 FIXED 4					4.000000	01 Nov 2048		
	780,810.400	Local	101.870770	795,417.57	103.181938	805,655.30		10,237.73	0.15
Original Face:	800,000.000	Base	101.870770	795,417.57	103.181938	805,655.30		10,237.73	0.15
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
	1,188,774.690	Local	97.022353	1,153,377.18	99.714183	1,185,376.97		31,999.79	0.23
Original Face:	1,400,000.000	Base	97.022353	1,153,377.18	99.714183	1,185,376.97		31,999.79	0.23
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
	97,628.590	Local	95.560133	93,294.01	99.683279	97,319.38		4,025.37	0.02
Original Face:	100,000.000	Base	95.560133	93,294.01	99.683279	97,319.38		4,025.37	0.02

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

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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	
3136A5LM6	FANNIE MAE FNR 2012 35 SC				4.014500	25 Apr 2042			
		24,959.390	Local	15.608274	3,895.73	17.252560	4,306.13	410.40	0.00
Original Face:		100,000.000	Base	15.608274	3,895.73	17.252560	4,306.13	410.40	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS				3.664500	25 Jun 2043			
		163,322.800	Local	17.698423	28,905.56	19.137020	31,255.12	2,349.56	0.01
Original Face:		300,000.000	Base	17.698423	28,905.56	19.137020	31,255.12	2,349.56	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB				3.464500	25 Dec 2043			
		120,571.200	Local	16.821148	20,281.46	18.351230	22,126.30	1,844.84	0.00
Original Face:		200,000.000	Base	16.821148	20,281.46	18.351230	22,126.30	1,844.84	0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB				3.614500	25 Oct 2057			
		77,895.860	Local	14.691089	11,443.75	17.467830	13,606.72	2,162.97	0.00
Original Face:		100,000.000	Base	14.691089	11,443.75	17.467830	13,606.72	2,162.97	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2				3.085854	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
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2				3.554800	25 Sep 2028			
		550,000.000	Local	101.205027	556,627.65	104.485300	574,669.15	18,041.50	0.11
Original Face:		550,000.000	Base	101.205027	556,627.65	104.485300	574,669.15	18,041.50	0.11
3137AJYN8	FREDDIE MAC FHR 3973 SA				4.001250	15 Dec 2041			
		92,991.070	Local	14.378295	13,370.53	18.605100	17,301.08	3,930.55	0.00
Original Face:		300,000.000	Base	14.378295	13,370.53	18.605100	17,301.08	3,930.55	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.000000	15 Aug 2048			
		91,619.340	Local	96.180610	88,120.04	98.948810	90,656.25	2,536.21	0.02
Original Face:		100,000.000	Base	96.180610	88,120.04	98.948810	90,656.25	2,536.21	0.02
3137FKWZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS KF57 A				3.030380	25 Dec 2028			
		60,000.000	Local	100.000000	60,000.00	99.999920	59,999.95	-0.05	0.01
Original Face:		60,000.000	Base	100.000000	60,000.00	99.999920	59,999.95	-0.05	0.01
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				6.385500	25 Dec 2027			
		270,000.000	Local	109.919011	296,781.33	108.473770	292,879.18	-3,902.15	0.06
Original Face:		270,000.000	Base	109.919011	296,781.33	108.473770	292,879.18	-3,902.15	0.06

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3138WHDT6	FNMA POOL AS7313 FN 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	1,649,861.530	Local	100.405473	1,656,551.28	101.985967	1,682,627.24	26,075.96	0.32	
Original Face:	2,300,000.000	Base	100.405473	1,656,551.28	101.985967	1,682,627.24	26,075.96	0.32	
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	396,152.620	Local	98.315715	389,480.28	99.726320	395,068.43	5,588.15	0.08	
Original Face:	500,000.000	Base	98.315715	389,480.28	99.726320	395,068.43	5,588.15	0.08	
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	88,287.130	Local	95.407224	84,232.30	99.665359	87,991.69	3,759.39	0.02	
Original Face:	100,000.000	Base	95.407224	84,232.30	99.665359	87,991.69	3,759.39	0.02	
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
	86,074.120	Local	105.686738	90,968.93	103.717282	89,273.74	-1,695.19	0.02	
Original Face:	100,000.000	Base	105.686738	90,968.93	103.717282	89,273.74	-1,695.19	0.02	
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
	77,020.780	Local	104.516054	80,499.08	104.666327	80,614.82	115.74	0.02	
Original Face:	100,000.000	Base	104.516054	80,499.08	104.666327	80,614.82	115.74	0.02	
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	87,401.250	Local	95.438692	83,414.61	99.665361	87,108.77	3,694.16	0.02	
Original Face:	100,000.000	Base	95.438692	83,414.61	99.665361	87,108.77	3,694.16	0.02	
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.000000	01 Jan 2047		
	84,121.270	Local	99.742978	83,905.06	99.726305	83,891.03	-14.03	0.02	
Original Face:	100,000.000	Base	99.742978	83,905.06	99.726305	83,891.03	-14.03	0.02	
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
	277,459.570	Local	99.768824	276,818.15	101.027798	280,311.29	3,493.14	0.05	
Original Face:	400,000.000	Base	99.768824	276,818.15	101.027798	280,311.29	3,493.14	0.05	
3140FRH57	FNMA POOL BE5651 FN 02/47 FIXED 3					3.000000	01 Feb 2047		
	449,999.400	Local	97.738601	439,823.12	99.687577	448,593.50	8,770.38	0.09	
Original Face:	506,757.000	Base	97.738601	439,823.12	99.687577	448,593.50	8,770.38	0.09	
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	77,625.730	Local	102.120405	79,271.71	103.385539	80,253.78	982.07	0.02	
Original Face:	100,000.000	Base	102.120405	79,271.71	103.385539	80,253.78	982.07	0.02	

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3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
	154,269.160	Local		105.283908	162,420.60	103.399982	159,514.28	-2,906.32	0.03
Original Face:	200,000.000	Base		105.283908	162,420.60	103.399982	159,514.28	-2,906.32	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	161,872.840	Local		103.550460	167,620.07	101.172796	163,771.28	-3,848.79	0.03
Original Face:	200,000.000	Base		103.550460	167,620.07	101.172796	163,771.28	-3,848.79	0.03
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	86,784.510	Local		101.985977	88,508.03	103.405458	89,739.92	1,231.89	0.02
Original Face:	100,000.000	Base		101.985977	88,508.03	103.405458	89,739.92	1,231.89	0.02
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	67,236.050	Local		108.935816	73,244.14	106.495778	71,603.55	-1,640.59	0.01
Original Face:	100,000.000	Base		108.935816	73,244.14	106.495778	71,603.55	-1,640.59	0.01
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	90,478.050	Local		104.792975	94,814.64	105.601954	95,546.59	731.95	0.02
Original Face:	100,000.000	Base		104.792975	94,814.64	105.601954	95,546.59	731.95	0.02
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	514,393.590	Local		105.430110	542,325.73	103.349721	531,624.34	-10,701.39	0.10
Original Face:	600,000.000	Base		105.430110	542,325.73	103.349721	531,624.34	-10,701.39	0.10
3140GSRN4	FNMA POOL BH4092 FN 10/47 FIXED 4.5					4.500000	01 Oct 2047		
	161,093.760	Local		107.116390	172,557.82	104.661077	168,602.46	-3,955.36	0.03
Original Face:	200,000.000	Base		107.116390	172,557.82	104.661077	168,602.46	-3,955.36	0.03
3140GSRX2	FNMA POOL BH4101 FN 10/47 FIXED 3.5					3.500000	01 Oct 2047		
	364,867.580	Local		99.554233	363,241.12	101.551265	370,527.64	7,286.52	0.07
Original Face:	400,000.000	Base		99.554233	363,241.12	101.551265	370,527.64	7,286.52	0.07
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	271,507.920	Local		97.874835	265,737.93	100.623756	273,201.47	7,463.54	0.05
Original Face:	300,000.000	Base		97.874835	265,737.93	100.623756	273,201.47	7,463.54	0.05
3140HD3Q5	FNMA POOL BK0806 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
	189,977.020	Local		102.343562	194,429.25	103.213398	196,081.74	1,652.49	0.04
Original Face:	200,000.000	Base		102.343562	194,429.25	103.213398	196,081.74	1,652.49	0.04

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3140HSHW4	FNMA POOL BL1144 FN 01/29 FIXED 3.82					3.820000	01 Jan 2029		
	490,000.000	Local	102.475831	502,131.57	106.902868	523,824.05	21,692.48	0.10	
Original Face:	490,000.000	Base	102.475831	502,131.57	106.902868	523,824.05	21,692.48	0.10	
3140HSQV6	FNMA POOL BL1367 FN 01/29 FIXED 3.83					3.830000	01 Jan 2029		
	540,000.000	Local	102.089807	551,284.96	106.916115	577,347.02	26,062.06	0.11	
Original Face:	540,000.000	Base	102.089807	551,284.96	106.916115	577,347.02	26,062.06	0.11	
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	694,120.700	Local	97.037926	673,560.33	99.739938	692,315.56	18,755.23	0.13	
Original Face:	800,000.000	Base	97.037926	673,560.33	99.739938	692,315.56	18,755.23	0.13	
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
	194,062.660	Local	98.478203	191,109.42	101.939737	197,826.97	6,717.55	0.04	
Original Face:	200,000.000	Base	98.478203	191,109.42	101.939737	197,826.97	6,717.55	0.04	
3140J8D67	FNMA POOL BM3724 FN 03/48 FIXED VAR					3.500000	01 Mar 2048		
	92,795.760	Local	99.984881	92,781.73	101.880481	94,540.77	1,759.04	0.02	
Original Face:	100,000.000	Base	99.984881	92,781.73	101.880481	94,540.77	1,759.04	0.02	
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	293,962.370	Local	95.565041	280,925.26	99.695367	293,066.86	12,141.60	0.06	
Original Face:	300,000.000	Base	95.565041	280,925.26	99.695367	293,066.86	12,141.60	0.06	
3140J9PC9	FNMA POOL BM4918 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	4,924,095.200	Local	100.580087	4,952,659.26	102.991788	5,071,413.69	118,754.43	0.97	
Original Face:	5,000,000.000	Base	100.580087	4,952,659.26	102.991788	5,071,413.69	118,754.43	0.97	
3140J9SN2	FNMA POOL BM5024 FN 11/48 FIXED VAR					3.000000	01 Nov 2048		
	1,282,217.010	Local	96.034951	1,231,376.48	99.585515	1,276,902.41	45,525.93	0.24	
Original Face:	1,305,928.000	Base	96.034951	1,231,376.48	99.585515	1,276,902.41	45,525.93	0.24	
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
	794,753.940	Local	100.592695	799,464.41	101.553642	807,101.57	7,637.16	0.15	
Original Face:	800,000.000	Base	100.592695	799,464.41	101.553642	807,101.57	7,637.16	0.15	
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR					3.500000	01 Feb 2048		
	3,874,952.600	Local	100.261248	3,885,075.83	101.559000	3,935,363.11	50,287.28	0.75	
Original Face:	3,900,000.000	Base	100.261248	3,885,075.83	101.559000	3,935,363.11	50,287.28	0.75	

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3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	3,807,859.080	Local	104.564340	3,981,662.73	105.764032	4,027,345.30	45,682.57	0.77	
Original Face:	4,000,000.000	Base	104.564340	3,981,662.73	105.764032	4,027,345.30	45,682.57	0.77	
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	948,691.820	Local	98.315584	932,711.90	99.726337	946,095.60	13,383.70	0.18	
Original Face:	1,000,000.000	Base	98.315584	932,711.90	99.726337	946,095.60	13,383.70	0.18	
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
	100,000.000	Local	100.779890	100,779.89	101.855624	101,855.62	1,075.73	0.02	
Original Face:	100,000.000	Base	100.779890	100,779.89	101.855624	101,855.62	1,075.73	0.02	
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5					5.000000	01 Oct 2048		
	282,924.470	Local	104.956051	296,946.35	105.779330	299,275.61	2,329.26	0.06	
Original Face:	300,000.000	Base	104.956051	296,946.35	105.779330	299,275.61	2,329.26	0.06	
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.000000	01 Nov 2046		
	332,527.820	Local	95.551527	317,735.41	99.573694	331,110.23	13,374.82	0.06	
Original Face:	400,000.000	Base	95.551527	317,735.41	99.573694	331,110.23	13,374.82	0.06	
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	385,524.730	Local	99.428869	383,322.88	101.541666	391,468.23	8,145.35	0.07	
Original Face:	422,711.000	Base	99.428869	383,322.88	101.541666	391,468.23	8,145.35	0.07	
31418CXM1	FNMA POOL MA3383 FN 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	769,359.670	Local	100.491312	773,139.63	101.540781	781,213.82	8,074.19	0.15	
Original Face:	800,000.000	Base	100.491312	773,139.63	101.540781	781,213.82	8,074.19	0.15	
31418DBN1	FNMA POOL MA3644 FN 04/49 FIXED 3					3.000000	01 Apr 2049		
	0.000	Local	0.000000	-14.23	0.000000	0.00	14.23	0.00	
		Base	0.000000	-14.23	0.000000	0.00	14.23	0.00	
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	120,000.000	Local	99.820242	119,784.29	102.409482	122,891.38	3,107.09	0.02	
		Base	99.820242	119,784.29	102.409482	122,891.38	3,107.09	0.02	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	470,000.000	Local	127.845379	600,873.28	132.296155	621,791.93	20,918.65	0.12	
		Base	127.845379	600,873.28	132.296155	621,791.93	20,918.65	0.12	

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337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.250000	15 Mar 2023		
	200,000.000	Local		101.292890	202,585.78	104.317314	208,634.63	6,048.85	0.04
		Base		101.292890	202,585.78	104.317314	208,634.63	6,048.85	0.04
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
	470,000.000	Local		97.979204	460,502.26	101.456373	476,844.95	16,342.69	0.09
		Base		97.979204	460,502.26	101.456373	476,844.95	16,342.69	0.09
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	110,000.000	Local		104.652327	115,117.56	107.239279	117,963.21	2,845.65	0.02
		Base		104.652327	115,117.56	107.239279	117,963.21	2,845.65	0.02
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.750000	15 Jan 2043		
	10,000.000	Local		100.648300	10,064.83	78.365767	7,836.58	-2,228.25	0.00
		Base		100.648300	10,064.83	78.365767	7,836.58	-2,228.25	0.00
35137LAB1	FOX CORP SR UNSECURED 144A 01/24 4.03					4.030000	25 Jan 2024		
	90,000.000	Local		100.000000	90,000.00	103.668450	93,301.61	3,301.61	0.02
		Base		100.000000	90,000.00	103.668450	93,301.61	3,301.61	0.02
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709					4.709000	25 Jan 2029		
	150,000.000	Local		101.377593	152,066.39	107.219332	160,829.00	8,762.61	0.03
		Base		101.377593	152,066.39	107.219332	160,829.00	8,762.61	0.03
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	40,000.000	Local		101.336725	40,534.69	110.580889	44,232.36	3,697.67	0.01
		Base		101.336725	40,534.69	110.580889	44,232.36	3,697.67	0.01
36164QMS4	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342					2.342000	15 Nov 2020		
	220,000.000	Local		98.049114	215,708.05	98.760983	217,274.16	1,566.11	0.04
		Base		98.049114	215,708.05	98.760983	217,274.16	1,566.11	0.04
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	102,161.220	Local		99.328992	101,475.71	100.742531	102,919.80	1,444.09	0.02
	Original Face: 300,000.000	Base		99.328992	101,475.71	100.742531	102,919.80	1,444.09	0.02
36178WGN3	GNMA POOL AB9205 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	270,756.440	Local		99.937582	270,587.44	100.742575	272,767.01	2,179.57	0.05
	Original Face: 700,000.000	Base		99.937582	270,587.44	100.742575	272,767.01	2,179.57	0.05

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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
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	41,148.720	Local		101.859377	41,913.83	102.344517	42,113.46	199.63	0.01
Original Face:	100,000.000	Base		101.859377	41,913.83	102.344517	42,113.46	199.63	0.01
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5					3.500000	20 Jun 2044		
	764,917.740	Local		99.041962	757,589.54	102.449447	783,653.99	26,064.45	0.15
Original Face:	2,200,000.000	Base		99.041962	757,589.54	102.449447	783,653.99	26,064.45	0.15
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
	438,731.130	Local		101.765626	446,477.48	102.346423	449,025.62	2,548.14	0.09
Original Face:	700,000.000	Base		101.765626	446,477.48	102.346423	449,025.62	2,548.14	0.09
36179SUU9	GNMA II POOL MA4195 G2 01/47 FIXED 3					3.000000	20 Jan 2047		
	240,083.370	Local		98.813787	237,235.47	100.598976	241,521.41	4,285.94	0.05
Original Face:	300,000.000	Base		98.813787	237,235.47	100.598976	241,521.41	4,285.94	0.05
36179SYR2	GNMA II POOL MA4320 G2 03/47 FIXED 3					3.000000	20 Mar 2047		
	392,955.820	Local		99.250809	390,011.83	100.659869	395,548.81	5,536.98	0.08
Original Face:	500,000.000	Base		99.250809	390,011.83	100.659869	395,548.81	5,536.98	0.08
36179T4P7	GNMA II POOL MA5330 G2 07/48 FIXED 4					4.000000	20 Jul 2048		
	886,086.230	Local		102.579198	908,940.15	103.289116	915,230.63	6,290.48	0.18
Original Face:	919,660.000	Base		102.579198	908,940.15	103.289116	915,230.63	6,290.48	0.18
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4					4.000000	20 Aug 2047		
	79,686.900	Local		103.861651	82,764.13	103.289116	82,307.89	-456.24	0.02
Original Face:	100,000.000	Base		103.861651	82,764.13	103.289116	82,307.89	-456.24	0.02
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
	5,958,045.630	Local		95.384619	5,683,059.11	100.478734	5,986,568.82	303,509.71	1.14
Original Face:	6,621,760.000	Base		95.384619	5,683,059.11	100.478734	5,986,568.82	303,509.71	1.14
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
	454,854.050	Local		97.996333	445,740.29	100.458656	456,940.27	11,199.98	0.09
Original Face:	500,000.010	Base		97.996333	445,740.29	100.458656	456,940.27	11,199.98	0.09
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	259,931.740	Local		103.234376	268,338.91	103.289116	268,481.20	142.29	0.05
Original Face:	300,000.000	Base		103.234376	268,338.91	103.289116	268,481.20	142.29	0.05

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36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3				3.000000	20 Mar 2048		
		1,641,989.090	Local 97.046063	1,593,485.76	100.458656	1,649,520.17	56,034.41	0.32
Original Face:		1,746,993.000	Base 97.046063	1,593,485.76	100.458656	1,649,520.17	56,034.41	0.32
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5				4.500000	20 Jun 2048		
		274,411.230	Local 103.380776	283,688.46	103.903777	285,123.63	1,435.17	0.05
Original Face:		300,000.000	Base 103.380776	283,688.46	103.903777	285,123.63	1,435.17	0.05
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5				5.000000	20 Nov 2048		
		49,396.660	Local 104.117363	51,430.50	104.776017	51,755.85	325.35	0.01
Original Face:		50,000.000	Base 104.117363	51,430.50	104.776017	51,755.85	325.35	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5				4.500000	20 Dec 2048		
		1,191,983.220	Local 103.491800	1,233,604.89	104.315859	1,243,427.54	9,822.65	0.24
Original Face:		1,200,000.000	Base 103.491800	1,233,604.89	104.315859	1,243,427.54	9,822.65	0.24
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5				5.000000	20 Dec 2048		
		2,781,121.140	Local 104.400866	2,903,514.55	104.893246	2,917,208.24	13,693.69	0.56
Original Face:		2,800,000.000	Base 104.400866	2,903,514.55	104.893246	2,917,208.24	13,693.69	0.56
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5				4.500000	20 Jan 2049		
		1,195,469.290	Local 103.574076	1,238,196.27	103.984188	1,243,099.03	4,902.76	0.24
Original Face:		1,200,000.000	Base 103.574076	1,238,196.27	103.984188	1,243,099.03	4,902.76	0.24
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5				5.000000	20 Jan 2049		
		796,532.600	Local 104.357945	831,245.05	104.732271	834,226.68	2,981.63	0.16
Original Face:		800,000.000	Base 104.357945	831,245.05	104.732271	834,226.68	2,981.63	0.16
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048		
		97,532.010	Local 102.471342	99,942.36	103.037986	100,495.02	552.66	0.02
Original Face:		100,000.000	Base 102.471342	99,942.36	103.037986	100,495.02	552.66	0.02
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5				3.500000	15 Jun 2048		
		1,676,699.930	Local 99.123049	1,661,996.10	102.588791	1,720,106.19	58,110.09	0.33
Original Face:		1,800,000.000	Base 99.123049	1,661,996.10	102.588791	1,720,106.19	58,110.09	0.33
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048		
		1,290,375.370	Local 101.937500	1,315,376.39	102.193735	1,318,682.79	3,306.40	0.25
Original Face:		1,300,000.000	Base 101.937500	1,315,376.39	102.193735	1,318,682.79	3,306.40	0.25

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36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.659150	10 Nov 2047		
	0.000	Local	0.000000	0.11	0.000000	0.00	0.00	-0.11	0.00
		Base	0.000000	0.11	0.000000	0.00	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764000	10 Jul 2048		
	80,000.000	Local	105.733650	84,586.92	104.090230	83,272.18	83,272.18	-1,314.74	0.02
Original Face:	80,000.000	Base	105.733650	84,586.92	104.090230	83,272.18	83,272.18	-1,314.74	0.02
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.850000	10 Oct 2049		
	390,000.000	Local	94.767918	369,594.88	98.364640	383,622.10	383,622.10	14,027.22	0.07
Original Face:	390,000.000	Base	94.767918	369,594.88	98.364640	383,622.10	383,622.10	14,027.22	0.07
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.500000	11 Mar 2044		
	20,000.000	Local	111.437150	22,287.43	91.354379	18,270.88	18,270.88	-4,016.55	0.00
		Base	111.437150	22,287.43	91.354379	18,270.88	18,270.88	-4,016.55	0.00
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	790,000.000	Local	125.057276	987,952.48	118.247218	934,153.02	934,153.02	-53,799.46	0.18
		Base	125.057276	987,952.48	118.247218	934,153.02	934,153.02	-53,799.46	0.18
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.650000	17 Oct 2021		
	20,000.000	Local	107.039150	21,407.83	103.636248	20,727.25	20,727.25	-680.58	0.00
		Base	107.039150	21,407.83	103.636248	20,727.25	20,727.25	-680.58	0.00
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	70,000.000	Local	105.368371	73,757.86	115.487174	80,841.02	80,841.02	7,083.16	0.02
		Base	105.368371	73,757.86	115.487174	80,841.02	80,841.02	7,083.16	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	110,000.000	Local	98.936427	108,830.07	99.505739	109,456.31	109,456.31	626.24	0.02
		Base	98.936427	108,830.07	99.505739	109,456.31	109,456.31	626.24	0.02
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local	94.128800	75,303.04	96.946342	77,557.07	77,557.07	2,254.03	0.01
		Base	94.128800	75,303.04	96.946342	77,557.07	77,557.07	2,254.03	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local	100.569400	10,056.94	100.005900	10,000.59	10,000.59	-56.35	0.00
		Base	100.569400	10,056.94	100.005900	10,000.59	10,000.59	-56.35	0.00

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375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local		101.936300	10,193.63	103.259103	10,325.91	132.28	0.00
		Base		101.936300	10,193.63	103.259103	10,325.91	132.28	0.00
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.550000	01 Sep 2020		
	10,000.000	Local		99.398600	9,939.86	99.868253	9,986.83	46.97	0.00
		Base		99.398600	9,939.86	99.868253	9,986.83	46.97	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	110,000.000	Local		102.137436	112,351.18	104.668393	115,135.23	2,784.05	0.02
		Base		102.137436	112,351.18	104.668393	115,135.23	2,784.05	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	360,000.000	Local		98.021986	352,879.15	101.959472	367,054.10	14,174.95	0.07
		Base		98.021986	352,879.15	101.959472	367,054.10	14,174.95	0.07
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
	10,000.000	Local		99.991800	9,999.18	99.632582	9,963.26	-35.92	0.00
		Base		99.991800	9,999.18	99.632582	9,963.26	-35.92	0.00
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	250,000.000	Local		98.251636	245,629.09	100.403081	251,007.70	5,378.61	0.05
		Base		98.251636	245,629.09	100.403081	251,007.70	5,378.61	0.05
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	10,000.000	Local		95.296400	9,529.64	97.040038	9,704.00	174.36	0.00
		Base		95.296400	9,529.64	97.040038	9,704.00	174.36	0.00
378272AP3	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/22 3					3.000000	27 Oct 2022		
	80,000.000	Local		97.178900	77,743.12	98.461200	78,768.96	1,025.84	0.02
		Base		97.178900	77,743.12	98.461200	78,768.96	1,025.84	0.02
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	540,000.000	Local		92.543437	499,734.56	95.495400	515,675.16	15,940.60	0.10
		Base		92.543437	499,734.56	95.495400	515,675.16	15,940.60	0.10
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375000	15 Mar 2020		
	40,000.000	Local		103.076250	41,230.50	102.329618	40,931.85	-298.65	0.01
		Base		103.076250	41,230.50	102.329618	40,931.85	-298.65	0.01

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38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.250000	27 Jul 2021		
	110,000.000	Local		104.305845	114,736.43	105.047761	115,552.54	816.11	0.02
		Base		104.305845	114,736.43	105.047761	115,552.54	816.11	0.02
38141GGS7	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75					5.750000	24 Jan 2022		
	400,000.000	Local		105.271220	421,084.88	107.247751	428,991.00	7,906.12	0.08
		Base		105.271220	421,084.88	107.247751	428,991.00	7,906.12	0.08
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	30,000.000	Local		103.628133	31,088.44	102.361587	30,708.48	-379.96	0.01
		Base		103.628133	31,088.44	102.361587	30,708.48	-379.96	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	500,000.000	Local		98.632602	493,163.01	106.354958	531,774.79	38,611.78	0.10
		Base		98.632602	493,163.01	106.354958	531,774.79	38,611.78	0.10
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	40,000.000	Local		101.039250	40,415.70	99.045320	39,618.13	-797.57	0.01
		Base		101.039250	40,415.70	99.045320	39,618.13	-797.57	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local		96.548667	115,858.40	100.163928	120,196.71	4,338.31	0.02
		Base		96.548667	115,858.40	100.163928	120,196.71	4,338.31	0.02
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	40,000.000	Local		98.401500	39,360.60	99.068937	39,627.57	266.97	0.01
		Base		98.401500	39,360.60	99.068937	39,627.57	266.97	0.01
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	1,240,000.000	Local		97.587573	1,210,085.90	102.199946	1,267,279.33	57,193.43	0.24
		Base		97.587573	1,210,085.90	102.199946	1,267,279.33	57,193.43	0.24
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local		99.880483	289,653.40	101.022624	292,965.61	3,312.21	0.06
		Base		99.880483	289,653.40	101.022624	292,965.61	3,312.21	0.06
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local		98.749850	78,999.88	98.664856	78,931.88	-68.00	0.02
		Base		98.749850	78,999.88	98.664856	78,931.88	-68.00	0.02

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38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local		106.227846	254,946.83	105.757075	253,816.98	-1,129.85	0.05
		Base		106.227846	254,946.83	105.757075	253,816.98	-1,129.85	0.05
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876000	31 Oct 2022		
	90,000.000	Local		100.000000	90,000.00	99.110311	89,199.28	-800.72	0.02
		Base		100.000000	90,000.00	99.110311	89,199.28	-800.72	0.02
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.939130	20 Oct 2064		
	1,240,668.160	Local		100.031059	1,241,053.50	99.787320	1,238,029.51	-3,023.99	0.24
	Original Face: 2,000,000.000	Base		100.031059	1,241,053.50	99.787320	1,238,029.51	-3,023.99	0.24
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	78,731.600	Local		9.612913	7,568.40	13.575060	10,687.86	3,119.46	0.00
	Original Face: 200,000.000	Base		9.612913	7,568.40	13.575060	10,687.86	3,119.46	0.00
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	109,389.190	Local		98.252094	107,477.17	99.875130	109,252.60	1,775.43	0.02
	Original Face: 110,000.000	Base		98.252094	107,477.17	99.875130	109,252.60	1,775.43	0.02
38380MMK4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 129 AG					3.100000	16 May 2059		
	536,651.960	Local		97.870629	525,224.65	99.297270	532,880.75	7,656.10	0.10
	Original Face: 540,000.000	Base		97.870629	525,224.65	99.297270	532,880.75	7,656.10	0.10
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	49,994.320	Local		98.433022	49,210.92	99.337490	49,663.10	452.18	0.01
	Original Face: 50,000.000	Base		98.433022	49,210.92	99.337490	49,663.10	452.18	0.01
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4					3.400000	08 Mar 2021		
	350,000.000	Local		99.769683	349,193.89	100.880936	353,083.28	3,889.39	0.07
		Base		99.769683	349,193.89	100.880936	353,083.28	3,889.39	0.07
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	900,000.000	Local		99.935210	899,416.89	105.113925	946,025.33	46,608.44	0.18
		Base		99.935210	899,416.89	105.113925	946,025.33	46,608.44	0.18
40430HFM5	HSI ASSET SECURITIZATION CORPO HASC 2006 OPT3 3A4					2.755500	25 Feb 2036		
	1,445,000.000	Local		98.842680	1,428,276.72	98.710570	1,426,367.74	-1,908.98	0.27
	Original Face: 1,445,000.000	Base		98.842680	1,428,276.72	98.710570	1,426,367.74	-1,908.98	0.27

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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
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	230,000.000	Local		98.891522	227,450.50	102.205110	235,071.75	7,621.25	0.04
		Base		98.891522	227,450.50	102.205110	235,071.75	7,621.25	0.04
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.000000	15 Nov 2045		
	100,000.000	Local		104.458990	104,458.99	106.334937	106,334.94	1,875.95	0.02
		Base		104.458990	104,458.99	106.334937	106,334.94	1,875.95	0.02
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					2.857750	20 Jun 2035		
	79,321.040	Local		97.264181	77,150.96	99.990870	79,313.80	2,162.84	0.02
	Original Face: 1,220,000.000	Base		97.264181	77,150.96	99.990870	79,313.80	2,162.84	0.02
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	200,000.000	Local		102.045850	204,091.70	107.322136	214,644.27	10,552.57	0.04
		Base		102.045850	204,091.70	107.322136	214,644.27	10,552.57	0.04
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	10,000.000	Local		110.435900	11,043.59	110.291997	11,029.20	-14.39	0.00
		Base		110.435900	11,043.59	110.291997	11,029.20	-14.39	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	100,000.000	Local		102.772560	102,772.56	106.789014	106,789.01	4,016.45	0.02
		Base		102.772560	102,772.56	106.789014	106,789.01	4,016.45	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	250,000.000	Local		98.820504	247,051.26	101.038633	252,596.58	5,545.32	0.05
		Base		98.820504	247,051.26	101.038633	252,596.58	5,545.32	0.05
45669DAA6	INDYMAC RESIDENTIAL ASSET BACK INABS 2007 H1 A1					2.645500	25 Jul 2037		
	55,956.610	Local		95.385585	53,374.54	96.735010	54,129.63	755.09	0.01
	Original Face: 710,000.000	Base		95.385585	53,374.54	96.735010	54,129.63	755.09	0.01
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	110,000.000	Local		100.346836	110,381.52	103.757130	114,132.84	3,751.32	0.02
		Base		100.346836	110,381.52	103.757130	114,132.84	3,751.32	0.02
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	430,000.000	Local		111.709530	480,350.98	113.578058	488,385.65	8,034.67	0.09
		Base		111.709530	480,350.98	113.578058	488,385.65	8,034.67	0.09

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46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.250000	15 Oct 2020		
	30,000.000	Local	103.289267	30,986.78	102.260298	30,678.09	-308.69	0.01	
		Base	103.289267	30,986.78	102.260298	30,678.09	-308.69	0.01	
46625HJZ4	JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125					4.125000	15 Dec 2026		
	60,000.000	Local	103.013533	61,808.12	103.223439	61,934.06	125.94	0.01	
		Base	103.013533	61,808.12	103.223439	61,934.06	125.94	0.01	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	120,000.000	Local	103.702967	124,443.56	110.659389	132,791.27	8,347.71	0.03	
		Base	103.702967	124,443.56	110.659389	132,791.27	8,347.71	0.03	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	500,000.000	Local	98.574840	492,874.20	103.852990	519,264.95	26,390.75	0.10	
		Base	98.574840	492,874.20	103.852990	519,264.95	26,390.75	0.10	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	80,000.000	Local	99.885625	79,908.50	99.361280	79,489.02	-419.48	0.02	
		Base	99.885625	79,908.50	99.361280	79,489.02	-419.48	0.02	
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	
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3					3.801400	15 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	
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	10,000.000	Local	100.000000	10,000.00	99.319026	9,931.90	-68.10	0.00	
		Base	100.000000	10,000.00	99.319026	9,931.90	-68.10	0.00	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	570,000.000	Local	99.260923	565,787.26	104.317314	594,608.69	28,821.43	0.11	
		Base	99.260923	565,787.26	104.317314	594,608.69	28,821.43	0.11	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local	100.506383	120,607.66	106.439130	127,726.96	7,119.30	0.02	
		Base	100.506383	120,607.66	106.439130	127,726.96	7,119.30	0.02	

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46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	390,000.000	Local		100.000000	390,000.00	103.778291	404,735.33	14,735.33	0.08
		Base		100.000000	390,000.00	103.778291	404,735.33	14,735.33	0.08
47788NAD0	JOHN DEERE OWNER TRUST JDOT 2016 B A4					1.490000	15 May 2023		
	750,000.000	Local		98.622959	739,672.19	99.353670	745,152.53	5,480.34	0.14
	Original Face: 750,000.000	Base		98.622959	739,672.19	99.353670	745,152.53	5,480.34	0.14
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	210,000.000	Local		94.065233	197,536.99	100.999224	212,098.37	14,561.38	0.04
		Base		94.065233	197,536.99	100.999224	212,098.37	14,561.38	0.04
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local		98.957733	29,687.32	101.049640	30,314.89	627.57	0.01
		Base		98.957733	29,687.32	101.049640	30,314.89	627.57	0.01
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
	480,000.000	Local		100.118938	480,570.90	106.396400	510,702.72	30,131.82	0.10
		Base		100.118938	480,570.90	106.396400	510,702.72	30,131.82	0.10
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	640,000.000	Local		101.262017	648,076.91	104.767800	670,513.92	22,437.01	0.13
		Base		101.262017	648,076.91	104.767800	670,513.92	22,437.01	0.13
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875000	15 Sep 2031		
	260,000.000	Local		124.778742	324,424.73	126.783635	329,637.45	5,212.72	0.06
		Base		124.778742	324,424.73	126.783635	329,637.45	5,212.72	0.06
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local		112.972986	79,081.09	114.932484	80,452.74	1,371.65	0.02
		Base		112.972986	79,081.09	114.932484	80,452.74	1,371.65	0.02
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	110,000.000	Local		99.978600	109,976.46	100.914221	111,005.64	1,029.18	0.02
		Base		99.978600	109,976.46	100.914221	111,005.64	1,029.18	0.02
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
	30,000.000	Local		102.078600	30,623.58	104.347096	31,304.13	680.55	0.01
		Base		102.078600	30,623.58	104.347096	31,304.13	680.55	0.01

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49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	110,000.000	Local		99.433664	109,377.03	103.299783	113,629.76	4,252.73	0.02
		Base		99.433664	109,377.03	103.299783	113,629.76	4,252.73	0.02
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
	10,000.000	Local		89.584300	8,958.43	86.504089	8,650.41	-308.02	0.00
		Base		89.584300	8,958.43	86.504089	8,650.41	-308.02	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	210,000.000	Local		90.775781	190,629.14	93.210458	195,741.96	5,112.82	0.04
		Base		90.775781	190,629.14	93.210458	195,741.96	5,112.82	0.04
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5					3.500000	15 Jul 2022		
	10,000.000	Local		99.206400	9,920.64	100.949369	10,094.94	174.30	0.00
		Base		99.206400	9,920.64	100.949369	10,094.94	174.30	0.00
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	10,000.000	Local		105.081800	10,508.18	100.774420	10,077.44	-430.74	0.00
		Base		105.081800	10,508.18	100.774420	10,077.44	-430.74	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local		97.377207	292,131.62	102.125000	306,375.00	14,243.38	0.06
		Base		97.377207	292,131.62	102.125000	306,375.00	14,243.38	0.06
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.100000	15 May 2027		
	40,000.000	Local		96.370625	38,548.25	100.377008	40,150.80	1,602.55	0.01
		Base		96.370625	38,548.25	100.377008	40,150.80	1,602.55	0.01
539439AP4	LLOYDS BANKING GROUP PLC SR UNSECURED 11/23 VAR					2.907000	07 Nov 2023		
	200,000.000	Local		100.000000	200,000.00	97.550606	195,101.21	-4,898.79	0.04
		Base		100.000000	200,000.00	97.550606	195,101.21	-4,898.79	0.04
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	500,000.000	Local		97.812200	489,061.00	102.397299	511,986.50	22,925.50	0.10
		Base		97.812200	489,061.00	102.397299	511,986.50	22,925.50	0.10
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	220,000.000	Local		98.774364	217,303.60	103.207399	227,056.28	9,752.68	0.04
		Base		98.774364	217,303.60	103.207399	227,056.28	9,752.68	0.04

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55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	100,000.000	Local		94.844080	94,844.08	94.985367	94,985.37	141.29	0.02
		Base		94.844080	94,844.08	94.985367	94,985.37	141.29	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	280,000.000	Local		92.294882	258,425.67	95.531484	267,488.16	9,062.49	0.05
		Base		92.294882	258,425.67	95.531484	267,488.16	9,062.49	0.05
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.000000	15 Mar 2028		
	280,000.000	Local		95.964911	268,701.75	99.378168	278,258.87	9,557.12	0.05
		Base		95.964911	268,701.75	99.378168	278,258.87	9,557.12	0.05
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local		100.428100	10,042.81	105.268276	10,526.83	484.02	0.00
		Base		100.428100	10,042.81	105.268276	10,526.83	484.02	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.680856	88,812.77	106.665963	95,999.37	7,186.60	0.02
		Base		98.680856	88,812.77	106.665963	95,999.37	7,186.60	0.02
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		104.644600	10,464.46	103.220760	10,322.08	-142.38	0.00
		Base		104.644600	10,464.46	103.220760	10,322.08	-142.38	0.00
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	210,000.000	Local		98.798710	207,477.29	103.232798	216,788.88	9,311.59	0.04
		Base		98.798710	207,477.29	103.232798	216,788.88	9,311.59	0.04
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	110,000.000	Local		103.262664	113,588.93	108.167441	118,984.19	5,395.26	0.02
		Base		103.262664	113,588.93	108.167441	118,984.19	5,395.26	0.02
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local		100.096973	110,106.67	103.206231	113,526.85	3,420.18	0.02
		Base		100.096973	110,106.67	103.206231	113,526.85	3,420.18	0.02
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	110,000.000	Local		99.179536	109,097.49	103.118878	113,430.77	4,333.28	0.02
		Base		99.179536	109,097.49	103.118878	113,430.77	4,333.28	0.02

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585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625						4.625000	15 Mar 2045		
	20,000.000	Local		104.787450	20,957.49	114.313476	22,862.70	1,905.21	0.00	
		Base		104.787450	20,957.49	114.313476	22,862.70	1,905.21	0.00	
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35						3.350000	01 Apr 2027		
	30,000.000	Local		100.368533	30,110.56	101.745310	30,523.59	413.03	0.01	
		Base		100.368533	30,110.56	101.745310	30,523.59	413.03	0.01	
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1						3.125500	25 Jan 2029		
	483,343.110	Local		99.013885	478,576.79	98.999730	478,508.37	-68.42	0.09	
	Original Face: 20,000,000.000	Base		99.013885	478,576.79	98.999730	478,508.37	-68.42	0.09	
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5						2.875500	25 Aug 2036		
	150,000.000	Local		94.511673	141,767.51	98.738930	148,108.40	6,340.89	0.03	
	Original Face: 150,000.000	Base		94.511673	141,767.51	98.738930	148,108.40	6,340.89	0.03	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4						6.400000	15 Dec 2066		
	200,000.000	Local		106.000340	212,000.68	107.250000	214,500.00	2,499.32	0.04	
		Base		106.000340	212,000.68	107.250000	214,500.00	2,499.32	0.04	
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7						2.700000	12 Feb 2025		
	10,000.000	Local		98.015900	9,801.59	100.020748	10,002.07	200.48	0.00	
		Base		98.015900	9,801.59	100.020748	10,002.07	200.48	0.00	
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125						3.125000	03 Nov 2025		
	340,000.000	Local		97.658974	332,040.51	102.317557	347,879.69	15,839.18	0.07	
		Base		97.658974	332,040.51	102.317557	347,879.69	15,839.18	0.07	
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55						1.550000	08 Aug 2021		
	20,000.000	Local		97.214300	19,442.86	97.611256	19,522.25	79.39	0.00	
		Base		97.214300	19,442.86	97.611256	19,522.25	79.39	0.00	
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4						2.400000	08 Aug 2026		
	540,000.000	Local		92.602135	500,051.53	96.949181	523,525.58	23,474.05	0.10	
		Base		92.602135	500,051.53	96.949181	523,525.58	23,474.05	0.10	
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7						3.700000	08 Aug 2046		
	130,000.000	Local		98.201800	127,662.34	102.041591	132,654.07	4,991.73	0.03	
		Base		98.201800	127,662.34	102.041591	132,654.07	4,991.73	0.03	

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STATE STREET

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594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	30,000.000	Local		98.550533	29,565.16	99.856923	29,957.08	391.92	0.01
		Base		98.550533	29,565.16	99.856923	29,957.08	391.92	0.01
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local		97.778414	215,112.51	101.101100	222,422.42	7,309.91	0.04
		Base		97.778414	215,112.51	101.101100	222,422.42	7,309.91	0.04
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	120,000.000	Local		99.537200	119,444.64	102.662198	123,194.64	3,750.00	0.02
		Base		99.537200	119,444.64	102.662198	123,194.64	3,750.00	0.02
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	240,000.000	Local		99.912625	239,790.30	104.068225	249,763.74	9,973.44	0.05
		Base		99.912625	239,790.30	104.068225	249,763.74	9,973.44	0.05
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	190,000.000	Local		100.000000	190,000.00	105.322710	200,113.15	10,113.15	0.04
		Base		100.000000	190,000.00	105.322710	200,113.15	10,113.15	0.04
61744CJD9	MORGAN STANLEY CAPITAL INC MSAC 2004 OP1 M1					3.355500	25 Nov 2034		
	400,866.680	Local		97.419953	390,524.13	99.857100	400,293.84	9,769.71	0.08
	Original Face: 420,000.000	Base		97.419953	390,524.13	99.857100	400,293.84	9,769.71	0.08
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	400,000.000	Local		96.103093	384,412.37	100.363740	401,454.96	17,042.59	0.08
		Base		96.103093	384,412.37	100.363740	401,454.96	17,042.59	0.08
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045		
	70,000.000	Local		103.777314	72,644.12	100.959070	70,671.35	-1,972.77	0.01
	Original Face: 70,000.000	Base		103.777314	72,644.12	100.959070	70,671.35	-1,972.77	0.01
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
	80,000.000	Local		100.551400	80,441.12	103.181200	82,544.96	2,103.84	0.02
	Original Face: 80,000.000	Base		100.551400	80,441.12	103.181200	82,544.96	2,103.84	0.02
63940NAC4	NAVIENT STUDENT LOAN TRUST NAVSL 2017 1A A3 144A					3.635500	26 Jul 2066		
	590,000.000	Local		101.515234	598,939.88	101.497680	598,836.31	-103.57	0.11
	Original Face: 590,000.000	Base		101.515234	598,939.88	101.497680	598,836.31	-103.57	0.11

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63946BAG5	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/41 5.95					5.950000	01 Apr 2041		
	30,000.000	Local		116.517467	34,955.24	122.960737	36,888.22	1,932.98	0.01
		Base		116.517467	34,955.24	122.960737	36,888.22	1,932.98	0.01
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	655,775.480	Local		102.612530	672,907.81	102.160100	669,940.89	-2,966.92	0.13
	Original Face: 970,000.000	Base		102.612530	672,907.81	102.160100	669,940.89	-2,966.92	0.13
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.200000	01 Apr 2026		
	80,000.000	Local		98.305313	78,644.25	95.442410	76,353.93	-2,290.32	0.01
		Base		98.305313	78,644.25	95.442410	76,353.93	-2,290.32	0.01
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.150000	15 Dec 2021		
	110,000.000	Local		103.664145	114,030.56	102.408729	112,649.60	-1,380.96	0.02
		Base		103.664145	114,030.56	102.408729	112,649.60	-1,380.96	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	280,000.000	Local		95.709357	267,986.20	98.762619	276,535.33	8,549.13	0.05
		Base		95.709357	267,986.20	98.762619	276,535.33	8,549.13	0.05
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	420,000.000	Local		94.092200	395,187.24	98.501510	413,706.34	18,519.10	0.08
		Base		94.092200	395,187.24	98.501510	413,706.34	18,519.10	0.08
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	330,000.000	Local		95.711015	315,846.35	98.624775	325,461.76	9,615.41	0.06
		Base		95.711015	315,846.35	98.624775	325,461.76	9,615.41	0.06
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	110,000.000	Local		94.261145	103,687.26	98.330188	108,163.21	4,475.95	0.02
		Base		94.261145	103,687.26	98.330188	108,163.21	4,475.95	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
	230,000.000	Local		97.045252	223,204.08	98.895387	227,459.39	4,255.31	0.04
		Base		97.045252	223,204.08	98.895387	227,459.39	4,255.31	0.04
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	200,000.000	Local		95.383405	190,766.81	98.869600	197,739.20	6,972.39	0.04
		Base		95.383405	190,766.81	98.869600	197,739.20	6,972.39	0.04

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674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
	150,000.000	Local	99.051980	148,577.97	102.081598	153,122.40	4,544.43	0.03	
		Base	99.051980	148,577.97	102.081598	153,122.40	4,544.43	0.03	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local	99.027100	9,902.71	105.950821	10,595.08	692.37	0.00	
		Base	99.027100	9,902.71	105.950821	10,595.08	692.37	0.00	
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local	96.357200	38,542.88	102.349987	40,939.99	2,397.11	0.01	
		Base	96.357200	38,542.88	102.349987	40,939.99	2,397.11	0.01	
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local	95.186400	209,410.08	99.465389	218,823.86	9,413.78	0.04	
		Base	95.186400	209,410.08	99.465389	218,823.86	9,413.78	0.04	
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	190,000.000	Local	97.314026	184,896.65	104.429214	198,415.51	13,518.86	0.04	
		Base	97.314026	184,896.65	104.429214	198,415.51	13,518.86	0.04	
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local	98.384495	206,607.44	108.467700	227,782.17	21,174.73	0.04	
		Base	98.384495	206,607.44	108.467700	227,782.17	21,174.73	0.04	
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3					3.300000	01 Dec 2027		
	100,000.000	Local	91.931430	91,931.43	87.250000	87,250.00	-4,681.43	0.02	
		Base	91.931430	91,931.43	87.250000	87,250.00	-4,681.43	0.02	
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	700,000.000	Local	121.946320	853,624.24	130.500000	913,500.00	59,875.76	0.17	
	Original Face: 700,000.000	Base	121.946320	853,624.24	130.500000	913,500.00	59,875.76	0.17	
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	410,000.000	Local	124.333022	509,765.39	134.626000	551,966.60	42,201.21	0.11	
	Original Face: 20,000.000	Base	124.333022	509,765.39	134.626000	551,966.60	42,201.21	0.11	
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
	220,000.000	Local	119.575373	263,065.82	128.300000	282,260.00	19,194.18	0.05	
		Base	119.575373	263,065.82	128.300000	282,260.00	19,194.18	0.05	

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71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	820,000.000	Local		100.004972	820,040.77	111.146140	911,398.35	91,357.58	0.17
		Base		100.004972	820,040.77	111.146140	911,398.35	91,357.58	0.17
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	1,010,000.000	Local		84.511693	853,568.10	82.400000	832,240.00	-21,328.10	0.16
		Base		84.511693	853,568.10	82.400000	832,240.00	-21,328.10	0.16
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	800,000.000	Local		94.577875	756,623.00	102.625000	821,000.00	64,377.00	0.16
		Base		94.577875	756,623.00	102.625000	821,000.00	64,377.00	0.16
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	80,000.000	Local		100.196013	80,156.81	98.603185	78,882.55	-1,274.26	0.02
		Base		100.196013	80,156.81	98.603185	78,882.55	-1,274.26	0.02
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		101.286900	10,128.69	99.097449	9,909.74	-218.95	0.00
		Base		101.286900	10,128.69	99.097449	9,909.74	-218.95	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875000	01 Nov 2019		
	20,000.000	Local		99.941800	19,988.36	99.529303	19,905.86	-82.50	0.00
		Base		99.941800	19,988.36	99.529303	19,905.86	-82.50	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	450,000.000	Local		96.990422	436,456.90	99.116497	446,024.24	9,567.34	0.09
		Base		96.990422	436,456.90	99.116497	446,024.24	9,567.34	0.09
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4					4.000000	14 Mar 2029		
	250,000.000	Local		99.650412	249,126.03	103.061200	257,653.00	8,526.97	0.05
		Base		99.650412	249,126.03	103.061200	257,653.00	8,526.97	0.05
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	480,000.000	Local		100.000000	480,000.00	105.143800	504,690.24	24,690.24	0.10
		Base		100.000000	480,000.00	105.143800	504,690.24	24,690.24	0.10
74952PAJ6	RETL RETL 2019 RVP C 144A					4.584000	15 Mar 2036		
	860,000.000	Local		100.000000	860,000.00	100.060320	860,518.75	518.75	0.16
Original Face:	860,000.000	Base		100.000000	860,000.00	100.060320	860,518.75	518.75	0.16

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760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	470,000.000	Local		99.338581	466,891.33	106.750000	501,725.00	34,833.67	0.10
Original Face:	470,000.000	Base		99.338581	466,891.33	106.750000	501,725.00	34,833.67	0.10
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
	130,000.000	Local		115.730985	150,450.28	104.344215	135,647.48	-14,802.80	0.03
		Base		115.730985	150,450.28	104.344215	135,647.48	-14,802.80	0.03
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	10,000.000	Local		123.629200	12,362.92	102.642358	10,264.24	-2,098.68	0.00
		Base		123.629200	12,362.92	102.642358	10,264.24	-2,098.68	0.00
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	600,000.000	Local		99.511598	597,069.59	102.258251	613,549.51	16,479.92	0.12
		Base		99.511598	597,069.59	102.258251	613,549.51	16,479.92	0.12
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.150000	26 Oct 2020		
	10,000.000	Local		98.703000	9,870.30	99.324164	9,932.42	62.12	0.00
		Base		98.703000	9,870.30	99.324164	9,932.42	62.12	0.00
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
	320,000.000	Local		99.839197	319,485.43	101.117377	323,575.61	4,090.18	0.06
		Base		99.839197	319,485.43	101.117377	323,575.61	4,090.18	0.06
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6					2.500630	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
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					2.920630	25 Mar 2044		
	250,000.000	Local		96.723036	241,807.59	96.500220	241,250.55	-557.04	0.05
Original Face:	250,000.000	Base		96.723036	241,807.59	96.500220	241,250.55	-557.04	0.05
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					2.940880	15 Jun 2039		
	208,284.140	Local		95.155848	198,194.54	97.580750	203,245.23	5,050.69	0.04
Original Face:	230,000.000	Base		95.155848	198,194.54	97.580750	203,245.23	5,050.69	0.04
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A					4.270630	25 Apr 2023		
	594,579.640	Local		101.434376	603,108.15	101.152180	601,430.27	-1,677.88	0.12
Original Face:	4,000,000.000	Base		101.434376	603,108.15	101.152180	601,430.27	-1,677.88	0.12

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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	
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023			
	140,000.000	Local	99.289721	139,005.61	102.460292	143,444.41	4,438.80		0.03
		Base	99.289721	139,005.61	102.460292	143,444.41	4,438.80		0.03
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028			
	440,000.000	Local	98.378693	432,866.25	104.673601	460,563.84	27,697.59		0.09
		Base	98.378693	432,866.25	104.673601	460,563.84	27,697.59		0.09
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025			
	240,000.000	Local	99.617829	239,082.79	104.228857	250,149.26	11,066.47		0.05
		Base	99.617829	239,082.79	104.228857	250,149.26	11,066.47		0.05
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375				2.375000	16 Mar 2020			
	10,000.000	Local	99.308600	9,930.86	99.657087	9,965.71	34.85		0.00
		Base	99.308600	9,930.86	99.657087	9,965.71	34.85		0.00
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A				3.445500	25 Aug 2034			
	616,783.990	Local	99.878249	616,033.05	99.522460	613,838.60	-2,194.45		0.12
Original Face:	29,871,000.000	Base	99.878249	616,033.05	99.522460	613,838.60	-2,194.45		0.12
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375				4.375000	25 Mar 2020			
	30,000.000	Local	102.575167	30,772.55	101.722913	30,516.87	-255.68		0.01
		Base	102.575167	30,772.55	101.722913	30,516.87	-255.68		0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046			
	390,000.000	Local	96.144138	374,962.14	103.972553	405,492.96	30,530.82		0.08
		Base	96.144138	374,962.14	103.972553	405,492.96	30,530.82		0.08
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026			
	320,000.000	Local	96.676338	309,364.28	99.586420	318,676.54	9,312.26		0.06
		Base	96.676338	309,364.28	99.586420	318,676.54	9,312.26		0.06
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024			
	200,000.000	Local	100.888485	201,776.97	104.900500	209,801.00	8,024.03		0.04
		Base	100.888485	201,776.97	104.900500	209,801.00	8,024.03		0.04
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027			
	115,899.670	Local	100.000000	115,899.67	100.291200	116,237.17	337.50		0.02
Original Face:	130,000.000	Base	100.000000	115,899.67	100.291200	116,237.17	337.50		0.02

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WESTERN ASSET MANAGEMENT COMPANY

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831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1						3.113000	10 Mar 2029		
	280,000.000	Local		100.000000	280,000.00	101.894800	285,305.44		5,305.44	0.05
Original Face:	280,000.000	Base		100.000000	280,000.00	101.894800	285,305.44		5,305.44	0.05
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25						5.250000	08 Nov 2042		
	690,000.000	Local		99.279107	685,025.84	104.039768	717,874.40		32,848.56	0.14
		Base		99.279107	685,025.84	104.039768	717,874.40		32,848.56	0.14
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4						4.000000	22 Jan 2024		
	900,000.000	Local		101.887677	916,989.09	104.538400	940,845.60		23,856.51	0.18
		Base		101.887677	916,989.09	104.538400	940,845.60		23,856.51	0.18
86964WAC6	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 01/29 6						6.000000	15 Jan 2029		
	490,000.000	Local		103.939024	509,301.22	106.521000	521,952.90		12,651.68	0.10
		Base		103.939024	509,301.22	106.521000	521,952.90		12,651.68	0.10
872540AQ2	TJX COS INC SR UNSECURED 09/26 2.25						2.250000	15 Sep 2026		
	10,000.000	Local		97.223400	9,722.34	94.900379	9,490.04		-232.30	0.00
		Base		97.223400	9,722.34	94.900379	9,490.04		-232.30	0.00
87938WAM5	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134						5.134000	27 Apr 2020		
	50,000.000	Local		102.288600	51,144.30	102.310546	51,155.27		10.97	0.01
		Base		102.288600	51,144.30	102.310546	51,155.27		10.97	0.01
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213						5.213000	08 Mar 2047		
	150,000.000	Local		103.287780	154,931.67	101.386354	152,079.53		-2,852.14	0.03
		Base		103.287780	154,931.67	101.386354	152,079.53		-2,852.14	0.03
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595						3.595000	19 Jan 2028		
	370,000.000	Local		93.037838	344,240.00	98.662581	365,051.55		20,811.55	0.07
		Base		93.037838	344,240.00	98.662581	365,051.55		20,811.55	0.07
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15						4.150000	15 May 2048		
	210,000.000	Local		100.419205	210,880.33	107.325948	225,384.49		14,504.16	0.04
		Base		100.419205	210,880.33	107.325948	225,384.49		14,504.16	0.04
887317BB0	WARNER MEDIA LLC COMPANY GUAR 02/27 3.8						3.800000	15 Feb 2027		
	100,000.000	Local		95.040900	95,040.90	99.593195	99,593.20		4,552.30	0.02
		Base		95.040900	95,040.90	99.593195	99,593.20		4,552.30	0.02

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88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125000	15 Feb 2021		
	20,000.000	Local		102.430750	20,486.15	101.561746	20,312.35	-173.80	0.00
		Base		102.430750	20,486.15	101.561746	20,312.35	-173.80	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	20,000.000	Local		108.805750	21,761.15	102.489868	20,497.97	-1,263.18	0.00
		Base		108.805750	21,761.15	102.489868	20,497.97	-1,263.18	0.00
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	160,000.000	Local		99.938981	159,902.37	101.150171	161,840.27	1,937.90	0.03
		Base		99.938981	159,902.37	101.150171	161,840.27	1,937.90	0.03
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	130,000.000	Local		97.487262	126,733.44	98.700635	128,310.83	1,577.39	0.02
		Base		97.487262	126,733.44	98.700635	128,310.83	1,577.39	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	400,000.000	Local		120.397965	481,591.86	125.030755	500,123.02	18,531.16	0.10
		Base		120.397965	481,591.86	125.030755	500,123.02	18,531.16	0.10
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local		99.810864	109,791.95	103.976751	114,374.43	4,582.48	0.02
		Base		99.810864	109,791.95	103.976751	114,374.43	4,582.48	0.02
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.500000	10 Sep 2048		
	240,000.000	Local		100.169413	240,406.59	106.136858	254,728.46	14,321.87	0.05
		Base		100.169413	240,406.59	106.136858	254,728.46	14,321.87	0.05
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	320,000.000	Local		100.128403	320,410.89	104.832990	335,465.57	15,054.68	0.06
		Base		100.128403	320,410.89	104.832990	335,465.57	15,054.68	0.06
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	2,540,000.000	Local		94.349069	2,396,466.34	98.250000	2,495,550.00	99,083.66	0.48
		Base		94.349069	2,396,466.34	98.250000	2,495,550.00	99,083.66	0.48
911312AM8	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125					3.125000	15 Jan 2021		
	10,000.000	Local		102.712300	10,271.23	101.167029	10,116.70	-154.53	0.00
		Base		102.712300	10,271.23	101.167029	10,116.70	-154.53	0.00

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911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05					3.050000	15 Nov 2027		
	310,000.000	Local	95.152913	294,974.03	99.915844	309,739.12	14,765.09	0.06	
		Base	95.152913	294,974.03	99.915844	309,739.12	14,765.09	0.06	
912810RD2	US TREASURY N/B 11/43 3.75					3.750000	15 Nov 2043		
	240,000.000	Local	114.252071	274,204.97	117.230469	281,353.13	7,148.16	0.05	
		Base	114.252071	274,204.97	117.230469	281,353.13	7,148.16	0.05	
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
	1,738,751.700	Local	105.199818	1,829,163.63	110.427202	1,920,054.85	90,891.22	0.37	
Original Face:	1,610,000.000	Base	105.199818	1,829,163.63	110.427202	1,920,054.85	90,891.22	0.37	
912810RG5	US TREASURY N/B 05/44 3.375					3.375000	15 May 2044		
	4,950,000.000	Local	103.859400	5,141,040.31	110.535156	5,471,490.22	330,449.91	1.05	
		Base	103.859400	5,141,040.31	110.535156	5,471,490.22	330,449.91	1.05	
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
	70,000.000	Local	91.565171	64,095.62	94.351562	66,046.09	1,950.47	0.01	
		Base	91.565171	64,095.62	94.351562	66,046.09	1,950.47	0.01	
912810RM2	US TREASURY N/B 05/45 3					3.000000	15 May 2045		
	3,600,000.000	Local	97.468084	3,508,851.02	103.753906	3,735,140.62	226,289.60	0.71	
		Base	97.468084	3,508,851.02	103.753906	3,735,140.62	226,289.60	0.71	
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local	97.762838	332,393.65	101.332031	344,528.91	12,135.26	0.07	
		Base	97.762838	332,393.65	101.332031	344,528.91	12,135.26	0.07	
912810RX8	US TREASURY N/B 05/47 3					3.000000	15 May 2047		
	1,490,000.000	Local	100.909068	1,503,545.11	103.632812	1,544,128.90	40,583.79	0.30	
		Base	100.909068	1,503,545.11	103.632812	1,544,128.90	40,583.79	0.30	
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	320,000.000	Local	98.432344	314,983.50	98.574219	315,437.50	454.00	0.06	
		Base	98.432344	314,983.50	98.574219	315,437.50	454.00	0.06	
912810RZ3	US TREASURY N/B 11/47 2.75					2.750000	15 Nov 2047		
	400,000.000	Local	98.333998	393,335.99	98.558594	394,234.38	898.39	0.08	
		Base	98.333998	393,335.99	98.558594	394,234.38	898.39	0.08	

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912810SA7	US TREASURY N/B 02/48 3	140,000.000	Local	97.792450	136,909.43	103.464844	144,850.78	7,941.35	0.03
			Base	97.792450	136,909.43	103.464844	144,850.78	7,941.35	0.03
912810SC3	US TREASURY N/B 05/48 3.125	7,810,000.000	Local	96.521853	7,538,356.71	106.035156	8,281,345.68	742,988.97	1.58
			Base	96.521853	7,538,356.71	106.035156	8,281,345.68	742,988.97	1.58
912810SE9	US TREASURY N/B 11/48 3.375	5,040,000.000	Local	103.660871	5,224,507.91	111.292969	5,609,165.64	384,657.73	1.07
			Base	103.660871	5,224,507.91	111.292969	5,609,165.64	384,657.73	1.07
912810SF6	US TREASURY N/B 02/49 3	930,000.000	Local	99.569151	925,993.10	103.609375	963,567.19	37,574.09	0.18
			Base	99.569151	925,993.10	103.609375	963,567.19	37,574.09	0.18
912810SG4	TSY INFL IX N/B 02/49 1	1,038,450.400	Local	97.634888	1,013,889.88	102.522041	1,064,640.54	50,750.66	0.20
			Base	97.634888	1,013,889.88	102.522041	1,064,640.54	50,750.66	0.20
9128282N9	US TREASURY N/B 07/24 2.125	170,000.000	Local	99.994965	169,991.44	99.281250	168,778.13	-1,213.31	0.03
			Base	99.994965	169,991.44	99.281250	168,778.13	-1,213.31	0.03
9128283J7	US TREASURY N/B 11/24 2.125	1,190,000.000	Local	99.365145	1,182,445.22	99.164062	1,180,052.34	-2,392.88	0.23
			Base	99.365145	1,182,445.22	99.164062	1,180,052.34	-2,392.88	0.23
9128284Z0	US TREASURY N/B 08/25 2.75	770,000.000	Local	99.452530	765,784.48	102.593750	789,971.88	24,187.40	0.15
			Base	99.452530	765,784.48	102.593750	789,971.88	24,187.40	0.15
9128285C0	US TREASURY N/B 09/25 3	440,000.000	Local	99.800750	439,123.30	104.125000	458,150.00	19,026.70	0.09
			Base	99.800750	439,123.30	104.125000	458,150.00	19,026.70	0.09
9128285F3	US TREASURY N/B 10/21 2.875	1,030,000.000	Local	99.723333	1,027,150.33	101.515625	1,045,610.94	18,460.61	0.20
			Base	99.723333	1,027,150.33	101.515625	1,045,610.94	18,460.61	0.20

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9128285P1	US TREASURY N/B 11/23 2.875	2,980,000.000	Local	100.143519	2,984,276.86	102.820312	3,064,045.30	79,768.44	0.59
			Base	100.143519	2,984,276.86	102.820312	3,064,045.30	79,768.44	0.59
9128286C9	US TREASURY N/B 02/22 2.5	10,000.000	Local	100.151800	10,015.18	100.734375	10,073.44	58.26	0.00
			Base	100.151800	10,015.18	100.734375	10,073.44	58.26	0.00
9128286L9	US TREASURY N/B 03/26 2.25	6,140,000.000	Local	99.800487	6,127,749.90	99.558594	6,112,897.67	-14,852.23	1.17
			Base	99.800487	6,127,749.90	99.558594	6,112,897.67	-14,852.23	1.17
912828Y79	US TREASURY N/B 07/25 2.875	430,000.000	Local	99.684172	428,641.94	103.328125	444,310.94	15,669.00	0.08
			Base	99.684172	428,641.94	103.328125	444,310.94	15,669.00	0.08
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125	100,000.000	Local	99.633170	99,633.17	103.891618	103,891.62	4,258.45	0.02
			Base	99.633170	99,633.17	103.891618	103,891.62	4,258.45	0.02
913017DD8	UNITED TECHNOLOGIES CORP SR UNSECURED 08/25 3.95	330,000.000	Local	99.390179	327,987.59	103.858196	342,732.05	14,744.46	0.07
			Base	99.390179	327,987.59	103.858196	342,732.05	14,744.46	0.07
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7	100,000.000	Local	117.775160	117,775.16	123.402652	123,402.65	5,627.49	0.02
			Base	117.775160	117,775.16	123.402652	123,402.65	5,627.49	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875	110,000.000	Local	99.187982	109,106.78	100.540690	110,594.76	1,487.98	0.02
			Base	99.187982	109,106.78	100.540690	110,594.76	1,487.98	0.02
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	10,000.000	Local	99.748800	9,974.88	100.206725	10,020.67	45.79	0.00
			Base	99.748800	9,974.88	100.206725	10,020.67	45.79	0.00
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	130,000.000	Local	102.073485	132,695.53	104.382805	135,697.65	3,002.12	0.03
			Base	102.073485	132,695.53	104.382805	135,697.65	3,002.12	0.03

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91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local		101.643775	40,657.51	104.712958	41,885.18	1,227.67	0.01
		Base		101.643775	40,657.51	104.712958	41,885.18	1,227.67	0.01
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	650,000.000	Local		99.457686	646,474.96	104.700000	680,550.00	34,075.04	0.13
Original Face:	340,000.000	Base		99.457686	646,474.96	104.700000	680,550.00	34,075.04	0.13
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	390,000.000	Local		111.396646	434,446.92	114.750000	447,525.00	13,078.08	0.09
		Base		111.396646	434,446.92	114.750000	447,525.00	13,078.08	0.09
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	800,000.000	Local		108.330910	866,647.28	108.700000	869,600.00	2,952.72	0.17
		Base		108.330910	866,647.28	108.700000	869,600.00	2,952.72	0.17
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	30,000.000	Local		87.593967	26,278.19	94.012906	28,203.87	1,925.68	0.01
		Base		87.593967	26,278.19	94.012906	28,203.87	1,925.68	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	10,000.000	Local		103.416000	10,341.60	106.543986	10,654.40	312.80	0.00
		Base		103.416000	10,341.60	106.543986	10,654.40	312.80	0.00
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		91.012660	45,506.33	95.364405	47,682.20	2,175.87	0.01
		Base		91.012660	45,506.33	95.364405	47,682.20	2,175.87	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.921933	31,176.58	112.493448	33,748.03	2,571.45	0.01
		Base		103.921933	31,176.58	112.493448	33,748.03	2,571.45	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	100,000.000	Local		110.822330	110,822.33	117.039398	117,039.40	6,217.07	0.02
		Base		110.822330	110,822.33	117.039398	117,039.40	6,217.07	0.02
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	680,000.000	Local		99.429218	676,118.68	104.721382	712,105.40	35,986.72	0.14
		Base		99.429218	676,118.68	104.721382	712,105.40	35,986.72	0.14

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	140,000.000	Local		101.534686	142,148.56	105.699369	147,979.12	5,830.56	0.03
		Base		101.534686	142,148.56	105.699369	147,979.12	5,830.56	0.03
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	500,000.000	Local		96.855808	484,279.04	101.177663	505,888.32	21,609.28	0.10
		Base		96.855808	484,279.04	101.177663	505,888.32	21,609.28	0.10
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.813220	49,906.61	102.393361	51,196.68	1,290.07	0.01
		Base		99.813220	49,906.61	102.393361	51,196.68	1,290.07	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	550,000.000	Local		97.109787	534,103.83	101.519414	558,356.78	24,252.95	0.11
		Base		97.109787	534,103.83	101.519414	558,356.78	24,252.95	0.11
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	10,000.000	Local		110.849300	11,084.93	110.347788	11,034.78	-50.15	0.00
		Base		110.849300	11,084.93	110.347788	11,034.78	-50.15	0.00
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	550,000.000	Local		97.332349	535,327.92	101.642262	559,032.44	23,704.52	0.11
		Base		97.332349	535,327.92	101.642262	559,032.44	23,704.52	0.11
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	30,000.000	Local		102.940233	30,882.07	99.137675	29,741.30	-1,140.77	0.01
		Base		102.940233	30,882.07	99.137675	29,741.30	-1,140.77	0.01
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	60,000.000	Local		100.097117	60,058.27	98.705000	59,223.00	-835.27	0.01
		Base		100.097117	60,058.27	98.705000	59,223.00	-835.27	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	420,000.000	Local		99.851483	419,376.23	105.331528	442,392.42	23,016.19	0.08
		Base		99.851483	419,376.23	105.331528	442,392.42	23,016.19	0.08
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.450000	01 Jun 2026		
	10,000.000	Local		101.858300	10,185.83	97.865281	9,786.53	-399.30	0.00
		Base		101.858300	10,185.83	97.865281	9,786.53	-399.30	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
949746RN3	WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR					5.875000	29 Dec 2049		
	130,000.000	Local	104.615631	136,000.32	106.850000	138,905.00	2,904.68	0.03	
		Base	104.615631	136,000.32	106.850000	138,905.00	2,904.68	0.03	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local	101.854217	61,112.53	101.071141	60,642.68	-469.85	0.01	
		Base	101.854217	61,112.53	101.071141	60,642.68	-469.85	0.01	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	690,000.000	Local	100.356858	692,462.32	104.109782	718,357.50	25,895.18	0.14	
		Base	100.356858	692,462.32	104.109782	718,357.50	25,895.18	0.14	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local	100.202160	50,101.08	99.664276	49,832.14	-268.94	0.01	
		Base	100.202160	50,101.08	99.664276	49,832.14	-268.94	0.01	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	580,000.000	Local	98.383817	570,626.14	104.933836	608,616.25	37,990.11	0.12	
		Base	98.383817	570,626.14	104.933836	608,616.25	37,990.11	0.12	
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local	102.535592	123,042.71	101.791250	122,149.50	-893.21	0.02	
Original Face:	120,000.000	Base	102.535592	123,042.71	101.791250	122,149.50	-893.21	0.02	
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	100,000.000	Local	98.269390	98,269.39	98.344060	98,344.06	74.67	0.02	
Original Face:	100,000.000	Base	98.269390	98,269.39	98.344060	98,344.06	74.67	0.02	
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	900,000.000	Local	95.609631	860,486.68	100.385287	903,467.58	42,980.90	0.17	
		Base	95.609631	860,486.68	100.385287	903,467.58	42,980.90	0.17	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local	99.825143	69,877.60	102.907735	72,035.41	2,157.81	0.01	
		Base	99.825143	69,877.60	102.907735	72,035.41	2,157.81	0.01	
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local	99.824688	259,544.19	104.533354	271,786.72	12,242.53	0.05	
		Base	99.824688	259,544.19	104.533354	271,786.72	12,242.53	0.05	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.600000	23 Nov 2020		
	140,000.000	Local		98.970279	138,558.39	99.831991	139,764.79	1,206.40	0.03
		Base		98.970279	138,558.39	99.831991	139,764.79	1,206.40	0.03
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local		120.607180	120,607.18	125.603374	125,603.37	4,996.19	0.02
		Base		120.607180	120,607.18	125.603374	125,603.37	4,996.19	0.02
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.250000	15 Mar 2020		
	10,000.000	Local		101.889300	10,188.93	102.122206	10,212.22	23.29	0.00
		Base		101.889300	10,188.93	102.122206	10,212.22	23.29	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	200,000.000	Local		119.342590	238,685.18	127.232668	254,465.34	15,780.16	0.05
		Base		119.342590	238,685.18	127.232668	254,465.34	15,780.16	0.05
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
	610,000.000	Local		100.419770	612,560.60	102.847000	627,366.70	14,806.10	0.12
		Base		100.419770	612,560.60	102.847000	627,366.70	14,806.10	0.12
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
	1,200,000.000	Local		106.395153	1,276,741.84	111.706600	1,340,479.20	63,737.36	0.26
		Base		106.395153	1,276,741.84	111.706600	1,340,479.20	63,737.36	0.26
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375000	17 Oct 2023		
	1,360,000.000	Local		105.907310	1,440,339.42	108.217700	1,471,760.72	31,421.30	0.28
		Base		105.907310	1,440,339.42	108.217700	1,471,760.72	31,421.30	0.28
US DOLLAR Total									
	268,002,334.010	Local			267,488,329.72		274,982,496.13	7,494,166.41	52.59
Original Face:	242,986,043.040	Base			267,488,329.72		274,982,496.13	7,494,166.41	52.59
FIXED INCOME Total									
	268,002,334.010	Base			267,488,329.72		274,982,496.13	7,494,166.41	52.59
Original Face:	242,986,043.040								

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1753P4	IMM EUR FUT OPT DEC19C 97.375 DEC19 97.375 CALL					16 Dec 2019			
80,000.000		32.000	Local	0.125840	10,067.20	0.245000	19,600.00	9,532.80	0.00
			Base	0.125840	10,067.20	0.245000	19,600.00	9,532.80	0.00
ADI18FF52	US 10YR FUT OPTN MAY19C 128.5 APR19 128.5 CALL					26 Apr 2019			
229,000.000		229.000	Local	0.032980	7,552.42	0.031250	7,156.25	-396.17	0.00
			Base	0.032980	7,552.42	0.031250	7,156.25	-396.17	0.00
ADI196RW9	US 10YR FUT OPTN MAY19C 127.5 APR19 127.5 CALL					26 Apr 2019			
17,000.000		17.000	Local	0.032980	560.66	0.046875	796.88	236.22	0.00
			Base	0.032980	560.66	0.046875	796.88	236.22	0.00
ADI198GW7	US 5YR FUTR OPTN JUN19C 123.2 MAY19 123.25 CALL					24 May 2019			
168,000.000		168.000	Local	0.017355	2,915.64	0.007813	1,312.58	-1,603.06	0.00
			Base	0.017355	2,915.64	0.007813	1,312.58	-1,603.06	0.00
ADI199C82	US BOND FUTR OPTN MAY19C 146 APR19 146 CALL					26 Apr 2019			
8,000.000		8.000	Local	0.876730	7,013.84	3.765625	30,125.00	23,111.16	0.01
			Base	0.876730	7,013.84	3.765625	30,125.00	23,111.16	0.01
ADI19WGC8	US 10YR FUT OPTN MAY19C 124.7 APR19 124.75 CALL					26 Apr 2019			
17,000.000		17.000	Local	0.423605	7,201.29	0.328125	5,578.13	-1,623.16	0.00
			Base	0.423605	7,201.29	0.328125	5,578.13	-1,623.16	0.00
ADI19XRM2	US 10Y NOTE W1 OP APR19C 125 APR19 125 CALL					05 Apr 2019			
8,000.000		8.000	Local	0.329855	2,638.84	0.109375	875.00	-1,763.84	0.00
			Base	0.329855	2,638.84	0.109375	875.00	-1,763.84	0.00
ADI19YRK4	US 10YR FUT OPTN JUN19C 135.5 MAY19 135.5 CALL					24 May 2019			
11,000.000		11.000	Local	0.032980	362.78	0.015625	171.88	-190.90	0.00
			Base	0.032980	362.78	0.015625	171.88	-190.90	0.00
ADI19YRN8	US 10YR FUT OPTN JUN19C 135 MAY19 135 CALL					24 May 2019			
6,000.000		6.000	Local	0.032980	197.88	0.015625	93.75	-104.13	0.00
			Base	0.032980	197.88	0.015625	93.75	-104.13	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI19YSN7	US BOND FUTR OPTN JUN19C 178 MAY19 178 CALL					24 May 2019		
20,000.000		20.000	Local 0.032980	659.60	0.031250	625.00	-34.60	0.00
			Base 0.032980	659.60	0.031250	625.00	-34.60	0.00
US DOLLAR Total								
564,000.000		516.000	Local	39,170.15		66,334.47	27,164.32	0.01
			Base	39,170.15		66,334.47	27,164.32	0.01
OPTIONS PURCHASED - CALLS Total								
564,000.000		516.000	Base	39,170.15		66,334.47	27,164.32	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR							Exchange Rate:	1.000000
ADI196073	US 10YR FUT OPTN MAY19P 123 APR19 123 PUT					26 Apr 2019		
20,000.000		20.000	Local	0.276730	5,534.60	0.109375	2,187.50	-3,347.10
			Base	0.276730	5,534.60	0.109375	2,187.50	-3,347.10
ADI1960R9	US 10YR FUT OPTN MAY19P 122.5 APR19 122.5 PUT					26 Apr 2019		
24,000.000		24.000	Local	0.376730	9,041.52	0.046875	1,125.00	-7,916.52
			Base	0.376730	9,041.52	0.046875	1,125.00	-7,916.52
ADI196R90	US 2YR FUTR OPTN JUN19P 105.2 MAY19 105.25 PUT					24 May 2019		
298,000.000		149.000	Local	0.016490	4,914.02	0.007813	2,328.27	-2,585.75
			Base	0.016490	4,914.02	0.007813	2,328.27	-2,585.75
ADI19WKQ2	US 10YR FUT OPTN MAY19P 124.2 APR19 124.25 PUT					26 Apr 2019		
26,000.000		26.000	Local	0.486105	12,638.73	0.546875	14,218.75	1,580.02
			Base	0.486105	12,638.73	0.546875	14,218.75	1,580.02
US DOLLAR Total								
368,000.000		219.000	Local		32,128.87		19,859.52	-12,269.35
			Base		32,128.87		19,859.52	-12,269.35
OPTIONS PURCHASED - PUTS Total								
368,000.000		219.000	Base		32,128.87		19,859.52	-12,269.35

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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
ADI182WN3	US 10YR FUT OPTN JUN19C 124 MAY19 124 CALL					24 May 2019				
-52,000.000		-52.000	Local	0.289135	-15,035.04	0.843750	-43,875.00	-28,839.96	0.01	
			Base	0.289135	-15,035.04	0.843750	-43,875.00	-28,839.96	0.01	
ADI18N408	US 10YR FUT OPTN MAY19C 123.5 APR19 123.5 CALL					26 Apr 2019				
-24,000.000		-24.000	Local	0.232645	-5,583.48	0.937500	-22,500.00	-16,916.52	0.00	
			Base	0.232645	-5,583.48	0.937500	-22,500.00	-16,916.52	0.00	
ADI18N5B3	US 10YR FUT OPTN MAY19C 122.5 APR19 122.5 CALL					26 Apr 2019				
-36,000.000		-36.000	Local	0.321187	-11,562.72	1.765625	-63,562.50	-51,999.78	0.01	
			Base	0.321187	-11,562.72	1.765625	-63,562.50	-51,999.78	0.01	
ADI195YN3	US 5YR FUTR OPTN JUN19C 115.5 MAY19 115.5 CALL					24 May 2019				
-16,000.000		-16.000	Local	0.217020	-3,472.32	0.648438	-10,375.01	-6,902.69	0.00	
			Base	0.217020	-3,472.32	0.648438	-10,375.01	-6,902.69	0.00	
ADI1960K4	US 10YR FUT OPTN MAY19C 123 APR19 123 CALL					26 Apr 2019				
-32,000.000		-32.000	Local	0.271708	-8,694.64	1.328125	-42,500.00	-33,805.36	0.01	
			Base	0.271708	-8,694.64	1.328125	-42,500.00	-33,805.36	0.01	
ADI196SF5	US BOND FUTR OPTN MAY19C 148 APR19 148 CALL					26 Apr 2019				
-8,000.000		-8.000	Local	0.599833	-4,798.66	2.093750	-16,750.00	-11,951.34	0.00	
			Base	0.599833	-4,798.66	2.093750	-16,750.00	-11,951.34	0.00	
ADI198G80	IMM EUR FUT OPT DEC19C 97.625 DEC19 97.625 CALL					16 Dec 2019				
-160,000.000		-64.000	Local	0.054160	-8,665.60	0.130000	-20,800.00	-12,134.40	0.00	
			Base	0.054160	-8,665.60	0.130000	-20,800.00	-12,134.40	0.00	
ADI199C09	US BOND FUTR OPTN MAY19C 147 APR19 147 CALL					26 Apr 2019				
-8,000.000		-8.000	Local	0.506083	-4,048.66	2.875000	-23,000.00	-18,951.34	0.00	
			Base	0.506083	-4,048.66	2.875000	-23,000.00	-18,951.34	0.00	
ADI19LRH9	US 5YR FUTR OPTN MAY19C 115.2 APR19 115.25 CALL					26 Apr 2019				
-48,000.000		-48.000	Local	0.213765	-10,260.72	0.687500	-33,000.00	-22,739.28	0.01	
			Base	0.213765	-10,260.72	0.687500	-33,000.00	-22,739.28	0.01	

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

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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	
ADI19VDR0	US 5YR FUTR OPTN MAY19C 116.5 APR19 116.5 CALL						26 Apr 2019		
-34,000.000	-34.000	Local	0.209208	-7,113.06	0.140625	-4,781.25	2,331.81	0.00	
		Base	0.209208	-7,113.06	0.140625	-4,781.25	2,331.81	0.00	
ADI19VG48	US 5YR FUTR OPTN MAY19C 116.2 APR19 116.25 CALL						26 Apr 2019		
-34,000.000	-34.000	Local	0.138895	-4,722.43	0.195313	-6,640.64	-1,918.21	0.00	
		Base	0.138895	-4,722.43	0.195313	-6,640.64	-1,918.21	0.00	
ADI19WK66	US 10YR FUT OPTN MAY19C 125.7 APR19 125.75 CALL						26 Apr 2019		
-34,000.000	-34.000	Local	0.217020	-7,378.68	0.125000	-4,250.00	3,128.68	0.00	
		Base	0.217020	-7,378.68	0.125000	-4,250.00	3,128.68	0.00	
ADI19WLD0	US 10Y NOTE W1 OP APR19C 125.2 APR19 125.25 CALL						05 Apr 2019		
-34,000.000	-34.000	Local	0.170145	-5,784.93	0.078125	-2,656.25	3,128.68	0.00	
		Base	0.170145	-5,784.93	0.078125	-2,656.25	3,128.68	0.00	
ADI19YVV5	US 10Y NOTE W1 OP APR19C 125.5 APR19 125.5 CALL						05 Apr 2019		
-26,000.000	-26.000	Local	0.146708	-3,814.40	0.062500	-1,625.00	2,189.40	0.00	
		Base	0.146708	-3,814.40	0.062500	-1,625.00	2,189.40	0.00	
AEI369561	9WR019168 SWAPTION RECEIVER 2. 190401 2.8 CALL						01 Apr 2019		
-3,940,000.000	-3,940,000.000	Local	0.056000	-2,206.40	1.047852	-41,285.37	-39,078.97	0.01	
		Base	0.056000	-2,206.40	1.047852	-41,285.37	-39,078.97	0.01	
US DOLLAR Total									
-4,486,000.000	-3,940,450.000	Local		-103,141.74		-337,601.02	-234,459.28	0.06	
		Base		-103,141.74		-337,601.02	-234,459.28	0.06	
OPTIONS WRITTEN - CALLS Total									
-4,486,000.000	-3,940,450.000	Base		-103,141.74		-337,601.02	-234,459.28	0.06	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
ADI18KQ3	US 5YR FUTR OPTN JUN19P 114 MAY19 114 PUT					24 May 2019			
-16,000.000	-16.000	Local	0.209208	-3,347.33	0.031250	-500.00	2,847.33	0.00	
		Base	0.209208	-3,347.33	0.031250	-500.00	2,847.33	0.00	
ADI18LY58	US 10YR FUT OPTN MAY19P 121 APR19 121 PUT					26 Apr 2019			
-12,000.000	-12.000	Local	0.373270	-4,479.24	0.001000	-12.00	4,467.24	0.00	
		Base	0.373270	-4,479.24	0.001000	-12.00	4,467.24	0.00	
ADI195YT0	US 10YR FUT OPTN JUN19P 120.5 MAY19 120.5 PUT					24 May 2019			
-12,000.000	-12.000	Local	0.217020	-2,604.24	0.031250	-375.00	2,229.24	0.00	
		Base	0.217020	-2,604.24	0.031250	-375.00	2,229.24	0.00	
ADI1960B4	US 10YR FUT OPTN MAY19P 123.5 APR19 123.5 PUT					26 Apr 2019			
-44,000.000	-44.000	Local	0.236196	-10,392.63	0.218750	-9,625.00	767.63	0.00	
		Base	0.236196	-10,392.63	0.218750	-9,625.00	767.63	0.00	
ADI19TH18	US 5YR FUTR OPTN MAY19P 115 APR19 115 PUT					26 Apr 2019			
-51,000.000	-51.000	Local	0.081603	-4,161.77	0.062500	-3,187.50	974.27	0.00	
		Base	0.081603	-4,161.77	0.062500	-3,187.50	974.27	0.00	
ADI19VJR4	US 10Y NOTE W1 OP APR19P 123.5 APR19 123.5 PUT					05 Apr 2019			
-42,000.000	-42.000	Local	0.097229	-4,083.60	0.062500	-2,625.00	1,458.60	0.00	
		Base	0.097229	-4,083.60	0.062500	-2,625.00	1,458.60	0.00	
ADI19WL32	US 5YR FUTR OPTN MAY19P 115.5 APR19 115.5 PUT					26 Apr 2019			
-8,000.000	-8.000	Local	0.146708	-1,173.66	0.195313	-1,562.50	-388.84	0.00	
		Base	0.146708	-1,173.66	0.195313	-1,562.50	-388.84	0.00	
ADI19WNH9	US 10YR FUT OPTN MAY19P 123.7 APR19 123.75 PUT					26 Apr 2019			
-16,000.000	-16.000	Local	0.217020	-3,472.32	0.312500	-5,000.00	-1,527.68	0.00	
		Base	0.217020	-3,472.32	0.312500	-5,000.00	-1,527.68	0.00	
ADI19XSH2	US BOND FUTR OPTN MAY19P 146.5 APR19 146.5 PUT					26 Apr 2019			
-4,000.000	-4.000	Local	0.326395	-1,305.58	0.156250	-625.00	680.58	0.00	
		Base	0.326395	-1,305.58	0.156250	-625.00	680.58	0.00	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI19YTD8	US 10Y NOTE W1 OP APR19P 124.2 APR19 124.25 PUT					05 Apr 2019		
-16,000.000		-16.000	Local 0.256083	-4,097.32	0.343750	-5,500.00	-1,402.68	0.00
			Base 0.256083	-4,097.32	0.343750	-5,500.00	-1,402.68	0.00
AEI369520	9WP027080 SWAPTION PAYER 3.1 190401 3.1 PUT					01 Apr 2019		
-3,940,000.000		-3,940,000.000	Local 0.079000	-3,112.60	0.000001	-0.04	3,112.56	0.00
			Base 0.079000	-3,112.60	0.000001	-0.04	3,112.56	0.00
US DOLLAR Total								
-4,161,000.000		-3,940,221.000	Local	-42,230.29		-29,012.04	13,218.25	0.01
			Base	-42,230.29		-29,012.04	13,218.25	0.01
OPTIONS WRITTEN - PUTS Total								
-4,161,000.000		-3,940,221.000	Base	-42,230.29		-29,012.04	13,218.25	0.01

SWAPS FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
99S156GF2	BWS029025 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.683750	15 Feb 2044		
	3,525,000.000	Local	99.996355	3,524,871.50	100.000000	3,525,000.00	128.50	0.67
		Base	99.996355	3,524,871.50	100.000000	3,525,000.00	128.50	0.67
99S156GG0	BWS029025 IRS USD P F 3.33000 2 CCPVANILLA				3.330000	15 Feb 2044		
	-3,525,000.000	Local	100.000000	-3,525,000.00	113.473253	-3,999,932.17	-474,932.17	0.76
		Base	100.000000	-3,525,000.00	113.473253	-3,999,932.17	-474,932.17	0.76
99S15UUF3	BWS029405 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.530830	15 May 2044		
	3,552,000.000	Local	100.076582	3,554,720.18	100.000000	3,552,000.00	-2,720.18	0.68
		Base	100.076582	3,554,720.18	100.000000	3,552,000.00	-2,720.18	0.68
99S15UUG1	BWS029405 IRS USD P F 3.00000 2 CCPVANILLA				3.000000	15 May 2044		
	-3,552,000.000	Local	100.000000	-3,552,000.00	107.313118	-3,811,761.95	-259,761.95	0.73
		Base	100.000000	-3,552,000.00	107.313118	-3,811,761.95	-259,761.95	0.73
99S15UUI7	SWS029421 IRS USD R F 3.00000 2 CCPVANILLA				3.000000	15 Feb 2036		
	4,847,000.000	Local	100.056796	4,849,752.88	106.005677	5,138,095.16	288,342.28	0.98
		Base	100.056796	4,849,752.88	106.005677	5,138,095.16	288,342.28	0.98

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S15UUJ5	SWS029421 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.530830	15 Feb 2036		
		-4,847,000.00	Local 100.000000	-4,847,000.00	100.000000	-4,847,000.00	0.00	0.93
			Base 100.000000	-4,847,000.00	100.000000	-4,847,000.00	0.00	0.93
99S16CT64	BWS029702 IRS USD R V 03MLIBOR BBA LIBOR USD 3 MONTH					15 May 2044		
		3,108,000.00	Local 100.426238	3,121,247.48	100.000000	3,108,000.00	-13,247.48	0.59
			Base 100.426238	3,121,247.48	100.000000	3,108,000.00	-13,247.48	0.59
99S16CT72	BWS029702 IRS USD P F 2.87500				2.875000	15 May 2044		
		-3,108,000.00	Local 100.000000	-3,108,000.00	104.934405	-3,261,361.31	-153,361.31	0.62
			Base 100.000000	-3,108,000.00	104.934405	-3,261,361.31	-153,361.31	0.62
99S16PM39	SWS029447 IRS USD R F 2.85067 2 CCPVANILLA				2.850670	18 Dec 2021		
		4,980,000.00	Local 100.616024	5,010,677.99	101.341708	5,046,817.06	36,139.07	0.97
			Base 100.616024	5,010,677.99	101.341708	5,046,817.06	36,139.07	0.97
99S16PM47	SWS029447 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.614630	18 Dec 2021		
		-4,980,000.00	Local 100.000000	-4,980,000.00	100.000000	-4,980,000.00	0.00	0.95
			Base 100.000000	-4,980,000.00	100.000000	-4,980,000.00	0.00	0.95
99S173MC7	BWS029983 IRS USD R V 03MFEDL 2 CCPBASISSWAP FEDL01				1.000000	19 Jun 2024		
		13,400,000.00	Local 100.000000	13,400,000.00	100.069417	13,409,301.88	9,301.88	2.56
			Base 100.000000	13,400,000.00	100.069417	13,409,301.88	9,301.88	2.56
99S173MD5	BWS029983 IRS USD P V 03MLIBOR 1 CCPBASISSWAP				1.000000	19 Jun 2024		
		-13,400,000.00	Local 100.000000	-13,400,000.00	100.000000	-13,400,000.00	0.00	2.56
			Base 100.000000	-13,400,000.00	100.000000	-13,400,000.00	0.00	2.56
99S17LJ64	BWS030429 IRS USD R V 12MFEDL FEDL01 CCP CME EOM				1.000000	31 Dec 2025		
		5,691,000.00	Local 99.823324	5,680,945.38	100.000000	5,691,000.00	10,054.62	1.09
			Base 99.823324	5,680,945.38	100.000000	5,691,000.00	10,054.62	1.09
99S17LJ72	BWS030429 IRS USD P F 2.25000 0WS030429 CCP CME				2.250000	31 Dec 2025		
		-5,691,000.00	Local 100.000000	-5,691,000.00	101.205063	-5,759,580.14	-68,580.14	1.10
			Base 100.000000	-5,691,000.00	101.205063	-5,759,580.14	-68,580.14	1.10
99S17MA95	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	15 Aug 2044		
		3,519,000.00	Local 99.564647	3,503,679.92	100.000000	3,519,000.00	15,320.08	0.67
			Base 99.564647	3,503,679.92	100.000000	3,519,000.00	15,320.08	0.67

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S17MAA2	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA				2.750000	15 Aug 2044			
	-3,519,000.000	Local	100.000000	-3,519,000.00	102.543797	-3,608,516.22	-89,516.22		0.69
		Base	100.000000	-3,519,000.00	102.543797	-3,608,516.22	-89,516.22		0.69
99S17MAC8	SWS030387 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2024			
	42,760,000.000	Local	101.607939	43,447,554.66	101.775700	43,519,289.32	71,734.66		8.32
		Base	101.607939	43,447,554.66	101.775700	43,519,289.32	71,734.66		8.32
99S17MAD6	SWS030387 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2024			
	-42,760,000.000	Local	100.000000	-42,760,000.00	100.000000	-42,760,000.00	0.00		8.18
		Base	100.000000	-42,760,000.00	100.000000	-42,760,000.00	0.00		8.18
99S17ONX4	BWS030429 IRS USD R V 01MFEDL 1 CCPOIS				1.000000	31 Dec 2025			
	3,943,000.000	Local	98.778883	3,894,851.35	100.000000	3,943,000.00	48,148.65		0.75
		Base	98.778883	3,894,851.35	100.000000	3,943,000.00	48,148.65		0.75
99S17ONY2	BWS030429 IRS USD P F 2.25000 2 CCPOIS				2.250000	31 Dec 2025			
	-3,943,000.000	Local	100.000000	-3,943,000.00	101.205063	-3,990,515.63	-47,515.63		0.76
		Base	100.000000	-3,943,000.00	101.205063	-3,990,515.63	-47,515.63		0.76
99S17OX96	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	31 Jan 2026			
	11,616,000.000	Local	98.551308	11,447,719.96	100.000000	11,616,000.00	168,280.04		2.22
		Base	98.551308	11,447,719.96	100.000000	11,616,000.00	168,280.04		2.22
99S17OXA3	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA				2.500000	31 Jan 2026			
	-11,616,000.000	Local	100.000000	-11,616,000.00	101.102291	-11,744,042.12	-128,042.12		2.25
		Base	100.000000	-11,616,000.00	101.102291	-11,744,042.12	-128,042.12		2.25
99S17SCL3	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	31 Dec 2025			
	3,720,000.000	Local	100.137291	3,725,107.22	100.000000	3,720,000.00	-5,107.22		0.71
		Base	100.137291	3,725,107.22	100.000000	3,720,000.00	-5,107.22		0.71
99S17SCM1	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA				2.250000	31 Dec 2025			
	-3,720,000.000	Local	100.000000	-3,720,000.00	99.582339	-3,704,463.01	15,536.99		0.71
		Base	100.000000	-3,720,000.00	99.582339	-3,704,463.01	15,536.99		0.71
US DOLLAR Total									
		Local		500,128.52		-79,669.13	-579,797.65		40.48
		Base		500,128.52		-79,669.13	-579,797.65		40.48

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

0.000	Base			500,128.52		-79,669.13	-579,797.65	40.48
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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
-7,715,000.000		295,587,972.120	Base	303,327,956.15		310,036,041.98	6,708,085.83	99.93
Original Face:		242,986,043.040						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
438.000	109,500,000.000	Local	106,839,150.00	106,082,082.00	97.570000	757,068.00		811,818.00	-54,750.00	
		Base	106,839,150.00		97.570000	757,068.00		811,818.00	-54,750.00	0.01
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
112.000	28,000,000.000	Local	27,377,000.00	27,095,076.60	97.775000	281,923.40		305,723.40	-23,800.00	
		Base	27,377,000.00		97.775000	281,923.40		305,723.40	-23,800.00	0.00
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
3.000	750,000.000	Local	734,100.00	730,767.90	97.880000	3,332.10		3,857.10	-525.00	
		Base	734,100.00		97.880000	3,332.10		3,857.10	-525.00	0.00
ADI15GLM9	US ULTRA BOND CBT JUN19 XCBT 20190619						19 Jun 2019			
88.000	8,800,000.000	Local	14,784,000.00	14,409,338.35	168.000000	374,661.65		407,661.65	-33,000.00	
		Base	14,784,000.00		168.000000	374,661.65		407,661.65	-33,000.00	0.01
ADI15NXX5	US 2YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
517.000	103,400,000.000	Local	110,169,468.75	109,783,917.57	106.546875	385,551.18		498,644.93	-113,093.75	
		Base	110,169,468.75		106.546875	385,551.18		498,644.93	-113,093.75	0.02
ADI16K109	US 10YR ULTRA FUT JUN19 XCBT 20190619						19 Jun 2019			
1.000	100,000.000	Local	132,781.25	130,287.11	132.781250	2,494.14		2,775.39	-281.25	
		Base	132,781.25		132.781250	2,494.14		2,775.39	-281.25	0.00
US DOLLAR Total										
1,159.000	250,550,000.000	Local	260,036,500.00	258,231,469.53		1,805,030.47		2,030,480.47	-225,450.00	
		Base				1,805,030.47		2,030,480.47	-225,450.00	0.04
FUTURES LONG Total										
1,159.000	250,550,000.000	Base				1,805,030.47		2,030,480.47	-225,450.00	0.04

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI15J7V9	US LONG BOND(CBT) JUN19 XCBT 20190619						19 Jun 2019			
-42.000	-4,200,000.000	Local	-6,285,562.50	-6,106,866.90	149.656250	-178,695.60		-194,445.60	15,750.00	
		Base	-6,285,562.50		149.656250	-178,695.60		-194,445.60	15,750.00	0.00

ADI15J9S4	US 10YR NOTE (CBT) JUN19 XCBT 20190619						19 Jun 2019			
-394.000	-39,400,000.000	Local	-48,942,187.50	-48,299,492.76	124.218750	-642,694.74		-753,507.24	110,812.50	
		Base	-48,942,187.50		124.218750	-642,694.74		-753,507.24	110,812.50	0.02

ADI15NXG4	US 5YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
-168.000	-16,800,000.000	Local	-19,459,125.00	-19,365,037.02	115.828125	-94,087.98		-132,150.56	38,062.58	
		Base	-19,459,125.00		115.828125	-94,087.98		-132,150.56	38,062.58	0.01

US DOLLAR Total										
-604.000	-60,400,000.000	Local	-74,686,875.00	-73,771,396.68		-915,478.32		-1,080,103.40	164,625.08	
		Base				-915,478.32		-1,080,103.40	164,625.08	0.03

FUTURES SHORT Total

-604.000	-60,400,000.000	Base				-915,478.32		-1,080,103.40	164,625.08	0.03
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Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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									
555.000	190,150,000.000	Base			889,552.15		950,377.07	-60,824.92	0.07



As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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: 43.363200

ARS	ARGENTINE PESO								
		104,682.840	Local	1.000000	104,682.84	1.000000	104,682.84	0.00	1.18
			Base	0.023455	2,455.30	0.023061	2,414.09	-41.21	0.00

ARGENTINE PESO Total

		104,682.840	Local		104,682.84		104,682.84	0.00	1.18
			Base		2,455.30		2,414.09	-41.21	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.408352

AUD	AUSTRALIAN DOLLAR								
		60,064.350	Local	1.000000	60,064.35	1.000000	60,064.35	0.00	94.75
			Base	0.713427	42,851.54	0.710050	42,648.68	-202.86	0.00

AUSTRALIAN DOLLAR Total

		60,064.350	Local		60,064.35		60,064.35	0.00	94.75
			Base		42,851.54		42,648.68	-202.86	0.00

BRAZILIAN REAL

Exchange Rate: 3.915350

BRL	BRAZILIAN REAL								
		87,828.480	Local	1.000000	87,828.48	1.000000	87,828.48	0.00	0.06
			Base	0.266248	23,384.18	0.255405	22,431.83	-952.35	0.00

BRAZILIAN REAL Total

		87,828.480	Local		87,828.48		87,828.48	0.00	0.06
			Base		23,384.18		22,431.83	-952.35	0.00

EURO CURRENCY

Exchange Rate: 0.891464

INTERNATIONAL

EUR	EURO CURRENCY								
		2,220,440.620	Local	1.000000	2,220,440.62	1.000000	2,220,440.62	0.00	69.59

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.133747	2,517,418.50	1.121750	2,490,779.91	-26,638.59	0.25
INTERNATIONAL Total								
	2,220,440.620	Local		2,220,440.62		2,220,440.62	0.00	69.59
		Base		2,517,418.50		2,490,779.91	-26,638.59	0.25
EURO CURRENCY Total								
	2,220,440.620	Local		2,220,440.62		2,220,440.62	0.00	69.59
		Base		2,517,418.50		2,490,779.91	-26,638.59	0.25
JAPANESE YEN							Exchange Rate:	110.830000
JPY	JAPANESE YEN							
	25,814,657.000	Local	1.000000	25,814,657.00	1.000000	25,814,657.00	0.00	5.39
		Base	0.009069	234,120.14	0.009023	232,921.20	-1,198.94	0.02
JAPANESE YEN Total								
	25,814,657.000	Local		25,814,657.00		25,814,657.00	0.00	5.39
		Base		234,120.14		232,921.20	-1,198.94	0.02
MEXICAN PESO							Exchange Rate:	19.410250
MXN	MEXICAN PESO (NEW)							
	36,135,127.440	Local	1.000000	36,135,127.44	1.000000	36,135,127.44	0.00	3.40
		Base	0.052659	1,902,840.00	0.051519	1,861,651.83	-41,188.17	0.19
MEXICAN PESO Total								
	36,135,127.440	Local		36,135,127.44		36,135,127.44	0.00	3.40
		Base		1,902,840.00		1,861,651.83	-41,188.17	0.19
POUND STERLING							Exchange Rate:	0.767784
GBP	POUND STERLING							
	204,333.360	Local	1.000000	204,333.36	1.000000	204,333.36	0.00	0.43
		Base	1.296879	264,995.69	1.302450	266,133.91	1,138.22	0.03
POUND STERLING Total								
	204,333.360	Local		204,333.36		204,333.36	0.00	0.43

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

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		264,995.69		266,133.91	1,138.22	0.03
RUSSIAN RUBLE							Exchange Rate:	65.615000
RUB	RUSSIAN RUBLE							
	18,958,769.710	Local	1.000000	18,958,769.71	1.000000	18,958,769.71	0.00	7.51
		Base	0.015126	286,769.82	0.015240	288,939.57	2,169.75	0.03
RUSSIAN RUBLE Total								
	18,958,769.710	Local		18,958,769.71		18,958,769.71	0.00	7.51
		Base		286,769.82		288,939.57	2,169.75	0.03
CASH Total								
	83,585,903.800	Base		5,274,835.17		5,207,921.02	-66,914.15	0.52
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
05971SS11	BANCO SANTANDER					01 May 2019		
	3,270,000.000	Local	99.774167	3,262,615.25	99.773400	3,262,590.18	-25.07	0.39
		Base	99.774167	3,262,615.25	99.773400	3,262,590.18	-25.07	0.33
313384EF2	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	12 Apr 2019		
	860,000.000	Local	99.926514	859,368.02	99.926056	859,364.08	-3.94	0.10
		Base	99.926514	859,368.02	99.926056	859,364.08	-3.94	0.09
313384EJ4	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	15 Apr 2019		
	440,000.000	Local	99.904527	439,579.92	99.905889	439,585.91	5.99	0.05
		Base	99.904527	439,579.92	99.905889	439,585.91	5.99	0.04
313384ER6	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/19 0.00000				0.010000	22 Apr 2019		
	1,040,000.000	Local	99.858541	1,038,528.83	99.858833	1,038,531.86	3.03	0.13
		Base	99.858541	1,038,528.83	99.858833	1,038,531.86	3.03	0.10
60682XSW7	MITSUBISHI UFJ TST & B					30 May 2019		
	1,570,000.000	Local	99.578806	1,563,387.25	99.567206	1,563,205.13	-182.12	0.19
		Base	99.578806	1,563,387.25	99.567206	1,563,205.13	-182.12	0.16

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
60689GTD8	MIZUHO BANK LTD				0.010000	13 Jun 2019			
		4,180,000.000	Local	99.481903	4,158,343.55	99.467789	4,157,753.58	-589.97	0.50
			Base	99.481903	4,158,343.55	99.467789	4,157,753.58	-589.97	0.42
7839989D1	SSC GOVERNMENT MM GVMXX				2.325780	31 Dec 2030			
		14,409,138.940	Local	100.000000	14,409,138.94	100.000000	14,409,138.94	0.00	1.74
			Base	100.000000	14,409,138.94	100.000000	14,409,138.94	0.00	1.45
US DOLLAR Total		25,769,138.940	Local		25,730,961.76		25,730,169.68	-792.08	3.11
			Base		25,730,961.76		25,730,169.68	-792.08	2.59
CASH EQUIVALENT Total		25,769,138.940	Base		25,730,961.76		25,730,169.68	-792.08	2.59

EQUITY

POUND STERLING

Exchange Rate: 0.767784

976XXL907	SWAP CCPC GOLDMAN SACHS COC SWAP CCPC CASH COLLATERAL GBP								
		2.680	Local	1.000000	2.68	1.000000	2.68	0.00	0.00
			Base	1.324627	3.55	1.302450	3.49	-0.06	0.00
POUND STERLING Total		2.680	Local		2.68		2.68	0.00	0.00
			Base		3.55		3.49	-0.06	0.00

US DOLLAR

Exchange Rate: 1.000000

173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR								
		4,575.000	Local	27.345408	125,105.24	27.350000	125,126.25	21.01	0.02
			Base	27.345408	125,105.24	27.350000	125,126.25	21.01	0.01
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR								
		5,957.000	Local	24.800000	147,733.60	26.040000	155,120.28	7,386.68	0.02
			Base	24.800000	147,733.60	26.040000	155,120.28	7,386.68	0.02

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		10,532.000	Local	272,838.84		280,246.53	7,407.69	0.03
			Base	272,838.84		280,246.53	7,407.69	0.03
EQUITY Total								
		10,534.680	Base	272,842.39		280,250.02	7,407.63	0.03
FIXED INCOME								
ARGENTINE PESO								
							Exchange Rate:	43.363200
ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.200000	03 Oct 2021		
		9,830,000.000	Local	10,438,294.10	80.000000	7,864,000.00	-2,574,294.10	88.82
			Base	679,850.16	1.844882	181,351.93	-498,498.23	0.02
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				54.469970	21 Jun 2020		
		780,000.000	Local	799,924.29	113.500000	885,300.00	85,375.71	10.00
			Base	46,623.50	2.617427	20,415.93	-26,207.57	0.00
ARGENTINE PESO Total								
		10,610,000.000	Local	11,238,218.39		8,749,300.00	-2,488,918.39	98.82
			Base	726,473.66		201,767.86	-524,705.80	0.02
BRAZILIAN REAL								
							Exchange Rate:	3.915350
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
		12,285,000.000	Local	12,111,356.73	106.959500	13,139,974.58	1,028,617.85	9.17
			Base	3,694,243.18	27.317992	3,356,015.32	-338,227.86	0.34
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
		7,023,000.000	Local	6,679,620.00	108.262700	7,603,289.42	923,669.42	5.31
			Base	1,990,544.63	27.650836	1,941,918.20	-48,626.43	0.20
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
		664,000.000	Local	655,660.01	108.524900	720,605.34	64,945.33	0.50
			Base	197,607.77	27.717803	184,046.21	-13,561.56	0.02

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Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BRAZILIAN REAL Total								
		19,972,000.000	Local	19,446,636.74		21,463,869.34	2,017,232.60	14.98
			Base	5,882,395.58		5,481,979.73	-400,415.85	0.55
							Exchange Rate:	19.410250
MEXICAN PESO								
ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.500000	09 Jun 2022		
		21,353,000.000	Local	21,764,385.68	96.302000	20,563,366.06	-1,201,019.62	1.94
			Base	1,564,981.74	4.961399	1,059,407.58	-505,574.16	0.11
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
		94,566,300.000	Local	102,437,553.77	92.870000	87,823,722.81	-14,613,830.96	8.27
			Base	6,142,985.08	4.784585	4,524,605.44	-1,618,379.64	0.46
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
		64,100,000.000	Local	61,923,490.43	94.904000	60,833,464.00	-1,090,026.43	5.73
			Base	3,178,620.55	4.889375	3,134,089.67	-44,530.88	0.32
MEXICAN PESO Total								
		180,019,300.000	Local	186,125,429.88		169,220,552.87	-16,904,877.01	15.93
			Base	10,886,587.37		8,718,102.69	-2,168,484.68	0.88
							Exchange Rate:	65.615000
RUSSIAN RUBLE								
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
		53,660,000.000	Local	53,463,495.26	100.550000	53,955,130.00	491,634.74	21.38
			Base	842,772.85	1.532424	822,298.71	-20,474.14	0.08
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
		148,713,000.000	Local	138,653,684.29	93.301000	138,750,716.13	97,031.84	54.98
			Base	2,210,258.66	1.421946	2,114,618.85	-95,639.81	0.21
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
		19,200,000.000	Local	19,323,913.25	97.255000	18,672,960.00	-650,953.25	7.40
			Base	314,191.69	1.482207	284,583.71	-29,607.98	0.03
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
		22,740,000.000	Local	22,865,740.75	96.811000	22,014,821.40	-850,919.35	8.72

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.623529	369,190.39	1.475440	335,515.07	-33,675.32	0.03
RUSSIAN RUBLE Total								
	244,313,000.000	Local		234,306,833.55		233,393,627.53	-913,206.02	92.49
		Base		3,736,413.59		3,557,016.34	-179,397.25	0.36
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	99.816141	319,411.65	103.884900	332,431.68	13,020.03	0.04
		Base	99.816141	319,411.65	103.884900	332,431.68	13,020.03	0.03
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.450000	15 May 2021		
	30,000.000	Local	103.434300	31,030.29	103.178438	30,953.53	-76.76	0.00
		Base	103.434300	31,030.29	103.178438	30,953.53	-76.76	0.00
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
	160,000.000	Local	87.170694	139,473.11	91.755274	146,808.44	7,335.33	0.02
		Base	87.170694	139,473.11	91.755274	146,808.44	7,335.33	0.01
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.400000	15 May 2025		
	490,000.000	Local	99.949520	489,752.65	98.951621	484,862.94	-4,889.71	0.06
		Base	99.949520	489,752.65	98.951621	484,862.94	-4,889.71	0.05
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048		
	434,000.000	Local	97.514797	423,214.22	93.829224	407,218.83	-15,995.39	0.05
		Base	97.514797	423,214.22	93.829224	407,218.83	-15,995.39	0.04
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026		
	215,000.000	Local	99.672786	214,296.49	103.952246	223,497.33	9,200.84	0.03
		Base	99.672786	214,296.49	103.952246	223,497.33	9,200.84	0.02
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
	220,000.000	Local	100.031305	220,068.87	111.943852	246,276.47	26,207.60	0.03
		Base	100.031305	220,068.87	111.943852	246,276.47	26,207.60	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.900000	06 Nov 2022		
	80,000.000	Local	99.639150	79,711.32	99.794927	79,835.94	124.62	0.01
		Base	99.639150	79,711.32	99.794927	79,835.94	124.62	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
00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	329,026.000	Local	99.738078	328,164.21	71.250000	234,431.03	-93,733.18	0.03	
		Base	99.738078	328,164.21	71.250000	234,431.03	-93,733.18	0.02	
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4					1.427420	25 Jan 2023		
	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	
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.300000	03 Nov 2020		
	120,000.000	Local	99.981508	119,977.81	99.503558	119,404.27	-573.54	0.01	
		Base	99.981508	119,977.81	99.503558	119,404.27	-573.54	0.01	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	80,000.000	Local	100.238638	80,190.91	101.762579	81,410.06	1,219.15	0.01	
		Base	100.238638	80,190.91	101.762579	81,410.06	1,219.15	0.01	
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025		
	340,000.000	Local	100.954532	343,245.41	101.303594	344,432.22	1,186.81	0.04	
		Base	100.954532	343,245.41	101.303594	344,432.22	1,186.81	0.03	
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.550000	15 Mar 2035		
	130,000.000	Local	95.532515	124,192.27	97.936068	127,316.89	3,124.62	0.02	
		Base	95.532515	124,192.27	97.936068	127,316.89	3,124.62	0.01	
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.750000	15 Mar 2045		
	30,000.000	Local	96.282833	28,884.85	99.366684	29,810.01	925.16	0.00	
		Base	96.282833	28,884.85	99.366684	29,810.01	925.16	0.00	
00772BAD3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/19 3.75					3.750000	15 May 2019		
	640,000.000	Local	99.994203	639,962.90	100.082000	640,524.80	561.90	0.08	
		Base	99.994203	639,962.90	100.082000	640,524.80	561.90	0.06	
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5					5.000000	01 Oct 2021		
	150,000.000	Local	103.102500	154,653.75	103.756838	155,635.26	981.51	0.02	
		Base	103.102500	154,653.75	103.756838	155,635.26	981.51	0.02	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		
	90,000.000	Local	99.966778	89,970.10	98.201052	88,380.95	-1,589.15	0.01	
		Base	99.966778	89,970.10	98.201052	88,380.95	-1,589.15	0.01	

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009503AA1	AIRSPEED LTD AIRSP 2007 1A G1 144A				2.753750	15 Jun 2032			
		233,121.370	Local	86.551649	201,770.39	96.802200	225,666.61	23,896.22	0.03
Original Face:		2,710,000.000	Base	86.551649	201,770.39	96.802200	225,666.61	23,896.22	0.02
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023			
		72,278.020	Local	98.901796	71,484.26	98.979200	71,540.21	55.95	0.01
			Base	98.901796	71,484.26	98.979200	71,540.21	55.95	0.01
01310TAV1	ALBERTSONS LLC TERM B 7					17 Nov 2025			
		120,692.650	Local	100.286123	121,037.98	98.593800	118,995.47	-2,042.51	0.01
			Base	100.286123	121,037.98	98.593800	118,995.47	-2,042.51	0.01
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.750000	30 Sep 2024			
		210,000.000	Local	106.581433	223,821.01	105.750000	222,075.00	-1,746.01	0.03
			Base	106.581433	223,821.01	105.750000	222,075.00	-1,746.01	0.02
019736AD9	ALLISON TRANSMISSION INC SR UNSECURED 144A 10/24 5				5.000000	01 Oct 2024			
		20,000.000	Local	99.428850	19,885.77	99.750000	19,950.00	64.23	0.00
			Base	99.428850	19,885.77	99.750000	19,950.00	64.23	0.00
01F022444	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	15 Apr 2034			
		1,100,000.000	Local	98.328125	1,081,609.38	99.403368	1,093,437.05	11,827.67	0.13
Original Face:		1,100,000.000	Base	98.328125	1,081,609.38	99.403368	1,093,437.05	11,827.67	0.11
01F030652	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	13 May 2049			
		2,300,000.000	Local	99.718750	2,293,531.25	99.457756	2,287,528.39	-6,002.86	0.28
Original Face:		2,300,000.000	Base	99.718750	2,293,531.25	99.457756	2,287,528.39	-6,002.86	0.23
01F032443	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	15 Apr 2034			
		4,700,000.000	Local	101.790226	4,784,140.64	102.277344	4,807,035.17	22,894.53	0.58
Original Face:		4,700,000.000	Base	101.790226	4,784,140.64	102.277344	4,807,035.17	22,894.53	0.48
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	10 Apr 2049			
		4,200,000.000	Local	100.359375	4,215,093.75	101.355407	4,256,927.09	41,833.34	0.51
Original Face:		4,200,000.000	Base	100.359375	4,215,093.75	101.355407	4,256,927.09	41,833.34	0.43
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.000000	10 Apr 2049			
		1,700,000.000	Local	101.924402	1,732,714.84	102.860210	1,748,623.57	15,908.73	0.21
Original Face:		1,700,000.000	Base	101.924402	1,732,714.84	102.860210	1,748,623.57	15,908.73	0.18

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01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	10 Apr 2049		
	800,000.000	Local		103.417969	827,343.75	104.189453	833,515.62	6,171.87	0.10
Original Face:	800,000.000	Base		103.417969	827,343.75	104.189453	833,515.62	6,171.87	0.08
01F050643	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	10 Apr 2049		
	300,000.000	Local		104.734377	314,203.13	105.720337	317,161.01	2,957.88	0.04
Original Face:	300,000.000	Base		104.734377	314,203.13	105.720337	317,161.01	2,957.88	0.03
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	240,000.000	Local		100.790329	241,896.79	103.903912	249,369.39	7,472.60	0.03
		Base		100.790329	241,896.79	103.903912	249,369.39	7,472.60	0.03
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375000	31 Jan 2044		
	80,000.000	Local		101.771563	81,417.25	99.784881	79,827.90	-1,589.35	0.01
		Base		101.771563	81,417.25	99.784881	79,827.90	-1,589.35	0.01
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	100,000.000	Local		99.994240	99,994.24	101.569419	101,569.42	1,575.18	0.01
		Base		99.994240	99,994.24	101.569419	101,569.42	1,575.18	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	150,000.000	Local		99.897627	149,846.44	101.778736	152,668.10	2,821.66	0.02
		Base		99.897627	149,846.44	101.778736	152,668.10	2,821.66	0.02
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	740,000.000	Local		100.670976	744,965.22	102.783750	760,599.75	15,634.53	0.09
		Base		100.670976	744,965.22	102.783750	760,599.75	15,634.53	0.08
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	440,000.000	Local		99.835873	439,277.84	103.090477	453,598.10	14,320.26	0.05
		Base		99.835873	439,277.84	103.090477	453,598.10	14,320.26	0.05
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	250,000.000	Local		99.857416	249,643.54	105.762267	264,405.67	14,762.13	0.03
		Base		99.857416	249,643.54	105.762267	264,405.67	14,762.13	0.03
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	150,000.000	Local		103.933980	155,900.97	107.305481	160,958.22	5,057.25	0.02
		Base		103.933980	155,900.97	107.305481	160,958.22	5,057.25	0.02

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02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	110,000.000	Local		101.045364	111,149.90	107.656359	118,421.99	7,272.09	0.01
		Base		101.045364	111,149.90	107.656359	118,421.99	7,272.09	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local		99.846109	439,322.88	100.673614	442,963.90	3,641.02	0.05
		Base		99.846109	439,322.88	100.673614	442,963.90	3,641.02	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local		99.764709	109,741.18	103.938847	114,332.73	4,591.55	0.01
		Base		99.764709	109,741.18	103.938847	114,332.73	4,591.55	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	140,000.000	Local		99.281971	138,994.76	105.888785	148,244.30	9,249.54	0.02
		Base		99.281971	138,994.76	105.888785	148,244.30	9,249.54	0.01
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	104,010.830	Local		100.458145	104,487.35	97.500000	101,410.56	-3,076.79	0.01
		Base		100.458145	104,487.35	97.500000	101,410.56	-3,076.79	0.01
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625					6.625000	15 Oct 2022		
	57,000.000	Local		100.532509	57,303.53	102.375000	58,353.75	1,050.22	0.01
		Base		100.532509	57,303.53	102.375000	58,353.75	1,050.22	0.01
02474RAF0	AMERICAN BLDRS CONTRACTORS TERM LOAN B 2						31 Oct 2023		
	112,767.540	Local		100.426577	113,248.58	97.089300	109,485.22	-3,763.36	0.01
		Base		100.426577	113,248.58	97.089300	109,485.22	-3,763.36	0.01
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375000	26 May 2020		
	170,000.000	Local		99.200447	168,640.76	99.675895	169,449.02	808.26	0.02
		Base		99.200447	168,640.76	99.675895	169,449.02	808.26	0.02
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					3.049880	25 Jun 2045		
	850,271.080	Local		96.161321	817,631.90	99.409860	845,253.29	27,621.39	0.10
Original Face:	13,440,000.000	Base		96.161321	817,631.90	99.409860	845,253.29	27,621.39	0.09
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
	220,000.000	Local		99.953227	219,897.10	100.067443	220,148.37	251.27	0.03
		Base		99.953227	219,897.10	100.067443	220,148.37	251.27	0.02

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02R050648	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY				5.000000	10 Apr 2049			
		300,000.000	Local 104.937500	314,812.50	105.890625	317,671.88	2,859.38		0.04
Original Face:		300,000.000	Base 104.937500	314,812.50	105.890625	317,671.88	2,859.38		0.03
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625000	22 May 2024			
		10,000.000	Local 99.907200	9,990.72	102.667396	10,266.74	276.02		0.00
			Base 99.907200	9,990.72	102.667396	10,266.74	276.02		0.00
031162BW9	AMGEN INC SR UNSECURED 05/20 2.125				2.125000	01 May 2020			
		40,000.000	Local 99.103625	39,641.45	99.618066	39,847.23	205.78		0.00
			Base 99.103625	39,641.45	99.618066	39,847.23	205.78		0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051			
		69,000.000	Local 103.381232	71,333.05	100.575770	69,397.28	-1,935.77		0.01
			Base 103.381232	71,333.05	100.575770	69,397.28	-1,935.77		0.01
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036			
		280,000.000	Local 112.997982	316,394.35	115.056277	322,157.58	5,763.23		0.04
			Base 112.997982	316,394.35	115.056277	322,157.58	5,763.23		0.03
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85				4.850000	15 Mar 2021			
		96,000.000	Local 101.037865	96,996.35	103.662505	99,516.00	2,519.65		0.01
			Base 101.037865	96,996.35	103.662505	99,516.00	2,519.65		0.01
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55				5.550000	15 Mar 2026			
		300,000.000	Local 105.101373	315,304.12	108.913686	326,741.06	11,436.94		0.04
			Base 105.101373	315,304.12	108.913686	326,741.06	11,436.94		0.03
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046			
		110,000.000	Local 123.432927	135,776.22	121.579922	133,737.91	-2,038.31		0.02
			Base 123.432927	135,776.22	121.579922	133,737.91	-2,038.31		0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027			
		200,000.000	Local 100.565230	201,130.46	101.904525	203,809.05	2,678.59		0.02
			Base 100.565230	201,130.46	101.904525	203,809.05	2,678.59		0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024			
		280,000.000	Local 100.797007	282,231.62	99.092667	277,459.47	-4,772.15		0.03
			Base 100.797007	282,231.62	99.092667	277,459.47	-4,772.15		0.03

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034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	250,000.000	Local		94.124700	235,311.75	97.208037	243,020.09	7,708.34	0.03
		Base		94.124700	235,311.75	97.208037	243,020.09	7,708.34	0.02
03522AAD2	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/26 3.65					3.650000	01 Feb 2026		
	730,000.000	Local		94.657071	690,996.62	100.295317	732,155.81	41,159.19	0.09
		Base		94.657071	690,996.62	100.295317	732,155.81	41,159.19	0.07
03522AAF7	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/46 4.9					4.900000	01 Feb 2046		
	230,000.000	Local		95.579591	219,833.06	100.438461	231,008.46	11,175.40	0.03
		Base		95.579591	219,833.06	100.438461	231,008.46	11,175.40	0.02
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	220,000.000	Local		99.902786	219,786.13	104.206413	229,254.11	9,467.98	0.03
		Base		99.902786	219,786.13	104.206413	229,254.11	9,467.98	0.02
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	770,000.000	Local		99.542129	766,474.39	101.685009	782,974.57	16,500.18	0.09
		Base		99.542129	766,474.39	101.685009	782,974.57	16,500.18	0.08
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	870,000.000	Local		100.156980	871,365.73	106.539781	926,896.09	55,530.36	0.11
		Base		100.156980	871,365.73	106.539781	926,896.09	55,530.36	0.09
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.650000	01 Feb 2021		
	206,000.000	Local		100.093539	206,192.69	99.693594	205,368.80	-823.89	0.02
		Base		100.093539	206,192.69	99.693594	205,368.80	-823.89	0.02
03674PAL7	ANTERO RESOURCES CORP COMPANY GUAR 11/21 5.375					5.375000	01 Nov 2021		
	80,000.000	Local		100.664450	80,531.56	100.375000	80,300.00	-231.56	0.01
		Base		100.664450	80,531.56	100.375000	80,300.00	-231.56	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	340,000.000	Local		97.318985	330,884.55	99.898703	339,655.59	8,771.04	0.04
		Base		97.318985	330,884.55	99.898703	339,655.59	8,771.04	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.973425	79,978.74	100.695438	80,556.35	577.61	0.01
		Base		99.973425	79,978.74	100.695438	80,556.35	577.61	0.01

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036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.964868	219,922.71	99.914605	219,812.13	-110.58	0.03
		Base		99.964868	219,922.71	99.914605	219,812.13	-110.58	0.02
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	470,000.000	Local		101.066589	475,012.97	98.324249	462,123.97	-12,889.00	0.06
		Base		101.066589	475,012.97	98.324249	462,123.97	-12,889.00	0.05
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	144,000.000	Local		100.043792	144,063.06	100.078890	144,113.60	50.54	0.02
		Base		100.043792	144,063.06	100.078890	144,113.60	50.54	0.01
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.165915	300,847.52	88.620211	292,446.70	-8,400.82	0.04
		Base		91.165915	300,847.52	88.620211	292,446.70	-8,400.82	0.03
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	40,000.000	Local		94.873525	37,949.41	100.740828	40,296.33	2,346.92	0.00
		Base		94.873525	37,949.41	100.740828	40,296.33	2,346.92	0.00
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	193,900.400	Local		100.437637	194,748.98	98.839300	191,649.80	-3,099.18	0.02
		Base		100.437637	194,748.98	98.839300	191,649.80	-3,099.18	0.02
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	570,000.000	Local		99.350544	566,298.10	96.610880	550,682.02	-15,616.08	0.07
		Base		99.350544	566,298.10	96.610880	550,682.02	-15,616.08	0.06
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	140,000.000	Local		97.067721	135,894.81	97.915332	137,081.46	1,186.65	0.02
		Base		97.067721	135,894.81	97.915332	137,081.46	1,186.65	0.01
037833DJ6	APPLE INC SR UNSECURED 11/20 2					2.000000	13 Nov 2020		
	180,000.000	Local		99.954122	179,917.42	99.278859	178,701.95	-1,215.47	0.02
		Base		99.954122	179,917.42	99.278859	178,701.95	-1,215.47	0.02
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577					5.577000	21 Feb 2023		
	240,000.000	Local		100.000000	240,000.00	99.266000	238,238.40	-1,761.60	0.03
		Base		100.000000	240,000.00	99.266000	238,238.40	-1,761.60	0.02

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03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	100,000.000	Local		79.862950	79,862.95	113.852772	113,852.77	33,989.82	0.01
		Base		79.862950	79,862.95	113.852772	113,852.77	33,989.82	0.01
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		
	130,000.000	Local		100.190792	130,248.03	102.192610	132,850.39	2,602.36	0.02
		Base		100.190792	130,248.03	102.192610	132,850.39	2,602.36	0.01
03969AAH3	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 05/23 4.625					4.625000	15 May 2023		
	240,000.000	Local		100.000000	240,000.00	100.625000	241,500.00	1,500.00	0.03
		Base		100.000000	240,000.00	100.625000	241,500.00	1,500.00	0.02
040114GK0	REPUBLIC OF ARGENTINA SR UNSECURED 12/38 VAR					2.500000	31 Dec 2038		
	290,000.000	Local		63.881441	185,256.18	57.750000	167,475.00	-17,781.18	0.02
Original Face:	290,000.000	Base		63.881441	185,256.18	57.750000	167,475.00	-17,781.18	0.02
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.500000	22 Apr 2026		
	630,000.000	Local		101.312111	638,266.30	84.800000	534,240.00	-104,026.30	0.06
		Base		101.312111	638,266.30	84.800000	534,240.00	-104,026.30	0.05
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625000	22 Apr 2046		
	150,000.000	Local		95.873780	143,810.67	78.750000	118,125.00	-25,685.67	0.01
		Base		95.873780	143,810.67	78.750000	118,125.00	-25,685.67	0.01
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					7.125000	06 Jul 2036		
	210,000.000	Local		102.455495	215,156.54	76.750000	161,175.00	-53,981.54	0.02
		Base		102.455495	215,156.54	76.750000	161,175.00	-53,981.54	0.02
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625000	26 Jan 2022		
	560,000.000	Local		100.000000	560,000.00	86.250000	483,000.00	-77,000.00	0.06
		Base		100.000000	560,000.00	86.250000	483,000.00	-77,000.00	0.05
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875000	11 Jan 2048		
	440,000.000	Local		99.072102	435,917.25	73.500000	323,400.00	-112,517.25	0.04
		Base		99.072102	435,917.25	73.500000	323,400.00	-112,517.25	0.03
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	209,399.080	Local		99.720238	208,813.26	99.375000	208,090.34	-722.92	0.03
		Base		99.720238	208,813.26	99.375000	208,090.34	-722.92	0.02

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04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	109,723.620	Local	99.328385	108,986.70	99.250000	108,900.69	-86.01	0.01	
		Base	99.328385	108,986.70	99.250000	108,900.69	-86.01	0.01	
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	210,000.000	Local	98.024629	205,851.72	98.333300	206,499.93	648.21	0.02	
		Base	98.024629	205,851.72	98.333300	206,499.93	648.21	0.02	
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B						06 Dec 2025		
	59,850.000	Local	99.033150	59,271.34	100.625000	60,224.06	952.72	0.01	
		Base	99.033150	59,271.34	100.625000	60,224.06	952.72	0.01	
05400KAE0	AVOLON TLB BORROWER 1 (US) TERM LOAN B 3						15 Jan 2025		
	23,710.140	Local	99.526911	23,597.97	99.113600	23,499.97	-98.00	0.00	
		Base	99.526911	23,597.97	99.113600	23,499.97	-98.00	0.00	
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	150,000.000	Local	100.001093	150,001.64	94.679391	142,019.09	-7,982.55	0.02	
		Base	100.001093	150,001.64	94.679391	142,019.09	-7,982.55	0.01	
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	740,000.000	Local	96.628370	715,049.94	87.593845	648,194.45	-66,855.49	0.08	
		Base	96.628370	715,049.94	87.593845	648,194.45	-66,855.49	0.07	
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875000	24 Feb 2022		
	30,000.000	Local	100.197933	30,059.38	100.984582	30,295.37	235.99	0.00	
		Base	100.197933	30,059.38	100.984582	30,295.37	235.99	0.00	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	250,000.000	Local	102.567972	256,419.93	117.439286	293,598.22	37,178.29	0.04	
		Base	102.567972	256,419.93	117.439286	293,598.22	37,178.29	0.03	
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.750000	19 Oct 2075		
	550,000.000	Local	100.000000	550,000.00	110.705000	608,877.50	58,877.50	0.07	
		Base	100.000000	550,000.00	110.705000	608,877.50	58,877.50	0.06	
05554JAG2	BCP CC HLDGS MERGER SUB INC TERM LOAN B 1						26 Dec 2024		
	69,825.000	Local	99.937716	69,781.51	99.500000	69,475.88	-305.63	0.01	
		Base	99.937716	69,781.51	99.500000	69,475.88	-305.63	0.01	

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05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.850000	15 Sep 2021		
	30,000.000	Local	96.830033	29,049.01	97.669199	29,300.76	251.75	0.00	
		Base	96.830033	29,049.01	97.669199	29,300.76	251.75	0.00	
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561					3.561000	01 Nov 2021		
	10,000.000	Local	100.000000	10,000.00	102.073268	10,207.33	207.33	0.00	
		Base	100.000000	10,000.00	102.073268	10,207.33	207.33	0.00	
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024		
	70,000.000	Local	99.747729	69,823.41	102.930233	72,051.16	2,227.75	0.01	
		Base	99.747729	69,823.41	102.930233	72,051.16	2,227.75	0.01	
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025		
	400,000.000	Local	100.442325	401,769.30	101.944402	407,777.61	6,008.31	0.05	
		Base	100.442325	401,769.30	101.944402	407,777.61	6,008.31	0.04	
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
	250,000.000	Local	98.350176	245,875.44	102.294084	255,735.21	9,859.77	0.03	
		Base	98.350176	245,875.44	102.294084	255,735.21	9,859.77	0.03	
056057AA0	BX TRUST BX 2018 BIOA A 144A					3.154800	15 Mar 2037		
	440,000.000	Local	99.418341	437,440.70	99.125000	436,150.00	-1,290.70	0.05	
Original Face:	440,000.000	Base	99.418341	437,440.70	99.125000	436,150.00	-1,290.70	0.04	
05607EAN5	BX TRUST BX 2017 IMC E 144A					5.733750	15 Oct 2032		
	1,000,000.000	Local	100.000000	1,000,000.00	99.663600	996,636.00	-3,364.00	0.12	
Original Face:	1,000,000.000	Base	100.000000	1,000,000.00	99.663600	996,636.00	-3,364.00	0.10	
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
	200,000.000	Local	99.958885	199,917.77	100.851565	201,703.13	1,785.36	0.02	
		Base	99.958885	199,917.77	100.851565	201,703.13	1,785.36	0.02	
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					3.916940	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	98.772238	197,544.48	-2,455.52	0.02	
		Base	100.000000	200,000.00	98.772238	197,544.48	-2,455.52	0.02	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379000	12 Apr 2028		
	400,000.000	Local	97.695155	390,780.62	101.112663	404,450.65	13,670.03	0.05	
		Base	97.695155	390,780.62	101.112663	404,450.65	13,670.03	0.04	

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05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.500000	27 Jan 2030		
	2,980,000.000	Local	100.000000	2,980,000.00	102.134220	3,043,599.76	63,599.76	0.37	
Original Face:	2,980,000.000	Base	100.000000	2,980,000.00	102.134220	3,043,599.76	63,599.76	0.31	
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR					6.250000	29 Sep 2049		
	150,000.000	Local	100.000000	150,000.00	106.000000	159,000.00	9,000.00	0.02	
		Base	100.000000	150,000.00	106.000000	159,000.00	9,000.00	0.02	
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR					6.100000	29 Dec 2049		
	120,000.000	Local	108.536250	130,243.50	105.811000	126,973.20	-3,270.30	0.02	
		Base	108.536250	130,243.50	105.811000	126,973.20	-3,270.30	0.01	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	260,000.000	Local	99.796119	259,469.91	101.269583	263,300.92	3,831.01	0.03	
		Base	99.796119	259,469.91	101.269583	263,300.92	3,831.01	0.03	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	750,000.000	Local	106.353411	797,650.58	112.384130	842,880.98	45,230.40	0.10	
		Base	106.353411	797,650.58	112.384130	842,880.98	45,230.40	0.08	
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.000000	01 Apr 2024		
	290,000.000	Local	99.843641	289,546.56	104.307926	302,492.99	12,946.43	0.04	
		Base	99.843641	289,546.56	104.307926	302,492.99	12,946.43	0.03	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024		
	1,460,000.000	Local	100.223799	1,463,267.46	103.497241	1,511,059.72	47,792.26	0.18	
		Base	100.223799	1,463,267.46	103.497241	1,511,059.72	47,792.26	0.15	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	520,000.000	Local	103.398627	537,672.86	104.215709	541,921.69	4,248.83	0.07	
		Base	103.398627	537,672.86	104.215709	541,921.69	4,248.83	0.05	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	690,000.000	Local	99.991606	689,942.08	99.706886	687,977.51	-1,964.57	0.08	
		Base	99.991606	689,942.08	99.706886	687,977.51	-1,964.57	0.07	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	17,000.000	Local	99.996706	16,999.44	99.601769	16,932.30	-67.14	0.00	
		Base	99.996706	16,999.44	99.601769	16,932.30	-67.14	0.00	

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06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local	99.507669	678,642.30	97.784901	666,893.02	-11,749.28	0.08	
		Base	99.507669	678,642.30	97.784901	666,893.02	-11,749.28	0.07	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	300,000.000	Local	100.000000	300,000.00	101.551426	304,654.28	4,654.28	0.04	
		Base	100.000000	300,000.00	101.551426	304,654.28	4,654.28	0.03	
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local	98.152912	245,382.28	101.819471	254,548.68	9,166.40	0.03	
		Base	98.152912	245,382.28	101.819471	254,548.68	9,166.40	0.03	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	160,000.000	Local	100.000000	160,000.00	101.923797	163,078.08	3,078.08	0.02	
		Base	100.000000	160,000.00	101.923797	163,078.08	3,078.08	0.02	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	170,000.000	Local	100.000000	170,000.00	102.897371	174,925.53	4,925.53	0.02	
		Base	100.000000	170,000.00	102.897371	174,925.53	4,925.53	0.02	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local	99.572113	298,716.34	104.556531	313,669.59	14,953.25	0.04	
		Base	99.572113	298,716.34	104.556531	313,669.59	14,953.25	0.03	
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
	70,000.000	Local	93.335543	65,334.88	96.700000	67,690.00	2,355.12	0.01	
		Base	93.335543	65,334.88	96.700000	67,690.00	2,355.12	0.01	
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
	1,060,000.000	Local	97.356065	1,031,974.29	101.266340	1,073,423.20	41,448.91	0.13	
	Original Face:	1,060,000.000	Base	97.356065	1,031,974.29	101.266340	1,073,423.20	41,448.91	0.11
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	200,000.000	Local	99.550245	199,100.49	103.376698	206,753.40	7,652.91	0.02	
		Base	99.550245	199,100.49	103.376698	206,753.40	7,652.91	0.02	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	10,000.000	Local	104.822100	10,482.21	108.138000	10,813.80	331.59	0.00	
		Base	104.822100	10,482.21	108.138000	10,813.80	331.59	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		101.751782	172,978.03	114.259927	194,241.88	21,263.85	0.02
		Base		101.751782	172,978.03	114.259927	194,241.88	21,263.85	0.02
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	60,000.000	Local		118.632250	71,179.35	115.971887	69,583.13	-1,596.22	0.01
		Base		118.632250	71,179.35	115.971887	69,583.13	-1,596.22	0.01
073685AD1	BEACON ROOFING SUPPLY IN COMPANY GUAR 144A 11/25 4.875					4.875000	01 Nov 2025		
	60,000.000	Local		101.016033	60,609.62	94.500000	56,700.00	-3,909.62	0.01
		Base		101.016033	60,609.62	94.500000	56,700.00	-3,909.62	0.01
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B						02 Jan 2025		
	169,994.920	Local		100.790782	171,339.21	97.166700	165,178.45	-6,160.76	0.02
		Base		100.790782	171,339.21	97.166700	165,178.45	-6,160.76	0.02
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	81,000.000	Local		102.765901	83,240.38	101.531321	82,240.37	-1,000.01	0.01
		Base		102.765901	83,240.38	101.531321	82,240.37	-1,000.01	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	100,000.000	Local		100.461730	100,461.73	103.195483	103,195.48	2,733.75	0.01
		Base		100.461730	100,461.73	103.195483	103,195.48	2,733.75	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	300,000.000	Local		99.976903	299,930.71	99.999573	299,998.72	68.01	0.04
		Base		99.976903	299,930.71	99.999573	299,998.72	68.01	0.03
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	340,000.000	Local		98.981750	336,537.95	104.671150	355,881.91	19,343.96	0.04
		Base		98.981750	336,537.95	104.671150	355,881.91	19,343.96	0.04
08576PAA9	BERRY GLOBAL INC SECURED 144A 02/26 4.5					4.500000	15 Feb 2026		
	30,000.000	Local		93.933400	28,180.02	95.020000	28,506.00	325.98	0.00
		Base		93.933400	28,180.02	95.020000	28,506.00	325.98	0.00
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 2022		
	235,311.680	Local		100.719769	237,005.38	99.300000	233,664.50	-3,340.88	0.03
		Base		100.719769	237,005.38	99.300000	233,664.50	-3,340.88	0.02

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095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125					6.125000	15 Nov 2022		
	90,000.000	Local	102.133733	91,920.36	101.500000	91,350.00	-570.36	0.01	
		Base	102.133733	91,920.36	101.500000	91,350.00	-570.36	0.01	
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		
	240,000.000	Local	95.000500	228,001.20	98.272243	235,853.38	7,852.18	0.03	
		Base	95.000500	228,001.20	98.272243	235,853.38	7,852.18	0.02	
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
	670,000.000	Local	99.513372	666,739.59	102.887230	689,344.44	22,604.85	0.08	
		Base	99.513372	666,739.59	102.887230	689,344.44	22,604.85	0.07	
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	680,000.000	Local	100.000000	680,000.00	103.723110	705,317.15	25,317.15	0.09	
		Base	100.000000	680,000.00	103.723110	705,317.15	25,317.15	0.07	
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	470,000.000	Local	100.324455	471,524.94	107.961402	507,418.59	35,893.65	0.06	
		Base	100.324455	471,524.94	107.961402	507,418.59	35,893.65	0.05	
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
	260,000.000	Local	100.950973	262,472.53	101.829197	264,755.91	2,283.38	0.03	
		Base	100.950973	262,472.53	101.829197	264,755.91	2,283.38	0.03	
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245					3.245000	06 May 2022		
	10,000.000	Local	99.104200	9,910.42	101.537000	10,153.70	243.28	0.00	
		Base	99.104200	9,910.42	101.537000	10,153.70	243.28	0.00	
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	200,000.000	Local	98.584140	197,168.28	101.182558	202,365.12	5,196.84	0.02	
		Base	98.584140	197,168.28	101.182558	202,365.12	5,196.84	0.02	
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
	130,000.000	Local	96.535046	125,495.56	101.588027	132,064.44	6,568.88	0.02	
		Base	96.535046	125,495.56	101.588027	132,064.44	6,568.88	0.01	
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	360,000.000	Local	100.005811	360,020.92	101.794366	366,459.72	6,438.80	0.04	
		Base	100.005811	360,020.92	101.794366	366,459.72	6,438.80	0.04	

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105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625000	07 Jan 2041		
	460,000.000	Local		93.315474	429,251.18	100.251000	461,154.60	31,903.42	0.06
		Base		93.315474	429,251.18	100.251000	461,154.60	31,903.42	0.05
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	940,000.000	Local		83.785198	787,580.86	92.100000	865,740.00	78,159.14	0.10
		Base		83.785198	787,580.86	92.100000	865,740.00	78,159.14	0.09
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625					5.625000	21 Feb 2047		
	720,000.000	Local		84.164136	605,981.78	99.250000	714,600.00	108,618.22	0.09
		Base		84.164136	605,981.78	99.250000	714,600.00	108,618.22	0.07
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625					4.625000	13 Jan 2028		
	320,000.000	Local		92.957534	297,464.11	100.801000	322,563.20	25,099.09	0.04
		Base		92.957534	297,464.11	100.801000	322,563.20	25,099.09	0.03
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025		
	218,900.000	Local		99.768122	218,392.42	99.375000	217,531.88	-860.54	0.03
		Base		99.768122	218,392.42	99.375000	217,531.88	-860.54	0.02
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	140,000.000	Local		121.785721	170,500.01	143.480843	200,873.18	30,373.17	0.02
		Base		121.785721	170,500.01	143.480843	200,873.18	30,373.17	0.02
11134LAP4	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/25 3.125					3.125000	15 Jan 2025		
	140,000.000	Local		97.544043	136,561.66	95.845736	134,184.03	-2,377.63	0.02
		Base		97.544043	136,561.66	95.845736	134,184.03	-2,377.63	0.01
12433PAG1	BX TRUST BX 2017 APPL B 144A					3.633750	15 Jul 2034		
	306,000.000	Local		100.000000	306,000.00	99.562500	304,661.25	-1,338.75	0.04
Original Face:	360,000.000	Base		100.000000	306,000.00	99.562500	304,661.25	-1,338.75	0.03
1248EPAY9	CCO HLDGS LLC/CAP CORP SR UNSECURED 09/22 5.25					5.250000	30 Sep 2022		
	20,000.000	Local		100.635700	20,127.14	101.875000	20,375.00	247.86	0.00
		Base		100.635700	20,127.14	101.875000	20,375.00	247.86	0.00
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	220,000.000	Local		96.431123	212,148.47	100.625000	221,375.00	9,226.53	0.03
		Base		96.431123	212,148.47	100.625000	221,375.00	9,226.53	0.02

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1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	70,000.000	Local		94.378257	66,064.78	98.615000	69,030.50	2,965.72	0.01
		Base		94.378257	66,064.78	98.615000	69,030.50	2,965.72	0.01
12506KAD1	CBS RADIO INC TERM LOAN B						18 Nov 2024		
	133,504.550	Local		100.578707	134,277.15	97.083300	129,610.62	-4,666.53	0.02
		Base		100.578707	134,277.15	97.083300	129,610.62	-4,666.53	0.01
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CS MO A 144A					3.413750	15 Nov 2036		
	510,000.000	Local		100.000000	510,000.00	99.812500	509,043.75	-956.25	0.06
Original Face:	510,000.000	Base		100.000000	510,000.00	99.812500	509,043.75	-956.25	0.05
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.250000	07 Mar 2025		
	80,000.000	Local		102.375663	81,900.53	106.405000	85,124.00	3,223.47	0.01
		Base		102.375663	81,900.53	106.405000	85,124.00	3,223.47	0.01
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75					4.750000	16 Feb 2024		
	170,000.000	Local		99.960306	169,932.52	103.750000	176,375.00	6,442.48	0.02
		Base		99.960306	169,932.52	103.750000	176,375.00	6,442.48	0.02
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046		
	30,000.000	Local		102.502367	30,750.71	104.892120	31,467.64	716.93	0.00
Original Face:	30,000.000	Base		102.502367	30,750.71	104.892120	31,467.64	716.93	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046		
	30,000.000	Local		102.504433	30,751.33	104.894950	31,468.49	717.16	0.00
Original Face:	30,000.000	Base		102.504433	30,751.33	104.894950	31,468.49	717.16	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.083926	10 Oct 2046		
	10,000.000	Local		101.144100	10,114.41	103.684930	10,368.49	254.08	0.00
Original Face:	10,000.000	Base		101.144100	10,114.41	103.684930	10,368.49	254.08	0.00
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A					3.881000	15 Nov 2037		
	250,876.700	Local		102.548451	257,270.17	104.664500	262,578.84	5,308.67	0.03
Original Face:	260,000.000	Base		102.548451	257,270.17	104.664500	262,578.84	5,308.67	0.03
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.869411	15 Oct 2045		
	2,744,615.410	Local		5.289484	145,175.99	5.429160	149,009.56	3,833.57	0.02
Original Face:	3,700,000.000	Base		5.289484	145,175.99	5.429160	149,009.56	3,833.57	0.02

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12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		
	240,000.000	Local		102.621858	246,292.46	101.128580	242,708.59	-3,583.87	0.03
Original Face:	240,000.000	Base		102.621858	246,292.46	101.128580	242,708.59	-3,583.87	0.02
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.351035	10 Feb 2048		
	70,000.000	Local		101.119914	70,783.94	99.989510	69,992.66	-791.28	0.01
Original Face:	70,000.000	Base		101.119914	70,783.94	99.989510	69,992.66	-791.28	0.01
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526000	10 Feb 2047		
	200,000.000	Local		106.771720	213,543.44	105.345720	210,691.44	-2,852.00	0.03
Original Face:	200,000.000	Base		106.771720	213,543.44	105.345720	210,691.44	-2,852.00	0.02
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 2025		
	880,000.000	Local		99.408710	874,796.65	101.085200	889,549.76	14,753.11	0.11
		Base		99.408710	874,796.65	101.085200	889,549.76	14,753.11	0.09
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A					4.000000	01 Aug 2057		
	647,683.900	Local		103.129105	667,950.61	103.275500	668,898.79	948.18	0.08
Original Face:	830,000.000	Base		103.129105	667,950.61	103.275500	668,898.79	948.18	0.07
12652UAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5					4.033000	15 Apr 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
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A					3.646300	13 Nov 2039		
	330,000.000	Local		102.822409	339,313.95	102.230800	337,361.64	-1,952.31	0.04
Original Face:	330,000.000	Base		102.822409	339,313.95	102.230800	337,361.64	-1,952.31	0.03
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A					3.500000	25 Feb 2048		
	3,864,034.910	Local		97.632431	3,772,551.21	97.665900	3,773,844.47	1,293.26	0.46
Original Face:	4,100,000.000	Base		97.632431	3,772,551.21	97.665900	3,773,844.47	1,293.26	0.38
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022		
	180,000.000	Local		99.711989	179,481.58	98.616264	177,509.28	-1,972.30	0.02
		Base		99.711989	179,481.58	98.616264	177,509.28	-1,972.30	0.02
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4					4.000000	05 Dec 2023		
	150,000.000	Local		101.436440	152,154.66	102.757009	154,135.51	1,980.85	0.02
		Base		101.436440	152,154.66	102.757009	154,135.51	1,980.85	0.02

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126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	186,000.000	Local	99.961054	185,927.56	101.200061	188,232.11	2,304.55	0.02	
		Base	99.961054	185,927.56	101.200061	188,232.11	2,304.55	0.02	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	200,000.000	Local	105.487015	210,974.03	101.628898	203,257.80	-7,716.23	0.02	
		Base	105.487015	210,974.03	101.628898	203,257.80	-7,716.23	0.02	
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	370,000.000	Local	99.280289	367,337.07	101.608041	375,949.75	8,612.68	0.05	
		Base	99.280289	367,337.07	101.608041	375,949.75	8,612.68	0.04	
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.100000	25 Mar 2025		
	200,000.000	Local	99.150860	198,301.72	102.664453	205,328.91	7,027.19	0.02	
		Base	99.150860	198,301.72	102.664453	205,328.91	7,027.19	0.02	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	1,610,000.000	Local	98.805124	1,590,762.49	101.325147	1,631,334.87	40,572.38	0.20	
		Base	98.805124	1,590,762.49	101.325147	1,631,334.87	40,572.38	0.16	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	330,000.000	Local	101.550818	335,117.70	100.740476	332,443.57	-2,674.13	0.04	
		Base	101.550818	335,117.70	100.740476	332,443.57	-2,674.13	0.03	
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.350000	09 Mar 2021		
	120,000.000	Local	100.398425	120,478.11	100.762225	120,914.67	436.56	0.01	
		Base	100.398425	120,478.11	100.762225	120,914.67	436.56	0.01	
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						22 Dec 2024		
	316,271.500	Local	100.449073	317,691.79	98.767900	312,374.72	-5,317.07	0.04	
		Base	100.449073	317,691.79	98.767900	312,374.72	-5,317.07	0.03	
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616					2.616000	15 Jun 2022		
	100,000.000	Local	100.000000	100,000.00	98.660106	98,660.11	-1,339.89	0.01	
		Base	100.000000	100,000.00	98.660106	98,660.11	-1,339.89	0.01	
14149YBH0	CARDINAL HEALTH INC SR UNSECURED 06/24 3.079					3.079000	15 Jun 2024		
	120,000.000	Local	100.000000	120,000.00	97.608460	117,130.15	-2,869.85	0.01	
		Base	100.000000	120,000.00	97.608460	117,130.15	-2,869.85	0.01	

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14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN						20 May 2024		
	79,146.790	Local	100.661214	79,670.12	99.428600	78,694.55	-975.57	0.01	
		Base	100.661214	79,670.12	99.428600	78,694.55	-975.57	0.01	
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25					5.250000	15 Aug 2043		
	150,000.000	Local	102.375367	153,563.05	107.034960	160,552.44	6,989.39	0.02	
		Base	102.375367	153,563.05	107.034960	160,552.44	6,989.39	0.02	
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625					3.625000	15 May 2024		
	100,000.000	Local	99.780350	99,780.35	101.529388	101,529.39	1,749.04	0.01	
		Base	99.780350	99,780.35	101.529388	101,529.39	1,749.04	0.01	
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	190,000.000	Local	100.327379	190,622.02	102.249912	194,274.83	3,652.81	0.02	
		Base	100.327379	190,622.02	102.249912	194,274.83	3,652.81	0.02	
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
	150,000.000	Local	97.488173	146,232.26	98.421168	147,631.75	1,399.49	0.02	
		Base	97.488173	146,232.26	98.421168	147,631.75	1,399.49	0.01	
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.750000	15 May 2022		
	60,000.000	Local	100.515167	60,309.10	101.750000	61,050.00	740.90	0.01	
		Base	100.515167	60,309.10	101.750000	61,050.00	740.90	0.01	
15135BAF8	CENTENE CORP SR UNSECURED 02/21 5.625					5.625000	15 Feb 2021		
	30,000.000	Local	101.233267	30,369.98	101.500000	30,450.00	80.02	0.00	
		Base	101.233267	30,369.98	101.500000	30,450.00	80.02	0.00	
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125000	15 Feb 2024		
	50,000.000	Local	103.913160	51,956.58	104.780000	52,390.00	433.42	0.01	
		Base	103.913160	51,956.58	104.780000	52,390.00	433.42	0.01	
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75					4.750000	15 Jan 2025		
	120,000.000	Local	100.000000	120,000.00	102.000000	122,400.00	2,400.00	0.01	
		Base	100.000000	120,000.00	102.000000	122,400.00	2,400.00	0.01	
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
	130,000.000	Local	103.001692	133,902.20	104.375000	135,687.50	1,785.30	0.02	
		Base	103.001692	133,902.20	104.375000	135,687.50	1,785.30	0.01	

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15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	146,018.610	Local	99.537860	145,343.80	98.550000	143,901.34	-1,442.46	0.02	
		Base	99.537860	145,343.80	98.550000	143,901.34	-1,442.46	0.01	
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579000	23 Jul 2020		
	190,000.000	Local	100.177889	190,337.99	100.726946	191,381.20	1,043.21	0.02	
		Base	100.177889	190,337.99	100.726946	191,381.20	1,043.21	0.02	
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
	150,000.000	Local	110.184120	165,276.18	111.501321	167,251.98	1,975.80	0.02	
		Base	110.184120	165,276.18	111.501321	167,251.98	1,975.80	0.02	
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
	20,000.000	Local	114.920700	22,984.14	112.100310	22,420.06	-564.08	0.00	
		Base	114.920700	22,984.14	112.100310	22,420.06	-564.08	0.00	
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
	30,000.000	Local	112.216367	33,664.91	113.211201	33,963.36	298.45	0.00	
		Base	112.216367	33,664.91	113.211201	33,963.36	298.45	0.00	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	870,000.000	Local	96.357813	838,312.97	99.226531	863,270.82	24,957.85	0.10	
		Base	96.357813	838,312.97	99.226531	863,270.82	24,957.85	0.09	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	140,000.000	Local	100.011150	140,015.61	100.536938	140,751.71	736.10	0.02	
		Base	100.011150	140,015.61	100.536938	140,751.71	736.10	0.01	
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	10,000.000	Local	101.212900	10,121.29	104.458586	10,445.86	324.57	0.00	
		Base	101.212900	10,121.29	104.458586	10,445.86	324.57	0.00	
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	180,000.000	Local	100.353100	180,635.58	105.369712	189,665.48	9,029.90	0.02	
		Base	100.353100	180,635.58	105.369712	189,665.48	9,029.90	0.02	
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B						30 Apr 2025		
	89,820.270	Local	100.027644	89,845.10	99.232100	89,130.54	-714.56	0.01	
		Base	100.027644	89,845.10	99.232100	89,130.54	-714.56	0.01	

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16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125					5.125000	30 Jun 2027		
	50,000.000	Local		100.000000	50,000.00	104.875000	52,437.50	2,437.50	0.01
		Base		100.000000	50,000.00	104.875000	52,437.50	2,437.50	0.01
165167CF2	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625					6.625000	15 Aug 2020		
	20,000.000	Local		103.481100	20,696.22	102.625000	20,525.00	-171.22	0.00
		Base		103.481100	20,696.22	102.625000	20,525.00	-171.22	0.00
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125000	15 Feb 2021		
	180,000.000	Local		96.332561	173,398.61	103.000000	185,400.00	12,001.39	0.02
		Base		96.332561	173,398.61	103.000000	185,400.00	12,001.39	0.02
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					3.126310	25 Aug 2035		
	379,106.370	Local		92.265989	349,786.24	99.170760	375,962.67	26,176.43	0.05
Original Face:	21,100,000.000	Base		92.265989	349,786.24	99.170760	375,962.67	26,176.43	0.04
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	260,000.000	Local		96.107954	249,880.68	99.688096	259,189.05	9,308.37	0.03
		Base		96.107954	249,880.68	99.688096	259,189.05	9,308.37	0.03
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	110,000.000	Local		100.158400	110,174.24	100.366513	110,403.16	228.92	0.01
		Base		100.158400	110,174.24	100.366513	110,403.16	228.92	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local		100.310007	140,434.01	102.673268	143,742.58	3,308.57	0.02
		Base		100.310007	140,434.01	102.673268	143,742.58	3,308.57	0.01
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	40,000.000	Local		113.802600	45,521.04	123.060261	49,224.10	3,703.06	0.01
		Base		113.802600	45,521.04	123.060261	49,224.10	3,703.06	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	392,000.000	Local		142.753071	559,592.04	150.325517	589,276.03	29,683.99	0.07
		Base		142.753071	559,592.04	150.325517	589,276.03	29,683.99	0.06
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
	50,000.000	Local		101.557700	50,778.85	102.983733	51,491.87	713.02	0.01
		Base		101.557700	50,778.85	102.983733	51,491.87	713.02	0.01

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172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.350000	31 Dec 2049		
	110,000.000	Local	100.000000	110,000.00	98.375000	108,212.50	-1,787.50	0.01	
		Base	100.000000	110,000.00	98.375000	108,212.50	-1,787.50	0.01	
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
	110,000.000	Local	109.885573	120,874.13	127.744270	140,518.70	19,644.57	0.02	
		Base	109.885573	120,874.13	127.744270	140,518.70	19,644.57	0.01	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	1,090,000.000	Local	105.431561	1,149,204.01	109.609083	1,194,739.00	45,534.99	0.14	
		Base	105.431561	1,149,204.01	109.609083	1,194,739.00	45,534.99	0.12	
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
	190,000.000	Local	99.899337	189,808.74	101.750000	193,325.00	3,516.26	0.02	
		Base	99.899337	189,808.74	101.750000	193,325.00	3,516.26	0.02	
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		
	671,000.000	Local	106.991592	717,913.58	110.183429	739,330.81	21,417.23	0.09	
		Base	106.991592	717,913.58	110.183429	739,330.81	21,417.23	0.07	
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
	790,000.000	Local	100.000000	790,000.00	102.000000	805,800.00	15,800.00	0.10	
		Base	100.000000	790,000.00	102.000000	805,800.00	15,800.00	0.08	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	704,000.000	Local	101.820928	716,819.33	106.355353	748,741.69	31,922.36	0.09	
		Base	101.820928	716,819.33	106.355353	748,741.69	31,922.36	0.08	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	840,000.000	Local	101.239215	850,409.41	102.743571	863,046.00	12,636.59	0.10	
		Base	101.239215	850,409.41	102.743571	863,046.00	12,636.59	0.09	
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					2.048960	25 Aug 2035		
	87,238.860	Local	82.389064	71,875.28	85.250780	74,371.81	2,496.53	0.01	
	Original Face: 690,000.000	Base	82.389064	71,875.28	85.250780	74,371.81	2,496.53	0.01	
17323CAE7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A5					3.137000	10 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	

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17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.128000	10 Apr 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	
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024			
		151,404.080	Local 100.419236	152,038.82	97.833300	148,123.61	-3,915.21	0.02	
			Base 100.419236	152,038.82	97.833300	148,123.61	-3,915.21	0.01	
193046AC3	COLD STORAGE TRUST 2017 ICE3 COLD 2017 ICE3 B 144A				3.733750	15 Apr 2036			
		320,000.000	Local 100.370803	321,186.57	99.996900	319,990.08	-1,196.49	0.04	
Original Face:		320,000.000	Base 100.370803	321,186.57	99.996900	319,990.08	-1,196.49	0.03	
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044			
		600,000.000	Local 106.745925	640,475.55	112.720000	676,320.00	35,844.45	0.08	
			Base 106.745925	640,475.55	112.720000	676,320.00	35,844.45	0.07	
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033			
		80,000.000	Local 106.496063	85,196.85	105.545323	84,436.26	-760.59	0.01	
			Base 106.496063	85,196.85	105.545323	84,436.26	-760.59	0.01	
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034			
		130,000.000	Local 100.645931	130,839.71	104.053237	135,269.21	4,429.50	0.02	
			Base 100.645931	130,839.71	104.053237	135,269.21	4,429.50	0.01	
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025			
		50,000.000	Local 99.917040	49,958.52	101.309425	50,654.71	696.19	0.01	
			Base 99.917040	49,958.52	101.309425	50,654.71	696.19	0.01	
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026			
		70,000.000	Local 95.237514	66,666.26	99.493422	69,645.40	2,979.14	0.01	
			Base 95.237514	66,666.26	99.493422	69,645.40	2,979.14	0.01	
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.900000	01 Mar 2038			
		290,000.000	Local 99.533645	288,647.57	98.259846	284,953.55	-3,694.02	0.03	
			Base 99.533645	288,647.57	98.259846	284,953.55	-3,694.02	0.03	
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025			
		430,000.000	Local 99.884509	429,503.39	104.582005	449,702.62	20,199.23	0.05	
			Base 99.884509	429,503.39	104.582005	449,702.62	20,199.23	0.05	

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20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	970,000.000	Local	100.141514	971,372.69	105.253786	1,020,961.72	49,589.03	0.12	
		Base	100.141514	971,372.69	105.253786	1,020,961.72	49,589.03	0.10	
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	280,000.000	Local	99.823882	279,506.87	106.238141	297,466.79	17,959.92	0.04	
		Base	99.823882	279,506.87	106.238141	297,466.79	17,959.92	0.03	
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5					5.000000	15 Oct 2019		
	170,000.000	Local	100.088794	170,150.95	101.215759	172,066.79	1,915.84	0.02	
		Base	100.088794	170,150.95	101.215759	172,066.79	1,915.84	0.02	
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A					5.750000	01 Nov 2027		
	1,299,717.070	Local	100.000000	1,299,717.07	103.726600	1,348,152.33	48,435.26	0.16	
Original Face:	1,320,000.000	Base	100.000000	1,299,717.07	103.726600	1,348,152.33	48,435.26	0.14	
20605PAG6	CONCHO RESOURCES INC COMPANY GUAR 01/25 4.375					4.375000	15 Jan 2025		
	70,000.000	Local	99.426786	69,598.75	102.793201	71,955.24	2,356.49	0.01	
		Base	99.426786	69,598.75	102.793201	71,955.24	2,356.49	0.01	
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
	50,000.000	Local	96.468380	48,234.19	99.183796	49,591.90	1,357.71	0.01	
		Base	96.468380	48,234.19	99.183796	49,591.90	1,357.71	0.00	
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	210,000.000	Local	99.594248	209,147.92	103.153654	216,622.67	7,474.75	0.03	
		Base	99.594248	209,147.92	103.153654	216,622.67	7,474.75	0.02	
20753KAA0	FANNIE MAE CAS CAS 2019 R02 1M1 144A					3.335500	25 Aug 2031		
	1,022,830.610	Local	100.000000	1,022,830.61	100.069760	1,023,544.14	713.53	0.12	
Original Face:	1,030,000.000	Base	100.000000	1,022,830.61	100.069760	1,023,544.14	713.53	0.10	
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
	120,000.000	Local	108.227708	129,873.25	129.441993	155,330.39	25,457.14	0.02	
		Base	108.227708	129,873.25	129.441993	155,330.39	25,457.14	0.02	
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983000	19 Oct 2023		
	376,129.410	Local	106.393664	400,177.86	105.190000	395,650.53	-4,527.33	0.05	
Original Face:	550,000.000	Base	106.393664	400,177.86	105.190000	395,650.53	-4,527.33	0.04	

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212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	110,000.000	Local		101.339191	111,473.11	103.518162	113,869.98	2,396.87	0.01
		Base		101.339191	111,473.11	103.518162	113,869.98	2,396.87	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	90,000.000	Local		95.816444	86,234.80	100.654009	90,588.61	4,353.81	0.01
		Base		95.816444	86,234.80	100.654009	90,588.61	4,353.81	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	130,000.000	Local		97.226046	126,393.86	102.669844	133,470.80	7,076.94	0.02
		Base		97.226046	126,393.86	102.669844	133,470.80	7,076.94	0.01
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	1,160,000.000	Local		101.780914	1,180,658.60	104.458325	1,211,716.57	31,057.97	0.15
		Base		101.780914	1,180,658.60	104.458325	1,211,716.57	31,057.97	0.12
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
	550,000.000	Local		98.357007	540,963.54	103.081330	566,947.32	25,983.78	0.07
		Base		98.357007	540,963.54	103.081330	566,947.32	25,983.78	0.06
21H030641	GNMA II TBA 30 YR 3 JUMBOS					3.000000	17 Apr 2049		
	800,000.000	Local		100.031250	800,250.00	100.429688	803,437.50	3,187.50	0.10
Original Face:	800,000.000	Base		100.031250	800,250.00	100.429688	803,437.50	3,187.50	0.08
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	17 Apr 2049		
	9,100,000.000	Local		101.451451	9,232,082.06	102.162109	9,296,751.92	64,669.86	1.12
Original Face:	9,100,000.000	Base		101.451451	9,232,082.06	102.162109	9,296,751.92	64,669.86	0.94
21H040640	GNMA II TBA 30 YR 4 JUMBOS					4.000000	17 Apr 2049		
	4,900,000.000	Local		102.744988	5,034,504.43	103.248047	5,059,154.30	24,649.87	0.61
Original Face:	4,900,000.000	Base		102.744988	5,034,504.43	103.248047	5,059,154.30	24,649.87	0.51
21H042646	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	17 Apr 2049		
	1,920,000.000	Local		103.467685	1,986,579.56	103.861328	1,994,137.50	7,557.94	0.24
Original Face:	1,920,000.000	Base		103.467685	1,986,579.56	103.861328	1,994,137.50	7,557.94	0.20
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.500000	01 Apr 2025		
	100,000.000	Local		100.000000	100,000.00	100.875000	100,875.00	875.00	0.01
		Base		100.000000	100,000.00	100.875000	100,875.00	875.00	0.01

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225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR					8.375000	29 Oct 2049		
	460,000.000	Local		100.095270	460,438.24	102.500000	471,500.00	11,061.76	0.06
		Base		100.095270	460,438.24	102.500000	471,500.00	11,061.76	0.05
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
	250,000.000	Local		99.418768	248,546.92	96.512140	241,280.35	-7,266.57	0.03
		Base		99.418768	248,546.92	96.512140	241,280.35	-7,266.57	0.02
225401AF5	CREDIT SUISSE GROUP AG SR UNSECURED 144A 01/29 VAR					3.869000	12 Jan 2029		
	600,000.000	Local		94.440277	566,641.66	98.017032	588,102.19	21,460.53	0.07
		Base		94.440277	566,641.66	98.017032	588,102.19	21,460.53	0.06
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875000	15 May 2045		
	350,000.000	Local		99.279894	347,479.63	108.467839	379,637.44	32,157.81	0.05
		Base		99.279894	347,479.63	108.467839	379,637.44	32,157.81	0.04
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
	397,632.150	Local		100.022956	397,723.43	96.921300	385,390.25	-12,333.18	0.05
Original Face:	460,000.000	Base		100.022956	397,723.43	96.921300	385,390.25	-12,333.18	0.04
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.091300	25 Jul 2057		
	960,000.000	Local		84.597468	812,135.69	81.310600	780,581.76	-31,553.93	0.09
Original Face:	960,000.000	Base		84.597468	812,135.69	81.310600	780,581.76	-31,553.93	0.08
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					3.183750	15 Jun 2034		
	830,000.000	Local		100.000000	830,000.00	99.561830	826,363.19	-3,636.81	0.10
Original Face:	830,000.000	Base		100.000000	830,000.00	99.561830	826,363.19	-3,636.81	0.08
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	410,000.000	Local		98.631117	404,387.58	103.916000	426,055.60	21,668.02	0.05
		Base		98.631117	404,387.58	103.916000	426,055.60	21,668.02	0.04
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	100,000.000	Local		100.000000	100,000.00	102.750000	102,750.00	2,750.00	0.01
		Base		100.000000	100,000.00	102.750000	102,750.00	2,750.00	0.01
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	240,000.000	Local		99.739146	239,373.95	102.553801	246,129.12	6,755.17	0.03
		Base		99.739146	239,373.95	102.553801	246,129.12	6,755.17	0.02

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23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	260,000.000	Local		99.805419	259,494.09	104.006010	270,415.63	10,921.54	0.03
		Base		99.805419	259,494.09	104.006010	270,415.63	10,921.54	0.03
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077					2.077000	02 Nov 2021		
	360,000.000	Local		100.000000	360,000.00	98.045726	352,964.61	-7,035.39	0.04
		Base		100.000000	360,000.00	98.045726	352,964.61	-7,035.39	0.04
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589000	02 Nov 2023		
	280,000.000	Local		100.000000	280,000.00	97.856636	273,998.58	-6,001.42	0.03
		Base		100.000000	280,000.00	97.856636	273,998.58	-6,001.42	0.03
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS						07 Sep 2023		
	107,454.660	Local		100.093742	107,555.39	98.775000	106,138.34	-1,417.05	0.01
		Base		100.093742	107,555.39	98.775000	106,138.34	-1,417.05	0.01
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	50,000.000	Local		101.188380	50,594.19	110.200472	55,100.24	4,506.05	0.01
		Base		101.188380	50,594.19	110.200472	55,100.24	4,506.05	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		89.830500	8,983.05	100.400271	10,040.03	1,056.98	0.00
		Base		89.830500	8,983.05	100.400271	10,040.03	1,056.98	0.00
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25					3.250000	15 May 2022		
	280,000.000	Local		94.482721	264,551.62	100.952188	282,666.13	18,114.51	0.03
		Base		94.482721	264,551.62	100.952188	282,666.13	18,114.51	0.03
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	890,000.000	Local		99.632136	886,726.01	104.729165	932,089.57	45,363.56	0.11
		Base		99.632136	886,726.01	104.729165	932,089.57	45,363.56	0.09
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	30,000.000	Local		105.645767	31,693.73	113.469754	34,040.93	2,347.20	0.00
		Base		105.645767	31,693.73	113.469754	34,040.93	2,347.20	0.00
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42					4.420000	15 Jun 2021		
	700,000.000	Local		101.306573	709,146.01	102.596010	718,172.07	9,026.06	0.09
		Base		101.306573	709,146.01	102.596010	718,172.07	9,026.06	0.07

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25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	80,000.000	Local		100.440025	80,352.02	104.375000	83,500.00	3,147.98	0.01
		Base		100.440025	80,352.02	104.375000	83,500.00	3,147.98	0.01
254687CJ3	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 02/21 4.5					4.500000	15 Feb 2021		
	40,000.000	Local		102.920300	41,168.12	103.472623	41,389.05	220.93	0.01
		Base		102.920300	41,168.12	103.472623	41,389.05	220.93	0.00
254687EG7	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 11/37 6.65					6.650000	15 Nov 2037		
	80,000.000	Local		133.945525	107,156.42	137.936283	110,349.03	3,192.61	0.01
		Base		133.945525	107,156.42	137.936283	110,349.03	3,192.61	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
	370,000.000	Local		96.570451	357,310.67	84.000000	310,800.00	-46,510.67	0.04
		Base		96.570451	357,310.67	84.000000	310,800.00	-46,510.67	0.03
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	20,000.000	Local		88.725750	17,745.15	87.000000	17,400.00	-345.15	0.00
		Base		88.725750	17,745.15	87.000000	17,400.00	-345.15	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	1,983,390.520	Local		99.988838	1,983,169.13	102.175700	2,026,543.15	43,374.02	0.25
Original Face:	2,000,000.000	Base		99.988838	1,983,169.13	102.175700	2,026,543.15	43,374.02	0.20
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
	190,000.000	Local		105.627674	200,692.58	120.669821	229,272.66	28,580.08	0.03
		Base		105.627674	200,692.58	120.669821	229,272.66	28,580.08	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65					3.650000	01 Feb 2029		
	40,000.000	Local		99.694875	39,877.95	103.812509	41,525.00	1,647.05	0.01
		Base		99.694875	39,877.95	103.812509	41,525.00	1,647.05	0.00
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	170,000.000	Local		104.883965	178,302.74	105.867450	179,974.67	1,671.93	0.02
		Base		104.883965	178,302.74	105.867450	179,974.67	1,671.93	0.02
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	460,000.000	Local		99.304683	456,801.54	99.622805	458,264.90	1,463.36	0.06
		Base		99.304683	456,801.54	99.622805	458,264.90	1,463.36	0.05

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278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	110,000.000	Local		100.691018	110,760.12	100.143959	110,158.35	-601.77	0.01
		Base		100.691018	110,760.12	100.143959	110,158.35	-601.77	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	270,000.000	Local		90.786785	245,124.32	103.625000	279,787.50	34,663.18	0.03
		Base		90.786785	245,124.32	103.625000	279,787.50	34,663.18	0.03
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
	169,575.000	Local		100.078826	169,708.67	99.312500	168,409.17	-1,299.50	0.02
		Base		100.078826	169,708.67	99.312500	168,409.17	-1,299.50	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	440,000.000	Local		99.762143	438,953.43	99.000000	435,600.00	-3,353.43	0.05
		Base		99.762143	438,953.43	99.000000	435,600.00	-3,353.43	0.04
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	50,000.000	Local		102.224900	51,112.45	104.884414	52,442.21	1,329.76	0.01
		Base		102.224900	51,112.45	104.884414	52,442.21	1,329.76	0.01
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	120,000.000	Local		99.792292	119,750.75	107.233634	128,680.36	8,929.61	0.02
		Base		99.792292	119,750.75	107.233634	128,680.36	8,929.61	0.01
29278NAH6	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/24 4.5					4.500000	15 Apr 2024		
	230,000.000	Local		100.185270	230,426.12	104.264673	239,808.75	9,382.63	0.03
		Base		100.185270	230,426.12	104.264673	239,808.75	9,382.63	0.02
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	20,000.000	Local		102.707000	20,541.40	112.008386	22,401.68	1,860.28	0.00
		Base		102.707000	20,541.40	112.008386	22,401.68	1,860.28	0.00
29373UAC5	ENTERPRISE MERGER SUB INC INITIAL TERM LOANS						10 Oct 2025		
	69,825.000	Local		99.729868	69,636.38	93.354200	65,184.57	-4,451.81	0.01
		Base		99.729868	69,636.38	93.354200	65,184.57	-4,451.81	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	420,000.000	Local		100.143948	420,604.58	105.087729	441,368.46	20,763.88	0.05
		Base		100.143948	420,604.58	105.087729	441,368.46	20,763.88	0.04

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29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026			
		300,000.000	Local 99.028450	297,085.35	100.886800	302,660.40	5,575.05		0.04
			Base 99.028450	297,085.35	100.886800	302,660.40	5,575.05		0.03
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026			
		330,000.000	Local 100.213442	330,704.36	101.460707	334,820.33	4,115.97		0.04
			Base 100.213442	330,704.36	101.460707	334,820.33	4,115.97		0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046			
		260,000.000	Local 101.990708	265,175.84	108.263512	281,485.13	16,309.29		0.03
			Base 101.990708	265,175.84	108.263512	281,485.13	16,309.29		0.03
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.200000	25 May 2045			
		4,000,314.040	Local 0.549216	21,970.36	0.520240	20,811.23	-1,159.13		0.00
Original Face:		4,480,000.000	Base 0.549216	21,970.36	0.520240	20,811.23	-1,159.13		0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2				6.485500	25 May 2025			
		440,516.900	Local 105.337355	464,028.85	107.060030	471,617.53	7,588.68		0.06
Original Face:		760,000.000	Base 105.337355	464,028.85	107.060030	471,617.53	7,588.68		0.05
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2				4.885500	25 May 2030			
		850,000.000	Local 100.000000	850,000.00	101.997000	866,974.50	16,974.50		0.10
Original Face:		850,000.000	Base 100.000000	850,000.00	101.997000	866,974.50	16,974.50		0.09
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023			
		35,108.210	Local 105.171953	36,923.99	104.358141	36,638.28	-285.71		0.00
Original Face:		875,000.000	Base 105.171953	36,923.99	104.358141	36,638.28	-285.71		0.00
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.000000	01 Mar 2038			
		203,359.010	Local 105.896149	215,349.36	107.713136	219,044.37	3,695.01		0.03
Original Face:		4,500,000.000	Base 105.896149	215,349.36	107.713136	219,044.37	3,695.01		0.02
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.500000	01 Apr 2038			
		36,898.240	Local 99.587921	36,746.19	109.790707	40,510.84	3,764.65		0.00
Original Face:		1,768,109.000	Base 99.587921	36,746.19	109.790707	40,510.84	3,764.65		0.00
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038			
		40,930.070	Local 107.408392	43,962.33	109.863465	44,967.19	1,004.86		0.01
Original Face:		400,000.000	Base 107.408392	43,962.33	109.863465	44,967.19	1,004.86		0.00

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3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		34,706.260	Local 105.881936	36,747.66	109.244504	37,914.68	1,167.02	0.00
Original Face:		700,000.000	Base 105.881936	36,747.66	109.244504	37,914.68	1,167.02	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041		
		182,727.030	Local 110.397241	201,725.60	107.786643	196,955.33	-4,770.27	0.02
Original Face:		700,000.000	Base 110.397241	201,725.60	107.786643	196,955.33	-4,770.27	0.02
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
		21,569.740	Local 108.969278	23,504.39	114.760028	24,753.44	1,249.05	0.00
Original Face:		200,000.000	Base 108.969278	23,504.39	114.760028	24,753.44	1,249.05	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038		
		227,771.300	Local 107.968251	245,920.69	105.846545	241,088.05	-4,832.64	0.03
Original Face:		700,000.000	Base 107.968251	245,920.69	105.846545	241,088.05	-4,832.64	0.02
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.000000	01 Oct 2036		
		102,626.190	Local 110.083693	112,974.70	110.175108	113,068.52	93.82	0.01
Original Face:		600,000.000	Base 110.083693	112,974.70	110.175108	113,068.52	93.82	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
		36,072.030	Local 108.495086	39,136.38	112.908675	40,728.45	1,592.07	0.00
Original Face:		200,000.000	Base 108.495086	39,136.38	112.908675	40,728.45	1,592.07	0.00
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4				4.000000	01 Oct 2025		
		40,754.250	Local 102.874449	41,925.71	103.201665	42,059.06	133.35	0.01
Original Face:		400,000.000	Base 102.874449	41,925.71	103.201665	42,059.06	133.35	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.000000	01 Jul 2047		
		329,603.190	Local 105.339645	347,202.83	103.301209	340,484.08	-6,718.75	0.04
Original Face:		399,999.990	Base 105.339645	347,202.83	103.301209	340,484.08	-6,718.75	0.03
3128MJ2L3	FED HM LN PC POOL G08778 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
		194,227.440	Local 96.443515	187,319.77	99.601532	193,453.51	6,133.74	0.02
Original Face:		212,567.000	Base 96.443515	187,319.77	99.601532	193,453.51	6,133.74	0.02
3128MJ2M1	FED HM LN PC POOL G08779 FG 09/47 FIXED 3.5				3.500000	01 Sep 2047		
		2,411,090.460	Local 100.265140	2,417,483.23	101.633117	2,450,466.39	32,983.16	0.30
Original Face:		2,700,000.000	Base 100.265140	2,417,483.23	101.633117	2,450,466.39	32,983.16	0.25

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3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5				3.500000	01 Feb 2048		
		461,823.360	Local 100.467906	463,984.26	101.617340	469,292.61	5,308.35	0.06
Original Face:		500,000.000	Base 100.467906	463,984.26	101.617340	469,292.61	5,308.35	0.05
3128MJ4Q0	FED HM LN PC POOL G08830 FG 08/48 FIXED 3.5				3.500000	01 Aug 2048		
		699,999.220	Local 100.046791	700,326.76	101.617492	711,321.65	10,994.89	0.09
Original Face:		722,639.000	Base 100.046791	700,326.76	101.617492	711,321.65	10,994.89	0.07
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5				5.000000	01 Jul 2048		
		282,169.840	Local 104.539624	294,979.29	105.841553	298,652.94	3,673.65	0.04
Original Face:		320,230.000	Base 104.539624	294,979.29	105.841553	298,652.94	3,673.65	0.03
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5				3.500000	01 Dec 2048		
		99,999.840	Local 100.286500	100,286.34	101.586606	101,586.44	1,300.10	0.01
Original Face:		101,066.000	Base 100.286500	100,286.34	101.586606	101,586.44	1,300.10	0.01
3128MJ5S5	FED HM LN PC POOL G08856 FG 01/49 FIXED 3.5				3.500000	01 Jan 2049		
		1,299,998.300	Local 100.280758	1,303,648.15	101.586643	1,320,624.63	16,976.48	0.16
Original Face:		1,315,567.000	Base 100.280758	1,303,648.15	101.586643	1,320,624.63	16,976.48	0.13
3128MJ5V8	FED HM LN PC POOL G08859 FG 01/49 FIXED 5				5.000000	01 Jan 2049		
		1,171,297.200	Local 104.780182	1,227,287.34	105.917977	1,240,614.30	13,326.96	0.15
Original Face:		1,200,000.000	Base 104.780182	1,227,287.34	105.917977	1,240,614.30	13,326.96	0.12
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		1,299,999.350	Local 100.273561	1,303,555.64	101.522757	1,319,795.18	16,239.54	0.16
Original Face:		1,303,980.000	Base 100.273561	1,303,555.64	101.522757	1,319,795.18	16,239.54	0.13
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5				3.500000	01 Apr 2049		
		600,000.000	Local 100.265165	601,590.99	101.416090	608,496.54	6,905.55	0.07
Original Face:		600,000.000	Base 100.265165	601,590.99	101.416090	608,496.54	6,905.55	0.06
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5				4.500000	01 Nov 2045		
		36,779.990	Local 106.513569	39,175.68	104.836987	38,559.03	-616.65	0.00
Original Face:		82,974.000	Base 106.513569	39,175.68	104.836987	38,559.03	-616.65	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3				3.000000	01 Apr 2038		
		93,399.230	Local 97.873783	91,413.36	100.196390	93,582.66	2,169.30	0.01
Original Face:		100,000.000	Base 97.873783	91,413.36	100.196390	93,582.66	2,169.30	0.01

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3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3						3.000000	01 Feb 2038		
	92,758.420	Local		97.874285	90,786.64	100.116578	92,866.56	2,079.92	0.01	
Original Face:	100,000.000	Base		97.874285	90,786.64	100.116578	92,866.56	2,079.92	0.01	
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5						3.500000	01 Jan 2043		
	131,122.570	Local		104.781069	137,391.63	101.867435	133,571.20	-3,820.43	0.02	
Original Face:	200,000.000	Base		104.781069	137,391.63	101.867435	133,571.20	-3,820.43	0.01	
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5						3.500000	01 Jan 2043		
	65,047.030	Local		104.833610	68,191.15	101.869876	66,263.33	-1,927.82	0.01	
Original Face:	100,000.000	Base		104.833610	68,191.15	101.869876	66,263.33	-1,927.82	0.01	
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5						3.500000	01 Feb 2043		
	75,492.690	Local		104.837104	79,144.35	101.869658	76,904.15	-2,240.20	0.01	
Original Face:	100,000.000	Base		104.837104	79,144.35	101.869658	76,904.15	-2,240.20	0.01	
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4						4.000000	01 Oct 2042		
	48,994.920	Local		108.992361	53,400.72	103.590598	50,754.13	-2,646.59	0.01	
Original Face:	100,000.000	Base		108.992361	53,400.72	103.590598	50,754.13	-2,646.59	0.01	
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5						3.500000	01 Nov 2042		
	188,482.860	Local		104.815048	197,558.40	101.869102	192,005.80	-5,552.60	0.02	
Original Face:	300,000.000	Base		104.815048	197,558.40	101.869102	192,005.80	-5,552.60	0.02	
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5						3.500000	01 Dec 2042		
	68,005.670	Local		104.830097	71,290.41	101.869829	69,277.26	-2,013.15	0.01	
Original Face:	100,000.000	Base		104.830097	71,290.41	101.869829	69,277.26	-2,013.15	0.01	
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5						3.500000	01 Feb 2043		
	69,155.450	Local		104.837175	72,500.62	101.869746	70,448.48	-2,052.14	0.01	
Original Face:	100,000.000	Base		104.837175	72,500.62	101.869746	70,448.48	-2,052.14	0.01	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4						4.000000	01 Aug 2043		
	57,825.390	Local		102.184974	59,088.86	103.542639	59,873.93	785.07	0.01	
Original Face:	100,000.000	Base		102.184974	59,088.86	103.542639	59,873.93	785.07	0.01	
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5						3.500000	01 Mar 2043		
	894,757.020	Local		103.716020	928,006.37	101.862908	911,425.52	-16,580.85	0.11	
Original Face:	1,600,000.000	Base		103.716020	928,006.37	101.862908	911,425.52	-16,580.85	0.09	

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	Units								
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
	127,037.430	Local	106.489001	135,280.89	105.631067	134,190.99		-1,089.90	0.02
Original Face:	200,000.000	Base	106.489001	135,280.89	105.631067	134,190.99		-1,089.90	0.01
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	609,213.180	Local	106.478215	648,679.32	105.641425	643,581.48		-5,097.84	0.08
Original Face:	1,000,000.000	Base	106.478215	648,679.32	105.641425	643,581.48		-5,097.84	0.06
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
	510,373.200	Local	106.485580	543,473.86	105.638734	539,151.79		-4,322.07	0.07
Original Face:	800,000.000	Base	106.485580	543,473.86	105.638734	539,151.79		-4,322.07	0.05
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
	113,283.250	Local	102.676141	116,314.87	103.563612	117,320.23		1,005.36	0.01
Original Face:	200,000.000	Base	102.676141	116,314.87	103.563612	117,320.23		1,005.36	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	63,625.090	Local	106.478293	67,746.91	105.603872	67,190.56		-556.35	0.01
Original Face:	100,000.000	Base	106.478293	67,746.91	105.603872	67,190.56		-556.35	0.01
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
	263,467.700	Local	105.700414	278,486.45	102.320813	269,582.29		-8,904.16	0.03
Original Face:	500,000.000	Base	105.700414	278,486.45	102.320813	269,582.29		-8,904.16	0.03
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
	50,593.960	Local	102.931891	52,077.32	104.878254	53,062.06		984.74	0.01
Original Face:	100,000.000	Base	102.931891	52,077.32	104.878254	53,062.06		984.74	0.01
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
	48,927.990	Local	102.931921	50,362.52	104.878684	51,315.03		952.51	0.01
Original Face:	100,000.000	Base	102.931921	50,362.52	104.878684	51,315.03		952.51	0.01
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	102,678.480	Local	103.276392	106,042.63	105.054238	107,868.09		1,825.46	0.01
Original Face:	200,000.000	Base	103.276392	106,042.63	105.054238	107,868.09		1,825.46	0.01
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	103,310.950	Local	103.049144	106,461.05	104.878395	108,350.87		1,889.82	0.01
Original Face:	200,000.000	Base	103.049144	106,461.05	104.878395	108,350.87		1,889.82	0.01

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3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5						3.500000	01 Jun 2048		
	861,960.110	Local		100.764262	868,547.74	101.957882		878,836.27	10,288.53	0.11
Original Face:	900,000.000	Base		100.764262	868,547.74	101.957882		878,836.27	10,288.53	0.09
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5						4.500000	01 Nov 2044		
	47,566.960	Local		109.174940	51,931.20	106.229522		50,530.15	-1,401.05	0.01
Original Face:	100,000.000	Base		109.174940	51,931.20	106.229522		50,530.15	-1,401.05	0.01
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4						4.000000	01 Jan 2045		
	268,152.940	Local		104.006285	278,895.91	103.384250		277,227.91	-1,668.00	0.03
Original Face:	482,939.000	Base		104.006285	278,895.91	103.384250		277,227.91	-1,668.00	0.03
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4						4.000000	01 Jan 2046		
	227,413.220	Local		104.016939	236,548.27	102.931868		234,080.68	-2,467.59	0.03
Original Face:	932,126.000	Base		104.016939	236,548.27	102.931868		234,080.68	-2,467.59	0.02
3132VMWY7	FED HM LN PC POOL Q61562 FG 02/49 FIXED 3						3.000000	01 Feb 2049		
	1,999,800.420	Local		98.019078	1,960,185.94	99.560992		1,991,021.14	30,835.20	0.24
Original Face:	2,002,674.000	Base		98.019078	1,960,185.94	99.560992		1,991,021.14	30,835.20	0.20
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3						3.000000	01 Mar 2049		
	700,000.000	Local		97.769503	684,386.52	99.579057		697,053.40	12,666.88	0.08
Original Face:	700,000.000	Base		97.769503	684,386.52	99.579057		697,053.40	12,666.88	0.07
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4						4.000000	01 Apr 2046		
	195,674.370	Local		104.019469	203,539.44	103.286002		202,104.23	-1,435.21	0.02
Original Face:	323,530.000	Base		104.019469	203,539.44	103.286002		202,104.23	-1,435.21	0.02
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5						3.500000	01 Jun 2046		
	150,654.590	Local		100.732981	151,758.86	102.062592		153,761.98	2,003.12	0.02
Original Face:	200,000.000	Base		100.732981	151,758.86	102.062592		153,761.98	2,003.12	0.02
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5						4.500000	01 May 2047		
	72,097.640	Local		106.530671	76,806.10	104.835001		75,583.56	-1,222.54	0.01
Original Face:	108,935.000	Base		106.530671	76,806.10	104.835001		75,583.56	-1,222.54	0.01
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5						3.500000	01 Jun 2047		
	85,097.780	Local		100.592659	85,602.12	101.914627		86,727.09	1,124.97	0.01
Original Face:	100,000.000	Base		100.592659	85,602.12	101.914627		86,727.09	1,124.97	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
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5				4.500000	01 Aug 2047		
		700,139.140	Local 106.533381	745,881.90	104.832441	733,972.95	-11,908.95	0.09
Original Face:		902,639.000	Base 106.533381	745,881.90	104.832441	733,972.95	-11,908.95	0.07
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
		1,199,220.930	Local 97.356204	1,167,515.98	99.993006	1,199,137.06	31,621.08	0.14
Original Face:		1,500,000.000	Base 97.356204	1,167,515.98	99.993006	1,199,137.06	31,621.08	0.12
3132XYA72	FED HM LN PC POOL Q55429 FG 04/48 FIXED 4				4.000000	01 Apr 2048		
		93,942.540	Local 101.326449	95,188.64	103.201666	96,950.27	1,761.63	0.01
Original Face:		100,000.000	Base 101.326449	95,188.64	103.201666	96,950.27	1,761.63	0.01
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4				4.000000	01 May 2048		
		378,732.060	Local 101.326534	383,756.07	103.201696	390,857.91	7,101.84	0.05
Original Face:		400,000.000	Base 101.326534	383,756.07	103.201696	390,857.91	7,101.84	0.04
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4				4.000000	01 Jul 2048		
		1,431,072.720	Local 102.016761	1,459,934.03	103.186477	1,476,673.52	16,739.49	0.18
Original Face:		1,500,000.000	Base 102.016761	1,459,934.03	103.186477	1,476,673.52	16,739.49	0.15
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5				5.000000	01 Aug 2048		
		282,928.120	Local 105.304634	297,936.42	105.917691	299,670.93	1,734.51	0.04
Original Face:		304,578.000	Base 105.304634	297,936.42	105.917691	299,670.93	1,734.51	0.03
3132Y2RM0	FED HM LN PC POOL Q58591 FG 09/48 FIXED 5				5.000000	01 Sep 2048		
		186,889.250	Local 104.546661	195,386.47	105.932708	197,976.84	2,590.37	0.02
Original Face:		200,000.000	Base 104.546661	195,386.47	105.932708	197,976.84	2,590.37	0.02
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5				5.000000	01 Nov 2048		
		290,398.370	Local 104.223030	302,661.98	105.864790	307,429.62	4,767.64	0.04
Original Face:		300,000.000	Base 104.223030	302,661.98	105.864790	307,429.62	4,767.64	0.03
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5				5.000000	01 Oct 2048		
		96,633.500	Local 104.465843	100,949.00	105.932701	102,366.48	1,417.48	0.01
Original Face:		100,000.000	Base 104.465843	100,949.00	105.932701	102,366.48	1,417.48	0.01
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4				4.000000	01 Nov 2048		
		1,271,215.230	Local 99.690621	1,267,282.36	103.117225	1,310,841.87	43,559.51	0.16
Original Face:		1,300,000.000	Base 99.690621	1,267,282.36	103.117225	1,310,841.87	43,559.51	0.13

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31335B4L7	FED HM LN PC POOL G61727 FG 11/48 FIXED 4				4.000000	01 Nov 2048			
		1,171,215.600	Local	101.870770	1,193,126.35	103.181938	1,208,482.95	15,356.60	0.15
Original Face:		1,200,000.000	Base	101.870770	1,193,126.35	103.181938	1,208,482.95	15,356.60	0.12
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047			
		1,868,074.520	Local	97.022354	1,812,449.88	99.714183	1,862,735.25	50,285.37	0.23
Original Face:		2,200,000.000	Base	97.022354	1,812,449.88	99.714183	1,862,735.25	50,285.37	0.19
31335BXQ4	FED HM LN PC POOL G61587 FG 04/47 FIXED 3				3.000000	01 Apr 2047			
		572,206.690	Local	95.793401	548,136.25	99.653289	570,222.79	22,086.54	0.07
Original Face:		600,000.000	Base	95.793401	548,136.25	99.653289	570,222.79	22,086.54	0.06
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047			
		781,028.750	Local	95.560140	746,352.17	99.683279	778,555.07	32,202.90	0.09
Original Face:		800,000.000	Base	95.560140	746,352.17	99.683279	778,555.07	32,202.90	0.08
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023			
		1,513,885.840	Local	105.183792	1,592,362.54	104.358141	1,579,863.12	-12,499.42	0.19
Original Face:		83,014,648.000	Base	105.183792	1,592,362.54	104.358141	1,579,863.12	-12,499.42	0.16
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019			
		3,470,000.000	Local	98.477761	3,417,178.31	98.717191	3,425,486.53	8,308.22	0.41
			Base	98.477761	3,417,178.31	98.717191	3,425,486.53	8,308.22	0.34
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030			
		760,000.000	Local	130.965232	995,335.76	137.706489	1,046,569.32	51,233.56	0.13
			Base	130.965232	995,335.76	137.706489	1,046,569.32	51,233.56	0.11
3136A03E5	FANNIE MAE FNR 2011 87 SG				4.060120	25 Apr 2040			
		300,314.960	Local	14.614403	43,889.24	11.986200	35,996.35	-7,892.89	0.00
Original Face:		1,000,000.000	Base	14.614403	43,889.24	11.986200	35,996.35	-7,892.89	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA				4.064500	25 Oct 2041			
		194,574.730	Local	6.905691	13,436.73	15.873440	30,885.70	17,448.97	0.00
Original Face:		1,000,000.000	Base	6.905691	13,436.73	15.873440	30,885.70	17,448.97	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039			
		19,521.460	Local	112.496914	21,961.04	107.096920	20,906.88	-1,054.16	0.00
Original Face:		200,000.000	Base	112.496914	21,961.04	107.096920	20,906.88	-1,054.16	0.00

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3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
	52,575.410	Local		115.008195	60,466.03	117.268280	61,654.28	1,188.25	0.01
Original Face:	400,000.000	Base		115.008195	60,466.03	117.268280	61,654.28	1,188.25	0.01
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
	84,977.250	Local		111.378904	94,646.73	108.217300	91,960.09	-2,686.64	0.01
Original Face:	600,000.000	Base		111.378904	94,646.73	108.217300	91,960.09	-2,686.64	0.01
3136A65Y6	FANNIE MAE FNR 2012 74 SA					4.164500	25 Mar 2042		
	78,544.260	Local		5.606329	4,403.45	13.468140	10,578.45	6,175.00	0.00
Original Face:	300,000.000	Base		5.606329	4,403.45	13.468140	10,578.45	6,175.00	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					4.114500	25 Jul 2042		
	22,804.960	Local		21.847440	4,982.30	16.807350	3,832.91	-1,149.39	0.00
Original Face:	100,000.000	Base		21.847440	4,982.30	16.807350	3,832.91	-1,149.39	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					4.164500	25 Feb 2041		
	24,311.810	Local		32.833179	7,982.34	10.404640	2,529.56	-5,452.78	0.00
Original Face:	100,000.000	Base		32.833179	7,982.34	10.404640	2,529.56	-5,452.78	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.500000	25 Dec 2039		
	363,372.580	Local		17.174081	62,405.90	9.405470	34,176.90	-28,229.00	0.00
Original Face:	1,100,000.000	Base		17.174081	62,405.90	9.405470	34,176.90	-28,229.00	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.419290	25 Sep 2022		
	7,539,966.280	Local		1.661297	125,261.23	1.177010	88,746.16	-36,515.07	0.01
Original Face:	10,375,000.000	Base		1.661297	125,261.23	1.177010	88,746.16	-36,515.07	0.01
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
	140,002.150	Local		116.445912	163,026.78	114.465360	160,253.97	-2,772.81	0.02
Original Face:	700,000.000	Base		116.445912	163,026.78	114.465360	160,253.97	-2,772.81	0.02
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
	343,857.780	Local		112.069292	385,358.98	109.959150	378,103.09	-7,255.89	0.05
Original Face:	1,200,000.000	Base		112.069292	385,358.98	109.959150	378,103.09	-7,255.89	0.04
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.646870	25 Aug 2044		
	250,387.940	Local		11.945831	29,910.92	5.204400	13,031.19	-16,879.73	0.00
Original Face:	800,000.000	Base		11.945831	29,910.92	5.204400	13,031.19	-16,879.73	0.00

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3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.504000	25 Dec 2024		
	8,743,247.110	Local		2.890791	252,749.04	2.390440	209,002.08	-43,746.96	0.03
Original Face:	9,885,000.000	Base		2.890791	252,749.04	2.390440	209,002.08	-43,746.96	0.02
3136APB68	FANNIE MAE FNR 2015 55 IO					1.465260	25 Aug 2055		
	36,307.250	Local		6.451163	2,342.24	5.087070	1,846.98	-495.26	0.00
Original Face:	100,000.000	Base		6.451163	2,342.24	5.087070	1,846.98	-495.26	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					3.664500	25 Aug 2045		
	267,495.160	Local		19.923658	53,294.82	20.743400	55,487.59	2,192.77	0.01
Original Face:	400,000.000	Base		19.923658	53,294.82	20.743400	55,487.59	2,192.77	0.01
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.554800	25 Sep 2028		
	130,000.000	Local		101.205023	131,566.53	104.485300	135,830.89	4,264.36	0.02
Original Face:	130,000.000	Base		101.205023	131,566.53	104.485300	135,830.89	4,264.36	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
	348,610.890	Local		7.912441	27,583.63	6.940361	24,194.85	-3,388.78	0.00
Original Face:	1,400,000.000	Base		7.912441	27,583.63	6.940361	24,194.85	-3,388.78	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
	224,659.570	Local		22.946585	51,551.70	18.489893	41,539.31	-10,012.39	0.01
Original Face:	800,000.000	Base		22.946585	51,551.70	18.489893	41,539.31	-10,012.39	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
	368,315.740	Local		24.675755	90,884.69	19.617186	72,253.18	-18,631.51	0.01
Original Face:	1,600,000.000	Base		24.675755	90,884.69	19.617186	72,253.18	-18,631.51	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
	87,225.460	Local		14.932991	13,025.37	20.221653	17,638.43	4,613.06	0.00
Original Face:	600,000.000	Base		14.932991	13,025.37	20.221653	17,638.43	4,613.06	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	16,235.230	Local		105.352373	17,104.20	107.573392	17,464.79	360.59	0.00
Original Face:	700,000.000	Base		105.352373	17,104.20	107.573392	17,464.79	360.59	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
	51,827.860	Local		106.952998	55,431.45	107.392611	55,659.29	227.84	0.01
Original Face:	861,059.000	Base		106.952998	55,431.45	107.392611	55,659.29	227.84	0.01

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3137AGE55	FREDDIE MAC FHR 3947 SG					3.466250	15 Oct 2041		
	386,744.150	Local		46.445088	179,623.66	15.043490	58,179.82	-121,443.84	0.01
Original Face:	1,300,000.000	Base		46.445088	179,623.66	15.043490	58,179.82	-121,443.84	0.01
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.569120	25 Jul 2021		
	432,163.330	Local		1.478989	6,391.65	3.033230	13,108.51	6,716.86	0.00
Original Face:	500,000.000	Base		1.478989	6,391.65	3.033230	13,108.51	6,716.86	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.478610	25 Oct 2021		
	101,521.870	Local		2.207751	2,241.35	3.261270	3,310.90	1,069.55	0.00
Original Face:	119,000.000	Base		2.207751	2,241.35	3.261270	3,310.90	1,069.55	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					3.511250	15 Aug 2042		
	229,906.680	Local		27.058888	62,210.19	18.117860	41,654.17	-20,556.02	0.01
Original Face:	500,000.000	Base		27.058888	62,210.19	18.117860	41,654.17	-20,556.02	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
	1,020,628.710	Local		4.817674	49,170.56	7.081660	72,277.46	23,106.90	0.01
Original Face:	3,000,000.000	Base		4.817674	49,170.56	7.081660	72,277.46	23,106.90	0.01
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
	233,258.730	Local		86.980140	202,888.77	92.901610	216,701.12	13,812.35	0.03
Original Face:	200,000.000	Base		86.980140	202,888.77	92.901610	216,701.12	13,812.35	0.02
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
	203,412.860	Local		12.437572	25,299.62	8.790790	17,881.60	-7,418.02	0.00
Original Face:	700,000.000	Base		12.437572	25,299.62	8.790790	17,881.60	-7,418.02	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					3.466250	15 Feb 2044		
	110,973.160	Local		19.239048	21,350.18	15.485010	17,184.20	-4,165.98	0.00
Original Face:	200,000.000	Base		19.239048	21,350.18	15.485010	17,184.20	-4,165.98	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					3.511250	15 May 2044		
	231,931.010	Local		21.030642	48,776.58	16.036360	37,193.29	-11,583.29	0.00
Original Face:	400,000.000	Base		21.030642	48,776.58	16.036360	37,193.29	-11,583.29	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.522264	15 Apr 2041		
	497,731.380	Local		13.709925	68,238.60	5.012890	24,950.73	-43,287.87	0.00
Original Face:	1,600,000.000	Base		13.709925	68,238.60	5.012890	24,950.73	-43,287.87	0.00

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3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.000000	15 Aug 2048			
		1,007,812.700	Local	96.209777	969,614.35	98.948810	997,218.67	27,604.32	0.12
Original Face:		1,100,000.000	Base	96.209777	969,614.35	98.948810	997,218.67	27,604.32	0.10
3137FKWZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS KF57 A				3.030380	25 Dec 2028			
		60,000.000	Local	100.000000	60,000.00	99.999920	59,999.95	-0.05	0.01
Original Face:		60,000.000	Base	100.000000	60,000.00	99.999920	59,999.95	-0.05	0.01
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				6.285500	25 Mar 2025			
		746,912.360	Local	106.758638	797,393.46	105.371350	787,031.64	-10,361.82	0.10
Original Face:		760,000.000	Base	106.758638	797,393.46	105.371350	787,031.64	-10,361.82	0.08
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				6.385500	25 Dec 2027			
		720,000.000	Local	108.572788	781,724.07	108.473770	781,011.14	-712.93	0.09
Original Face:		720,000.000	Base	108.572788	781,724.07	108.473770	781,011.14	-712.93	0.08
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.736500	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
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				11.839880	25 Apr 2028			
		1,522,972.000	Local	99.996669	1,522,921.27	128.866770	1,962,604.82	439,683.55	0.24
Original Face:		1,530,000.000	Base	99.996669	1,522,921.27	128.866770	1,962,604.82	439,683.55	0.20
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				6.935500	25 Mar 2030			
		850,000.000	Local	100.000000	850,000.00	107.287100	911,940.35	61,940.35	0.11
Original Face:		850,000.000	Base	100.000000	850,000.00	107.287100	911,940.35	61,940.35	0.09
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.000000	01 Sep 2033			
		17,943.630	Local	105.373439	18,907.82	107.580838	19,303.91	396.09	0.00
Original Face:		700,000.000	Base	105.373439	18,907.82	107.580838	19,303.91	396.09	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041			
		190,937.040	Local	105.317596	201,090.30	105.726095	201,870.28	779.98	0.02
Original Face:		1,400,000.000	Base	105.317596	201,090.30	105.726095	201,870.28	779.98	0.02
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.000000	01 Apr 2042			
		48,972.350	Local	108.759371	53,262.02	103.722842	50,795.51	-2,466.51	0.01
Original Face:		100,000.000	Base	108.759371	53,262.02	103.722842	50,795.51	-2,466.51	0.01

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3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	199,596.730	Local		108.759212	217,079.83	102.856372	205,297.96	-11,781.87	0.02
Original Face:	500,000.000	Base		108.759212	217,079.83	102.856372	205,297.96	-11,781.87	0.02
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
	73,662.230	Local		110.968647	81,741.98	112.938636	83,193.12	1,451.14	0.01
Original Face:	300,000.000	Base		110.968647	81,741.98	112.938636	83,193.12	1,451.14	0.01
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
	53,044.760	Local		103.054175	54,664.84	104.802734	55,592.36	927.52	0.01
Original Face:	100,000.000	Base		103.054175	54,664.84	104.802734	55,592.36	927.52	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
	184,559.240	Local		108.562503	200,362.13	114.262864	210,882.67	10,520.54	0.03
Original Face:	900,000.000	Base		108.562503	200,362.13	114.262864	210,882.67	10,520.54	0.02
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
	54,355.980	Local		107.537717	58,453.18	105.137320	57,148.42	-1,304.76	0.01
Original Face:	100,000.000	Base		107.537717	58,453.18	105.137320	57,148.42	-1,304.76	0.01
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR					4.500000	01 Jul 2044		
	100,062.640	Local		108.222629	108,290.42	106.182459	106,248.97	-2,041.45	0.01
Original Face:	200,000.000	Base		108.222629	108,290.42	106.182459	106,248.97	-2,041.45	0.01
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
	301,058.940	Local		109.178219	328,690.79	107.578527	323,874.77	-4,816.02	0.04
Original Face:	800,000.000	Base		109.178219	328,690.79	107.578527	323,874.77	-4,816.02	0.03
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
	270,000.000	Local		98.126585	264,941.78	101.203300	273,248.91	8,307.13	0.03
Original Face:	270,000.000	Base		98.126585	264,941.78	101.203300	273,248.91	8,307.13	0.03
3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84					2.840000	01 Jan 2028		
	520,000.000	Local		99.275646	516,233.36	99.156255	515,612.53	-620.83	0.06
Original Face:	520,000.000	Base		99.275646	516,233.36	99.156255	515,612.53	-620.83	0.05
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
	45,221.620	Local		108.930153	49,259.98	103.722987	46,905.22	-2,354.76	0.01
Original Face:	100,000.000	Base		108.930153	49,259.98	103.722987	46,905.22	-2,354.76	0.00

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3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5					2.500000	01 Oct 2042		
	161,283.880	Local		101.598734	163,862.38	97.585418	157,389.55	-6,472.83	0.02
Original Face:	300,000.000	Base		101.598734	163,862.38	97.585418	157,389.55	-6,472.83	0.02
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	49,774.160	Local		103.192319	51,363.11	104.801327	52,163.98	800.87	0.01
Original Face:	100,000.000	Base		103.192319	51,363.11	104.801327	52,163.98	800.87	0.01
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	44,881.990	Local		103.053630	46,252.52	104.462091	46,884.67	632.15	0.01
Original Face:	100,000.000	Base		103.053630	46,252.52	104.462091	46,884.67	632.15	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	75,307.370	Local		107.207595	80,735.22	103.723097	78,111.14	-2,624.08	0.01
Original Face:	200,000.000	Base		107.207595	80,735.22	103.723097	78,111.14	-2,624.08	0.01
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
	53,682.160	Local		109.302606	58,676.00	103.722857	55,680.67	-2,995.33	0.01
Original Face:	100,000.000	Base		109.302606	58,676.00	103.722857	55,680.67	-2,995.33	0.01
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	34,464.600	Local		108.812114	37,501.66	103.722631	35,747.59	-1,754.07	0.00
Original Face:	100,000.000	Base		108.812114	37,501.66	103.722631	35,747.59	-1,754.07	0.00
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	55,342.880	Local		102.689488	56,831.32	103.489022	57,273.81	442.49	0.01
Original Face:	100,000.000	Base		102.689488	56,831.32	103.489022	57,273.81	442.49	0.01
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
	148,761.200	Local		107.041789	159,236.65	105.355094	156,727.50	-2,509.15	0.02
Original Face:	551,126.000	Base		107.041789	159,236.65	105.355094	156,727.50	-2,509.15	0.02
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	353,860.160	Local		110.291972	390,279.35	106.665128	377,445.39	-12,833.96	0.05
Original Face:	600,000.000	Base		110.291972	390,279.35	106.665128	377,445.39	-12,833.96	0.04
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	187,456.750	Local		110.534446	207,204.28	106.698893	200,014.28	-7,190.00	0.02
Original Face:	300,000.000	Base		110.534446	207,204.28	106.698893	200,014.28	-7,190.00	0.02

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3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	56,291.040	Local		110.529740	62,218.34	105.910543	59,618.15	-2,600.19	0.01
Original Face:	100,000.000	Base		110.529740	62,218.34	105.910543	59,618.15	-2,600.19	0.01
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
	164,742.390	Local		106.601234	175,617.42	104.462291	172,093.67	-3,523.75	0.02
Original Face:	300,000.000	Base		106.601234	175,617.42	104.462291	172,093.67	-3,523.75	0.02
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	375,068.380	Local		110.287297	413,652.78	106.452390	399,269.25	-14,383.53	0.05
Original Face:	700,000.000	Base		110.287297	413,652.78	106.452390	399,269.25	-14,383.53	0.04
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
	1,241,172.680	Local		106.992995	1,327,967.82	104.802099	1,300,775.02	-27,192.80	0.16
Original Face:	1,900,000.000	Base		106.992995	1,327,967.82	104.802099	1,300,775.02	-27,192.80	0.13
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	2,444,064.850	Local		104.292418	2,548,974.32	101.726111	2,486,252.12	-62,722.20	0.30
Original Face:	3,800,000.000	Base		104.292418	2,548,974.32	101.726111	2,486,252.12	-62,722.20	0.25
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	365,406.620	Local		103.099933	376,733.98	102.008947	372,747.45	-3,986.53	0.05
Original Face:	500,000.000	Base		103.099933	376,733.98	102.008947	372,747.45	-3,986.53	0.04
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	1,346,918.910	Local		98.315715	1,324,232.96	99.726320	1,343,232.66	18,999.70	0.16
Original Face:	1,700,000.000	Base		98.315715	1,324,232.96	99.726320	1,343,232.66	18,999.70	0.14
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	264,861.400	Local		95.407247	252,696.97	99.665359	263,975.07	11,278.10	0.03
Original Face:	300,000.000	Base		95.407247	252,696.97	99.665359	263,975.07	11,278.10	0.03
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	326,945.380	Local		105.931453	346,337.99	103.843980	339,513.10	-6,824.89	0.04
Original Face:	400,000.000	Base		105.931453	346,337.99	103.843980	339,513.10	-6,824.89	0.03
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
	462,124.670	Local		104.516015	482,994.29	104.666327	483,688.92	694.63	0.06
Original Face:	600,000.000	Base		104.516015	482,994.29	104.666327	483,688.92	694.63	0.05

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	Units								
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	50,774.120	Local	102.957196	52,275.61	104.802733	53,212.67	937.06	0.01	
Original Face:	100,000.000	Base	102.957196	52,275.61	104.802733	53,212.67	937.06	0.01	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	98,460.160	Local	103.192256	101,603.26	104.772661	103,159.33	1,556.07	0.01	
Original Face:	200,000.000	Base	103.192256	101,603.26	104.772661	103,159.33	1,556.07	0.01	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	52,913.520	Local	103.055438	54,530.26	104.439993	55,262.88	732.62	0.01	
Original Face:	100,000.000	Base	103.055438	54,530.26	104.439993	55,262.88	732.62	0.01	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	109,000.950	Local	103.194321	112,482.79	104.802826	114,236.08	1,753.29	0.01	
Original Face:	200,000.000	Base	103.194321	112,482.79	104.802826	114,236.08	1,753.29	0.01	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	89,107.040	Local	102.992367	91,773.45	104.092218	92,753.49	980.04	0.01	
Original Face:	200,000.000	Base	102.992367	91,773.45	104.092218	92,753.49	980.04	0.01	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
	2,622,048.730	Local	106.433435	2,790,736.54	104.988463	2,752,848.66	-37,887.88	0.33	
Original Face:	4,898,873.000	Base	106.433435	2,790,736.54	104.988463	2,752,848.66	-37,887.88	0.28	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	202,447.750	Local	107.017337	216,654.19	105.349477	213,277.65	-3,376.54	0.03	
Original Face:	715,719.000	Base	107.017337	216,654.19	105.349477	213,277.65	-3,376.54	0.02	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	25,318.290	Local	107.017338	27,094.96	105.213886	26,638.36	-456.60	0.00	
Original Face:	180,844.000	Base	107.017338	27,094.96	105.213886	26,638.36	-456.60	0.00	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	60,706.620	Local	107.358687	65,173.83	104.343019	63,343.12	-1,830.71	0.01	
Original Face:	498,051.000	Base	107.358687	65,173.83	104.343019	63,343.12	-1,830.71	0.01	
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
	49,673.690	Local	107.052063	53,176.71	104.168919	51,744.55	-1,432.16	0.01	
Original Face:	602,226.000	Base	107.052063	53,176.71	104.168919	51,744.55	-1,432.16	0.01	

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3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	588,556.940	Local	103.976810	611,962.73	102.360085	602,447.38	-9,515.35	0.07	
Original Face:	982,188.000	Base	103.976810	611,962.73	102.360085	602,447.38	-9,515.35	0.06	
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
	328,755.220	Local	109.803856	360,985.91	112.119190	368,597.69	7,611.78	0.04	
Original Face:	2,000,000.000	Base	109.803856	360,985.91	112.119190	368,597.69	7,611.78	0.04	
31396LT75	FANNIE MAE FNR 2006 115 EI					4.154500	25 Dec 2036		
	416,356.400	Local	18.499708	77,024.72	18.103120	75,373.50	-1,651.22	0.01	
Original Face:	4,600,000.000	Base	18.499708	77,024.72	18.103120	75,373.50	-1,651.22	0.01	
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
	94,983.060	Local	110.811370	105,252.03	112.455040	106,813.24	1,561.21	0.01	
Original Face:	300,000.000	Base	110.811370	105,252.03	112.455040	106,813.24	1,561.21	0.01	
31397EWH4	FREDDIE MAC FHR 3281 AI					3.941250	15 Feb 2037		
	200,848.350	Local	14.256333	28,633.61	15.473320	31,077.91	2,444.30	0.00	
Original Face:	2,100,000.000	Base	14.256333	28,633.61	15.473320	31,077.91	2,444.30	0.00	
31397QCF3	FANNIE MAE FNR 2010 150 SK					4.044500	25 Jan 2041		
	182,302.290	Local	25.291580	46,107.13	17.383800	31,691.07	-14,416.06	0.00	
Original Face:	1,500,000.000	Base	25.291580	46,107.13	17.383800	31,691.07	-14,416.06	0.00	
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
	113,288.420	Local	106.330788	120,460.47	110.815950	125,541.64	5,081.17	0.02	
Original Face:	100,000.000	Base	106.330788	120,460.47	110.815950	125,541.64	5,081.17	0.01	
31398W2M5	FREDDIE MAC FHR 3621 SB					3.741250	15 Jan 2040		
	9,195.280	Local	37.792759	3,475.15	14.400230	1,324.14	-2,151.01	0.00	
Original Face:	100,000.000	Base	37.792759	3,475.15	14.400230	1,324.14	-2,151.01	0.00	
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
	2,002.220	Local	109.921987	2,200.88	110.271585	2,207.88	7.00	0.00	
Original Face:	100,000.000	Base	109.921987	2,200.88	110.271585	2,207.88	7.00	0.00	
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	174,802.500	Local	95.438692	166,829.22	99.665361	174,217.54	7,388.32	0.02	
Original Face:	200,000.000	Base	95.438692	166,829.22	99.665361	174,217.54	7,388.32	0.02	

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3140FMDFO	FNMA POOL BE1901 FN 12/46 FIXED 3					3.000000	01 Dec 2046		
	999,999.280	Local		97.691838	976,917.68	99.695344	996,952.72	20,035.04	0.12
Original Face:	1,153,344.000	Base		97.691838	976,917.68	99.695344	996,952.72	20,035.04	0.10
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	931,508.750	Local		102.120408	951,260.54	103.385539	963,045.34	11,784.80	0.12
Original Face:	1,200,000.000	Base		102.120408	951,260.54	103.385539	963,045.34	11,784.80	0.10
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
	580,911.140	Local		112.649756	654,394.98	108.266742	628,933.57	-25,461.41	0.08
Original Face:	800,000.000	Base		112.649756	654,394.98	108.266742	628,933.57	-25,461.41	0.06
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	1,699,664.820	Local		103.550464	1,760,010.81	101.172796	1,719,598.42	-40,412.39	0.21
Original Face:	2,100,000.000	Base		103.550464	1,760,010.81	101.172796	1,719,598.42	-40,412.39	0.17
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.500000	01 Apr 2056		
	156,698.830	Local		108.324727	169,743.58	106.026782	166,142.73	-3,600.85	0.02
Original Face:	200,000.000	Base		108.324727	169,743.58	106.026782	166,142.73	-3,600.85	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	1,128,198.570	Local		101.985972	1,150,604.28	103.405458	1,166,618.90	16,014.62	0.14
Original Face:	1,300,000.000	Base		101.985972	1,150,604.28	103.405458	1,166,618.90	16,014.62	0.12
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	739,596.500	Local		108.935840	805,685.66	106.495778	787,639.05	-18,046.61	0.10
Original Face:	1,100,000.000	Base		108.935840	805,685.66	106.495778	787,639.05	-18,046.61	0.08
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
	574,995.990	Local		102.121451	587,194.25	103.413279	594,622.21	7,427.96	0.07
Original Face:	700,000.000	Base		102.121451	587,194.25	103.413279	594,622.21	7,427.96	0.06
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	723,824.420	Local		104.792988	758,517.24	105.601954	764,372.73	5,855.49	0.09
Original Face:	800,000.000	Base		104.792988	758,517.24	105.601954	764,372.73	5,855.49	0.08
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	90,502.640	Local		97.874858	88,579.33	100.623756	91,067.16	2,487.83	0.01
Original Face:	100,000.000	Base		97.874858	88,579.33	100.623756	91,067.16	2,487.83	0.01

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3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048			
		0.000	Local	0.000000	-3.15	0.00	3.15		0.00
			Base	0.000000	-3.15	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	0.00	-0.18		0.00
			Base	0.000000	0.18	0.00	-0.18		0.00
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047			
		1,041,181.060	Local	97.037926	1,010,340.51	1,038,473.34	28,132.83		0.13
Original Face:		1,200,000.000	Base	97.037926	1,010,340.51	1,038,473.34	28,132.83		0.10
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.000000	01 May 2048			
		164,733.780	Local	105.525345	173,835.89	174,138.07	302.18		0.02
Original Face:		200,000.000	Base	105.525345	173,835.89	174,138.07	302.18		0.02
3140J9SN2	FNMA POOL BM5024 FN 11/48 FIXED VAR				3.000000	01 Nov 2048			
		394,567.580	Local	95.732779	377,730.51	392,932.16	15,201.65		0.05
Original Face:		401,864.000	Base	95.732779	377,730.51	392,932.16	15,201.65		0.04
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR				3.500000	01 Feb 2047			
		5,156,812.130	Local	101.046875	5,210,797.51	5,245,683.50	34,885.99		0.63
Original Face:		5,200,000.000	Base	101.046875	5,210,797.51	5,245,683.50	34,885.99		0.53
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR				3.500000	01 Jul 2048			
		894,098.190	Local	100.592697	899,397.48	907,989.28	8,591.80		0.11
Original Face:		900,000.000	Base	100.592697	899,397.48	907,989.28	8,591.80		0.09
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR				3.500000	01 Feb 2048			
		1,887,797.420	Local	100.261248	1,892,729.25	1,917,228.18	24,498.93		0.23
Original Face:		1,900,000.000	Base	100.261248	1,892,729.25	1,917,228.18	24,498.93		0.19
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4				4.000000	01 Nov 2048			
		3,582,258.670	Local	99.883984	3,578,102.66	3,689,291.90	111,189.24		0.45
Original Face:		3,700,000.000	Base	99.883984	3,578,102.66	3,689,291.90	111,189.24		0.37
3140JL2V5	FNMA POOL BN4387 FN 03/49 FIXED 3				3.000000	01 Mar 2049			
		0.000	Local	0.000000	-5.29	0.00	5.29		0.00
			Base	0.000000	-5.29	0.00	5.29		0.00

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3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048			
		1,427,947.160	Local 104.564340	1,493,123.53	105.764032	1,510,254.49	17,130.96		0.18
Original Face:		1,500,000.000	Base 104.564340	1,493,123.53	105.764032	1,510,254.49	17,130.96		0.15
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR				6.000000	01 Nov 2035			
		30,436.700	Local 110.250257	33,556.54	110.290596	33,568.82	12.28		0.00
Original Face:		500,000.000	Base 110.250257	33,556.54	110.290596	33,568.82	12.28		0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR				5.000000	01 Oct 2035			
		46,297.160	Local 105.629309	48,903.37	107.595654	49,813.73	910.36		0.01
Original Face:		900,000.000	Base 105.629309	48,903.37	107.595654	49,813.73	910.36		0.01
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR				6.000000	01 Aug 2037			
		61,910.620	Local 110.589734	68,466.79	110.280789	68,275.52	-191.27		0.01
Original Face:		600,000.000	Base 110.589734	68,466.79	110.280789	68,275.52	-191.27		0.01
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.500000	01 Oct 2044			
		559,040.770	Local 108.287843	605,373.19	106.059261	592,914.51	-12,458.68		0.07
Original Face:		1,200,000.000	Base 108.287843	605,373.19	106.059261	592,914.51	-12,458.68		0.06
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047			
		3,035,813.820	Local 98.315583	2,984,678.06	99.726337	3,027,505.92	42,827.86		0.37
Original Face:		3,200,000.000	Base 98.315583	2,984,678.06	99.726337	3,027,505.92	42,827.86		0.30
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR				3.500000	01 Feb 2049			
		100,000.000	Local 100.779890	100,779.89	101.855624	101,855.62	1,075.73		0.01
Original Face:		100,000.000	Base 100.779890	100,779.89	101.855624	101,855.62	1,075.73		0.01
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7				7.000000	01 Oct 2037			
		662.850	Local 111.767368	740.85	109.235986	724.07	-16.78		0.00
Original Face:		100,000.000	Base 111.767368	740.85	109.235986	724.07	-16.78		0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.000000	01 Dec 2037			
		3,304.760	Local 111.978177	3,700.61	115.897836	3,830.15	129.54		0.00
Original Face:		100,000.000	Base 111.978177	3,700.61	115.897836	3,830.15	129.54		0.00
31412TzM8	FNMA POOL 934648 FN 11/38 FIXED 7				7.000000	01 Nov 2038			
		9,084.970	Local 112.132126	10,187.17	117.417244	10,667.32	480.15		0.00
Original Face:		500,000.000	Base 112.132126	10,187.17	117.417244	10,667.32	480.15		0.00

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31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
	46,913.070	Local		106.951815	50,174.38	107.487119	50,425.51	251.13	0.01
Original Face:	1,300,984.000	Base		106.951815	50,174.38	107.487119	50,425.51	251.13	0.01
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		
	54,759.620	Local		106.553753	58,348.43	107.500470	58,866.85	518.42	0.01
Original Face:	1,313,542.000	Base		106.553753	58,348.43	107.500470	58,866.85	518.42	0.01
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
	12,522.550	Local		109.745459	13,742.93	110.254801	13,806.71	63.78	0.00
Original Face:	200,000.000	Base		109.745459	13,742.93	110.254801	13,806.71	63.78	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	4,672.900	Local		111.943975	5,231.03	106.736617	4,987.70	-243.33	0.00
Original Face:	100,000.000	Base		111.943975	5,231.03	106.736617	4,987.70	-243.33	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
	24,902.940	Local		106.741493	26,581.77	109.412437	27,246.91	665.14	0.00
Original Face:	491,391.000	Base		106.741493	26,581.77	109.412437	27,246.91	665.14	0.00
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.000000	01 Sep 2042		
	50,488.700	Local		103.776726	52,395.52	100.066960	50,522.51	-1,873.01	0.01
Original Face:	100,000.000	Base		103.776726	52,395.52	100.066960	50,522.51	-1,873.01	0.01
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	89,024.750	Local		102.856071	91,567.36	104.074793	92,652.32	1,084.96	0.01
Original Face:	200,000.000	Base		102.856071	91,567.36	104.074793	92,652.32	1,084.96	0.01
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
	33,135.230	Local		103.853270	34,412.02	105.030451	34,802.08	390.06	0.00
Original Face:	200,000.000	Base		103.853270	34,412.02	105.030451	34,802.08	390.06	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	176,272.190	Local		105.317617	185,645.67	105.603281	186,149.22	503.55	0.02
Original Face:	700,000.000	Base		105.317617	185,645.67	105.603281	186,149.22	503.55	0.02
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
	99,215.090	Local		103.842984	103,027.91	105.020958	104,196.64	1,168.73	0.01
Original Face:	600,000.000	Base		103.842984	103,027.91	105.020958	104,196.64	1,168.73	0.01

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31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
	30,362.710	Local		103.833090	31,526.54	105.021784	31,887.46	360.92	0.00
Original Face:	200,000.000	Base		103.833090	31,526.54	105.021784	31,887.46	360.92	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	113,840.040	Local		107.559616	122,445.91	105.145444	119,697.62	-2,748.29	0.01
Original Face:	200,000.000	Base		107.559616	122,445.91	105.145444	119,697.62	-2,748.29	0.01
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
	48,340.260	Local		105.008910	50,761.58	105.141862	50,825.85	64.27	0.01
Original Face:	200,000.000	Base		105.008910	50,761.58	105.141862	50,825.85	64.27	0.01
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
	56,491.680	Local		105.020987	59,328.12	105.155718	59,404.23	76.11	0.01
Original Face:	200,000.000	Base		105.020987	59,328.12	105.155718	59,404.23	76.11	0.01
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
	94,671.260	Local		106.144135	100,487.99	103.471223	97,957.51	-2,530.48	0.01
Original Face:	200,000.000	Base		106.144135	100,487.99	103.471223	97,957.51	-2,530.48	0.01
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
	44,172.010	Local		107.468689	47,471.08	105.077265	46,414.74	-1,056.34	0.01
Original Face:	100,000.000	Base		107.468689	47,471.08	105.077265	46,414.74	-1,056.34	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
	199,006.830	Local		106.416900	211,776.90	103.476000	205,924.31	-5,852.59	0.02
Original Face:	400,000.000	Base		106.416900	211,776.90	103.476000	205,924.31	-5,852.59	0.02
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	60,752.030	Local		102.689425	62,385.91	103.471194	62,860.85	474.94	0.01
Original Face:	100,000.000	Base		102.689425	62,385.91	103.471194	62,860.85	474.94	0.01
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
	169,460.000	Local		107.566671	182,282.48	105.144262	178,177.47	-4,105.01	0.02
Original Face:	300,000.000	Base		107.566671	182,282.48	105.144262	178,177.47	-4,105.01	0.02
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	116,336.010	Local		107.570803	125,143.58	105.160271	122,339.26	-2,804.32	0.01
Original Face:	200,000.000	Base		107.570803	125,143.58	105.160271	122,339.26	-2,804.32	0.01

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31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5						4.500000	01 Nov 2043		
	121,754.360	Local		107.529414	130,921.75	105.130149	128,000.54		-2,921.21	0.02
Original Face:	200,000.000	Base		107.529414	130,921.75	105.130149	128,000.54		-2,921.21	0.01
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
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5						5.000000	01 Oct 2048		
	565,848.950	Local		104.961826	593,925.39	105.779330	598,551.23		4,625.84	0.07
Original Face:	600,000.000	Base		104.961826	593,925.39	105.779330	598,551.23		4,625.84	0.06
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3						3.000000	01 Nov 2046		
	83,131.960	Local		95.667731	79,530.46	99.573694	82,777.56		3,247.10	0.01
Original Face:	100,000.000	Base		95.667731	79,530.46	99.573694	82,777.56		3,247.10	0.01
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5						3.500000	01 Dec 2047		
	0.000	Local		0.000000	-2.45	0.000000	0.00		2.45	0.00
		Base		0.000000	-2.45	0.000000	0.00		2.45	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
31418CXM1	FNMA POOL MA3383 FN 06/48 FIXED 3.5						3.500000	01 Jun 2048		
	769,359.670	Local		100.491312	773,139.63	101.540781	781,213.82		8,074.19	0.09
Original Face:	800,000.000	Base		100.491312	773,139.63	101.540781	781,213.82		8,074.19	0.08
31418DBN1	FNMA POOL MA3644 FN 04/49 FIXED 3						3.000000	01 Apr 2049		
	0.000	Local		0.000000	-34.24	0.000000	0.00		34.24	0.00
		Base		0.000000	-34.24	0.000000	0.00		34.24	0.00
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR						7.000000	01 Feb 2039		
	61,871.680	Local		111.614829	69,057.97	114.976462	71,137.87		2,079.90	0.01
Original Face:	900,000.000	Base		111.614829	69,057.97	114.976462	71,137.87		2,079.90	0.01
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5						4.500000	15 Apr 2020		
	200,000.000	Local		100.357330	200,714.66	100.875000	201,750.00		1,035.34	0.02
		Base		100.357330	200,714.66	100.875000	201,750.00		1,035.34	0.02

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316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	180,000.000	Local		99.820239	179,676.43	102.409482	184,337.07	4,660.64	0.02
		Base		99.820239	179,676.43	102.409482	184,337.07	4,660.64	0.02
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS						08 Jul 2022		
	10,000.000	Local		100.386800	10,038.68	99.734400	9,973.44	-65.24	0.00
		Base		100.386800	10,038.68	99.734400	9,973.44	-65.24	0.00
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
	213,086.720	Local		99.718101	212,486.03	99.675000	212,394.19	-91.84	0.03
		Base		99.718101	212,486.03	99.675000	212,394.19	-91.84	0.02
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.000000	15 Jan 2024		
	256,000.000	Local		100.098367	256,251.82	102.587500	262,624.00	6,372.18	0.03
		Base		100.098367	256,251.82	102.587500	262,624.00	6,372.18	0.03
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	1,210,000.000	Local		117.670771	1,423,816.33	132.296155	1,600,783.48	176,967.15	0.19
		Base		117.670771	1,423,816.33	132.296155	1,600,783.48	176,967.15	0.16
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
	310,000.000	Local		100.248461	310,770.23	101.456373	314,514.76	3,744.53	0.04
		Base		100.248461	310,770.23	101.456373	314,514.76	3,744.53	0.03
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	200,000.000	Local		102.878005	205,756.01	107.239279	214,478.56	8,722.55	0.03
		Base		102.878005	205,756.01	107.239279	214,478.56	8,722.55	0.02
34416DAS7	FOCUS FINL PARTNERS LLC TERM LOAN B 2						03 Jul 2024		
	9,974.870	Local		100.125014	9,987.34	99.500000	9,925.00	-62.34	0.00
		Base		100.125014	9,987.34	99.500000	9,925.00	-62.34	0.00
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
	420,000.000	Local		99.941443	419,754.06	104.207340	437,670.83	17,916.77	0.05
	Original Face:	Base		99.941443	419,754.06	104.207340	437,670.83	17,916.77	0.04
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125					8.125000	15 Jan 2020		
	440,000.000	Local		103.495023	455,378.10	103.642358	456,026.38	648.28	0.06
		Base		103.495023	455,378.10	103.642358	456,026.38	648.28	0.05

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345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2					3.200000	15 Jan 2021		
	200,000.000	Local		99.561985	199,123.97	98.565837	197,131.67	-1,992.30	0.02
		Base		99.561985	199,123.97	98.565837	197,131.67	-1,992.30	0.02
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	136,195.610	Local		100.520274	136,904.20	99.100000	134,969.85	-1,934.35	0.02
		Base		100.520274	136,904.20	99.100000	134,969.85	-1,934.35	0.01
35137LAB1	FOX CORP SR UNSECURED 144A 01/24 4.03					4.030000	25 Jan 2024		
	140,000.000	Local		100.000000	140,000.00	103.668450	145,135.83	5,135.83	0.02
		Base		100.000000	140,000.00	103.668450	145,135.83	5,135.83	0.01
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709					4.709000	25 Jan 2029		
	240,000.000	Local		101.325958	243,182.30	107.219332	257,326.40	14,144.10	0.03
		Base		101.325958	243,182.30	107.219332	257,326.40	14,144.10	0.03
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	220,000.000	Local		105.429523	231,944.95	110.580889	243,277.96	11,333.01	0.03
		Base		105.429523	231,944.95	110.580889	243,277.96	11,333.01	0.02
35137LAE5	FOX CORP SR UNSECURED 144A 01/49 5.576					5.576000	25 Jan 2049		
	60,000.000	Local		106.623433	63,974.06	112.548354	67,529.01	3,554.95	0.01
		Base		106.623433	63,974.06	112.548354	67,529.01	3,554.95	0.01
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
	50,000.000	Local		98.678720	49,339.36	98.875000	49,437.50	98.14	0.01
		Base		98.678720	49,339.36	98.875000	49,437.50	98.14	0.00
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	16,000.000	Local		92.699375	14,831.90	87.501000	14,000.16	-831.74	0.00
		Base		92.699375	14,831.90	87.501000	14,000.16	-831.74	0.00
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4					4.000000	14 Nov 2021		
	190,000.000	Local		99.966889	189,937.09	100.500000	190,950.00	1,012.91	0.02
		Base		99.966889	189,937.09	100.500000	190,950.00	1,012.91	0.02
35671DCB9	FREEPORT MCMORAN INC COMPANY GUAR 02/23 6.875					6.875000	15 Feb 2023		
	30,000.000	Local		104.540800	31,362.24	106.000000	31,800.00	437.76	0.00
		Base		104.540800	31,362.24	106.000000	31,800.00	437.76	0.00

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36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A					2.768750	15 Nov 2034		
	434,992.830	Local		94.244609	409,957.29	98.255700	427,405.25	17,447.96	0.05
Original Face:	4,300,000.000	Base		94.244609	409,957.29	98.255700	427,405.25	17,447.96	0.04
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	272,429.930	Local		99.328987	270,601.89	100.742531	274,452.81	3,850.92	0.03
Original Face:	800,000.000	Base		99.328987	270,601.89	100.742531	274,452.81	3,850.92	0.03
36178WGN3	GNMA POOL AB9205 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	850,948.800	Local		99.937580	850,417.64	100.742575	857,267.73	6,850.09	0.10
Original Face:	2,200,000.000	Base		99.937580	850,417.64	100.742575	857,267.73	6,850.09	0.09
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	41,148.720	Local		101.859377	41,913.83	102.344517	42,113.46	199.63	0.01
Original Face:	100,000.000	Base		101.859377	41,913.83	102.344517	42,113.46	199.63	0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179SUU9	GNMA II POOL MA4195 G2 01/47 FIXED 3					3.000000	20 Jan 2047		
	720,250.120	Local		98.813786	711,706.41	100.598976	724,564.25	12,857.84	0.09
Original Face:	900,000.000	Base		98.813786	711,706.41	100.598976	724,564.25	12,857.84	0.07
36179SYR2	GNMA II POOL MA4320 G2 03/47 FIXED 3					3.000000	20 Mar 2047		
	550,138.140	Local		99.250808	546,016.55	100.659869	553,768.33	7,751.78	0.07
Original Face:	700,000.000	Base		99.250808	546,016.55	100.659869	553,768.33	7,751.78	0.06
36179T7K5	GNMA II POOL MA5398 G2 08/48 FIXED 4					4.000000	20 Aug 2048		
	399,999.280	Local		102.670857	410,682.69	103.289116	413,155.72	2,473.03	0.05
Original Face:	411,542.000	Base		102.670857	410,682.69	103.289116	413,155.72	2,473.03	0.04
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4					4.000000	20 Aug 2047		
	1,274,990.450	Local		105.412358	1,343,997.50	103.289116	1,316,926.36	-27,071.14	0.16
Original Face:	1,600,000.000	Base		105.412358	1,343,997.50	103.289116	1,316,926.36	-27,071.14	0.13
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
	719,814.140	Local		97.711613	703,342.01	100.478734	723,260.14	19,918.13	0.09
Original Face:	800,000.000	Base		97.711613	703,342.01	100.478734	723,260.14	19,918.13	0.07

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	Units								
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
	2,092,328.580	Local	100.843391	2,109,975.09	100.458656	2,101,925.17	-8,049.92	0.25	
Original Face:	2,300,000.000	Base	100.843391	2,109,975.09	100.458656	2,101,925.17	-8,049.92	0.21	
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		
	90,713.940	Local	103.826027	94,184.68	102.223020	92,730.53	-1,454.15	0.01	
Original Face:	100,000.000	Base	103.826027	94,184.68	102.223020	92,730.53	-1,454.15	0.01	
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
	867,375.970	Local	97.046457	841,757.65	100.458656	871,354.24	29,596.59	0.11	
Original Face:	946,099.000	Base	97.046457	841,757.65	100.458656	871,354.24	29,596.59	0.09	
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	433,219.560	Local	103.234376	447,231.51	103.289116	447,468.65	237.14	0.05	
Original Face:	500,000.000	Base	103.234376	447,231.51	103.289116	447,468.65	237.14	0.05	
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	
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048		
	1,926,356.230	Local	97.046188	1,869,455.28	100.458656	1,935,191.58	65,736.30	0.23	
Original Face:	2,061,072.000	Base	97.046188	1,869,455.28	100.458656	1,935,191.58	65,736.30	0.19	
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	274,411.220	Local	103.350089	283,604.24	103.903777	285,123.62	1,519.38	0.03	
Original Face:	52,607.210	Base	103.350089	283,604.24	103.903777	285,123.62	1,519.38	0.03	
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5					5.000000	20 Nov 2048		
	207,465.980	Local	104.117393	216,008.17	104.776017	217,374.59	1,366.42	0.03	
Original Face:	210,000.000	Base	104.117393	216,008.17	104.776017	217,374.59	1,366.42	0.02	
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
	794,655.480	Local	103.491799	822,403.25	104.315859	828,951.69	6,548.44	0.10	
Original Face:	800,000.000	Base	103.491799	822,403.25	104.315859	828,951.69	6,548.44	0.08	
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5					5.000000	20 Dec 2048		
	1,390,560.570	Local	104.402947	1,451,786.21	104.893246	1,458,604.12	6,817.91	0.18	
Original Face:	1,400,000.000	Base	104.402947	1,451,786.21	104.893246	1,458,604.12	6,817.91	0.15	

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36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5						4.500000	20 Jan 2049		
	2,092,071.260	Local		103.572618	2,166,812.98	103.984188		2,175,423.31	8,610.33	0.26
Original Face:	2,100,000.000	Base		103.572618	2,166,812.98	103.984188		2,175,423.31	8,610.33	0.22
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5						5.000000	20 Jan 2049		
	1,095,232.330	Local		104.412756	1,143,562.26	104.732271		1,147,061.69	3,499.43	0.14
Original Face:	1,100,000.000	Base		104.412756	1,143,562.26	104.732271		1,147,061.69	3,499.43	0.12
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5						3.500000	20 Oct 2047		
	276,807.430	Local		103.963470	287,778.61	102.224851		282,965.98	-4,812.63	0.03
Original Face:	300,000.000	Base		103.963470	287,778.61	102.224851		282,965.98	-4,812.63	0.03
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5						3.500000	20 Oct 2047		
	272,428.930	Local		103.963474	283,226.58	102.242861		278,539.13	-4,687.45	0.03
Original Face:	300,000.000	Base		103.963474	283,226.58	102.242861		278,539.13	-4,687.45	0.03
3617HPBC7	GNMA II POOL BJ1835 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
	99,147.620	Local		102.471335	101,597.89	103.020558		102,142.43	544.54	0.01
Original Face:	100,000.000	Base		102.471335	101,597.89	103.020558		102,142.43	544.54	0.01
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
	195,064.010	Local		102.471317	199,884.66	103.037986		200,990.03	1,105.37	0.02
Original Face:	200,000.000	Base		102.471317	199,884.66	103.037986		200,990.03	1,105.37	0.02
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375						5.375000	15 Apr 2026		
	70,000.000	Local		101.010914	70,707.64	104.490000		73,143.00	2,435.36	0.01
		Base		101.010914	70,707.64	104.490000		73,143.00	2,435.36	0.01
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5						6.500000	20 Oct 2037		
	47,140.210	Local		108.003571	50,913.11	115.467406		54,431.58	3,518.47	0.01
Original Face:	1,600,000.000	Base		108.003571	50,913.11	115.467406		54,431.58	3,518.47	0.01
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6						6.000000	20 Sep 2038		
	221,323.240	Local		108.773832	240,741.77	110.534233		244,637.95	3,896.18	0.03
Original Face:	7,900,000.000	Base		108.773832	240,741.77	110.534233		244,637.95	3,896.18	0.02
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5						4.500000	20 Jan 2040		
	45,678.740	Local		106.830464	48,798.81	105.309544		48,104.07	-694.74	0.01
Original Face:	300,000.000	Base		106.830464	48,798.81	105.309544		48,104.07	-694.74	0.00

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36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
	58,316.580	Local		106.857604	62,315.70	105.302838	61,409.01	-906.69	0.01
Original Face:	400,000.000	Base		106.857604	62,315.70	105.302838	61,409.01	-906.69	0.01
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
	14,706.190	Local		108.117398	15,899.95	110.864508	16,303.95	404.00	0.00
Original Face:	222,231.000	Base		108.117398	15,899.95	110.864508	16,303.95	404.00	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
	25,241.580	Local		107.926643	27,242.39	107.370219	27,101.94	-140.45	0.00
Original Face:	302,944.000	Base		107.926643	27,242.39	107.370219	27,101.94	-140.45	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
	27,893.200	Local		104.754241	29,219.31	106.980425	29,840.26	620.95	0.00
Original Face:	200,000.000	Base		104.754241	29,219.31	106.980425	29,840.26	620.95	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
	18,012.910	Local		104.341775	18,794.99	105.312578	18,969.86	174.87	0.00
Original Face:	100,000.000	Base		104.341775	18,794.99	105.312578	18,969.86	174.87	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
	28,192.630	Local		107.956051	30,435.65	107.656069	30,351.08	-84.57	0.00
Original Face:	347,788.000	Base		107.956051	30,435.65	107.656069	30,351.08	-84.57	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
	435,779.600	Local		104.419248	455,037.78	105.309635	458,917.91	3,880.13	0.06
Original Face:	2,800,000.000	Base		104.419248	455,037.78	105.309635	458,917.91	3,880.13	0.05
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
	63,197.030	Local		107.940436	68,215.15	111.586758	70,519.52	2,304.37	0.01
Original Face:	437,880.000	Base		107.940436	68,215.15	111.586758	70,519.52	2,304.37	0.01
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
	22,264.420	Local		103.170754	22,970.37	105.067879	23,392.75	422.38	0.00
Original Face:	100,000.000	Base		103.170754	22,970.37	105.067879	23,392.75	422.38	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
	38,707.770	Local		103.312539	39,989.98	105.183007	40,714.00	724.02	0.00
Original Face:	200,000.000	Base		103.312539	39,989.98	105.183007	40,714.00	724.02	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					4.255000	20 Jul 2060		
	209,986.940	Local		104.351966	219,125.50	104.433950	219,297.66	172.16	0.03
Original Face:	430,000.000	Base		104.351966	219,125.50	104.433950	219,297.66	172.16	0.02
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					4.193000	20 Nov 2060		
	209,973.020	Local		104.960890	220,389.55	103.550990	217,429.14	-2,960.41	0.03
Original Face:	500,000.000	Base		104.960890	220,389.55	103.550990	217,429.14	-2,960.41	0.02
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	1,091,856.080	Local		101.937500	1,113,010.79	102.193735	1,115,808.51	2,797.72	0.13
Original Face:	1,100,000.000	Base		101.937500	1,113,010.79	102.193735	1,115,808.51	2,797.72	0.11
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
	64,301.160	Local		105.227495	67,662.50	107.755972	69,288.34	1,625.84	0.01
Original Face:	500,000.000	Base		105.227495	67,662.50	107.755972	69,288.34	1,625.84	0.01
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
	64,678.240	Local		107.259969	69,373.86	105.295912	68,103.54	-1,270.32	0.01
Original Face:	400,000.000	Base		107.259969	69,373.86	105.295912	68,103.54	-1,270.32	0.01
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046		
	90,000.000	Local		102.614489	92,353.04	107.987900	97,189.11	4,836.07	0.01
Original Face:	90,000.000	Base		102.614489	92,353.04	107.987900	97,189.11	4,836.07	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.097812	10 Feb 2048		
	3,935,512.420	Local		4.429342	174,317.29	4.008110	157,739.67	-16,577.62	0.02
Original Face:	4,130,000.000	Base		4.429342	174,317.29	4.008110	157,739.67	-16,577.62	0.02
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.064127	10 Apr 2047		
	1,844,143.110	Local		6.388130	117,806.26	3.699010	68,215.04	-49,591.22	0.01
Original Face:	2,770,000.000	Base		6.388130	117,806.26	3.699010	68,215.04	-49,591.22	0.01
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					3.783750	15 Sep 2031		
	860,000.000	Local		100.000000	860,000.00	98.408900	846,316.54	-13,683.46	0.10
Original Face:	860,000.000	Base		100.000000	860,000.00	98.408900	846,316.54	-13,683.46	0.09
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.300000	11 Feb 2021		
	171,000.000	Local		105.294287	180,053.23	103.497786	176,981.21	-3,072.02	0.02
		Base		105.294287	180,053.23	103.497786	176,981.21	-3,072.02	0.02

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36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
	40,000.000	Local		107.267800	42,907.12	109.308425	43,723.37	816.25	0.01
		Base		107.267800	42,907.12	109.308425	43,723.37	816.25	0.00
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	80,000.000	Local		120.793513	96,634.81	106.373714	85,098.97	-11,535.84	0.01
		Base		120.793513	96,634.81	106.373714	85,098.97	-11,535.84	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	819,000.000	Local		136.158507	1,115,138.17	118.247218	968,444.72	-146,693.45	0.12
		Base		136.158507	1,115,138.17	118.247218	968,444.72	-146,693.45	0.10
36962G4J0	GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5					5.500000	08 Jan 2020		
	20,000.000	Local		101.732650	20,346.53	102.168794	20,433.76	87.23	0.00
		Base		101.732650	20,346.53	102.168794	20,433.76	87.23	0.00
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375000	16 Sep 2020		
	50,000.000	Local		100.504300	50,252.15	101.903010	50,951.51	699.36	0.01
		Base		100.504300	50,252.15	101.903010	50,951.51	699.36	0.01
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.650000	17 Oct 2021		
	106,000.000	Local		104.119840	110,367.03	103.636248	109,854.42	-512.61	0.01
		Base		104.119840	110,367.03	103.636248	109,854.42	-512.61	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	330,000.000	Local		112.421197	370,989.95	115.487174	381,107.67	10,117.72	0.05
		Base		112.421197	370,989.95	115.487174	381,107.67	10,117.72	0.04
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	50,000.000	Local		113.519700	56,759.85	99.505739	49,752.87	-7,006.98	0.01
		Base		113.519700	56,759.85	99.505739	49,752.87	-7,006.98	0.01
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
	30,000.000	Local		105.760200	31,728.06	91.386279	27,415.88	-4,312.18	0.00
		Base		105.760200	31,728.06	91.386279	27,415.88	-4,312.18	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local		94.128800	131,780.32	96.946342	135,724.88	3,944.56	0.02
		Base		94.128800	131,780.32	96.946342	135,724.88	3,944.56	0.01

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37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	240,000.000	Local		100.090317	240,216.76	100.005900	240,014.16	-202.60	0.03
		Base		100.090317	240,216.76	100.005900	240,014.16	-202.60	0.02
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
	40,000.000	Local		101.042950	40,417.18	97.190033	38,876.01	-1,541.17	0.00
		Base		101.042950	40,417.18	97.190033	38,876.01	-1,541.17	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	330,000.000	Local		101.779530	335,872.45	103.259103	340,755.04	4,882.59	0.04
		Base		101.779530	335,872.45	103.259103	340,755.04	4,882.59	0.03
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.550000	01 Sep 2020		
	50,000.000	Local		99.398420	49,699.21	99.868253	49,934.13	234.92	0.01
		Base		99.398420	49,699.21	99.868253	49,934.13	234.92	0.01
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local		102.551131	164,081.81	104.668393	167,469.43	3,387.62	0.02
		Base		102.551131	164,081.81	104.668393	167,469.43	3,387.62	0.02
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	180,000.000	Local		99.401511	178,922.72	100.403081	180,725.55	1,802.83	0.02
		Base		99.401511	178,922.72	100.403081	180,725.55	1,802.83	0.02
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
	20,000.000	Local		101.961800	20,392.36	101.855000	20,371.00	-21.36	0.00
		Base		101.961800	20,392.36	101.855000	20,371.00	-21.36	0.00
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875					2.875000	16 Apr 2020		
	50,000.000	Local		99.635920	49,817.96	99.617848	49,808.92	-9.04	0.01
		Base		99.635920	49,817.96	99.617848	49,808.92	-9.04	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	860,000.000	Local		97.403780	837,672.51	97.040038	834,544.33	-3,128.18	0.10
		Base		97.403780	837,672.51	97.040038	834,544.33	-3,128.18	0.08
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	510,000.000	Local		99.884176	509,409.30	100.967279	514,933.12	5,523.82	0.06
		Base		99.884176	509,409.30	100.967279	514,933.12	5,523.82	0.05

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38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.000000	15 Jun 2020		
	210,000.000	Local		101.442333	213,028.90	103.711720	217,794.61	4,765.71	0.03
		Base		101.442333	213,028.90	103.711720	217,794.61	4,765.71	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local		121.718237	657,278.48	121.907593	658,301.00	1,022.52	0.08
		Base		121.718237	657,278.48	121.907593	658,301.00	1,022.52	0.07
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local		100.405638	321,298.04	123.342980	394,697.54	73,399.50	0.05
		Base		100.405638	321,298.04	123.342980	394,697.54	73,399.50	0.04
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
	1,040,000.000	Local		101.708661	1,057,770.07	103.137863	1,072,633.78	14,863.71	0.13
		Base		101.708661	1,057,770.07	103.137863	1,072,633.78	14,863.71	0.11
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	180,000.000	Local		96.548667	173,787.60	100.163928	180,295.07	6,507.47	0.02
		Base		96.548667	173,787.60	100.163928	180,295.07	6,507.47	0.02
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	1,780,000.000	Local		98.097308	1,746,132.08	99.068937	1,763,427.08	17,295.00	0.21
		Base		98.097308	1,746,132.08	99.068937	1,763,427.08	17,295.00	0.18
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	290,000.000	Local		98.631114	286,030.23	102.199946	296,379.84	10,349.61	0.04
		Base		98.631114	286,030.23	102.199946	296,379.84	10,349.61	0.03
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	8,000.000	Local		79.542250	6,363.38	77.000000	6,160.00	-203.38	0.00
		Base		79.542250	6,363.38	77.000000	6,160.00	-203.38	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	570,000.000	Local		99.377432	566,451.36	98.664856	562,389.68	-4,061.68	0.07
		Base		99.377432	566,451.36	98.664856	562,389.68	-4,061.68	0.06
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	470,000.000	Local		101.434596	476,742.60	105.757075	497,058.25	20,315.65	0.06
		Base		101.434596	476,742.60	105.757075	497,058.25	20,315.65	0.05

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	Units								
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					4.162250	20 Jan 2040		
	28,707.630	Local	15.365462	4,411.06	8.276330	2,375.94		-2,035.12	0.00
Original Face:	258,000.000	Base	15.365462	4,411.06	8.276330	2,375.94		-2,035.12	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					3.500000	20 May 2060		
	315,390.140	Local	102.158238	322,197.01	101.107420	318,882.83		-3,314.18	0.04
Original Face:	670,000.000	Base	102.158238	322,197.01	101.107420	318,882.83		-3,314.18	0.03
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					2.839130	20 Oct 2060		
	642,423.900	Local	100.000000	642,423.90	99.577650	639,710.62		-2,713.28	0.08
Original Face:	1,150,000.000	Base	100.000000	642,423.90	99.577650	639,710.62		-2,713.28	0.06
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					3.009130	20 Mar 2061		
	110,318.880	Local	99.989784	110,307.61	100.017870	110,338.59		30.98	0.01
Original Face:	200,000.000	Base	99.989784	110,307.61	100.017870	110,338.59		30.98	0.01
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					4.118250	16 Apr 2042		
	1,587,431.160	Local	24.263317	385,163.46	20.263920	321,675.78		-63,487.68	0.04
Original Face:	4,700,000.000	Base	24.263317	385,163.46	20.263920	321,675.78		-63,487.68	0.03
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.939130	20 Oct 2064		
	1,861,002.240	Local	100.031057	1,861,580.22	99.787320	1,857,044.26		-4,535.96	0.22
Original Face:	3,000,000.000	Base	100.031057	1,861,580.22	99.787320	1,857,044.26		-4,535.96	0.19
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					4.015250	20 Mar 2039		
	9,562.940	Local	25.205219	2,410.36	2.608520	249.45		-2,160.91	0.00
Original Face:	176,719.000	Base	25.205219	2,410.36	2.608520	249.45		-2,160.91	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					3.992250	20 Apr 2040		
	36,547.920	Local	34.469704	12,597.96	15.266390	5,579.55		-7,018.41	0.00
Original Face:	300,000.000	Base	34.469704	12,597.96	15.266390	5,579.55		-7,018.41	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					3.562250	20 Mar 2042		
	1,888,985.330	Local	22.957059	433,655.48	14.267350	269,508.15		-164,147.33	0.03
Original Face:	4,800,000.000	Base	22.957059	433,655.48	14.267350	269,508.15		-164,147.33	0.03
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
	399,088.910	Local	9.702334	38,720.94	6.562910	26,191.85		-12,529.09	0.00
Original Face:	1,500,000.000	Base	9.702334	38,720.94	6.562910	26,191.85		-12,529.09	0.00

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38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.703570	16 Mar 2047		
	4,126,690.120	Local		5.740046	236,873.92	3.619240	149,354.82	-87,519.10	0.02
Original Face:	5,680,000.000	Base		5.740046	236,873.92	3.619240	149,354.82	-87,519.10	0.02
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.875290	16 Aug 2054		
	6,854,675.190	Local		5.955759	408,247.95	4.287420	293,888.72	-114,359.23	0.04
Original Face:	9,230,000.000	Base		5.955759	408,247.95	4.287420	293,888.72	-114,359.23	0.03
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					3.112250	20 Aug 2044		
	167,722.280	Local		23.341049	39,148.14	13.072730	21,925.88	-17,222.26	0.00
Original Face:	400,000.000	Base		23.341049	39,148.14	13.072730	21,925.88	-17,222.26	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	841,341.690	Local		49.813005	419,097.58	18.385290	154,683.11	-264,414.47	0.02
Original Face:	3,000,000.000	Base		49.813005	419,097.58	18.385290	154,683.11	-264,414.47	0.02
38380J6N3	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 99 A					3.200000	16 Jan 2052		
	198,098.980	Local		98.112817	194,360.49	99.936000	197,972.20	3,611.71	0.02
Original Face:	200,000.010	Base		98.112817	194,360.49	99.936000	197,972.20	3,611.71	0.02
38380MBX8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 98 A					3.000000	16 Oct 2050		
	118,592.340	Local		97.211633	115,285.55	98.903890	117,292.44	2,006.89	0.01
Original Face:	120,000.000	Base		97.211633	115,285.55	98.903890	117,292.44	2,006.89	0.01
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	576,779.380	Local		98.252082	566,697.75	99.875130	576,059.16	9,361.41	0.07
Original Face:	580,000.000	Base		98.252082	566,697.75	99.875130	576,059.16	9,361.41	0.06
38380MKX8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 123 AH					3.250000	16 Sep 2052		
	39,746.260	Local		98.133711	39,004.48	99.663780	39,612.63	608.15	0.00
Original Face:	40,000.000	Base		98.133711	39,004.48	99.663780	39,612.63	608.15	0.00
38380MMK4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 129 AG					3.100000	16 May 2059		
	149,069.990	Local		97.670041	145,596.72	99.297270	148,022.43	2,425.71	0.02
Original Face:	150,000.000	Base		97.670041	145,596.72	99.297270	148,022.43	2,425.71	0.01
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	249,971.580	Local		98.433022	246,054.58	99.337490	248,315.49	2,260.91	0.03
Original Face:	250,000.000	Base		98.433022	246,054.58	99.337490	248,315.49	2,260.91	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	
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2				1.000000	13 Mar 2032			
		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
404119BQ1	HCA INC SR SECURED 04/25 5.25				5.250000	15 Apr 2025			
		180,000.000	Local	101.571111	182,828.00	107.377880	193,280.18	10,452.18	0.02
			Base	101.571111	182,828.00	107.377880	193,280.18	10,452.18	0.02
404119BT5	HCA INC SR SECURED 06/26 5.25				5.250000	15 Jun 2026			
		30,000.000	Local	100.609300	30,182.79	107.146844	32,144.05	1,961.26	0.00
			Base	100.609300	30,182.79	107.146844	32,144.05	1,961.26	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5				4.500000	15 Feb 2027			
		20,000.000	Local	96.056000	19,211.20	102.697729	20,539.55	1,328.35	0.00
			Base	96.056000	19,211.20	102.697729	20,539.55	1,328.35	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047			
		40,000.000	Local	102.629075	41,051.63	106.314943	42,525.98	1,474.35	0.01
			Base	102.629075	41,051.63	106.314943	42,525.98	1,474.35	0.00
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026			
		80,000.000	Local	100.000000	80,000.00	105.375000	84,300.00	4,300.00	0.01
			Base	100.000000	80,000.00	105.375000	84,300.00	4,300.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028			
		50,000.000	Local	99.761560	49,880.78	105.750000	52,875.00	2,994.22	0.01
			Base	99.761560	49,880.78	105.750000	52,875.00	2,994.22	0.01
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375000	29 Dec 2049			
		240,000.000	Local	100.000000	240,000.00	100.625000	241,500.00	1,500.00	0.03
			Base	100.000000	240,000.00	100.625000	241,500.00	1,500.00	0.02
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025			
		340,000.000	Local	99.436791	338,085.09	102.119460	347,206.16	9,121.07	0.04
			Base	99.436791	338,085.09	102.119460	347,206.16	9,121.07	0.03
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4				3.400000	08 Mar 2021			
		820,000.000	Local	99.907143	819,238.57	100.880936	827,223.68	7,985.11	0.10
			Base	99.907143	819,238.57	100.880936	827,223.68	7,985.11	0.08

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404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.250000	31 Dec 2099		
	300,000.000	Local		100.000000	300,000.00	99.875000	299,625.00	-375.00	0.04
		Base		100.000000	300,000.00	99.875000	299,625.00	-375.00	0.03
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
	300,000.000	Local		100.000000	300,000.00	99.000000	297,000.00	-3,000.00	0.04
		Base		100.000000	300,000.00	99.000000	297,000.00	-3,000.00	0.03
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	1,420,000.000	Local		100.532684	1,427,564.11	105.113925	1,492,617.74	65,053.63	0.18
		Base		100.532684	1,427,564.11	105.113925	1,492,617.74	65,053.63	0.15
40573LAG1	CIGNA CORP COMPANY GUAR 144A 09/21 3.4					3.400000	17 Sep 2021		
	160,000.000	Local		100.000000	160,000.00	101.016877	161,627.00	1,627.00	0.02
		Base		100.000000	160,000.00	101.016877	161,627.00	1,627.00	0.02
40573LAL0	CIGNA CORP COMPANY GUAR 144A 07/23 3.75					3.750000	15 Jul 2023		
	430,000.000	Local		99.952447	429,795.52	102.530324	440,880.39	11,084.87	0.05
		Base		99.952447	429,795.52	102.530324	440,880.39	11,084.87	0.04
40573LAQ9	CIGNA CORP COMPANY GUAR 144A 11/25 4.125					4.125000	15 Nov 2025		
	120,000.000	Local		99.922450	119,906.94	103.498280	124,197.94	4,291.00	0.02
		Base		99.922450	119,906.94	103.498280	124,197.94	4,291.00	0.01
40573LAS5	CIGNA CORP COMPANY GUAR 144A 10/28 4.375					4.375000	15 Oct 2028		
	310,000.000	Local		99.872739	309,605.49	103.727012	321,553.74	11,948.25	0.04
		Base		99.872739	309,605.49	103.727012	321,553.74	11,948.25	0.03
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	480,000.000	Local		100.492613	482,364.54	102.205110	490,584.53	8,219.99	0.06
		Base		100.492613	482,364.54	102.205110	490,584.53	8,219.99	0.05
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625000	15 May 2024		
	20,000.000	Local		97.854150	19,570.83	100.270000	20,054.00	483.17	0.00
		Base		97.854150	19,570.83	100.270000	20,054.00	483.17	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
	90,000.000	Local		96.688411	87,019.57	98.660000	88,794.00	1,774.43	0.01
		Base		96.688411	87,019.57	98.660000	88,794.00	1,774.43	0.01

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413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	120,000.000	Local		102.343733	122,812.48	110.291997	132,350.40	9,537.92	0.02
		Base		102.343733	122,812.48	110.291997	132,350.40	9,537.92	0.01
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875000	15 Feb 2025		
	150,000.000	Local		100.945540	151,418.31	102.246988	153,370.48	1,952.17	0.02
		Base		100.945540	151,418.31	102.246988	153,370.48	1,952.17	0.02
432833AC5	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/26 5.125					5.125000	01 May 2026		
	50,000.000	Local		99.484780	49,742.39	101.679000	50,839.50	1,097.11	0.01
		Base		99.484780	49,742.39	101.679000	50,839.50	1,097.11	0.01
432891AH2	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/25 4.625					4.625000	01 Apr 2025		
	10,000.000	Local		98.803100	9,880.31	101.000000	10,100.00	219.69	0.00
		Base		98.803100	9,880.31	101.000000	10,100.00	219.69	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	101.125000	131,462.50	1,462.50	0.02
		Base		100.000000	130,000.00	101.125000	131,462.50	1,462.50	0.01
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN						25 Oct 2023		
	132,666.730	Local		100.532726	133,373.48	99.607100	132,145.48	-1,228.00	0.02
		Base		100.532726	133,373.48	99.607100	132,145.48	-1,228.00	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	50,000.000	Local		101.449360	50,724.68	102.791380	51,395.69	671.01	0.01
		Base		101.449360	50,724.68	102.791380	51,395.69	671.01	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		104.747300	41,898.92	106.789014	42,715.61	816.69	0.01
		Base		104.747300	41,898.92	106.789014	42,715.61	816.69	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	220,000.000	Local		101.486027	223,269.26	101.038633	222,284.99	-984.27	0.03
		Base		101.486027	223,269.26	101.038633	222,284.99	-984.27	0.02
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local		103.290100	10,329.01	105.339313	10,533.93	204.92	0.00
		Base		103.290100	10,329.01	105.339313	10,533.93	204.92	0.00

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449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.800000	25 Sep 2023		
	200,000.000	Local		100.719180	201,438.36	107.813931	215,627.86	14,189.50	0.03
		Base		100.719180	201,438.36	107.813931	215,627.86	14,189.50	0.02
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local		100.987460	201,974.92	108.260600	216,521.20	14,546.28	0.03
		Base		100.987460	201,974.92	108.260600	216,521.20	14,546.28	0.02
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	260,000.000	Local		99.622842	259,019.39	97.285000	252,941.00	-6,078.39	0.03
		Base		99.622842	259,019.39	97.285000	252,941.00	-6,078.39	0.03
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	590,000.000	Local		95.093283	561,050.37	98.458200	580,903.38	19,853.01	0.07
		Base		95.093283	561,050.37	98.458200	580,903.38	19,853.01	0.06
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
	100,000.000	Local		101.310480	101,310.48	104.819982	104,819.98	3,509.50	0.01
		Base		101.310480	101,310.48	104.819982	104,819.98	3,509.50	0.01
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	130,000.000	Local		100.482431	130,627.16	100.583355	130,758.36	131.20	0.02
		Base		100.482431	130,627.16	100.583355	130,758.36	131.20	0.01
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	170,000.000	Local		112.377571	191,041.87	113.578058	193,082.70	2,040.83	0.02
		Base		112.377571	191,041.87	113.578058	193,082.70	2,040.83	0.02
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	900,000.000	Local		99.795859	898,162.73	96.658912	869,930.21	-28,232.52	0.11
		Base		99.795859	898,162.73	96.658912	869,930.21	-28,232.52	0.09
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	350,000.000	Local		94.183051	329,640.68	97.616219	341,656.77	12,016.09	0.04
		Base		94.183051	329,640.68	97.616219	341,656.77	12,016.09	0.03
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	200,000.000	Local		99.894730	199,789.46	97.372011	194,744.02	-5,045.44	0.02
		Base		99.894730	199,789.46	97.372011	194,744.02	-5,045.44	0.02

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46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023		
	200,000.000	Local		99.799380	199,598.76	97.607493	195,214.99	-4,383.77	0.02
		Base		99.799380	199,598.76	97.607493	195,214.99	-4,383.77	0.02
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	239,393.940	Local		99.779999	238,867.27	99.333300	237,797.90	-1,069.37	0.03
		Base		99.779999	238,867.27	99.333300	237,797.90	-1,069.37	0.02
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.350000	15 Aug 2021		
	150,000.000	Local		103.023087	154,534.63	103.507517	155,261.28	726.65	0.02
		Base		103.023087	154,534.63	103.507517	155,261.28	726.65	0.02
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	450,000.000	Local		100.830276	453,736.24	110.659389	497,967.25	44,231.01	0.06
		Base		100.830276	453,736.24	110.659389	497,967.25	44,231.01	0.05
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	200,000.000	Local		104.529010	209,058.02	103.852990	207,705.98	-1,352.04	0.03
		Base		104.529010	209,058.02	103.852990	207,705.98	-1,352.04	0.02
46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55					2.550000	01 Mar 2021		
	70,000.000	Local		98.832700	69,182.89	99.668405	69,767.88	584.99	0.01
		Base		98.832700	69,182.89	99.668405	69,767.88	584.99	0.01
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.996500	15 Aug 2047		
	250,000.000	Local		102.573976	256,434.94	103.284480	258,211.20	1,776.26	0.03
Original Face:	250,000.000	Base		102.573976	256,434.94	103.284480	258,211.20	1,776.26	0.03
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A					2.699880	27 Jul 2036		
	622,988.290	Local		96.404658	600,589.73	100.095600	623,583.87	22,994.14	0.08
Original Face:	1,560,000.000	Base		96.404658	600,589.73	100.095600	623,583.87	22,994.14	0.06
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					2.699880	27 Jul 2046		
	377,650.810	Local		96.361684	363,910.68	99.879950	377,197.44	13,286.76	0.05
Original Face:	1,590,000.000	Base		96.361684	363,910.68	99.879950	377,197.44	13,286.76	0.04
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					6.233750	15 May 2028		
	390,177.370	Local		98.583032	384,648.68	98.834880	385,631.34	982.66	0.05
Original Face:	400,000.000	Base		98.583032	384,648.68	98.834880	385,631.34	982.66	0.04

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46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	960,000.000	Local	100.000000	960,000.00	99.319026	953,462.65	-6,537.35	0.12	
		Base	100.000000	960,000.00	99.319026	953,462.65	-6,537.35	0.10	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	260,000.000	Local	100.000000	260,000.00	104.317314	271,225.02	11,225.02	0.03	
		Base	100.000000	260,000.00	104.317314	271,225.02	11,225.02	0.03	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local	100.000000	120,000.00	106.439130	127,726.96	7,726.96	0.02	
		Base	100.000000	120,000.00	106.439130	127,726.96	7,726.96	0.01	
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	580,000.000	Local	100.000000	580,000.00	103.778291	601,914.09	21,914.09	0.07	
		Base	100.000000	580,000.00	103.778291	601,914.09	21,914.09	0.06	
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A					3.500000	25 Oct 2048		
	608,346.480	Local	97.590585	593,688.89	100.771900	613,042.31	19,353.42	0.07	
	Original Face: 660,000.000	Base	97.590585	593,688.89	100.771900	613,042.31	19,353.42	0.06	
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		
	2,076,494.260	Local	98.100518	2,037,051.62	98.592000	2,047,257.22	10,205.60	0.25	
	Original Face: 2,190,000.000	Base	98.100518	2,037,051.62	98.592000	2,047,257.22	10,205.60	0.21	
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		
	1,577,636.840	Local	98.609997	1,555,707.64	100.221900	1,581,137.62	25,429.98	0.19	
	Original Face: 1,700,000.000	Base	98.609997	1,555,707.64	100.221900	1,581,137.62	25,429.98	0.16	
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
	135,921.180	Local	100.239153	136,246.24	98.896700	134,421.56	-1,824.68	0.02	
		Base	100.239153	136,246.24	98.896700	134,421.56	-1,824.68	0.01	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	150,000.000	Local	98.055813	147,083.72	101.049640	151,574.46	4,490.74	0.02	
		Base	98.055813	147,083.72	101.049640	151,574.46	4,490.74	0.02	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	50,000.000	Local	101.700020	50,850.01	107.025168	53,512.58	2,662.57	0.01	
		Base	101.700020	50,850.01	107.025168	53,512.58	2,662.57	0.01	

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48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	200,000.000	Local		100.000000	200,000.00	104.767800	209,535.60	9,535.60	0.03
		Base		100.000000	200,000.00	104.767800	209,535.60	9,535.60	0.02
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
	200,000.000	Local		100.000000	200,000.00	100.958000	201,916.00	1,916.00	0.02
		Base		100.000000	200,000.00	100.958000	201,916.00	1,916.00	0.02
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.950000	01 Jul 2024		
	670,000.000	Local		109.550948	733,991.35	114.932484	770,047.64	36,056.29	0.09
		Base		109.550948	733,991.35	114.932484	770,047.64	36,056.29	0.08
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	70,000.000	Local		99.967714	69,977.40	100.914221	70,639.95	662.55	0.01
		Base		99.967714	69,977.40	100.914221	70,639.95	662.55	0.01
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	220,000.000	Local		83.295455	183,250.00	108.320429	238,304.94	55,054.94	0.03
		Base		83.295455	183,250.00	108.320429	238,304.94	55,054.94	0.02
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	310,000.000	Local		98.159194	304,293.50	103.299783	320,229.33	15,935.83	0.04
		Base		98.159194	304,293.50	103.299783	320,229.33	15,935.83	0.03
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375000	10 Feb 2020		
	18,000.000	Local		102.525722	18,454.63	102.040048	18,367.21	-87.42	0.00
		Base		102.525722	18,454.63	102.040048	18,367.21	-87.42	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	190,000.000	Local		95.830868	182,078.65	93.210458	177,099.87	-4,978.78	0.02
		Base		95.830868	182,078.65	93.210458	177,099.87	-4,978.78	0.02
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5					3.500000	15 Jul 2022		
	70,000.000	Local		99.206343	69,444.44	100.949369	70,664.56	1,220.12	0.01
		Base		99.206343	69,444.44	100.949369	70,664.56	1,220.12	0.01
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	30,000.000	Local		101.727233	30,518.17	100.774420	30,232.33	-285.84	0.00
		Base		101.727233	30,518.17	100.774420	30,232.33	-285.84	0.00

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50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	20,000.000	Local	103.367300	20,673.46	96.505742	19,301.15	-1,372.31	0.00	
		Base	103.367300	20,673.46	96.505742	19,301.15	-1,372.31	0.00	
50077LAS5	KRAFT HEINZ FOODS CO COMPANY GUAR 06/23 4					4.000000	15 Jun 2023		
	10,000.000	Local	99.907700	9,990.77	102.725514	10,272.55	281.78	0.00	
		Base	99.907700	9,990.77	102.725514	10,272.55	281.78	0.00	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	570,000.000	Local	100.169239	570,964.66	102.125000	582,112.50	11,147.84	0.07	
		Base	100.169239	570,964.66	102.125000	582,112.50	11,147.84	0.06	
50212XAW6	LPL HLDGS INC NEW INCREMENTAL TLB						23 Sep 2024		
	50,000.000	Local	100.000000	50,000.00	99.125000	49,562.50	-437.50	0.01	
		Base	100.000000	50,000.00	99.125000	49,562.50	-437.50	0.00	
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.772500	23 Dec 2036		
	156,151.200	Local	92.388205	144,265.29	97.535500	152,302.85	8,037.56	0.02	
	Original Face: 710,000.000	Base	92.388205	144,265.29	97.535500	152,302.85	8,037.56	0.02	
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026		
	160,000.000	Local	99.697450	159,515.92	101.375000	162,200.00	2,684.08	0.02	
		Base	99.697450	159,515.92	101.375000	162,200.00	2,684.08	0.02	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	143,851.020	Local	100.824603	145,037.22	98.875000	142,232.70	-2,804.52	0.02	
		Base	100.824603	145,037.22	98.875000	142,232.70	-2,804.52	0.01	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	311,556.720	Local	26.000001	81,004.75	1.550000	4,829.13	-76,175.62	0.00	
		Base	26.000001	81,004.75	1.550000	4,829.13	-76,175.62	0.00	
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.500000	19 Jul 2017		
	790,000.000	Local	99.251397	784,086.04	0.005000	39.50	-784,046.54	0.00	
		Base	99.251397	784,086.04	0.005000	39.50	-784,046.54	0.00	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		
	80,000.000	Local	100.000000	80,000.00	101.500000	81,200.00	1,200.00	0.01	
		Base	100.000000	80,000.00	101.500000	81,200.00	1,200.00	0.01	

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526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027		
	150,000.000	Local		94.636040	141,954.06	100.046750	150,070.13	8,116.07	0.02
		Base		94.636040	141,954.06	100.046750	150,070.13	8,116.07	0.02
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5					5.000000	15 Jun 2027		
	20,000.000	Local		96.225550	19,245.11	100.250000	20,050.00	804.89	0.00
		Base		96.225550	19,245.11	100.250000	20,050.00	804.89	0.00
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024						22 Feb 2024		
	130,000.000	Local		100.308492	130,401.04	98.696400	128,305.32	-2,095.72	0.02
		Base		100.308492	130,401.04	98.696400	128,305.32	-2,095.72	0.01
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.100000	15 May 2027		
	60,000.000	Local		99.970617	59,982.37	100.377008	60,226.20	243.83	0.01
		Base		99.970617	59,982.37	100.377008	60,226.20	243.83	0.01
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
	200,000.000	Local		100.000000	200,000.00	96.025370	192,050.74	-7,949.26	0.02
		Base		100.000000	200,000.00	96.025370	192,050.74	-7,949.26	0.02
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	200,000.000	Local		99.676575	199,353.15	102.397299	204,794.60	5,441.45	0.02
		Base		99.676575	199,353.15	102.397299	204,794.60	5,441.45	0.02
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.500000	04 Nov 2024		
	250,000.000	Local		99.653084	249,132.71	101.616238	254,040.60	4,907.89	0.03
		Base		99.653084	249,132.71	101.616238	254,040.60	4,907.89	0.03
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9					3.900000	12 Mar 2024		
	200,000.000	Local		99.853470	199,706.94	101.278549	202,557.10	2,850.16	0.02
		Base		99.853470	199,706.94	101.278549	202,557.10	2,850.16	0.02
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.500000	14 Sep 2020		
	100,000.000	Local		100.284660	100,284.66	104.291547	104,291.55	4,006.89	0.01
		Base		100.284660	100,284.66	104.291547	104,291.55	4,006.89	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.100000	15 Jan 2023		
	40,000.000	Local		100.479325	40,191.73	101.108456	40,443.38	251.65	0.00
		Base		100.479325	40,191.73	101.108456	40,443.38	251.65	0.00

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539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	100,000.000	Local		106.342790	106,342.79	108.455330	108,455.33	2,112.54	0.01
		Base		106.342790	106,342.79	108.455330	108,455.33	2,112.54	0.01
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.000000	31 Mar 2024		
	50,000.000	Local		87.070420	43,535.21	93.250000	46,625.00	3,089.79	0.01
		Base		87.070420	43,535.21	93.250000	46,625.00	3,089.79	0.00
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5					6.500000	15 Jan 2025		
	30,000.000	Local		104.847867	31,454.36	98.518000	29,555.40	-1,898.96	0.00
		Base		104.847867	31,454.36	98.518000	29,555.40	-1,898.96	0.00
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B						21 Mar 2025		
	349,956.710	Local		100.365345	351,235.26	98.395800	344,342.70	-6,892.56	0.04
		Base		100.365345	351,235.26	98.395800	344,342.70	-6,892.56	0.03
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	266,462.790	Local		99.739971	265,769.91	96.650000	257,536.29	-8,233.62	0.03
		Base		99.739971	265,769.91	96.650000	257,536.29	-8,233.62	0.03
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
	50,000.000	Local		102.514360	51,257.18	106.441760	53,220.88	1,963.70	0.01
		Base		102.514360	51,257.18	106.441760	53,220.88	1,963.70	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	180,000.000	Local		98.853283	177,935.91	94.985367	170,973.66	-6,962.25	0.02
		Base		98.853283	177,935.91	94.985367	170,973.66	-6,962.25	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	330,000.000	Local		99.359536	327,886.47	95.531484	315,253.90	-12,632.57	0.04
		Base		99.359536	327,886.47	95.531484	315,253.90	-12,632.57	0.03
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.000000	15 Mar 2028		
	290,000.000	Local		99.593221	288,820.34	99.378168	288,196.69	-623.65	0.03
		Base		99.593221	288,820.34	99.378168	288,196.69	-623.65	0.03
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	150,000.000	Local		100.636527	150,954.79	105.268276	157,902.41	6,947.62	0.02
		Base		100.636527	150,954.79	105.268276	157,902.41	6,947.62	0.02

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55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	150,000.000	Local		98.730480	148,095.72	106.665963	159,998.94	11,903.22	0.02
		Base		98.730480	148,095.72	106.665963	159,998.94	11,903.22	0.02
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
	150,000.000	Local		99.934087	149,901.13	99.518581	149,277.87	-623.26	0.02
		Base		99.934087	149,901.13	99.518581	149,277.87	-623.26	0.02
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	90,000.000	Local		99.705189	89,734.67	99.871000	89,883.90	149.23	0.01
		Base		99.705189	89,734.67	99.871000	89,883.90	149.23	0.01
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					2.785500	25 May 2037		
	1,548,908.120	Local		92.654465	1,435,132.53	93.649710	1,450,547.96	15,415.43	0.18
	Original Face: 10,140,000.000	Base		92.654465	1,435,132.53	93.649710	1,450,547.96	15,415.43	0.15
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	99,749.370	Local		100.123640	99,872.70	99.625000	99,375.31	-497.39	0.01
		Base		100.123640	99,872.70	99.625000	99,375.31	-497.39	0.01
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	320,000.000	Local		100.274528	320,878.49	103.232798	330,344.95	9,466.46	0.04
		Base		100.274528	320,878.49	103.232798	330,344.95	9,466.46	0.03
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.350000	01 Apr 2027		
	600,000.000	Local		100.257657	601,545.94	101.745310	610,471.86	8,925.92	0.07
		Base		100.257657	601,545.94	101.745310	610,471.86	8,925.92	0.06
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75					2.750000	10 Feb 2025		
	100,000.000	Local		99.897860	99,897.86	100.178542	100,178.54	280.68	0.01
		Base		99.897860	99,897.86	100.178542	100,178.54	280.68	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	760,000.000	Local		103.240972	784,631.39	107.250000	815,100.00	30,468.61	0.10
		Base		103.240972	784,631.39	107.250000	815,100.00	30,468.61	0.08
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	149,728.540	Local		100.082048	149,851.39	97.833000	146,483.92	-3,367.47	0.02
		Base		100.082048	149,851.39	97.833000	146,483.92	-3,367.47	0.01

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594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	70,000.000	Local		98.016014	68,611.21	100.020748	70,014.52	1,403.31	0.01
		Base		98.016014	68,611.21	100.020748	70,014.52	1,403.31	0.01
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
	230,000.000	Local		97.214261	223,592.80	97.611256	224,505.89	913.09	0.03
		Base		97.214261	223,592.80	97.611256	224,505.89	913.09	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026		
	1,190,000.000	Local		96.583771	1,149,346.87	96.949181	1,153,695.25	4,348.38	0.14
		Base		96.583771	1,149,346.87	96.949181	1,153,695.25	4,348.38	0.12
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036		
	20,000.000	Local		99.624900	19,924.98	100.973502	20,194.70	269.72	0.00
		Base		99.624900	19,924.98	100.973502	20,194.70	269.72	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
	60,000.000	Local		95.396133	57,237.68	104.295852	62,577.51	5,339.83	0.01
		Base		95.396133	57,237.68	104.295852	62,577.51	5,339.83	0.01
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	330,000.000	Local		98.550530	325,216.75	99.856923	329,527.85	4,311.10	0.04
		Base		98.550530	325,216.75	99.856923	329,527.85	4,311.10	0.03
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	370,000.000	Local		99.796476	369,246.96	101.101100	374,074.07	4,827.11	0.05
		Base		99.796476	369,246.96	101.101100	374,074.07	4,827.11	0.04
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	870,000.000	Local		100.826052	877,186.65	102.662198	893,161.12	15,974.47	0.11
		Base		100.826052	877,186.65	102.662198	893,161.12	15,974.47	0.09
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
	10,000.000	Local		100.627700	10,062.77	108.764214	10,876.42	813.65	0.00
		Base		100.627700	10,062.77	108.764214	10,876.42	813.65	0.00
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.853850	25 Jun 2056		
	1,580,000.000	Local		99.702277	1,575,295.97	103.114130	1,629,203.25	53,907.28	0.20
Original Face:	1,580,000.000	Base		99.702277	1,575,295.97	103.114130	1,629,203.25	53,907.28	0.16

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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
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998					2.998000	22 Feb 2022		
	130,000.000	Local		100.382300	130,496.99	100.207952	130,270.34	-226.65	0.02
		Base		100.382300	130,496.99	100.207952	130,270.34	-226.65	0.01
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5					3.500000	01 May 2022		
	20,000.000	Local		100.075050	20,015.01	101.284066	20,256.81	241.80	0.00
		Base		100.075050	20,015.01	101.284066	20,256.81	241.80	0.00
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	230,000.000	Local		100.000000	230,000.00	105.322710	242,242.23	12,242.23	0.03
		Base		100.000000	230,000.00	105.322710	242,242.23	12,242.23	0.02
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	680,000.000	Local		100.030653	680,208.44	100.363740	682,473.43	2,264.99	0.08
		Base		100.030653	680,208.44	100.363740	682,473.43	2,264.99	0.07
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A					4.611070	15 Nov 2045		
	250,000.000	Local		99.308576	248,271.44	98.402470	246,006.18	-2,265.26	0.03
Original Face:	250,000.000	Base		99.308576	248,271.44	98.402470	246,006.18	-2,265.26	0.02
62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	280,000.000	Local		100.000000	280,000.00	102.648000	287,414.40	7,414.40	0.03
		Base		100.000000	280,000.00	102.648000	287,414.40	7,414.40	0.03
63939FAB6	NAVIENT STUDENT LOAN TRUST NAVSL 2015 1 A2					3.085500	25 Apr 2040		
	503,910.470	Local		99.257719	500,170.04	99.746370	502,632.40	2,462.36	0.06
Original Face:	560,000.000	Base		99.257719	500,170.04	99.746370	502,632.40	2,462.36	0.05
63946BAG5	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/41 5.95					5.950000	01 Apr 2041		
	40,000.000	Local		116.517450	46,606.98	122.960737	49,184.29	2,577.31	0.01
		Base		116.517450	46,606.98	122.960737	49,184.29	2,577.31	0.00
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974					1.974000	15 Apr 2019		
	100,000.000	Local		100.006340	100,006.34	99.973640	99,973.64	-32.70	0.01
		Base		100.006340	100,006.34	99.973640	99,973.64	-32.70	0.01
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	1,027,606.940	Local		102.612530	1,054,453.48	102.160100	1,049,804.28	-4,649.20	0.13
Original Face:	1,520,000.000	Base		102.612530	1,054,453.48	102.160100	1,049,804.28	-4,649.20	0.11

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651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85					3.850000	01 Apr 2023		
	280,000.000	Local	101.841311	285,155.67	98.883345	276,873.37	-8,282.30	0.03	
		Base	101.841311	285,155.67	98.883345	276,873.37	-8,282.30	0.03	
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	98.803600	197,607.20	-2,392.80	0.02	
		Base	100.000000	200,000.00	98.803600	197,607.20	-2,392.80	0.02	
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	99.972800	199,945.60	-54.40	0.02	
		Base	100.000000	200,000.00	99.972800	199,945.60	-54.40	0.02	
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.000000	01 Mar 2041		
	140,000.000	Local	103.551986	144,972.78	110.658391	154,921.75	9,948.97	0.02	
		Base	103.551986	144,972.78	110.658391	154,921.75	9,948.97	0.02	
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.150000	15 Dec 2021		
	210,000.000	Local	100.826738	211,736.15	102.408729	215,058.33	3,322.18	0.03	
		Base	100.826738	211,736.15	102.408729	215,058.33	3,322.18	0.02	
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	70,000.000	Local	99.692914	69,785.04	98.762619	69,133.83	-651.21	0.01	
		Base	99.692914	69,785.04	98.762619	69,133.83	-651.21	0.01	
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	160,000.000	Local	99.728894	159,566.23	98.501510	157,602.42	-1,963.81	0.02	
		Base	99.728894	159,566.23	98.501510	157,602.42	-1,963.81	0.02	
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					3.009880	26 Feb 2046		
	592,791.390	Local	96.945118	574,682.31	99.046490	587,139.06	12,456.75	0.07	
	Original Face: 2,410,000.000	Base	96.945118	574,682.31	99.046490	587,139.06	12,456.75	0.06	
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	190,000.000	Local	95.696532	181,823.41	98.624775	187,387.07	5,563.66	0.02	
		Base	95.696532	181,823.41	98.624775	187,387.07	5,563.66	0.02	
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	480,000.000	Local	99.953550	479,777.04	98.330188	471,984.90	-7,792.14	0.06	
		Base	99.953550	479,777.04	98.330188	471,984.90	-7,792.14	0.05	

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67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375000	01 May 2026		
	200,000.000	Local		100.564720	201,129.44	98.000000	196,000.00	-5,129.44	0.02
		Base		100.564720	201,129.44	98.000000	196,000.00	-5,129.44	0.02
67077MAB4	NUTRIEN LTD SR UNSECURED 03/20 4.875					4.875000	30 Mar 2020		
	10,000.000	Local		101.564500	10,156.45	101.972436	10,197.24	40.79	0.00
		Base		101.564500	10,156.45	101.972436	10,197.24	40.79	0.00
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	280,000.000	Local		97.911864	274,153.22	98.869600	276,834.88	2,681.66	0.03
		Base		97.911864	274,153.22	98.869600	276,834.88	2,681.66	0.03
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875					6.875000	15 Jan 2023		
	30,000.000	Local		99.671967	29,901.59	100.000000	30,000.00	98.41	0.00
		Base		99.671967	29,901.59	100.000000	30,000.00	98.41	0.00
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125000	15 Feb 2022		
	100,000.000	Local		99.474710	99,474.71	101.395247	101,395.25	1,920.54	0.01
		Base		99.474710	99,474.71	101.395247	101,395.25	1,920.54	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
	180,000.000	Local		99.832078	179,697.74	102.081598	183,746.88	4,049.14	0.02
		Base		99.832078	179,697.74	102.081598	183,746.88	4,049.14	0.02
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	70,000.000	Local		99.124829	69,387.38	105.950821	74,165.57	4,778.19	0.01
		Base		99.124829	69,387.38	105.950821	74,165.57	4,778.19	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	300,000.000	Local		99.125407	297,376.22	102.349987	307,049.96	9,673.74	0.04
		Base		99.125407	297,376.22	102.349987	307,049.96	9,673.74	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	270,000.000	Local		99.289359	268,081.27	99.465389	268,556.55	475.28	0.03
		Base		99.289359	268,081.27	99.465389	268,556.55	475.28	0.03
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	30,000.000	Local		97.099900	29,129.97	104.429214	31,328.76	2,198.79	0.00
		Base		97.099900	29,129.97	104.429214	31,328.76	2,198.79	0.00

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68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
	70,000.000	Local	99.147714	69,403.40	99.000000	69,300.00	-103.40	0.01	
		Base	99.147714	69,403.40	99.000000	69,300.00	-103.40	0.01	
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.200000	15 Oct 2017		
	0.000	Local	0.000000	259.18	0.000000	0.00	-259.18	0.00	
		Base	0.000000	259.18	0.000000	0.00	-259.18	0.00	
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.500000	01 Oct 2020		
	120,000.000	Local	96.135650	115,362.78	92.000000	110,400.00	-4,962.78	0.01	
		Base	96.135650	115,362.78	92.000000	110,400.00	-4,962.78	0.01	
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3					3.300000	01 Dec 2027		
	100,000.000	Local	99.738180	99,738.18	87.250000	87,250.00	-12,488.18	0.01	
		Base	99.738180	99,738.18	87.250000	87,250.00	-12,488.18	0.01	
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	160,000.000	Local	101.842350	162,947.76	102.490000	163,984.00	1,036.24	0.02	
		Base	101.842350	162,947.76	102.490000	163,984.00	1,036.24	0.02	
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024		
	40,000.000	Local	100.273550	40,109.42	103.815000	41,526.00	1,416.58	0.01	
		Base	100.273550	40,109.42	103.815000	41,526.00	1,416.58	0.00	
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5					4.500000	15 Mar 2023		
	20,000.000	Local	99.139200	19,827.84	99.500000	19,900.00	72.16	0.00	
		Base	99.139200	19,827.84	99.500000	19,900.00	72.16	0.00	
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	163,099.070	Local	99.892225	162,923.29	99.150000	161,712.73	-1,210.56	0.02	
		Base	99.892225	162,923.29	99.150000	161,712.73	-1,210.56	0.02	
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		
	210,000.000	Local	108.348576	227,532.01	94.250000	197,925.00	-29,607.01	0.02	
		Base	108.348576	227,532.01	94.250000	197,925.00	-29,607.01	0.02	
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.000000	05 Mar 2042		
	50,000.000	Local	91.922640	45,961.32	104.146328	52,073.16	6,111.84	0.01	
		Base	91.922640	45,961.32	104.146328	52,073.16	6,111.84	0.01	

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714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.450000	15 Jan 2022		
	340,000.000	Local		102.219732	347,547.09	103.873976	353,171.52	5,624.43	0.04
		Base		102.219732	347,547.09	103.873976	353,171.52	5,624.43	0.04
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
	240,000.000	Local		112.178746	269,228.99	128.300000	307,920.00	38,691.01	0.04
		Base		112.178746	269,228.99	128.300000	307,920.00	38,691.01	0.03
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25					7.250000	17 Mar 2044		
	350,000.000	Local		90.715929	317,505.75	104.301000	365,053.50	47,547.75	0.04
		Base		90.715929	317,505.75	104.301000	365,053.50	47,547.75	0.04
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.250000	17 Mar 2024		
	482,000.000	Local		102.486201	493,983.49	107.375000	517,547.50	23,564.01	0.06
		Base		102.486201	493,983.49	107.375000	517,547.50	23,564.01	0.05
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125					6.125000	17 Jan 2022		
	79,000.000	Local		100.000000	79,000.00	105.550000	83,384.50	4,384.50	0.01
		Base		100.000000	79,000.00	105.550000	83,384.50	4,384.50	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	240,000.000	Local		100.848475	242,036.34	110.035000	264,084.00	22,047.66	0.03
		Base		100.848475	242,036.34	110.035000	264,084.00	22,047.66	0.03
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	1,363,000.000	Local		97.368325	1,327,130.27	101.451000	1,382,777.13	55,646.86	0.17
		Base		97.368325	1,327,130.27	101.451000	1,382,777.13	55,646.86	0.14
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	220,000.000	Local		98.200273	216,040.60	99.050000	217,910.00	1,869.40	0.03
		Base		98.200273	216,040.60	99.050000	217,910.00	1,869.40	0.02
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044		
	40,000.000	Local		101.762725	40,705.09	81.750000	32,700.00	-8,005.09	0.00
		Base		101.762725	40,705.09	81.750000	32,700.00	-8,005.09	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
	300,000.000	Local		99.299597	297,898.79	88.330000	264,990.00	-32,908.79	0.03
		Base		99.299597	297,898.79	88.330000	264,990.00	-32,908.79	0.03

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71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
	20,000.000	Local		99.857550	19,971.51	104.230000	20,846.00	874.49	0.00
		Base		99.857550	19,971.51	104.230000	20,846.00	874.49	0.00
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	257,842.050	Local		100.176728	258,297.73	89.583300	230,983.42	-27,314.31	0.03
		Base		100.176728	258,297.73	89.583300	230,983.42	-27,314.31	0.02
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.900000	15 Nov 2021		
	220,000.000	Local		99.979032	219,953.87	100.531886	221,170.15	1,216.28	0.03
		Base		99.979032	219,953.87	100.531886	221,170.15	1,216.28	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	90,000.000	Local		98.624278	88,761.85	98.603185	88,742.87	-18.98	0.01
		Base		98.624278	88,761.85	98.603185	88,742.87	-18.98	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		99.018900	9,901.89	99.097449	9,909.74	7.85	0.00
		Base		99.018900	9,901.89	99.097449	9,909.74	7.85	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875000	01 Nov 2019		
	360,000.000	Local		99.941733	359,790.24	99.529303	358,305.49	-1,484.75	0.04
		Base		99.941733	359,790.24	99.529303	358,305.49	-1,484.75	0.04
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	260,000.000	Local		98.532800	256,185.28	99.116497	257,702.89	1,517.61	0.03
		Base		98.532800	256,185.28	99.116497	257,702.89	1,517.61	0.03
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	57,724.500	Local		100.607576	58,075.22	99.050000	57,176.12	-899.10	0.01
		Base		100.607576	58,075.22	99.050000	57,176.12	-899.10	0.01
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4					4.000000	14 Mar 2029		
	360,000.000	Local		99.650411	358,741.48	103.061200	371,020.32	12,278.84	0.04
		Base		99.650411	358,741.48	103.061200	371,020.32	12,278.84	0.04
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	790,000.000	Local		100.000000	790,000.00	105.143800	830,636.02	40,636.02	0.10
		Base		100.000000	790,000.00	105.143800	830,636.02	40,636.02	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	
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875000	01 Mar 2021			
		90,000.000	Local 101.133622	91,020.26	102.500000	92,250.00	1,229.74		0.01
			Base 101.133622	91,020.26	102.500000	92,250.00	1,229.74		0.01
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					15 Nov 2023			
		40,794.000	Local 100.267123	40,902.97	97.166700	39,638.18	-1,264.79		0.00
			Base 100.267123	40,902.97	97.166700	39,638.18	-1,264.79		0.00
74952PAJ6	RETL RETL 2019 RVP C 144A				4.484000	15 Mar 2036			
		420,000.000	Local 100.000000	420,000.00	100.060320	420,253.34	253.34		0.05
Original Face:		420,000.000	Base 100.000000	420,000.00	100.060320	420,253.34	253.34		0.04
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR				11.000000	29 Dec 2049			
		160,000.000	Local 100.513306	160,821.29	101.875000	163,000.00	2,178.71		0.02
			Base 100.513306	160,821.29	101.875000	163,000.00	2,178.71		0.02
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025			
		150,000.000	Local 99.016947	148,525.42	92.750000	139,125.00	-9,400.42		0.02
			Base 99.016947	148,525.42	92.750000	139,125.00	-9,400.42		0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022			
		70,000.000	Local 101.597786	71,118.45	101.000000	70,700.00	-418.45		0.01
			Base 101.597786	71,118.45	101.000000	70,700.00	-418.45		0.01
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5				4.500000	01 Nov 2023			
		50,000.000	Local 100.000000	50,000.00	104.179461	52,089.73	2,089.73		0.01
			Base 100.000000	50,000.00	104.179461	52,089.73	2,089.73		0.01
75886AAL2	ENRGY TRANS PT/REG FIN COMPANY GUAR 03/22 5.875				5.875000	01 Mar 2022			
		128,000.000	Local 100.792734	129,014.70	106.891183	136,820.71	7,806.01		0.02
			Base 100.792734	129,014.70	106.891183	136,820.71	7,806.01		0.01
75951AAB4	RELIANCE STAND LIFE II SR SECURED 144A 01/20 2.5				2.500000	15 Jan 2020			
		60,000.000	Local 99.563517	59,738.11	99.563102	59,737.86	-0.25		0.01
			Base 99.563517	59,738.11	99.563102	59,737.86	-0.25		0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.000000	25 Jul 2037			
		182,708.340	Local 80.214631	146,558.82	64.193640	117,287.13	-29,271.69		0.01
Original Face:		420,000.000	Base 80.214631	146,558.82	64.193640	117,287.13	-29,271.69		0.01

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76117WAB5	RESOLUTE FOREST PRODUCTS COMPANY GUAR 05/23 5.875					5.875000	15 May 2023		
	270,000.000	Local		99.277996	268,050.59	99.000000	267,300.00	-750.59	0.03
		Base		99.277996	268,050.59	99.000000	267,300.00	-750.59	0.03
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	140,000.000	Local		107.476886	150,467.64	102.642358	143,699.30	-6,768.34	0.02
		Base		107.476886	150,467.64	102.642358	143,699.30	-6,768.34	0.01
761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125					8.125000	23 Jun 2019		
	10,000.000	Local		101.122600	10,112.26	101.129589	10,112.96	0.70	0.00
		Base		101.122600	10,112.26	101.129589	10,112.96	0.70	0.00
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125000	15 Jul 2023		
	110,000.000	Local		101.709464	111,880.41	101.625000	111,787.50	-92.91	0.01
		Base		101.709464	111,880.41	101.625000	111,787.50	-92.91	0.01
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	317,657.510	Local		100.115379	318,024.02	98.696400	313,516.53	-4,507.49	0.04
		Base		100.115379	318,024.02	98.696400	313,516.53	-4,507.49	0.03
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	102.258251	204,516.50	4,516.50	0.02
		Base		100.000000	200,000.00	102.258251	204,516.50	4,516.50	0.02
780097BK6	ROYAL BK SCOTLND GRP PLC SR UNSECURED 03/25 VAR					4.269000	22 Mar 2025		
	270,000.000	Local		100.000000	270,000.00	101.063445	272,871.30	2,871.30	0.03
		Base		100.000000	270,000.00	101.063445	272,871.30	2,871.30	0.03
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125000	28 May 2024		
	1,090,000.000	Local		101.405193	1,105,316.60	102.644341	1,118,823.32	13,506.72	0.14
		Base		101.405193	1,105,316.60	102.644341	1,118,823.32	13,506.72	0.11
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.150000	26 Oct 2020		
	150,000.000	Local		98.703067	148,054.60	99.324164	148,986.25	931.65	0.02
		Base		98.703067	148,054.60	99.324164	148,986.25	931.65	0.02
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
	170,000.000	Local		99.950065	169,915.11	101.117377	171,899.54	1,984.43	0.02
		Base		99.950065	169,915.11	101.117377	171,899.54	1,984.43	0.02

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78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8					8.000000	25 Mar 2020		
	140,000.000	Local		99.985286	139,979.40	104.000000	145,600.00	5,620.60	0.02
		Base		99.985286	139,979.40	104.000000	145,600.00	5,620.60	0.01
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					3.360880	15 Mar 2033		
	286,899.880	Local		99.601655	285,757.03	98.643940	283,009.35	-2,747.68	0.03
Original Face:	680,000.000	Base		99.601655	285,757.03	98.643940	283,009.35	-2,747.68	0.03
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A					3.500000	28 Oct 2029		
	141,326.750	Local		98.802930	139,634.97	98.725300	139,525.26	-109.71	0.02
Original Face:	910,000.000	Base		98.802930	139,634.97	98.725300	139,525.26	-109.71	0.01
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	170,000.000	Local		99.950924	169,916.57	102.460292	174,182.50	4,265.93	0.02
		Base		99.950924	169,916.57	102.460292	174,182.50	4,265.93	0.02
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	150,000.000	Local		99.628573	149,442.86	104.673601	157,010.40	7,567.54	0.02
		Base		99.628573	149,442.86	104.673601	157,010.40	7,567.54	0.02
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	200,000.000	Local		103.002690	206,005.38	104.759990	209,519.98	3,514.60	0.03
		Base		103.002690	206,005.38	104.759990	209,519.98	3,514.60	0.02
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	360,000.000	Local		99.919769	359,711.17	104.228857	375,223.89	15,512.72	0.05
		Base		99.919769	359,711.17	104.228857	375,223.89	15,512.72	0.04
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625000	15 Sep 2045		
	260,000.000	Local		105.261700	273,680.42	102.993383	267,782.80	-5,897.62	0.03
		Base		105.261700	273,680.42	102.993383	267,782.80	-5,897.62	0.03
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		
	40,000.000	Local		100.846400	40,338.56	103.055972	41,222.39	883.83	0.00
		Base		100.846400	40,338.56	103.055972	41,222.39	883.83	0.00
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375					2.375000	16 Mar 2020		
	90,000.000	Local		99.308922	89,378.03	99.657087	89,691.38	313.35	0.01
		Base		99.308922	89,378.03	99.657087	89,691.38	313.35	0.01

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806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3				3.000000	21 Dec 2020		
		320,000.000	Local 100.135106	320,432.34	100.421326	321,348.24	915.90	0.04
			Base 100.135106	320,432.34	100.421326	321,348.24	915.90	0.03
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
		455,910.060	Local 100.556485	458,447.13	97.089300	442,639.89	-15,807.24	0.05
			Base 100.556485	458,447.13	97.089300	442,639.89	-15,807.24	0.04
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B					08 Nov 2023		
		19,201.870	Local 100.455060	19,289.25	99.593800	19,123.87	-165.38	0.00
			Base 100.455060	19,289.25	99.593800	19,123.87	-165.38	0.00
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
		160,000.000	Local 122.060638	195,297.02	135.284527	216,455.24	21,158.22	0.03
			Base 122.060638	195,297.02	135.284527	216,455.24	21,158.22	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		
		90,000.000	Local 104.967267	94,470.54	111.575172	100,417.65	5,947.11	0.01
			Base 104.967267	94,470.54	111.575172	100,417.65	5,947.11	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
		410,000.000	Local 100.743571	413,048.64	109.231144	447,847.69	34,799.05	0.05
			Base 100.743571	413,048.64	109.231144	447,847.69	34,799.05	0.05
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
		40,000.000	Local 104.566375	41,826.55	103.972553	41,589.02	-237.53	0.01
			Base 104.566375	41,826.55	103.972553	41,589.02	-237.53	0.00
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.750000	12 Sep 2046		
		20,000.000	Local 92.508900	18,501.78	100.201345	20,040.27	1,538.49	0.00
			Base 92.508900	18,501.78	100.201345	20,040.27	1,538.49	0.00
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024		
		200,000.000	Local 102.065060	204,130.12	104.900500	209,801.00	5,670.88	0.03
			Base 102.065060	204,130.12	104.900500	209,801.00	5,670.88	0.02
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1				3.548000	11 Sep 2028		
		123,658.800	Local 100.000000	123,658.80	103.276990	127,711.09	4,052.29	0.02
Original Face:		130,000.000	Base 100.000000	123,658.80	103.276990	127,711.09	4,052.29	0.01

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831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029			
		390,000.000	Local 100.000000	390,000.00	101.894800	397,389.72	7,389.72	0.05	
Original Face:		390,000.000	Base 100.000000	390,000.00	101.894800	397,389.72	7,389.72	0.04	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042			
		500,000.000	Local 98.261508	491,307.54	104.039768	520,198.84	28,891.30	0.06	
			Base 98.261508	491,307.54	104.039768	520,198.84	28,891.30	0.05	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032			
		140,000.000	Local 113.262093	158,566.93	136.144753	190,602.65	32,035.72	0.02	
			Base 113.262093	158,566.93	136.144753	190,602.65	32,035.72	0.02	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.750000	15 Jul 2025			
		70,000.000	Local 102.652371	71,856.66	100.750000	70,525.00	-1,331.66	0.01	
			Base 102.652371	71,856.66	100.750000	70,525.00	-1,331.66	0.01	
85207UAE5	SPRINT CORP COMPANY GUAR 09/21 7.25				7.250000	15 Sep 2021			
		180,000.000	Local 105.535772	189,964.39	105.000000	189,000.00	-964.39	0.02	
			Base 105.535772	189,964.39	105.000000	189,000.00	-964.39	0.02	
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625				7.625000	15 Feb 2025			
		140,000.000	Local 94.170550	131,838.77	102.000000	142,800.00	10,961.23	0.02	
			Base 94.170550	131,838.77	102.000000	142,800.00	10,961.23	0.01	
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B					02 Feb 2024			
		11,669.490	Local 100.392562	11,715.30	96.750000	11,290.23	-425.07	0.00	
			Base 100.392562	11,715.30	96.750000	11,290.23	-425.07	0.00	
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36				3.360000	20 Mar 2023			
		125,000.000	Local 99.798320	124,747.90	99.970000	124,962.50	214.60	0.02	
			Base 99.798320	124,747.90	99.970000	124,962.50	214.60	0.01	
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738				4.738000	20 Sep 2029			
		270,000.000	Local 100.000000	270,000.00	101.125000	273,037.50	3,037.50	0.03	
Original Face:		210,000.000	Base 100.000000	270,000.00	101.125000	273,037.50	3,037.50	0.03	
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7				5.700000	26 Mar 2044			
		200,000.000	Local 104.619460	209,238.92	108.611686	217,223.37	7,984.45	0.03	
			Base 104.619460	209,238.92	108.611686	217,223.37	7,984.45	0.02	

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857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	650,000.000	Local		102.410425	665,667.76	104.538400	679,499.60	13,831.84	0.08
		Base		102.410425	665,667.76	104.538400	679,499.60	13,831.84	0.07
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					3.205500	25 Sep 2035		
	1,006,038.340	Local		93.834489	944,010.94	100.317050	1,009,227.98	65,217.04	0.12
Original Face:	1,370,000.000	Base		93.834489	944,010.94	100.317050	1,009,227.98	65,217.04	0.10
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058000	14 Jul 2021		
	160,000.000	Local		98.385569	157,416.91	98.271305	157,234.09	-182.82	0.02
		Base		98.385569	157,416.91	98.271305	157,234.09	-182.82	0.02
86960BAT9	SVENSKA HANDELSBANKEN AB SR UNSECURED 05/21 3.35					3.350000	24 May 2021		
	250,000.000	Local		99.918032	249,795.08	101.131853	252,829.63	3,034.55	0.03
		Base		99.918032	249,795.08	101.131853	252,829.63	3,034.55	0.03
87164KAE4	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/21 3.933					3.933000	23 Apr 2021		
	250,000.000	Local		100.000000	250,000.00	100.464871	251,162.18	1,162.18	0.03
		Base		100.000000	250,000.00	100.464871	251,162.18	1,162.18	0.03
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.250000	15 Nov 2023		
	60,000.000	Local		97.302617	58,381.57	99.625000	59,775.00	1,393.43	0.01
		Base		97.302617	58,381.57	99.625000	59,775.00	1,393.43	0.01
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375					5.375000	01 Feb 2027		
	10,000.000	Local		99.764400	9,976.44	102.250000	10,225.00	248.56	0.00
		Base		99.764400	9,976.44	102.250000	10,225.00	248.56	0.00
87612BBH4	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 04/26 5.875					5.875000	15 Apr 2026		
	50,000.000	Local		102.764380	51,382.19	105.700000	52,850.00	1,467.81	0.01
		Base		102.764380	51,382.19	105.700000	52,850.00	1,467.81	0.01
87612BBK7	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 07/27 6.5					6.500000	15 Jul 2027		
	70,000.000	Local		100.000000	70,000.00	107.875000	75,512.50	5,512.50	0.01
		Base		100.000000	70,000.00	107.875000	75,512.50	5,512.50	0.01
87612BBM3	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/29 6.875					6.875000	15 Jan 2029		
	90,000.000	Local		100.000000	90,000.00	108.625000	97,762.50	7,762.50	0.01
		Base		100.000000	90,000.00	108.625000	97,762.50	7,762.50	0.01

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878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
	16,000.000	Local		102.744063	16,439.05	137.449883	21,991.98	5,552.93	0.00
		Base		102.744063	16,439.05	137.449883	21,991.98	5,552.93	0.00
878742AS4	TECK RESOURCES LIMITED COMPANY GUAR 08/40 6					6.000000	15 Aug 2040		
	10,000.000	Local		102.894400	10,289.44	103.318749	10,331.87	42.43	0.00
		Base		102.894400	10,289.44	103.318749	10,331.87	42.43	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
	400,000.000	Local		100.340550	401,362.20	100.500000	402,000.00	637.80	0.05
		Base		100.340550	401,362.20	100.500000	402,000.00	637.80	0.04
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877					5.877000	15 Jul 2019		
	10,000.000	Local		100.026700	10,002.67	100.837464	10,083.75	81.08	0.00
		Base		100.026700	10,002.67	100.837464	10,083.75	81.08	0.00
87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103					4.103000	08 Mar 2027		
	220,000.000	Local		99.437400	218,762.28	101.429026	223,143.86	4,381.58	0.03
		Base		99.437400	218,762.28	101.429026	223,143.86	4,381.58	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.287780	154,931.67	101.386354	152,079.53	-2,852.14	0.02
		Base		103.287780	154,931.67	101.386354	152,079.53	-2,852.14	0.02
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	130,000.000	Local		97.731769	127,051.30	98.000000	127,400.00	348.70	0.02
		Base		97.731769	127,051.30	98.000000	127,400.00	348.70	0.01
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	60,000.000	Local		97.708783	58,625.27	98.000000	58,800.00	174.73	0.01
		Base		97.708783	58,625.27	98.000000	58,800.00	174.73	0.01
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.700000	19 Jul 2019		
	90,000.000	Local		99.451933	89,506.74	99.537924	89,584.13	77.39	0.01
		Base		99.451933	89,506.74	99.537924	89,584.13	77.39	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
	690,000.000	Local		95.286490	657,476.78	95.337370	657,827.85	351.07	0.08
		Base		95.286490	657,476.78	95.337370	657,827.85	351.07	0.07

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88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	60,000.000	Local	90.507167	54,304.30	89.214387	53,528.63	-775.67	0.01	
		Base	90.507167	54,304.30	89.214387	53,528.63	-775.67	0.01	
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					3.230880	11 Nov 2034		
	437,958.310	Local	99.941787	437,703.36	99.779230	436,991.43	-711.93	0.05	
Original Face:	520,000.000	Base	99.941787	437,703.36	99.779230	436,991.43	-711.93	0.04	
887317AL9	WARNER MEDIA LLC COMPANY GUAR 03/41 6.25					6.250000	29 Mar 2041		
	100,000.000	Local	124.391770	124,391.77	116.488806	116,488.81	-7,902.96	0.01	
		Base	124.391770	124,391.77	116.488806	116,488.81	-7,902.96	0.01	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	330,000.000	Local	118.071545	389,636.10	130.381053	430,257.47	40,621.37	0.05	
		Base	118.071545	389,636.10	130.381053	430,257.47	40,621.37	0.04	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	260,000.000	Local	119.673146	311,150.18	116.467111	302,814.49	-8,335.69	0.04	
		Base	119.673146	311,150.18	116.467111	302,814.49	-8,335.69	0.03	
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5					5.000000	01 Feb 2020		
	10,000.000	Local	102.142200	10,214.22	101.657147	10,165.71	-48.51	0.00	
		Base	102.142200	10,214.22	101.657147	10,165.71	-48.51	0.00	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	30,000.000	Local	112.342567	33,702.77	102.489868	30,746.96	-2,955.81	0.00	
		Base	112.342567	33,702.77	102.489868	30,746.96	-2,955.81	0.00	
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
	70,000.000	Local	99.898243	69,928.77	100.125000	70,087.50	158.73	0.01	
		Base	99.898243	69,928.77	100.125000	70,087.50	158.73	0.01	
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	210,000.000	Local	99.966633	209,929.93	101.150171	212,415.36	2,485.43	0.03	
		Base	99.966633	209,929.93	101.150171	212,415.36	2,485.43	0.02	
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	96,871.620	Local	100.107297	96,975.56	98.982100	95,885.56	-1,090.00	0.01	
		Base	100.107297	96,975.56	98.982100	95,885.56	-1,090.00	0.01	

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893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	610,000.000	Local		114.032516	695,598.35	125.030755	762,687.61	67,089.26	0.09
		Base		114.032516	695,598.35	125.030755	762,687.61	67,089.26	0.08
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.460000	15 Jun 2050		
	100,000.000	Local		102.830430	102,830.43	101.623130	101,623.13	-1,207.30	0.01
	Original Face: 100,000.000	Base		102.830430	102,830.43	101.623130	101,623.13	-1,207.30	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563000	15 Oct 2050		
	820,000.000	Local		102.863633	843,481.79	102.253700	838,480.34	-5,001.45	0.10
	Original Face: 820,000.000	Base		102.863633	843,481.79	102.253700	838,480.34	-5,001.45	0.08
903203BT3	UPC FING PARTNERSHIP TERM LOAN AR						15 Jan 2026		
	192,708.860	Local		99.943371	192,599.73	99.511100	191,766.71	-833.02	0.02
		Base		99.943371	192,599.73	99.511100	191,766.71	-833.02	0.02
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375					5.375000	15 Jan 2025		
	200,000.000	Local		97.937150	195,874.30	101.500000	203,000.00	7,125.70	0.02
		Base		97.937150	195,874.30	101.500000	203,000.00	7,125.70	0.02
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15					3.150000	26 Apr 2021		
	250,000.000	Local		99.995800	249,989.50	100.938708	252,346.77	2,357.27	0.03
		Base		99.995800	249,989.50	100.938708	252,346.77	2,357.27	0.03
90351DAB3	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125					4.125000	24 Sep 2025		
	240,000.000	Local		99.870308	239,688.74	103.243087	247,783.41	8,094.67	0.03
		Base		99.870308	239,688.74	103.243087	247,783.41	8,094.67	0.02
90352JAA1	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 05/23 3.491					3.491000	23 May 2023		
	340,000.000	Local		99.998144	339,993.69	100.477373	341,623.07	1,629.38	0.04
		Base		99.998144	339,993.69	100.477373	341,623.07	1,629.38	0.03
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253000	23 Mar 2028		
	590,000.000	Local		99.524480	587,194.43	103.993702	613,562.84	26,368.41	0.07
		Base		99.524480	587,194.43	103.993702	613,562.84	26,368.41	0.06
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR					7.000000	31 Dec 2099		
	650,000.000	Local		100.000000	650,000.00	101.503000	659,769.50	9,769.50	0.08
		Base		100.000000	650,000.00	101.503000	659,769.50	9,769.50	0.07

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904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
	400,000.000	Local		100.000000	400,000.00	104.641808	418,567.23	18,567.23	0.05
		Base		100.000000	400,000.00	104.641808	418,567.23	18,567.23	0.04
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	120,000.000	Local		100.018983	120,022.78	103.976751	124,772.10	4,749.32	0.02
		Base		100.018983	120,022.78	103.976751	124,772.10	4,749.32	0.01
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.500000	10 Sep 2048		
	410,000.000	Local		101.860598	417,628.45	106.136858	435,161.12	17,532.67	0.05
		Base		101.860598	417,628.45	106.136858	435,161.12	17,532.67	0.04
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	390,000.000	Local		99.931874	389,734.31	104.832990	408,848.66	19,114.35	0.05
		Base		99.931874	389,734.31	104.832990	408,848.66	19,114.35	0.04
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.750000	03 Nov 2020		
	100,000.000	Local		99.591030	99,591.03	103.392023	103,392.02	3,800.99	0.01
		Base		99.591030	99,591.03	103.392023	103,392.02	3,800.99	0.01
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	660,000.000	Local		85.398315	563,628.88	93.600000	617,760.00	54,131.12	0.07
		Base		85.398315	563,628.88	93.600000	617,760.00	54,131.12	0.06
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
	340,000.000	Local		89.459797	304,163.31	96.780000	329,052.00	24,888.69	0.04
		Base		89.459797	304,163.31	96.780000	329,052.00	24,888.69	0.03
911312BK1	UNITED PARCEL SERVICE SR UNSECURED 04/23 2.5					2.500000	01 Apr 2023		
	80,000.000	Local		99.767025	79,813.62	99.737128	79,789.70	-23.92	0.01
		Base		99.767025	79,813.62	99.737128	79,789.70	-23.92	0.01
911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05					3.050000	15 Nov 2027		
	60,000.000	Local		99.616533	59,769.92	99.915844	59,949.51	179.59	0.01
		Base		99.616533	59,769.92	99.915844	59,949.51	179.59	0.01
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75					5.750000	15 Nov 2024		
	160,000.000	Local		101.148919	161,838.27	102.750000	164,400.00	2,561.73	0.02
		Base		101.148919	161,838.27	102.750000	164,400.00	2,561.73	0.02

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911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028			
		100,000.000	Local 94.908560	94,908.56	97.270000	97,270.00	2,361.44	0.01	
			Base 94.908560	94,908.56	97.270000	97,270.00	2,361.44	0.01	
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5				6.500000	15 Dec 2026			
		50,000.000	Local 100.000000	50,000.00	105.250000	52,625.00	2,625.00	0.01	
			Base 100.000000	50,000.00	105.250000	52,625.00	2,625.00	0.01	
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125000	15 Feb 2040			
		698,706.000	Local 121.571575	849,427.89	124.679477	871,142.99	21,715.10	0.11	
Original Face:		600,000.000	Base 121.571575	849,427.89	124.679477	871,142.99	21,715.10	0.09	
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125000	15 Feb 2041			
		275,844.000	Local 117.835896	325,043.25	125.351763	345,775.32	20,732.07	0.04	
Original Face:		240,000.000	Base 117.835896	325,043.25	125.351763	345,775.32	20,732.07	0.03	
912810QV3	TSY INFL IX N/B 02/42 0.75				0.750000	15 Feb 2042			
		902,259.000	Local 95.585309	862,427.05	97.295638	877,858.65	15,431.60	0.11	
Original Face:		810,000.000	Base 95.585309	862,427.05	97.295638	877,858.65	15,431.60	0.09	
912810RF7	TSY INFL IX N/B 02/44 1.375				1.375000	15 Feb 2044			
		874,775.700	Local 103.762121	907,685.82	110.427202	965,990.33	58,304.51	0.12	
Original Face:		810,000.000	Base 103.762121	907,685.82	110.427202	965,990.33	58,304.51	0.10	
912810RK6	US TREASURY N/B 02/45 2.5				2.500000	15 Feb 2045			
		2,140,000.000	Local 91.026771	1,947,972.91	94.351562	2,019,123.43	71,150.52	0.24	
			Base 91.026771	1,947,972.91	94.351562	2,019,123.43	71,150.52	0.20	
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045			
		5,770,000.000	Local 102.870164	5,935,608.49	103.753906	5,986,600.38	50,991.89	0.72	
			Base 102.870164	5,935,608.49	103.753906	5,986,600.38	50,991.89	0.60	
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045			
		6,730,000.000	Local 97.788452	6,581,162.84	101.332031	6,819,645.69	238,482.85	0.82	
			Base 97.788452	6,581,162.84	101.332031	6,819,645.69	238,482.85	0.69	
912810RX8	US TREASURY N/B 05/47 3				3.000000	15 May 2047			
		3,279,000.000	Local 99.528309	3,263,533.26	103.632812	3,398,119.91	134,586.65	0.41	
			Base 99.528309	3,263,533.26	103.632812	3,398,119.91	134,586.65	0.34	

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912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	2,490,000.000	Local		98.248226	2,446,380.83	98.574219	2,454,498.05	8,117.22	0.30
		Base		98.248226	2,446,380.83	98.574219	2,454,498.05	8,117.22	0.25
912810RZ3	US TREASURY N/B 11/47 2.75					2.750000	15 Nov 2047		
	3,570,000.000	Local		98.077888	3,501,380.60	98.558594	3,518,541.81	17,161.21	0.43
		Base		98.077888	3,501,380.60	98.558594	3,518,541.81	17,161.21	0.35
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
	3,090,000.000	Local		98.561789	3,045,559.28	103.464844	3,197,063.68	151,504.40	0.39
		Base		98.561789	3,045,559.28	103.464844	3,197,063.68	151,504.40	0.32
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
	2,680,000.000	Local		101.263906	2,713,872.68	106.035156	2,841,742.18	127,869.50	0.34
		Base		101.263906	2,713,872.68	106.035156	2,841,742.18	127,869.50	0.29
912810SD1	US TREASURY N/B 08/48 3					3.000000	15 Aug 2048		
	3,367,000.000	Local		97.858109	3,294,882.52	103.515625	3,485,371.09	190,488.57	0.42
		Base		97.858109	3,294,882.52	103.515625	3,485,371.09	190,488.57	0.35
912810SE9	US TREASURY N/B 11/48 3.375					3.375000	15 Nov 2048		
	3,140,000.000	Local		104.315168	3,275,496.29	111.292969	3,494,599.23	219,102.94	0.42
		Base		104.315168	3,275,496.29	111.292969	3,494,599.23	219,102.94	0.35
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		
	1,607,601.100	Local		97.634887	1,569,579.52	102.522041	1,648,145.46	78,565.94	0.20
		Base		97.634887	1,569,579.52	102.522041	1,648,145.46	78,565.94	0.17
9128283F5	US TREASURY N/B 11/27 2.25					2.375000	15 Nov 2027		
	0.000	Local		0.000000	-18.40	0.000000	0.00	18.40	0.00
		Base		0.000000	-18.40	0.000000	0.00	18.40	0.00
9128284M9	US TREASURY N/B 04/25 2.875					2.875000	30 Apr 2025		
	2,590,000.000	Local		99.574334	2,578,975.24	103.265625	2,674,579.69	95,604.45	0.32
		Base		99.574334	2,578,975.24	103.265625	2,674,579.69	95,604.45	0.27
9128284N7	US TREASURY N/B 05/28 2.875					2.875000	15 May 2028		
	2,640,000.000	Local		99.514047	2,627,170.85	103.871094	2,742,196.88	115,026.03	0.33
		Base		99.514047	2,627,170.85	103.871094	2,742,196.88	115,026.03	0.28

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9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
	2,890,000.000	Local		99.452531	2,874,178.16	102.593750	2,964,959.38	90,781.22	0.36
		Base		99.452531	2,874,178.16	102.593750	2,964,959.38	90,781.22	0.30
9128285D8	US TREASURY N/B 09/23 2.875					2.875000	30 Sep 2023		
	150,000.000	Local		99.399907	149,099.86	102.687500	154,031.25	4,931.39	0.02
		Base		99.399907	149,099.86	102.687500	154,031.25	4,931.39	0.02
9128285M8	US TREASURY N/B 11/28 3.125					3.125000	15 Nov 2028		
	50,000.000	Local		104.168080	52,084.04	106.074219	53,037.11	953.07	0.01
		Base		104.168080	52,084.04	106.074219	53,037.11	953.07	0.01
9128286B1	US TREASURY N/B 02/29 2.625					2.625000	15 Feb 2029		
	10,000.000	Local		101.823900	10,182.39	101.835938	10,183.59	1.20	0.00
		Base		101.823900	10,182.39	101.835938	10,183.59	1.20	0.00
9128286C9	US TREASURY N/B 02/22 2.5					2.500000	15 Feb 2022		
	2,470,000.000	Local		99.995723	2,469,894.35	100.734375	2,488,139.06	18,244.71	0.30
		Base		99.995723	2,469,894.35	100.734375	2,488,139.06	18,244.71	0.25
9128286L9	US TREASURY N/B 03/26 2.25					2.375000	31 Mar 2026		
	5,270,000.000	Local		99.800487	5,259,485.66	99.558594	5,246,737.90	-12,747.76	0.63
		Base		99.800487	5,259,485.66	99.558594	5,246,737.90	-12,747.76	0.53
912828J27	US TREASURY N/B 02/25 2					2.000000	15 Feb 2025		
	1,030,000.000	Local		95.041035	978,922.66	98.363281	1,013,141.79	34,219.13	0.12
		Base		95.041035	978,922.66	98.363281	1,013,141.79	34,219.13	0.10
912828K74	US TREASURY N/B 08/25 2					2.000000	15 Aug 2025		
	150,000.000	Local		95.420600	143,130.90	98.144531	147,216.80	4,085.90	0.02
		Base		95.420600	143,130.90	98.144531	147,216.80	4,085.90	0.01
912828W71	US TREASURY N/B 03/24 2.125					2.125000	31 Mar 2024		
	1,630,000.000	Local		99.778500	1,626,389.55	99.445312	1,620,958.59	-5,430.96	0.20
		Base		99.778500	1,626,389.55	99.445312	1,620,958.59	-5,430.96	0.16
912828X47	US TREASURY N/B 04/22 1.875					1.875000	30 Apr 2022		
	40,000.000	Local		98.941025	39,576.41	98.921875	39,568.75	-7.66	0.00
		Base		98.941025	39,576.41	98.921875	39,568.75	-7.66	0.00

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912828XX3	US TREASURY N/B 06/24 2		2,460,000.000	Local	96.009798	2,361,841.03	98.687500	2,427,712.50	65,871.47	0.29
				Base	96.009798	2,361,841.03	98.687500	2,427,712.50	65,871.47	0.24
912828XZ8	US TREASURY N/B 06/25 2.75		4,441,000.000	Local	99.663885	4,426,073.15	102.578125	4,555,494.53	129,421.38	0.55
				Base	99.663885	4,426,073.15	102.578125	4,555,494.53	129,421.38	0.46
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5		170,000.000	Local	102.059247	173,500.72	103.361380	175,714.35	2,213.63	0.02
				Base	102.059247	173,500.72	103.361380	175,714.35	2,213.63	0.02
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125		190,000.000	Local	100.198089	190,376.37	103.891618	197,394.07	7,017.70	0.02
				Base	100.198089	190,376.37	103.891618	197,394.07	7,017.70	0.02
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375		70,000.000	Local	99.838329	69,886.83	101.547051	71,082.94	1,196.11	0.01
				Base	99.838329	69,886.83	101.547051	71,082.94	1,196.11	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75		200,000.000	Local	100.649160	201,298.32	100.002533	200,005.07	-1,293.25	0.02
				Base	100.649160	201,298.32	100.002533	200,005.07	-1,293.25	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875		100,000.000	Local	99.211730	99,211.73	100.540690	100,540.69	1,328.96	0.01
				Base	99.211730	99,211.73	100.540690	100,540.69	1,328.96	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7		150,000.000	Local	99.748873	149,623.31	100.206725	150,310.09	686.78	0.02
				Base	99.748873	149,623.31	100.206725	150,310.09	686.78	0.02
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75		320,000.000	Local	101.286481	324,116.74	104.382805	334,024.98	9,908.24	0.04
				Base	101.286481	324,116.74	104.382805	334,024.98	9,908.24	0.03
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875		70,000.000	Local	101.643771	71,150.64	104.712958	73,299.07	2,148.43	0.01
				Base	101.643771	71,150.64	104.712958	73,299.07	2,148.43	0.01

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914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	266,545.030	Local		99.873976	266,209.12	94.071400	250,742.64	-15,466.48	0.03
		Base		99.873976	266,209.12	94.071400	250,742.64	-15,466.48	0.03
91678RAA8	UPSTART SECURITIZATION TRUST UPST 2017 2 A 144A					2.508000	20 Mar 2025		
	27,398.350	Local		99.999672	27,398.26	99.864800	27,361.31	-36.95	0.00
Original Face:	400,000.000	Base		99.999672	27,398.26	99.864800	27,361.31	-36.95	0.00
91831AAC5	BAUSCH HEALTH COS INC COMPANY GUAR 144A 04/25 6.125					6.125000	15 Apr 2025		
	180,000.000	Local		94.797078	170,634.74	99.000000	178,200.00	7,565.26	0.02
		Base		94.797078	170,634.74	99.000000	178,200.00	7,565.26	0.02
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local		96.944076	164,804.93	97.250000	165,325.00	520.07	0.02
		Base		96.944076	164,804.93	97.250000	165,325.00	520.07	0.02
91911KAD4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/21 5.625					5.625000	01 Dec 2021		
	31,000.000	Local		96.454065	29,900.76	100.020000	31,006.20	1,105.44	0.00
		Base		96.454065	29,900.76	100.020000	31,006.20	1,105.44	0.00
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.000000	15 Mar 2024		
	110,000.000	Local		101.708864	111,879.75	105.800000	116,380.00	4,500.25	0.01
		Base		101.708864	111,879.75	105.800000	116,380.00	4,500.25	0.01
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	80,000.000	Local		102.608088	82,086.47	108.630000	86,904.00	4,817.53	0.01
		Base		102.608088	82,086.47	108.630000	86,904.00	4,817.53	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	197,000.000	Local		96.898000	190,889.06	114.400000	225,368.00	34,478.94	0.03
		Base		96.898000	190,889.06	114.400000	225,368.00	34,478.94	0.02
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	20,000.000	Local		100.000000	20,000.00	106.000000	21,200.00	1,200.00	0.00
		Base		100.000000	20,000.00	106.000000	21,200.00	1,200.00	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	80,000.000	Local		103.416138	82,732.91	106.543986	85,235.19	2,502.28	0.01
		Base		103.416138	82,732.91	106.543986	85,235.19	2,502.28	0.01

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92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local		96.278000	105,905.80	104.029836	114,432.82	8,527.02	0.01
		Base		96.278000	105,905.80	104.029836	114,432.82	8,527.02	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.500000	01 Nov 2024		
	40,000.000	Local		101.287625	40,515.05	102.393467	40,957.39	442.34	0.00
		Base		101.287625	40,515.05	102.393467	40,957.39	442.34	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local		95.352724	162,099.63	102.625933	174,464.09	12,364.46	0.02
		Base		95.352724	162,099.63	102.625933	174,464.09	12,364.46	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.848210	205,696.42	112.493448	224,986.90	19,290.48	0.03
		Base		102.848210	205,696.42	112.493448	224,986.90	19,290.48	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		105.401150	21,080.23	117.039398	23,407.88	2,327.65	0.00
		Base		105.401150	21,080.23	117.039398	23,407.88	2,327.65	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		101.562670	101,562.67	104.721382	104,721.38	3,158.71	0.01
		Base		101.562670	101,562.67	104.721382	104,721.38	3,158.71	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	390,000.000	Local		101.089803	394,250.23	105.699369	412,227.54	17,977.31	0.05
		Base		101.089803	394,250.23	105.699369	412,227.54	17,977.31	0.04
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	406,000.000	Local		99.740372	404,945.91	101.177663	410,781.31	5,835.40	0.05
		Base		99.740372	404,945.91	101.177663	410,781.31	5,835.40	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
	406,000.000	Local		100.519475	408,109.07	105.753642	429,359.79	21,250.72	0.05
		Base		100.519475	408,109.07	105.753642	429,359.79	21,250.72	0.04
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	80,000.000	Local		99.813238	79,850.59	102.393361	81,914.69	2,064.10	0.01
		Base		99.813238	79,850.59	102.393361	81,914.69	2,064.10	0.01

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92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25					4.250000	01 Sep 2023		
	90,000.000	Local		99.413111	89,471.80	103.958813	93,562.93	4,091.13	0.01
		Base		99.413111	89,471.80	103.958813	93,562.93	4,091.13	0.01
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875					3.875000	01 Apr 2024		
	10,000.000	Local		95.891700	9,589.17	101.822958	10,182.30	593.13	0.00
		Base		95.891700	9,589.17	101.822958	10,182.30	593.13	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	20,909.090	Local		100.952744	21,108.30	98.300000	20,553.64	-554.66	0.00
		Base		100.952744	21,108.30	98.300000	20,553.64	-554.66	0.00
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	200,000.000	Local		97.294330	194,588.66	101.519414	203,038.83	8,450.17	0.02
		Base		97.294330	194,588.66	101.519414	203,038.83	8,450.17	0.02
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	500,000.000	Local		102.946996	514,734.98	110.347788	551,738.94	37,003.96	0.07
		Base		102.946996	514,734.98	110.347788	551,738.94	37,003.96	0.06
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	570,000.000	Local		99.077674	564,742.74	101.642262	579,360.89	14,618.15	0.07
		Base		99.077674	564,742.74	101.642262	579,360.89	14,618.15	0.06
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	200,000.000	Local		100.667070	201,334.14	99.137675	198,275.35	-3,058.79	0.02
		Base		100.667070	201,334.14	99.137675	198,275.35	-3,058.79	0.02
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA					0.995825	15 May 2047		
	6,404,983.880	Local		4.050745	259,449.59	3.939140	252,301.28	-7,148.31	0.03
	Original Face:		Base	4.050745	259,449.59	3.939140	252,301.28	-7,148.31	0.03
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.750000	17 Sep 2024		
	300,000.000	Local		99.779740	299,339.22	102.113146	306,339.44	7,000.22	0.04
		Base		99.779740	299,339.22	102.113146	306,339.44	7,000.22	0.03
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A					4.153880	25 Oct 2034		
	109,973.720	Local		96.282612	105,885.57	100.300020	110,303.66	4,418.09	0.01
	Original Face:		Base	96.282612	105,885.57	100.300020	110,303.66	4,418.09	0.01

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92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.387106	15 Jun 2045		
	955,016.320	Local		3.659355	34,947.44	3.382940	32,307.63	-2,639.81	0.00
Original Face:	1,160,000.000	Base		3.659355	34,947.44	3.382940	32,307.63	-2,639.81	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	660,000.000	Local		97.859970	645,875.80	98.705000	651,453.00	5,577.20	0.08
		Base		97.859970	645,875.80	98.705000	651,453.00	5,577.20	0.07
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	420,000.000	Local		99.713552	418,796.92	105.331528	442,392.42	23,595.50	0.05
		Base		99.713552	418,796.92	105.331528	442,392.42	23,595.50	0.04
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.450000	01 Jun 2026		
	190,000.000	Local		99.771242	189,565.36	97.865281	185,944.03	-3,621.33	0.02
		Base		99.771242	189,565.36	97.865281	185,944.03	-3,621.33	0.02
933XFBII2	HCA INC. 2018 TERM LOAN B10						13 Mar 2025		
	138,841.280	Local		100.675210	139,778.75	99.847200	138,629.13	-1,149.62	0.02
		Base		100.675210	139,778.75	99.847200	138,629.13	-1,149.62	0.01
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375					7.375000	15 May 2029		
	80,000.000	Local		117.105600	93,684.48	128.770916	103,016.73	9,332.25	0.01
		Base		117.105600	93,684.48	128.770916	103,016.73	9,332.25	0.01
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.500000	15 May 2024		
	150,000.000	Local		101.174020	151,761.03	102.461661	153,692.49	1,931.46	0.02
		Base		101.174020	151,761.03	102.461661	153,692.49	1,931.46	0.02
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
	80,000.000	Local		99.822825	79,858.26	100.825561	80,660.45	802.19	0.01
		Base		99.822825	79,858.26	100.825561	80,660.45	802.19	0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
	480,000.000	Local		99.902875	479,533.80	97.507789	468,037.39	-11,496.41	0.06
		Base		99.902875	479,533.80	97.507789	468,037.39	-11,496.41	0.05
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
	50,000.000	Local		101.775800	50,887.90	103.290118	51,645.06	757.16	0.01
		Base		101.775800	50,887.90	103.290118	51,645.06	757.16	0.01

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94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	510,000.000	Local		98.798988	503,874.84	101.071141	515,462.82	11,587.98	0.06
		Base		98.798988	503,874.84	101.071141	515,462.82	11,587.98	0.05
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	130,000.000	Local		99.729138	129,647.88	112.437081	146,168.21	16,520.33	0.02
		Base		99.729138	129,647.88	112.437081	146,168.21	16,520.33	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	1,320,000.000	Local		100.966102	1,332,752.54	104.109782	1,374,249.12	41,496.58	0.17
		Base		100.966102	1,332,752.54	104.109782	1,374,249.12	41,496.58	0.14
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	70,000.000	Local		99.619443	69,733.61	99.664276	69,764.99	31.38	0.01
		Base		99.619443	69,733.61	99.664276	69,764.99	31.38	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	660,000.000	Local		101.825623	672,049.11	104.933836	692,563.32	20,514.21	0.08
		Base		101.825623	672,049.11	104.933836	692,563.32	20,514.21	0.07
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					2.915500	25 Jun 2037		
	155,863.150	Local		75.004406	116,904.23	81.815780	127,520.65	10,616.42	0.02
	Original Face: 1,110,000.000	Base		75.004406	116,904.23	81.815780	127,520.65	10,616.42	0.01
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.286667	15 Jul 2046		
	70,000.000	Local		103.283429	72,298.40	102.896800	72,027.76	-270.64	0.01
	Original Face: 70,000.000	Base		103.283429	72,298.40	102.896800	72,027.76	-270.64	0.01
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
	20,000.000	Local		103.981550	20,796.31	104.147670	20,829.53	33.22	0.00
	Original Face: 20,000.000	Base		103.981550	20,796.31	104.147670	20,829.53	33.22	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
	250,000.000	Local		102.608276	256,520.69	101.283190	253,207.98	-3,312.71	0.03
	Original Face: 250,000.000	Base		102.608276	256,520.69	101.283190	253,207.98	-3,312.71	0.03
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
	220,000.000	Local		102.652627	225,835.78	100.887280	221,952.02	-3,883.76	0.03
	Original Face: 220,000.000	Base		102.652627	225,835.78	100.887280	221,952.02	-3,883.76	0.02

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94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
	750,000.000	Local		102.639071	769,793.03	100.505330	753,789.98	-16,003.05	0.09
Original Face:	750,000.000	Base		102.639071	769,793.03	100.505330	753,789.98	-16,003.05	0.08
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.149458	15 May 2048		
	4,970,414.190	Local		4.774378	237,306.36	4.513560	224,342.63	-12,963.73	0.03
Original Face:	5,169,000.000	Base		4.774378	237,306.36	4.513560	224,342.63	-12,963.73	0.02
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848000	15 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
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	920,000.000	Local		99.919002	919,254.82	102.907735	946,751.16	27,496.34	0.11
		Base		99.919002	919,254.82	102.907735	946,751.16	27,496.34	0.10
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	400,000.000	Local		99.824690	399,298.76	104.533354	418,133.42	18,834.66	0.05
		Base		99.824690	399,298.76	104.533354	418,133.42	18,834.66	0.04
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	75,419.160	Local		100.526564	75,816.29	97.075000	73,213.15	-2,603.14	0.01
		Base		100.526564	75,816.29	97.075000	73,213.15	-2,603.14	0.01
961214CP6	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3					2.300000	26 May 2020		
	30,000.000	Local		99.131367	29,739.41	99.575153	29,872.55	133.14	0.00
		Base		99.131367	29,739.41	99.575153	29,872.55	133.14	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.600000	23 Nov 2020		
	170,000.000	Local		99.168482	168,586.42	99.831991	169,714.38	1,127.96	0.02
		Base		99.168482	168,586.42	99.831991	169,714.38	1,127.96	0.02
963FXEI18	NUMERICABLE GROUP SA USD TERM LOAN B12						31 Jan 2026		
	180,556.160	Local		99.921819	180,415.00	94.050000	169,813.07	-10,601.93	0.02
		Base		99.921819	180,415.00	94.050000	169,813.07	-10,601.93	0.02
964FZXI13	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						16 Nov 2025		
	169,575.000	Local		99.023901	167,919.78	98.850000	167,624.89	-294.89	0.02
		Base		99.023901	167,919.78	98.850000	167,624.89	-294.89	0.02

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964RQHII2	PANTHER BF AGGREGATOR 2 L P TERM LOAN B						18 Mar 2026			
			410,000.000	Local	99.000000	405,900.00	98.875000	405,387.50	-512.50	0.05
				Base	99.000000	405,900.00	98.875000	405,387.50	-512.50	0.04
966387AH5	WHITING PETROLEUM CORP COMPANY GUAR 03/21 5.75					5.750000	15 Mar 2021			
			90,000.000	Local	101.275289	91,147.76	101.150000	91,035.00	-112.76	0.01
				Base	101.275289	91,147.76	101.150000	91,035.00	-112.76	0.01
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25					6.250000	01 Apr 2023			
			30,000.000	Local	78.500500	23,550.15	100.500000	30,150.00	6,599.85	0.00
				Base	78.500500	23,550.15	100.500000	30,150.00	6,599.85	0.00
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.000000	15 Aug 2022			
			40,000.000	Local	100.637500	40,255.00	100.250000	40,100.00	-155.00	0.00
				Base	100.637500	40,255.00	100.250000	40,100.00	-155.00	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031			
			60,000.000	Local	119.014283	71,408.57	125.603374	75,362.02	3,953.45	0.01
				Base	119.014283	71,408.57	125.603374	75,362.02	3,953.45	0.01
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031			
			320,000.000	Local	120.849494	386,718.38	127.330601	407,457.92	20,739.54	0.05
				Base	120.849494	386,718.38	127.330601	407,457.92	20,739.54	0.04
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875000	01 Sep 2021			
			130,000.000	Local	108.278269	140,761.75	110.514405	143,668.73	2,906.98	0.02
				Base	108.278269	140,761.75	110.514405	143,668.73	2,906.98	0.01
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023			
			70,000.000	Local	97.697443	68,388.21	101.803334	71,262.33	2,874.12	0.01
				Base	97.697443	68,388.21	101.803334	71,262.33	2,874.12	0.01
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.250000	15 Mar 2020			
			80,000.000	Local	101.889600	81,511.68	102.122206	81,697.76	186.08	0.01
				Base	101.889600	81,511.68	102.122206	81,697.76	186.08	0.01
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.000000	15 Jan 2022			
			10,000.000	Local	97.649500	9,764.95	103.750000	10,375.00	610.05	0.00
				Base	97.649500	9,764.95	103.750000	10,375.00	610.05	0.00

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98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	30,000.000	Local		110.252700	33,075.81	112.500000	33,750.00	674.19	0.00
		Base		110.252700	33,075.81	112.500000	33,750.00	674.19	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	210,000.000	Local		115.703710	242,977.79	127.232668	267,188.60	24,210.81	0.03
		Base		115.703710	242,977.79	127.232668	267,188.60	24,210.81	0.03
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	338,300.000	Local		100.481129	339,927.66	98.562500	333,436.94	-6,490.72	0.04
		Base		100.481129	339,927.66	98.562500	333,436.94	-6,490.72	0.03
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5					6.500000	15 Jun 2022		
	80,000.000	Local		101.804825	81,443.86	101.875000	81,500.00	56.14	0.01
		Base		101.804825	81,443.86	101.875000	81,500.00	56.14	0.01
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	50,208.020	Local		100.205804	50,311.35	98.046900	49,227.41	-1,083.94	0.01
		Base		100.205804	50,311.35	98.046900	49,227.41	-1,083.94	0.00
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	160,000.000	Local		100.146700	160,234.72	97.831869	156,530.99	-3,703.73	0.02
		Base		100.146700	160,234.72	97.831869	156,530.99	-3,703.73	0.02
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875000	15 Jun 2027		
	260,000.000	Local		98.744700	256,736.22	72.750000	189,150.00	-67,586.22	0.02
Original Face:	260,000.000	Base		98.744700	256,736.22	72.750000	189,150.00	-67,586.22	0.02
ACI103TH8	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/28 7.875					7.875000	23 Jan 2028		
	220,000.000	Local		100.000000	220,000.00	95.100000	209,220.00	-10,780.00	0.03
		Base		100.000000	220,000.00	95.100000	209,220.00	-10,780.00	0.02
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		
	91,139.100	Local		99.911619	91,058.55	98.166700	89,468.25	-1,590.30	0.01
		Base		99.911619	91,058.55	98.166700	89,468.25	-1,590.30	0.01
C9413PAZ6	VALEANT PHARMACEUTICALS INTL I INITIAL TERM						02 Jun 2025		
	120,017.890	Local		101.146396	121,393.77	99.215000	119,075.75	-2,318.02	0.01
		Base		101.146396	121,393.77	99.215000	119,075.75	-2,318.02	0.01

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D8545JAG4	UNITYMEDIA HESSEN GMBH + CO K TERM LOAN D FACILITY					15 Jan 2026			
		160,000.000	Local 99.693625	159,509.80	98.791700	158,066.72	-1,443.08	0.02	
			Base 99.693625	159,509.80	98.791700	158,066.72	-1,443.08	0.02	
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026			
		59,664.650	Local 99.878303	59,592.04	98.785700	58,940.14	-651.90	0.01	
			Base 99.878303	59,592.04	98.785700	58,940.14	-651.90	0.01	
L5137LAF2	INTELSAT JACKSON HLDGS S A TERM LOAN B 3					27 Nov 2023			
		100,000.000	Local 99.787500	99,787.50	97.875000	97,875.00	-1,912.50	0.01	
			Base 99.787500	99,787.50	97.875000	97,875.00	-1,912.50	0.01	
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN					28 Oct 2020			
		0.000	Local 0.000000	-218.32	0.000000	0.00	218.32	0.00	
			Base 0.000000	-218.32	0.000000	0.00	218.32	0.00	
N9833RAE9	ZIGGO SECD FIN B V TERM LOAN E					15 Apr 2025			
		151,000.000	Local 99.961695	150,942.16	97.281200	146,894.61	-4,047.55	0.02	
			Base 99.961695	150,942.16	97.281200	146,894.61	-4,047.55	0.01	
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022			
		210,000.000	Local 98.267262	206,361.25	101.257800	212,641.38	6,280.13	0.03	
			Base 98.267262	206,361.25	101.257800	212,641.38	6,280.13	0.02	
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045			
		1,020,000.000	Local 108.321384	1,104,878.12	106.377900	1,085,054.58	-19,823.54	0.13	
			Base 108.321384	1,104,878.12	106.377900	1,085,054.58	-19,823.54	0.11	
US DOLLAR Total									
		465,274,472.020	Local	408,546,881.59		413,275,431.92	4,728,550.33	49.97	
Original Face:		495,177,701.210	Base	408,546,881.59		413,275,431.92	4,728,550.33	41.62	
FIXED INCOME Total									
		920,188,772.020	Base	429,778,751.79		431,234,298.54	1,455,546.75	43.43	
Original Face:		495,177,701.210							

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI18FF52	US 10YR FUT OPTN MAY19C 128.5 APR19 128.5 CALL					26 Apr 2019			
832,000.000		832.000	Local	0.032980	27,439.36	0.031250	26,000.00	-1,439.36	0.00
			Base	0.032980	27,439.36	0.031250	26,000.00	-1,439.36	0.00
ADI18G9N8	CAD CURR 2PM OP APR19C 76 APR19 76 CALL					05 Apr 2019			
6,000.000		6.000	Local	0.602500	3,615.00	0.010000	60.00	-3,555.00	0.00
			Base	0.602500	3,615.00	0.010000	60.00	-3,555.00	0.00
ADI18JNP1	AUDUSD EURO 2PM O APR19C 71.5 APR19 71.5 CALL					05 Apr 2019			
4,000.000		4.000	Local	0.662500	2,650.00	0.160000	640.00	-2,010.00	0.00
			Base	0.662500	2,650.00	0.160000	640.00	-2,010.00	0.00
ADI18L642	EURO CURR 2PM OP APR19C 1.135 APR19 1.135 CALL					05 Apr 2019			
500,000.000		4.000	Local	0.002520	1,260.00	0.001000	500.00	-760.00	0.00
			Base	0.002520	1,260.00	0.001000	500.00	-760.00	0.00
ADI196RN9	AUDUSD EURO 2PM O APR19C 72 APR19 72 CALL					05 Apr 2019			
2,000.000		2.000	Local	0.632500	1,265.00	0.060000	120.00	-1,145.00	0.00
			Base	0.632500	1,265.00	0.060000	120.00	-1,145.00	0.00
ADI196RW9	US 10YR FUT OPTN MAY19C 127.5 APR19 127.5 CALL					26 Apr 2019			
63,000.000		63.000	Local	0.032980	2,077.74	0.046875	2,953.13	875.39	0.00
			Base	0.032980	2,077.74	0.046875	2,953.13	875.39	0.00
ADI197NN1	US 10YR FUT OPTN MAY19C 129 APR19 129 CALL					26 Apr 2019			
67,000.000		67.000	Local	0.032980	2,209.66	0.031250	2,093.75	-115.91	0.00
			Base	0.032980	2,209.66	0.031250	2,093.75	-115.91	0.00
ADI19J893	AUDUSD EURO 2PM O APR19C 71 APR19 71 CALL					05 Apr 2019			
3,000.000		3.000	Local	0.425833	1,277.50	0.360000	1,080.00	-197.50	0.00
			Base	0.425833	1,277.50	0.360000	1,080.00	-197.50	0.00
ADI19LR63	EURO CURR 2PM OP MAY19C 1.15 MAY19 1.15 CALL					03 May 2019			
1,375,000.000		11.000	Local	0.005829	8,015.00	0.001500	2,062.50	-5,952.50	0.00
			Base	0.005829	8,015.00	0.001500	2,062.50	-5,952.50	0.00

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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
ADI19LSV7	EURO CURR 2PM OP MAY19C 1.135 MAY19 1.135 CALL					03 May 2019			
500,000.000		4.000	Local 0.006770	3,385.00	0.005100		2,550.00	-835.00	0.00
			Base 0.006770	3,385.00	0.005100		2,550.00	-835.00	0.00
ADI19SM55	AUDUSD EURO 2PM O MAY19C 71.5 MAY19 71.5 CALL					03 May 2019			
4,000.000		4.000	Local 0.562500	2,250.00	0.470000		1,880.00	-370.00	0.00
			Base 0.562500	2,250.00	0.470000		1,880.00	-370.00	0.00
ADI19WM07	US BOND FUTR OPTN MAY19C 151 APR19 151 CALL					26 Apr 2019			
6,000.000		6.000	Local 0.697043	4,182.26	0.640625		3,843.75	-338.51	0.00
			Base 0.697043	4,182.26	0.640625		3,843.75	-338.51	0.00
ADI19YRK4	US 10YR FUT OPTN JUN19C 135.5 MAY19 135.5 CALL					24 May 2019			
39,000.000		39.000	Local 0.032980	1,286.22	0.015625		609.38	-676.84	0.00
			Base 0.032980	1,286.22	0.015625		609.38	-676.84	0.00
ADI19YRN8	US 10YR FUT OPTN JUN19C 135 MAY19 135 CALL					24 May 2019			
24,000.000		24.000	Local 0.032980	791.52	0.015625		375.00	-416.52	0.00
			Base 0.032980	791.52	0.015625		375.00	-416.52	0.00
ADI19YV03	AUDUSD EURO 2PM O MAY19C 71 MAY19 71 CALL					03 May 2019			
4,000.000		4.000	Local 0.702500	2,810.00	0.700000		2,800.00	-10.00	0.00
			Base 0.702500	2,810.00	0.700000		2,800.00	-10.00	0.00
ADI19ZLG6	CAD CURR 2PM OP MAY19C 75 MAY19 75 CALL					03 May 2019			
4,000.000		4.000	Local 0.412500	1,650.00	0.550000		2,200.00	550.00	0.00
			Base 0.412500	1,650.00	0.550000		2,200.00	550.00	0.00
AEI319293	9WR019101 SWAPTION RECEIVER 65 190417 65 CALL					17 Apr 2019			
4,060,000.000	4,060,000.000		Local 0.110000	4,466.00	0.384529		15,611.88	11,145.88	0.00
			Base 0.110000	4,466.00	0.384529		15,611.88	11,145.88	0.00
US DOLLAR Total									
7,493,000.000	4,061,077.000		Local	70,630.26			65,379.39	-5,250.87	0.01
			Base	70,630.26			65,379.39	-5,250.87	0.01
OPTIONS PURCHASED - CALLS Total									
7,493,000.000	4,061,077.000		Base	70,630.26			65,379.39	-5,250.87	0.01

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STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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

As of: March 29, 2019

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

OPTIONS PURCHASED - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI18FDD7	CAD CURR 2PM OP	APR19P 75.5	APR19 75.5	PUT		05 Apr 2019			
4,000.000		4.000	Local	0.662500	2,650.00	0.540000	2,160.00	-490.00	0.00
			Base	0.662500	2,650.00	0.540000	2,160.00	-490.00	0.00
ADI18G8D1	US 5YR FUTR OPTN	MAY19P 111.5	APR19 111.5	PUT		26 Apr 2019			
211,000.000		211.000	Local	0.025168	5,310.45	0.001000	211.00	-5,099.45	0.00
			Base	0.025168	5,310.45	0.001000	211.00	-5,099.45	0.00
ADI18KHZ3	US 10YR FUT OPTN	JUN19P 121	MAY19 121	PUT		24 May 2019			
20,000.000		20.000	Local	0.048605	972.10	0.046875	937.50	-34.60	0.00
			Base	0.048605	972.10	0.046875	937.50	-34.60	0.00
ADI196Q83	US 5YR FUTR OPTN	MAY19P 112.2	APR19 112.25	PUT		26 Apr 2019			
901,000.000		901.000	Local	0.017355	15,636.86	0.001000	901.00	-14,735.86	0.00
			Base	0.017355	15,636.86	0.001000	901.00	-14,735.86	0.00
ADI196Q91	US BOND FUTR OPTN	MAY19P 134	APR19 134	PUT		26 Apr 2019			
26,000.000		26.000	Local	0.032980	857.48	0.001000	26.00	-831.48	0.00
			Base	0.032980	857.48	0.001000	26.00	-831.48	0.00
ADI196QC4	US BOND FUTR OPTN	MAY19P 133	APR19 133	PUT		26 Apr 2019			
80,000.000		80.000	Local	0.032980	2,638.40	0.001000	80.00	-2,558.40	0.00
			Base	0.032980	2,638.40	0.001000	80.00	-2,558.40	0.00
ADI196R90	US 2YR FUTR OPTN	JUN19P 105.2	MAY19 105.25	PUT		24 May 2019			
298,000.000		149.000	Local	0.016490	4,914.02	0.007813	2,328.27	-2,585.75	0.00
			Base	0.016490	4,914.02	0.007813	2,328.27	-2,585.75	0.00
ADI196RM1	US 5YR FUTR OPTN	MAY19P 112	APR19 112	PUT		26 Apr 2019			
724,000.000		724.000	Local	0.017355	12,565.02	0.001000	724.00	-11,841.02	0.00
			Base	0.017355	12,565.02	0.001000	724.00	-11,841.02	0.00
ADI196RT6	US BOND FUTR OPTN	MAY19P 132	APR19 132	PUT		26 Apr 2019			
2,000.000		2.000	Local	0.032980	65.96	0.001000	2.00	-63.96	0.00
			Base	0.032980	65.96	0.001000	2.00	-63.96	0.00

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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View Date: April 1, 2019

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
ADI19MRG9	EURO CURR 2PM OP MAY19P 1.135 MAY19 1.135 PUT						03 May 2019		
250,000.000	2.000	Local	0.006820	1,705.00	0.011200	2,800.00	1,095.00		0.00
		Base	0.006820	1,705.00	0.011200	2,800.00	1,095.00		0.00
ADI19VGF3	US BOND FUTR OPTN MAY19P 148 APR19 148 PUT						26 Apr 2019		
2,000.000	2.000	Local	1.079855	2,159.71	0.437500	875.00	-1,284.71		0.00
		Base	1.079855	2,159.71	0.437500	875.00	-1,284.71		0.00
ADI19WJP6	US BOND FUTR OPTN MAY19P 149 APR19 149 PUT						26 Apr 2019		
5,000.000	5.000	Local	0.873606	4,368.03	0.796875	3,984.38	-383.65		0.00
		Base	0.873606	4,368.03	0.796875	3,984.38	-383.65		0.00
ADI19WKQ2	US 10YR FUT OPTN MAY19P 124.2 APR19 124.25 PUT						26 Apr 2019		
12,000.000	12.000	Local	0.443138	5,317.65	0.546875	6,562.50	1,244.85		0.00
		Base	0.443138	5,317.65	0.546875	6,562.50	1,244.85		0.00
ADI19WLC2	US BOND FUTR OPTN MAY19P 148.5 APR19 148.5 PUT						26 Apr 2019		
3,000.000	3.000	Local	0.829857	2,489.57	0.593750	1,781.25	-708.32		0.00
		Base	0.829857	2,489.57	0.593750	1,781.25	-708.32		0.00
ADI19WRX0	US 10YR FUT OPTN MAY19P 124.5 APR19 124.5 PUT						26 Apr 2019		
6,000.000	6.000	Local	0.532980	3,197.88	0.687500	4,125.00	927.12		0.00
		Base	0.532980	3,197.88	0.687500	4,125.00	927.12		0.00
AEI333658	USMXP0204 USD PUT MXN CALL MAY19 19.2135 PUT						13 May 2019		
6,100,000.000	6,100,000.000	Local	0.013540	82,594.00	0.007093	43,267.30	-39,326.70		0.01
		Base	0.013540	82,594.00	0.007093	43,267.30	-39,326.70		0.00
AEI401018	USEUP0168 USD PUT EUR CALL 1.1 JUN19 1.158 PUT						21 Jun 2019		
4,180,000.000	4,180,000.000	Local	0.006910	28,883.80	0.003033	12,677.94	-16,205.86		0.00
		Base	0.006910	28,883.80	0.003033	12,677.94	-16,205.86		0.00
AEI401026	USBRP0073 USD PUT BRL CALL 3.7 JUN19 3.791 PUT						21 Jun 2019		
3,900,000.000	3,900,000.000	Local	0.027165	105,943.50	0.012969	50,579.10	-55,364.40		0.01
		Base	0.027165	105,943.50	0.012969	50,579.10	-55,364.40		0.01
US DOLLAR Total									
16,724,000.000	14,182,147.000	Local		282,269.43		134,022.24	-148,247.19		0.02
		Base		282,269.43		134,022.24	-148,247.19		0.01

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

16,724,000.000	14,182,147.000	Base		282,269.43		134,022.24	-148,247.19	0.01
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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
ADI1832W4	US 10YR FUT OPTN JUN19C 123 MAY19 123 CALL					24 May 2019			
-16,000.000		-16.000	Local	0.639873	-10,237.96	1.484375	-23,750.00	-13,512.04	0.00
			Base	0.639873	-10,237.96	1.484375	-23,750.00	-13,512.04	0.00
ADI18D988	EURO CURR 2PM OP APR19C 1.155 APR19 1.155 CALL					05 Apr 2019			
-1,000,000.000		-8.000	Local	0.004680	-4,680.00	0.000050	-50.00	4,630.00	0.00
			Base	0.004680	-4,680.00	0.000050	-50.00	4,630.00	0.00
ADI18N408	US 10YR FUT OPTN MAY19C 123.5 APR19 123.5 CALL					26 Apr 2019			
-9,000.000		-9.000	Local	0.295146	-2,656.31	0.937500	-8,437.50	-5,781.19	0.00
			Base	0.295146	-2,656.31	0.937500	-8,437.50	-5,781.19	0.00
ADI18N5B3	US 10YR FUT OPTN MAY19C 122.5 APR19 122.5 CALL					26 Apr 2019			
-19,000.000		-19.000	Local	0.374915	-7,123.39	1.765625	-33,546.88	-26,423.49	0.00
			Base	0.374915	-7,123.39	1.765625	-33,546.88	-26,423.49	0.00
ADI195XS3	US BOND FUTR OPTN JUN19C 148 MAY19 148 CALL					24 May 2019			
-6,000.000		-6.000	Local	0.842022	-5,052.13	2.515625	-15,093.75	-10,041.62	0.00
			Base	0.842022	-5,052.13	2.515625	-15,093.75	-10,041.62	0.00
ADI1960K4	US 10YR FUT OPTN MAY19C 123 APR19 123 CALL					26 Apr 2019			
-2,000.000		-2.000	Local	0.326395	-652.79	1.328125	-2,656.25	-2,003.46	0.00
			Base	0.326395	-652.79	1.328125	-2,656.25	-2,003.46	0.00
ADI199C82	US BOND FUTR OPTN MAY19C 146 APR19 146 CALL					26 Apr 2019			
-2,000.000		-2.000	Local	0.717020	-1,434.04	3.765625	-7,531.25	-6,097.21	0.00
			Base	0.717020	-1,434.04	3.765625	-7,531.25	-6,097.21	0.00
ADI19LRH9	US 5YR FUTR OPTN MAY19C 115.2 APR19 115.25 CALL					26 Apr 2019			
-17,000.000		-17.000	Local	0.240458	-4,087.78	0.687500	-11,687.50	-7,599.72	0.00
			Base	0.240458	-4,087.78	0.687500	-11,687.50	-7,599.72	0.00
ADI19N647	US 10YR FUT OPTN MAY19C 125 APR19 125 CALL					26 Apr 2019			
-34,000.000		-34.000	Local	0.322259	-10,956.81	0.250000	-8,500.00	2,456.81	0.00
			Base	0.322259	-10,956.81	0.250000	-8,500.00	2,456.81	0.00

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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	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund
ADI19NYY0	US 10YR FUT OPTN JUN19C 123.5 MAY19 123.5 CALL					24 May 2019			
-9,000.000		-9.000	Local 0.467021	-4,203.19	1.140625		-10,265.63	-6,062.44	0.00
			Base 0.467021	-4,203.19	1.140625		-10,265.63	-6,062.44	0.00
ADI19T693	US 10YR FUT OPTN MAY19C 124.5 APR19 124.5 CALL					26 Apr 2019			
-33,000.000		-33.000	Local 0.271471	-8,958.54	0.406250		-13,406.25	-4,447.71	0.00
			Base 0.271471	-8,958.54	0.406250		-13,406.25	-4,447.71	0.00
ADI19TG68	US BOND FUTR OPTN MAY19C 150 APR19 150 CALL					26 Apr 2019			
-10,000.000		-10.000	Local 0.563895	-5,638.95	0.984375		-9,843.75	-4,204.80	0.00
			Base 0.563895	-5,638.95	0.984375		-9,843.75	-4,204.80	0.00
ADI19VG48	US 5YR FUTR OPTN MAY19C 116.2 APR19 116.25 CALL					26 Apr 2019			
-85,000.000		-85.000	Local 0.207737	-17,657.66	0.195313		-16,601.61	1,056.05	0.00
			Base 0.207737	-17,657.66	0.195313		-16,601.61	1,056.05	0.00
ADI19WKZ2	EURO CURR 2PM OP JUN19C 1.15 JUN19 1.15 CALL					07 Jun 2019			
-500,000.000		-4.000	Local 0.007680	-3,840.00	0.003800		-1,900.00	1,940.00	0.00
			Base 0.007680	-3,840.00	0.003800		-1,900.00	1,940.00	0.00
ADI19WMN7	US BOND FUTR OPTN MAY19C 153 APR19 153 CALL					26 Apr 2019			
-13,000.000		-13.000	Local 0.360049	-4,680.64	0.265625		-3,453.13	1,227.51	0.00
			Base 0.360049	-4,680.64	0.265625		-3,453.13	1,227.51	0.00
ADI19WSL5	US 10YR FUT OPTN JUN19C 125 MAY19 125 CALL					24 May 2019			
-33,000.000		-33.000	Local 0.528100	-17,427.29	0.453125		-14,953.13	2,474.16	0.00
			Base 0.528100	-17,427.29	0.453125		-14,953.13	2,474.16	0.00
ADI19XHX9	US 10YR FUT OPTN MAY19C 126 APR19 126 CALL					26 Apr 2019			
-2,000.000		-2.000	Local 0.248270	-496.54	0.109375		-218.75	277.79	0.00
			Base 0.248270	-496.54	0.109375		-218.75	277.79	0.00
ADI19XSC3	CAD CURR 2PM OP MAY19C 75.5 MAY19 75.5 CALL					03 May 2019			
-9,000.000		-9.000	Local 0.281944	-2,537.50	0.320000		-2,880.00	-342.50	0.00
			Base 0.281944	-2,537.50	0.320000		-2,880.00	-342.50	0.00
US DOLLAR Total									
-1,799,000.000		-311.000	Local	-112,321.52			-184,775.38	-72,453.86	0.02
			Base	-112,321.52			-184,775.38	-72,453.86	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
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OPTIONS WRITTEN - CALLS Total

-1,799,000.000	-311.000	Base		-112,321.52		-184,775.38	-72,453.86	0.02
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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI18LY58	US 10YR FUT OPTN MAY19P 121 APR19 121 PUT					26 Apr 2019				
-7,000.000		-7.000	Local	0.373270	-2,612.89	0.001000	-7.00	2,605.89	0.00	
			Base	0.373270	-2,612.89	0.001000	-7.00	2,605.89	0.00	
ADI18MVZ3	US 10YR FUT OPTN MAY19P 122 APR19 122 PUT					26 Apr 2019				
-15,000.000		-15.000	Local	0.254520	-3,817.80	0.031250	-468.75	3,349.05	0.00	
			Base	0.254520	-3,817.80	0.031250	-468.75	3,349.05	0.00	
ADI196073	US 10YR FUT OPTN MAY19P 123 APR19 123 PUT					26 Apr 2019				
-21,000.000		-21.000	Local	0.170890	-3,588.68	0.109375	-2,296.88	1,291.80	0.00	
			Base	0.170890	-3,588.68	0.109375	-2,296.88	1,291.80	0.00	
ADI1960B4	US 10YR FUT OPTN MAY19P 123.5 APR19 123.5 PUT					26 Apr 2019				
-2,000.000		-2.000	Local	0.154520	-309.04	0.218750	-437.50	-128.46	0.00	
			Base	0.154520	-309.04	0.218750	-437.50	-128.46	0.00	
ADI1960R9	US 10YR FUT OPTN MAY19P 122.5 APR19 122.5 PUT					26 Apr 2019				
-8,000.000		-8.000	Local	0.107645	-861.16	0.046875	-375.00	486.16	0.00	
			Base	0.107645	-861.16	0.046875	-375.00	486.16	0.00	
ADI196X77	US BOND FUTR OPTN JUN19P 145 MAY19 145 PUT					24 May 2019				
-5,000.000		-5.000	Local	0.295146	-1,475.73	0.234375	-1,171.88	303.85	0.00	
			Base	0.295146	-1,475.73	0.234375	-1,171.88	303.85	0.00	
ADI19CCK9	US 10YR FUT OPTN JUN19P 123 MAY19 123 PUT					24 May 2019				
-7,000.000		-7.000	Local	0.301841	-2,112.89	0.265625	-1,859.38	253.51	0.00	
			Base	0.301841	-2,112.89	0.265625	-1,859.38	253.51	0.00	
ADI19H319	US BOND FUTR OPTN JUN19P 144 MAY19 144 PUT					24 May 2019				
-10,000.000		-10.000	Local	0.873270	-8,732.70	0.156250	-1,562.50	7,170.20	0.00	
			Base	0.873270	-8,732.70	0.156250	-1,562.50	7,170.20	0.00	
ADI19HRG0	US BOND FUTR OPTN MAY19P 144 APR19 144 PUT					26 Apr 2019				
-7,000.000		-7.000	Local	0.388896	-2,722.27	0.046875	-328.13	2,394.14	0.00	
			Base	0.388896	-2,722.27	0.046875	-328.13	2,394.14	0.00	

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI19MCK6	US BOND FUTR OPTN MAY19P 146 APR19 146 PUT					26 Apr 2019		
		-12,000.000						
			Local	-2,901.12	0.109375	-1,312.50	1,588.62	0.00
			Base	-2,901.12	0.109375	-1,312.50	1,588.62	0.00
ADI19SMM8	US BOND FUTR OPTN MAY19P 147 APR19 147 PUT					26 Apr 2019		
		-10,000.000						
			Local	-3,920.20	0.218750	-2,187.50	1,732.70	0.00
			Base	-3,920.20	0.218750	-2,187.50	1,732.70	0.00
ADI19SN47	US BOND FUTR OPTN MAY19P 145 APR19 145 PUT					26 Apr 2019		
		-3,000.000						
			Local	-1,072.94	0.062500	-187.50	885.44	0.00
			Base	-1,072.94	0.062500	-187.50	885.44	0.00
ADI19TH18	US 5YR FUTR OPTN MAY19P 115 APR19 115 PUT					26 Apr 2019		
		-72,000.000						
			Local	-6,609.84	0.062500	-4,500.00	2,109.84	0.00
			Base	-6,609.84	0.062500	-4,500.00	2,109.84	0.00
ADI19THZ3	US 10YR FUT OPTN MAY19P 124 APR19 124 PUT					26 Apr 2019		
		-12,000.000						
			Local	-3,635.49	0.421875	-5,062.50	-1,427.01	0.00
			Base	-3,635.49	0.421875	-5,062.50	-1,427.01	0.00
ADI19VDM1	US BOND FUTR OPTN JUN19P 146 MAY19 146 PUT					24 May 2019		
		-3,000.000						
			Local	-1,963.56	0.359375	-1,078.13	885.43	0.00
			Base	-1,963.56	0.359375	-1,078.13	885.43	0.00
ADI19VJR4	US 10Y NOTE W1 OP APR19P 123.5 APR19 123.5 PUT					05 Apr 2019		
		-25,000.000						
			Local	-3,863.00	0.062500	-1,562.50	2,300.50	0.00
			Base	-3,863.00	0.062500	-1,562.50	2,300.50	0.00
ADI19WKW9	US 10Y NOTE W2 OP APR19P 123.7 APR19 123.75 PUT					12 Apr 2019		
		-6,000.000						
			Local	-1,270.87	0.218750	-1,312.50	-41.63	0.00
			Base	-1,270.87	0.218750	-1,312.50	-41.63	0.00
ADI19WL32	US 5YR FUTR OPTN MAY19P 115.5 APR19 115.5 PUT					26 Apr 2019		
		-11,000.000						
			Local	-1,621.60	0.195313	-2,148.44	-526.84	0.00
			Base	-1,621.60	0.195313	-2,148.44	-526.84	0.00
ADI19WNH9	US 10YR FUT OPTN MAY19P 123.7 APR19 123.75 PUT					26 Apr 2019		
		-12,000.000						
			Local	-2,979.24	0.312500	-3,750.00	-770.76	0.00
			Base	-2,979.24	0.312500	-3,750.00	-770.76	0.00

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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
ADI19WSC5	US 10YR FUT OPTN JUN19P 123.5 MAY19 123.5 PUT					24 May 2019			
-30,000.000		-30.000	Local 0.313895	-9,416.85	0.421875		-12,656.25	-3,239.40	0.00
			Base 0.313895	-9,416.85	0.421875		-12,656.25	-3,239.40	0.00
ADI19XJW9	US BOND FUTR OPTN MAY19P 147.5 APR19 147.5 PUT					26 Apr 2019			
-6,000.000		-6.000	Local 0.310770	-1,864.62	0.312500		-1,875.00	-10.38	0.00
			Base 0.310770	-1,864.62	0.312500		-1,875.00	-10.38	0.00
ADI19YS31	US 5YR FUTR OPTN MAY19P 116.2 APR19 116.25 PUT					26 Apr 2019			
-17,000.000		-17.000	Local 0.404520	-6,876.84	0.617188		-10,492.20	-3,615.36	0.00
			Base 0.404520	-6,876.84	0.617188		-10,492.20	-3,615.36	0.00
AEI319251	9WP026926 SWAPTION PAYER 80.0 190417 80 PUT					17 Apr 2019			
-4,060,000.000		-4,060,000.000	Local 0.100000	-4,060.00	0.009362		-380.10	3,679.90	0.00
			Base 0.100000	-4,060.00	0.009362		-380.10	3,679.90	0.00
AEI326488	USBRP0068 USD PUT BRL CALL MAY19 3.6488 PUT					14 May 2019			
-5,270,000.000		-5,270,000.000	Local 0.014740	-77,679.80	0.001715		-9,038.05	68,641.75	0.00
			Base 0.014740	-77,679.80	0.001715		-9,038.05	68,641.75	0.00
AEI360107	9WP027023 SWAPTION PAYER 70 190619 70 PUT					19 Jun 2019			
-890,000.000		-890,000.000	Local 0.170000	-1,513.00	0.099631		-886.72	626.28	0.00
			Base 0.170000	-1,513.00	0.099631		-886.72	626.28	0.00
US DOLLAR Total									
-10,521,000.000		-10,220,301.000	Local	-157,482.13			-66,936.91	90,545.22	0.01
			Base	-157,482.13			-66,936.91	90,545.22	0.01
OPTIONS WRITTEN - PUTS Total									
-10,521,000.000		-10,220,301.000	Base	-157,482.13			-66,936.91	90,545.22	0.01
SWAPS FIXED INCOME									
BRAZILIAN REAL									
								Exchange Rate:	3.915350
99S131BL7	0WP292832 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
		31,914,000.000	Local 100.000000	31,914,000.00	102.570344		32,734,299.58	820,299.58	22.85
			Base 25.423944	8,113,797.58	26.196980		8,360,504.06	246,706.48	0.84

Holdings

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S131BM5	OWP292832 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020			
	-31,914,000.000	Local	100.000000	-31,914,000.00	100.000000	-31,914,000.00	0.00		22.28
		Base	25.423944	-8,113,797.58	25.540501	-8,150,995.44	-37,197.86		0.82
99S132169	OWP292956 IRS BRL R F 8.41000				8.410000	02 Jan 2020			
	6,500,000.000	Local	100.047540	6,503,090.09	102.570344	6,667,072.36	163,982.27		4.65
		Base	24.246034	1,575,992.24	26.196980	1,702,803.67	126,811.43		0.17
99S132177	OWP292956 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.000000	02 Jan 2020			
	-6,500,000.000	Local	100.000000	-6,500,000.00	100.000000	-6,500,000.00	0.00		4.54
		Base	24.235350	-1,575,297.75	25.540501	-1,660,132.56	-84,834.81		0.17
99S134K98	OWP293038 IRS BRL R F 8.41000				8.410000	02 Jan 2020			
	11,100,000.000	Local	100.179947	11,119,974.07	102.570344	11,385,308.18	265,334.11		7.95
		Base	24.377673	2,705,921.70	26.196980	2,907,864.73	201,943.03		0.29
99S134KA5	OWP293038 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.000000	02 Jan 2020			
	-11,100,000.000	Local	100.000000	-11,100,000.00	100.000000	-11,100,000.00	0.00		7.75
		Base	24.336839	-2,701,389.17	25.540501	-2,834,995.59	-133,606.42		0.29
99S135D93	OWP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
	7,200,000.000	Local	100.112224	7,208,080.12	102.570344	7,385,064.77	176,984.65		5.16
		Base	24.445742	1,760,093.41	26.196980	1,886,182.53	126,089.12		0.19
99S135DA0	OWP293095 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020			
	-7,200,000.000	Local	100.000000	-7,200,000.00	100.000000	-7,200,000.00	0.00		5.03
		Base	24.420078	-1,758,245.62	25.540501	-1,838,916.06	-80,670.44		0.19
99S139636	OWP293178 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
	3,366,000.000	Local	100.208675	3,373,024.01	102.570344	3,452,517.78	79,493.77		2.41
		Base	24.467845	823,587.67	26.196980	881,790.33	58,202.66		0.09
99S139644	OWP293178 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020			
	-3,366,000.000	Local	100.000000	-3,366,000.00	100.000000	-3,366,000.00	0.00		2.35
		Base	24.420042	-821,978.62	25.540501	-859,693.26	-37,714.64		0.09
BRAZILIAN REAL Total									
		Local		38,168.29		1,544,262.67	1,506,094.38		84.96
		Base		8,683.86		394,412.41	385,728.55		3.13

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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
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EURO CURRENCY

Exchange Rate: 0.891464

GERMANY

99S0Y7WX3	BWS02616S IRS EUR R F	1.49800	BWS026161/DUMMY TRADE		1.498000	23 Aug 2047		
	443,300.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.005552	24.61	0.000000	0.00	-24.61	0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.271000	23 Aug 2047		
	-443,300.000	Local	0.000002	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000884	-3.92	0.000000	0.00	3.92	0.00
GERMANY Total		Base		20.69		0.00	-20.69	0.00

UNITED STATES OF AMERICA (THE)

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
	443,300.000	Local	100.083880	443,671.84	100.000000	443,300.00	-371.84	13.89
		Base	118.125200	523,649.01	112.175029	497,271.90	-26,377.11	0.05
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498000	23 Aug 2047		
	-443,300.000	Local	100.000000	-443,300.00	111.310287	-493,438.50	-50,138.50	15.46
		Base	118.027058	-523,213.95	124.862347	-553,514.78	-30,300.83	0.06
UNITED STATES OF AMERICA (THE) Total		Base		435.06		-56,242.88	-56,677.94	0.11

EURO CURRENCY Total

	Local			371.83		-50,138.50	-50,510.33	29.36
	Base			455.75		-56,242.88	-56,698.63	0.11

JAPANESE YEN

Exchange Rate: 110.830000

99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				0.008830	09 May 2046		
	222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	46.43
		Base	0.925840	2,057,402.10	0.902283	2,005,052.78	-52,349.32	0.20
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.640790	09 May 2046		
	-222,220,000.000	Local	100.000000	-222,220,000.00	103.703415	-230,449,728.81	-8,229,728.81	48.15

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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	0.925840	-2,057,402.10	0.935698	-2,079,308.21	-21,906.11	0.21
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184				1.000000	09 May 2046		
	222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	-0.000070	-156.52	0.000000	0.00	156.52	0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184				0.008830	09 May 2046		
	-222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	-0.000070	156.52	0.000000	0.00	-156.52	0.00
JAPANESE YEN Total								
		Local		0.00		-8,229,728.81	-8,229,728.81	94.58
		Base		0.00		-74,255.43	-74,255.43	0.41
MEXICAN PESO							Exchange Rate:	19.410250
99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.350500	05 Apr 2021		
	255,880,000.000	Local	99.990342	255,855,287.46	98.758600	252,703,505.68	-3,151,781.78	23.79
		Base	5.487790	14,042,156.49	5.087961	13,019,075.27	-1,023,081.22	1.31
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.526000	05 Apr 2021		
	-255,880,000.000	Local	100.000000	-255,880,000.00	100.000000	-255,880,000.00	0.00	24.08
		Base	5.488335	-14,043,551.96	5.151917	-13,182,725.62	860,826.34	1.33
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.330000	06 Apr 2022		
	175,500,000.000	Local	99.965913	175,440,176.60	98.556345	172,966,385.48	-2,473,791.12	16.28
		Base	5.483373	9,623,320.39	5.077541	8,911,084.89	-712,235.50	0.90
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				8.512500	06 Apr 2022		
	-175,500,000.000	Local	100.000000	-175,500,000.00	100.000000	-175,500,000.00	0.00	16.52
		Base	5.485241	-9,626,597.44	5.151917	-9,041,614.61	584,982.83	0.91
MEXICAN PESO Total								
		Local		-84,535.94		-5,710,108.84	-5,625,572.90	80.67
		Base		-4,672.52		-294,180.07	-289,507.55	4.45
POUND STERLING							Exchange Rate:	0.767784

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WESTERN CORE PLUS BOND PORT
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S154403	BWS028886 IRS GBP R V 06MLIBOR 1 CCPVANILLA				1.000000	26 Oct 2021			
	3,966,000.000	Local	100.032878	3,967,303.94	100.000000	3,966,000.00	-1,303.94	8.26	
		Base	127.751682	5,066,631.69	130.244965	5,165,515.30	98,883.61	0.52	
99S154411	BWS028886 IRS GBP P F 1.27100 2 CCPVANILLA				1.271000	26 Oct 2021			
	-3,966,000.000	Local	100.000000	-3,966,000.00	100.602347	-3,989,889.08	-23,889.08	8.31	
		Base	127.710016	-5,064,979.25	131.029491	-5,196,629.62	-131,650.37	0.52	
99S155LR2	BWS029009 IRS GBP R V 03MLIBOR 1 CCPVANILLA				1.000000	30 Oct 2021			
	19,871,000.000	Local	99.975310	19,866,093.88	100.000000	19,871,000.00	4,906.12	41.40	
		Base	128.131987	25,461,107.07	130.244965	25,880,976.94	419,869.87	2.61	
99S155LS0	BWS029009 IRS GBP P F 1.38500 2 CCPVANILLA				1.385000	30 Oct 2021			
	-19,871,000.000	Local	100.000000	-19,871,000.00	100.443896	-19,959,206.57	-88,206.57	41.59	
		Base	128.163626	-25,467,394.19	130.823117	-25,995,861.56	-528,467.37	2.62	
POUND STERLING Total									
		Local		-3,602.18		-112,095.65	-108,493.47	99.57	
		Base		-4,634.68		-145,998.94	-141,364.26	6.27	
US DOLLAR							Exchange Rate:	1.000000	
99S0U9RU5	SWS022327 IRS USD R F 1.13750 2 CCPVANILLA				1.137500	17 Oct 2019			
	9,640,000.000	Local	100.000000	9,640,000.00	99.188997	9,561,819.31	-78,180.69	1.16	
		Base	100.000000	9,640,000.00	99.188997	9,561,819.31	-78,180.69	0.96	
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.773440	17 Oct 2019			
	-9,640,000.000	Local	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.17	
		Base	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	0.97	
99S0XDCC9	SWS025809 IRS USD R F 1.67100 2 CCPVANILLA				1.671000	14 Jun 2020			
	8,160,000.000	Local	99.988430	8,159,055.88	98.994167	8,077,924.03	-81,131.85	0.98	
		Base	99.988430	8,159,055.88	98.994167	8,077,924.03	-81,131.85	0.81	
99S0XDCC7	SWS025809 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.593250	14 Jun 2020			
	-8,160,000.000	Local	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.99	
		Base	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.82	
99S0YPCX5	SWS026468 IRS USD R F 1.70477 2 CCPVANILLA				1.704770	28 Sep 2019			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,170,000.000	Local 100.000000	3,170,000.00	99.544420	3,155,558.11	-14,441.89	0.38
			Base 100.000000	3,170,000.00	99.544420	3,155,558.11	-14,441.89	0.32
99S0YPCY3	SWS026468 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.597380	28 Sep 2019		
		-3,170,000.000	Local 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.38
			Base 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.32
99S156G96	BWS029025 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.683750	15 Feb 2044		
		5,358,000.000	Local 99.994722	5,357,717.18	100.000000	5,358,000.00	282.82	0.65
			Base 99.994722	5,357,717.18	100.000000	5,358,000.00	282.82	0.54
99S156GA3	BWS029025 IRS USD P F 3.33000 2 CCPVANILLA				3.330000	15 Feb 2044		
		-5,358,000.000	Local 100.000000	-5,358,000.00	113.473253	-6,079,896.90	-721,896.90	0.74
			Base 100.000000	-5,358,000.00	113.473253	-6,079,896.90	-721,896.90	0.61
99S15UTU2	SWS029421 IRS USD R F 3.00000 2 CCPVANILLA				3.000000	15 Feb 2036		
		7,205,000.000	Local 100.056709	7,209,085.87	106.005677	7,637,709.03	428,623.16	0.92
			Base 100.056709	7,209,085.87	106.005677	7,637,709.03	428,623.16	0.77
99S15UTV0	SWS029421 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.530830	15 Feb 2036		
		-7,205,000.000	Local 100.000000	-7,205,000.00	100.000000	-7,205,000.00	0.00	0.87
			Base 100.000000	-7,205,000.00	100.000000	-7,205,000.00	0.00	0.73
99S15UTX6	BWS029405 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.530830	15 May 2044		
		5,328,000.000	Local 100.076582	5,332,080.27	100.000000	5,328,000.00	-4,080.27	0.64
			Base 100.076582	5,332,080.27	100.000000	5,328,000.00	-4,080.27	0.54
99S15UTY4	BWS029405 IRS USD P F 3.00000 2 CCPVANILLA				3.000000	15 May 2044		
		-5,328,000.000	Local 100.000000	-5,328,000.00	107.313118	-5,717,642.93	-389,642.93	0.69
			Base 100.000000	-5,328,000.00	107.313118	-5,717,642.93	-389,642.93	0.58
99S15XYU0	SWS029447 IRS USD R F 2.85067 2 CCPVANILLA				2.850670	18 Dec 2021		
		8,330,000.000	Local 100.367544	8,360,616.40	101.341708	8,441,764.28	81,147.88	1.02
			Base 100.367544	8,360,616.40	101.341708	8,441,764.28	81,147.88	0.85
99S15XYV8	SWS029447 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.614630	18 Dec 2021		
		-8,330,000.000	Local 100.000000	-8,330,000.00	100.000000	-8,330,000.00	0.00	1.01
			Base 100.000000	-8,330,000.00	100.000000	-8,330,000.00	0.00	0.84
99S16CT07	BWS029702 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.530830	15 May 2044		

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Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,736,000.000	Local 100.410583	4,755,445.23	100.000000	4,736,000.00	-19,445.23	0.57	
			Base 100.410583	4,755,445.23	100.000000	4,736,000.00	-19,445.23	0.48	
99S16CT15	BWS029702 IRS USD P F 2.87500 2 CCPVANILLA				2.875000	15 May 2044			
		-4,736,000.000	Local 100.000000	-4,736,000.00	104.934405	-4,969,693.42	-233,693.42	0.60	
			Base 100.000000	-4,736,000.00	104.934405	-4,969,693.42	-233,693.42	0.50	
99S173MC7	BWS029983 IRS USD R V 03MFEDL 2 CCPBASISSWAP FEDL01				1.000000	19 Jun 2024			
		20,917,000.000	Local 100.000000	20,917,000.00	100.069417	20,931,519.95	14,519.95	2.53	
			Base 100.000000	20,917,000.00	100.069417	20,931,519.95	14,519.95	2.11	
99S173MD5	BWS029983 IRS USD P V 03MLIBOR 1 CCPBASISSWAP				1.000000	19 Jun 2024			
		-20,917,000.000	Local 100.000000	-20,917,000.00	100.000000	-20,917,000.00	0.00	2.53	
			Base 100.000000	-20,917,000.00	100.000000	-20,917,000.00	0.00	2.11	
99S17KHF8	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	15 Aug 2044			
		5,814,000.000	Local 99.560828	5,788,466.53	100.000000	5,814,000.00	25,533.47	0.70	
			Base 99.560828	5,788,466.53	100.000000	5,814,000.00	25,533.47	0.59	
99S17KHG6	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA				2.750000	15 Aug 2044			
		-5,814,000.000	Local 100.000000	-5,814,000.00	102.543797	-5,961,896.36	-147,896.36	0.72	
			Base 100.000000	-5,814,000.00	102.543797	-5,961,896.36	-147,896.36	0.60	
99S17L361	SWS030387 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2024			
		62,619,291.000	Local 101.607762	63,626,059.86	101.775700	63,731,221.75	105,161.89	7.71	
			Base 101.607762	63,626,059.86	101.775700	63,731,221.75	105,161.89	6.42	
99S17L379	SWS030387 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2024			
		-62,619,291.000	Local 100.000000	-62,619,291.00	100.000000	-62,619,291.00	0.00	7.57	
			Base 100.000000	-62,619,291.00	100.000000	-62,619,291.00	0.00	6.31	
99S17LJ64	BWS030429 IRS USD R V 12MFEDL FEDL01 CCP CME EOM				1.000000	31 Dec 2025			
		15,270,000.000	Local 99.384832	15,176,063.89	100.000000	15,270,000.00	93,936.11	1.85	
			Base 99.384832	15,176,063.89	100.000000	15,270,000.00	93,936.11	1.54	
99S17LJ72	BWS030429 IRS USD P F 2.25000 0WS030429 CCP CME				2.250000	31 Dec 2025			
		-15,270,000.000	Local 100.000000	-15,270,000.00	101.205063	-15,454,013.12	-184,013.12	1.87	
			Base 100.000000	-15,270,000.00	101.205063	-15,454,013.12	-184,013.12	1.56	
99S17OQO1	SWS030585 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2029			

Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,770,000.000	Local		98.848632	1,749,620.79	99.278600	1,757,231.22	7,610.43	0.21
		Base		98.848632	1,749,620.79	99.278600	1,757,231.22	7,610.43	0.18
99S170QP8	SWS030585 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2029		
	-1,770,000.000	Local		100.000000	-1,770,000.00	100.000000	-1,770,000.00	0.00	0.21
		Base		100.000000	-1,770,000.00	100.000000	-1,770,000.00	0.00	0.18
99S17Q1R6	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	31 Jan 2026		
	18,271,000.000	Local		98.549641	18,006,004.93	100.000000	18,271,000.00	264,995.07	2.21
		Base		98.549641	18,006,004.93	100.000000	18,271,000.00	264,995.07	1.84
99S17Q1S4	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA					2.500000	31 Jan 2026		
	-18,271,000.000	Local		100.000000	-18,271,000.00	101.102291	-18,472,399.59	-201,399.59	2.23
		Base		100.000000	-18,271,000.00	101.102291	-18,472,399.59	-201,399.59	1.86
99S17R7I8	SWS030601 CDS USD R F 5.00000 2 CCPCDX					5.000000	20 Jun 2024		
	8,940,000.000	Local		106.090419	9,484,483.45	106.646500	9,534,197.10	49,713.65	1.15
		Base		106.090419	9,484,483.45	106.646500	9,534,197.10	49,713.65	0.96
99S17R7J6	SWS030601 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2024		
	-8,940,000.000	Local		100.000000	-8,940,000.00	100.000000	-8,940,000.00	0.00	1.08
		Base		100.000000	-8,940,000.00	100.000000	-8,940,000.00	0.00	0.90
99S17RUF8	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	31 Dec 2025		
	5,580,000.000	Local		100.137124	5,587,651.51	100.000000	5,580,000.00	-7,651.51	0.67
		Base		100.137124	5,587,651.51	100.000000	5,580,000.00	-7,651.51	0.56
99S17RUG6	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA					2.250000	31 Dec 2025		
	-5,580,000.000	Local		100.000000	-5,580,000.00	99.582338	-5,556,694.46	23,305.54	0.67
		Base		100.000000	-5,580,000.00	99.582338	-5,556,694.46	23,305.54	0.56
US DOLLAR Total		Local			1,211,060.79		222,417.00	-988,643.79	46.69
		Base			1,211,060.79		222,417.00	-988,643.79	38.89
SWAPS FIXED INCOME Total		0.000	Base		1,210,893.20		46,152.09	-1,164,741.11	53.25

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
11,897,000.000	1,037,576,961.440	Base		462,351,380.35		462,446,480.69	95,100.34	99.87
Original Face:	495,177,701.210							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.891464

GERMANY

ADI158V46	EURO-BOBL FUTURE JUN19 XEUR 20190606	06 Jun 2019	6.000	600,000.000	Local 798,840.00	791,947.20	133.140000	6,892.80	6,652.80	240.00	
					Base 896,099.00		149.349834	7,732.00	7,462.78	269.22	0.00

ADI15GKZ1	EURO-BTP FUTURE JUN19 XEUR 20190606	06 Jun 2019	63.000	6,300,000.000	Local 8,156,610.00	7,961,015.60	129.470000	195,594.40	203,784.40	-8,190.00	
					Base 9,149,679.63		145.233010	219,408.07	228,595.21	-9,187.14	0.00

AEI344234	RXK9P165 MAY19 165 PUT FSO	26 Apr 2019	5.000	500,000.000	Local 1,350.00	2,706.00	0.270000	-1,356.00	-1,306.00	-50.00	
					Base 1,514.36		0.302873	-1,521.09	-1,465.01	-56.08	0.00

AEI344259	RXK9P166.5 MAY19 166.5 PUT FSO	26 Apr 2019	4.000	400,000.000	Local 3,320.00	3,004.80	0.830000	315.20	355.20	-40.00	
					Base 3,724.21		0.931053	353.58	398.45	-44.87	0.00

GERMANY Total			78.000	7,800,000.000	Local 8,960,120.00	8,758,673.60		201,446.40	209,486.40	-8,040.00	
					Base			225,972.56	234,991.43	-9,018.87	0.00

EURO CURRENCY Total			78.000	7,800,000.000	Local 8,960,120.00	8,758,673.60		201,446.40	209,486.40	-8,040.00	
					Base			225,972.56	234,991.43	-9,018.87	0.00

US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019	635.000	158,750,000.000	Local 154,892,375.00	154,049,358.51	97.570000	843,016.49	922,391.49	-79,375.00	
					Base 154,892,375.00		97.570000	843,016.49	922,391.49	-79,375.00	0.01

ADI08QVR4	90DAY EUR FUTR MAR20 XCME 20200316	16 Mar 2020	7.000	1,750,000.000	Local 1,709,487.50	1,707,762.60	97.685000	1,724.90	3,037.40	-1,312.50	
					Base 1,709,487.50		97.685000	1,724.90	3,037.40	-1,312.50	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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										
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
105.000	26,250,000.000	Local	25,665,937.50	25,499,364.00	97.775000	166,573.50		188,886.00	-22,312.50	
		Base	25,665,937.50		97.775000	166,573.50		188,886.00	-22,312.50	0.00
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
67.000	16,750,000.000	Local	16,394,900.00	16,328,258.10	97.880000	66,641.90		78,366.90	-11,725.00	
		Base	16,394,900.00		97.880000	66,641.90		78,366.90	-11,725.00	0.00
ADI15GLM9	US ULTRA BOND CBT JUN19 XCBT 20190619						19 Jun 2019			
220.000	22,000,000.000	Local	36,960,000.00	35,818,644.94	168.000000	1,141,355.06		1,223,855.06	-82,500.00	
		Base	36,960,000.00		168.000000	1,141,355.06		1,223,855.06	-82,500.00	0.01
ADI15J7V9	US LONG BOND(CBT) JUN19 XCBT 20190619						19 Jun 2019			
187.000	18,700,000.000	Local	27,985,718.75	27,247,674.56	149.656250	738,044.19		808,169.19	-70,125.00	
		Base	27,985,718.75		149.656250	738,044.19		808,169.19	-70,125.00	0.01
ADI15NXG4	US 5YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
1,734.000	173,400,000.000	Local	200,845,968.75	199,045,523.74	115.828125	1,800,445.01		2,193,305.25	-392,860.24	
		Base	200,845,968.75		115.828125	1,800,445.01		2,193,305.25	-392,860.24	0.04
ADI15NXX5	US 2YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
158.000	31,600,000.000	Local	33,668,812.50	33,546,885.55	106.546875	121,926.95		156,489.45	-34,562.50	
		Base	33,668,812.50		106.546875	121,926.95		156,489.45	-34,562.50	0.00
ADI15ZNS2	EURO FX CURR FUT JUN19 XCME 20190617						17 Jun 2019			
52.000	6,500,000.000	Local	7,337,525.00	7,377,557.75	1.128850	-40,032.75		-32,232.75	-7,800.00	
		Base	7,337,525.00		1.128850	-40,032.75		-32,232.75	-7,800.00	0.00
ADI16C9Y5	BP CURRENCY FUT JUN19 XCME 20190617						17 Jun 2019			
32.000	2,000,000.000	Local	2,611,200.00	2,652,667.50	1.305600	-41,467.50		-30,867.50	-10,600.00	
		Base	2,611,200.00		1.305600	-41,467.50		-30,867.50	-10,600.00	0.00
ADI16K109	US 10YR ULTRA FUT JUN19 XCBT 20190619						19 Jun 2019			
26.000	2,600,000.000	Local	3,452,312.50	3,386,042.00	132.781250	66,270.50		73,583.00	-7,312.50	
		Base	3,452,312.50		132.781250	66,270.50		73,583.00	-7,312.50	0.00
ADI18CMZ5	CAD CURRENCY FUT JUN19 XCME 20190618						18 Jun 2019			
114.000	11,400,000.000	Local	8,553,420.00	8,538,465.00	0.750300	14,955.00		-39,195.00	54,150.00	
		Base	8,553,420.00		0.750300	14,955.00		-39,195.00	54,150.00	0.01

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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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
ADI18K4N4	AUDUSD CRNCY FUT JUN19 XCME 20190617						17 Jun 2019			
37.000	3,700,000.000	Local	2,630,330.00	2,624,762.50	0.710900	5,567.50		-2,202.50	7,770.00	
		Base	2,630,330.00		0.710900	5,567.50		-2,202.50	7,770.00	0.00
ADI198FK4	CHF CURRENCY FUT JUN19 XCME 20190617						17 Jun 2019			
5.000	625,000.000	Local	632,125.00	628,418.75	1.011400	3,706.25		4,143.75	-437.50	
		Base	632,125.00		1.011400	3,706.25		4,143.75	-437.50	0.00
ADI19GPR0	MEXICAN PESO FUT JUN19 XCME 20190617						17 Jun 2019			
145.000	72,500,000.000	Local	3,686,625.00	3,680,690.00	0.050850	5,935.00		16,085.00	-10,150.00	
		Base	3,686,625.00		0.050850	5,935.00		16,085.00	-10,150.00	0.00
US DOLLAR Total										
3,524.000	548,525,000.000	Local	527,026,737.50	522,132,075.50		4,894,662.00		5,563,814.74	-669,152.74	
		Base				4,894,662.00		5,563,814.74	-669,152.74	0.08
FUTURES LONG Total										
3,602.000	556,325,000.000	Base				5,120,634.56		5,798,806.17	-678,171.61	0.08

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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View Date: April 1, 2019

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.408352

ADI1834K8	AUST 10Y BOND FUT JUN19 XSFE 20190617	17 Jun 2019						
-6.000	-600,000.000	Local	-831,339.24	-815,716.02	98.225000	-15,623.22	-18,954.12	3,330.90
		Base	-590,292.23		69.744638	-11,093.26	-13,458.37	2,365.11
								0.00

AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-831,339.24	-815,716.02		-15,623.22	-18,954.12	3,330.90
		Base				-11,093.26	-13,458.37	2,365.11
								0.00

EURO CURRENCY

Exchange Rate: 0.891464

GERMANY

ADI15GKY4	EURO-OAT FUTURE JUN19 XEUR 20190606	06 Jun 2019						
-2.000	-200,000.000	Local	-325,340.00	-316,437.60	162.670000	-8,902.40	-9,082.40	180.00
		Base	-364,950.24		182.475120	-9,986.27	-10,188.18	201.91
								0.00

ADI15J897	EURO BUXL 30Y BND JUN19 XEUR 20190606	06 Jun 2019						
-10.000	-1,000,000.000	Local	-1,916,600.00	-1,823,528.00	191.660000	-93,072.00	-101,272.00	8,200.00
		Base	-2,149,946.60		214.994660	-104,403.54	-113,601.90	9,198.36
								0.00

ADI15J9R6	EURO-BUND FUTURE JUN19 XEUR 20190606	06 Jun 2019						
-336.000	-33,600,000.000	Local	-55,890,240.00	-54,687,186.80	166.340000	-1,203,053.20	-1,219,853.20	16,800.00
		Base	-62,694,892.90		186.591943	-1,349,525.28	-1,368,370.68	18,845.40
								0.00

AEI339390	RXK9P165.5 MAY19 165.5 PUT FSO	26 Apr 2019						
-4.000	-400,000.000	Local	-1,640.00	-1,575.20	0.410000	-64.80	-104.80	40.00
		Base	-1,839.67		0.459918	-72.69	-117.56	44.87
								0.00

AEI397232	MAY19 162.5 PUT FSO RXK9P162.500	26 Apr 2019						
-4.000	-400,000.000	Local	-120.00	-1,295.20	0.030000	1,175.20	1,175.20	0.00
		Base	-134.61		0.033653	1,318.28	1,318.28	0.00
								0.00

GERMANY Total									
-356.000	-35,600,000.000	Local	-58,133,940.00	-56,830,022.80		-1,303,917.20	-1,329,137.20	25,220.00	
		Base				-1,462,669.50	-1,490,960.04	28,290.54	
								0.00	

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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										
-356.000	-35,600,000.000	Local	-58,133,940.00	-56,830,022.80		-1,303,917.20		-1,329,137.20	25,220.00	
		Base				-1,462,669.50		-1,490,960.04	28,290.54	0.00
JAPANESE YEN										
									Exchange Rate:	110.830000
ADI15JCD3	JPN 10Y BOND(OSE) JUN19 XOSE 20190613						13 Jun 2019			
-7.000	-700,000,000.000	Local	-1,072,960,000.00	-1,069,174,400.00	153.280000	-3,785,600.00		-3,925,600.00	140,000.00	
		Base	-9,681,133.27		1.383019	-34,156.82		-35,420.01	1,263.19	0.00
JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,072,960,000.00	-1,069,174,400.00		-3,785,600.00		-3,925,600.00	140,000.00	
		Base				-34,156.82		-35,420.01	1,263.19	0.00
POUND STERLING										
									Exchange Rate:	0.767784
ADI15P1B5	LONG GILT FUTURE JUN19 IFLL 20190626						26 Jun 2019			
-20.000	-2,000,000.000	Local	-2,587,400.00	-2,553,072.40	129.370000	-34,327.60		-32,527.60	-1,800.00	
		Base	-3,369,958.22		168.497911	-44,709.97		-42,365.56	-2,344.41	0.00
POUND STERLING Total										
-20.000	-2,000,000.000	Local	-2,587,400.00	-2,553,072.40		-34,327.60		-32,527.60	-1,800.00	
		Base				-44,709.97		-42,365.56	-2,344.41	0.00
US DOLLAR										
									Exchange Rate:	1.000000
ADI15J9S4	US 10YR NOTE (CBT)JUN19 XCBT 20190619						19 Jun 2019			
-1,552.000	-155,200,000.000	Local	-192,787,500.00	-190,108,314.95	124.218750	-2,679,185.05		-3,115,685.05	436,500.00	
		Base	-192,787,500.00		124.218750	-2,679,185.05		-3,115,685.05	436,500.00	0.04
ADI16C9X7	JPN YEN CURR FUT JUN19 XCME 20190617						17 Jun 2019			
-15.000	-18,750.000	Local	-1,702,218.75	-1,697,587.50	90.785000	-4,631.25		-8,568.75	3,937.50	
		Base	-1,702,218.75		90.785000	-4,631.25		-8,568.75	3,937.50	0.00
US DOLLAR Total										
-1,567.000	-155,218,750.000	Local	-194,489,718.75	-191,805,902.45		-2,683,816.30		-3,124,253.80	440,437.50	

& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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			-2,683,816.30		-3,124,253.80	440,437.50	0.04
FUTURES SHORT Total										
-1,956.000		-893,418,750.000	Base			-4,236,445.85		-4,706,457.78	470,011.93	0.05

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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 Total										
1,646.000		-337,093,750.000	Base			884,188.71		1,092,348.39	-208,159.68	0.13



As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
ARGENTINE PESO							Exchange Rate:	43.363200	
ARS	ARGENTINE PESO								
		3,084,117.470	Local	1.000000	3,084,117.47	1.000000	3,084,117.47	0.00	9.63
			Base	0.024484	75,512.46	0.023061	71,122.92	-4,389.54	0.02
ARGENTINE PESO Total		3,084,117.470	Local		3,084,117.47		3,084,117.47	0.00	9.63
			Base		75,512.46		71,122.92	-4,389.54	0.02
AUSTRALIAN DOLLAR							Exchange Rate:	1.408352	
AUD	AUSTRALIAN DOLLAR								
		59,949.000	Local	1.000000	59,949.00	1.000000	59,949.00	0.00	86.40
			Base	0.708297	42,461.69	0.710050	42,566.77	105.08	0.01
AUSTRALIAN DOLLAR Total		59,949.000	Local		59,949.00		59,949.00	0.00	86.40
			Base		42,461.69		42,566.77	105.08	0.01
BRAZILIAN REAL							Exchange Rate:	3.915350	
BRL	BRAZILIAN REAL								
		677,369.200	Local	1.000000	677,369.20	1.000000	677,369.20	0.00	4.35
			Base	0.266223	180,331.34	0.255405	173,003.49	-7,327.85	0.04
BRAZILIAN REAL Total		677,369.200	Local		677,369.20		677,369.20	0.00	4.35
			Base		180,331.34		173,003.49	-7,327.85	0.04
CANADIAN DOLLAR							Exchange Rate:	1.336350	
CAD	CANADIAN DOLLAR								
		291,811.460	Local	1.000000	291,811.46	1.000000	291,811.46	0.00	2.25
			Base	0.753523	219,886.74	0.748307	218,364.55	-1,522.19	0.05

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		291,811.460	Local	291,811.46		291,811.46	0.00	2.25
			Base	219,886.74		218,364.55	-1,522.19	0.05
							Exchange Rate:	0.891464
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		582,297.090	Local	582,297.09	1.000000	582,297.09	0.00	16.11
			Base	659,629.78	1.121750	653,191.93	-6,437.85	0.16
INTERNATIONAL Total								
		582,297.090	Local	582,297.09		582,297.09	0.00	16.11
			Base	659,629.78		653,191.93	-6,437.85	0.16
EURO CURRENCY Total								
		582,297.090	Local	582,297.09		582,297.09	0.00	16.11
			Base	659,629.78		653,191.93	-6,437.85	0.16
							Exchange Rate:	14,240.000000
INDONESIAN RUPIAH								
IDR	INDONESIAN RUPIAH							
		1,738,866,000.000	Local	1,738,866,000.00	1.000000	1,738,866,000.00	0.00	1.79
			Base	122,466.54	0.000070	122,111.38	-355.16	0.03
INDONESIAN RUPIAH Total								
		1,738,866,000.000	Local	1,738,866,000.00		1,738,866,000.00	0.00	1.79
			Base	122,466.54		122,111.38	-355.16	0.03
							Exchange Rate:	110.830000
JAPANESE YEN								
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	19,354.42	0.009023	19,171.76	-182.66	0.00
JAPANESE YEN Total								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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		19,354.42		19,171.76	-182.66	0.00	
MEXICAN PESO							Exchange Rate:	19.410250	
MXN	MEXICAN PESO (NEW)								
		6,790,559.90	Local	1.000000	6,790,559.90	1.000000	6,790,559.90	0.00	1.45
			Base	0.052201	354,472.61	0.051519	349,844.02	-4,628.59	0.09
MEXICAN PESO Total		6,790,559.90	Local		6,790,559.90		6,790,559.90	0.00	1.45
			Base		354,472.61		349,844.02	-4,628.59	0.09
NEW ZEALAND DOLLAR							Exchange Rate:	1.468429	
NZD	NEW ZEALAND DOLLAR								
		798.940	Local	1.000000	798.94	1.000000	798.94	0.00	100.00
			Base	0.674882	539.19	0.681000	544.08	4.89	0.00
NEW ZEALAND DOLLAR Total		798.940	Local		798.94		798.94	0.00	100.00
			Base		539.19		544.08	4.89	0.00
POUND STERLING							Exchange Rate:	0.767784	
GBP	POUND STERLING								
		245,960.040	Local	1.000000	245,960.04	1.000000	245,960.04	0.00	0.99
			Base	1.292007	317,782.10	1.302450	320,350.57	2,568.47	0.08
POUND STERLING Total		245,960.040	Local		245,960.04		245,960.04	0.00	0.99
			Base		317,782.10		320,350.57	2,568.47	0.08
RUSSIAN RUBLE							Exchange Rate:	65.615000	
RUB	RUSSIAN RUBLE								
		14,019,507.200	Local	1.000000	14,019,507.20	1.000000	14,019,507.20	0.00	3.63
			Base	0.015298	214,463.91	0.015240	213,663.14	-800.77	0.05

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUSSIAN RUBLE Total								
		14,019,507.200	Local	14,019,507.20		14,019,507.20	0.00	3.63
			Base	214,463.91		213,663.14	-800.77	0.05
							Exchange Rate:	9.297300
SWEDISH KRONA								
SEK	SWEDISH KRONA							
		95,264.460	Local	95,264.46	1.000000	95,264.46	0.00	97.94
			Base	10,758.08	0.107558	10,246.47	-511.61	0.00
SWEDISH KRONA Total								
		95,264.460	Local	95,264.46		95,264.46	0.00	97.94
			Base	10,758.08		10,246.47	-511.61	0.00
							Exchange Rate:	5.575500
TURKISH LIRA								
TRY	TURKISH LIRA							
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	14,507.60	0.179356	14,258.81	-248.79	0.00
TURKISH LIRA Total								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	14,507.60		14,258.81	-248.79	0.00
CASH Total								
		1,766,917,940.760	Base	2,232,166.46		2,208,439.89	-23,726.57	0.55
CASH EQUIVALENT								
							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				2.382574	31 Dec 2030		
		1,827,581.520	Local	1,827,581.52	100.000000	1,827,581.52	0.00	0.58
			Base	1,827,581.52	100.000000	1,827,581.52	0.00	0.45

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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

	1,827,581.520	Local		1,827,581.52		1,827,581.52	0.00	0.58
		Base		1,827,581.52		1,827,581.52	0.00	0.45

CASH EQUIVALENT Total

	1,827,581.520	Base		1,827,581.52		1,827,581.52	0.00	0.45
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EQUITY

CANADIAN DOLLAR

Exchange Rate: 1.336350

931HYF908 SWAP CCPC MERRILL LYNCH CAD

500.000	Local	1.000000	500.00	1.000000	500.00	0.00	0.00
	Base	0.783880	391.94	0.748307	374.15	-17.79	0.00

CANADIAN DOLLAR Total

500.000	Local		500.00		500.00	0.00	0.00
	Base		391.94		374.15	-17.79	0.00

SWEDISH KRONA

Exchange Rate: 9.297300

930KHU908 CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK

2,001.000	Local	1.000000	2,001.00	1.000000	2,001.00	0.00	2.06
	Base	0.115267	230.65	0.107558	215.22	-15.43	0.00

SWEDISH KRONA Total

2,001.000	Local		2,001.00		2,001.00	0.00	2.06
	Base		230.65		215.22	-15.43	0.00

US DOLLAR

Exchange Rate: 1.000000

05580M603 B RILEY FINANCIAL INC PREFERRED STOCK 09/23 6.875

3,200.000	Local	25.000000	80,000.00	25.080000	80,256.00	256.00	0.03
	Base	25.000000	80,000.00	25.080000	80,256.00	256.00	0.02

08579X101 BERRY PETROLEUM CORP COMMON STOCK USD.001

8,451.000	Local	12.355317	104,414.78	11.540000	97,524.54	-6,890.24	0.03
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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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	12.355317	104,414.78	11.540000	97,524.54	-6,890.24	0.02
61179L100	MONTAGE RESOURCES CORP COMMON STOCK USD.01							
		13,981.713 Local	16.437335	229,822.10	15.040000	210,284.96	-19,537.14	0.07
		Base	16.437335	229,822.10	15.040000	210,284.96	-19,537.14	0.05
US DOLLAR Total								
		25,632.713 Local		414,236.88		388,065.50	-26,171.38	0.12
		Base		414,236.88		388,065.50	-26,171.38	0.10
EQUITY Total								
		28,133.713 Base		414,859.47		388,654.87	-26,204.60	0.10

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 43.363200

ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				54.469970	21 Jun 2020		
		22,980,000.000 Local	101.130214	23,239,723.18	113.500000	26,082,300.00	2,842,576.82	81.43
		Base	4.948316	1,137,122.94	2.617427	601,484.67	-535,638.27	0.15
ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4				4.000000	06 Mar 2020		
		1,940,000.000 Local	101.396253	1,967,087.31	147.600000	2,863,440.00	896,352.69	8.94
Original Face:		1,940,000.000 Base	5.036646	97,710.94	3.403808	66,033.87	-31,677.07	0.02

ARGENTINE PESO Total

		24,920,000.000 Local		25,206,810.49		28,945,740.00	3,738,929.51	90.37
Original Face:		1,940,000.000 Base		1,234,833.88		667,518.54	-567,315.34	0.17

BRAZILIAN REAL

Exchange Rate: 3.915350

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
		9,583,000.000 Local	101.916361	9,766,644.89	106.959500	10,249,928.89	483,284.00	65.75
		Base	27.171078	2,603,804.40	27.317992	2,617,883.18	14,078.78	0.65
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
		4,295,000.000 Local	95.649820	4,108,159.75	108.524900	4,661,144.46	552,984.71	29.90
		Base	27.120064	1,164,806.77	27.717803	1,190,479.64	25,672.87	0.30

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BRAZILIAN REAL Total								
	13,878,000.000	Local		13,874,804.64		14,911,073.35	1,036,268.71	95.65
		Base		3,768,611.17		3,808,362.82	39,751.65	0.94
CANADIAN DOLLAR							Exchange Rate:	1.336350
135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.750000	01 May 2020		
	12,680,000.000	Local	99.797532	12,654,327.03	100.114000	12,694,455.20	40,128.17	97.75
		Base	75.979465	9,634,196.11	74.916003	9,499,349.12	-134,846.99	2.36
CANADIAN DOLLAR Total								
	12,680,000.000	Local		12,654,327.03		12,694,455.20	40,128.17	97.75
		Base		9,634,196.11		9,499,349.12	-134,846.99	2.36
EGYPTIAN POUND							Exchange Rate:	17.330000
ACI10RG14	EGYPT TREASURY BILL BILLS 02/19 0.00000				0.010000	05 Feb 2019		
	0.000	Local	0.000000	334,701.46	0.000000	0.00	-334,701.46	0.00
		Base	0.000000	18,963.25	0.000000	0.00	-18,963.25	0.00
ACI14XJN6	EGYPT TREASURY BILL BILLS 06/19 0.00000					04 Jun 2019		
	10,150,000.000	Local	97.016970	9,847,222.42	97.231700	9,869,017.55	21,795.13	100.00
		Base	5.420831	550,214.30	5.610600	569,475.91	19,261.61	0.14
EGYPTIAN POUND Total								
	10,150,000.000	Local		10,181,923.88		9,869,017.55	-312,906.33	100.00
		Base		569,177.55		569,475.91	298.36	0.14
EURO CURRENCY							Exchange Rate:	0.891464
INTERNATIONAL								
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				6.375000	31 Dec 2049		
	800,000.000	Local	100.214610	801,716.88	102.780600	822,244.80	20,527.92	22.75
		Base	115.778694	926,229.55	115.294168	922,353.34	-3,876.21	0.23
ACI083SF7	TELEFONICA EUROPE BV COMPANY GUAR REGS 03/49 VAR				5.875000	31 Mar 2049		

& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

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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
		200,000.000	Local 107.228175	214,456.35	111.000000	222,000.00	7,543.65	6.14
			Base 123.300625	246,601.25	124.514282	249,028.56	2,427.31	0.06
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR				6.500000	29 Apr 2049		
		400,000.000	Local 104.892225	419,568.90	106.973800	427,895.20	8,326.30	11.84
			Base 119.772443	479,089.77	119.997891	479,991.56	901.79	0.12
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
		550,000.000	Local 101.881791	560,349.85	105.630000	580,965.00	20,615.15	16.08
			Base 117.706291	647,384.60	118.490483	651,697.66	4,313.06	0.16
ACI0CRM16	EUROPCAR MOBILITY SECURED REGS 06/22 5.75				5.750000	15 Jun 2022		
		220,000.000	Local 101.965236	224,323.52	102.426000	225,337.20	1,013.68	6.24
			Base 117.253173	257,956.98	114.896395	252,772.07	-5,184.91	0.06
INTERNATIONAL Total		2,170,000.000	Local	2,220,415.50		2,278,442.20	58,026.70	63.05
			Base	2,557,262.15		2,555,843.19	-1,418.96	0.63
SPAIN								
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099		
		600,000.000	Local 94.125533	564,753.20	97.119400	582,716.40	17,963.20	16.13
			Base 108.230223	649,381.34	108.943715	653,662.29	4,280.95	0.16
SPAIN Total		600,000.000	Local	564,753.20		582,716.40	17,963.20	16.13
			Base	649,381.34		653,662.29	4,280.95	0.16
EURO CURRENCY Total		2,770,000.000	Local	2,785,168.70		2,861,158.60	75,989.90	79.18
			Base	3,206,643.49		3,209,505.48	2,861.99	0.80
INDONESIAN RUPIAH							Exchange Rate: 14,240.000000	
ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7				7.000000	15 May 2027		
		85,623,000,000.000	Local 96.393696	82,535,174,545.55	96.255000	82,416,418,650.00	-118,755,895.55	85.00
			Base 0.006816	5,835,729.39	0.006759	5,787,669.85	-48,059.54	1.44
ACI014D27	INDONESIA GOVERNMENT SR UNSECURED 05/22 7				7.000000	15 May 2022		

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	1,000,000,000.000	Local		102.139929	1,021,399,294.19	99.996000	999,960,000.00	-21,439,294.19	1.03
		Base		0.007437	74,370.25	0.007022	70,221.91	-4,148.34	0.02
ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375					8.375000	15 Mar 2034		
	342,000,000.000	Local		107.665518	368,216,072.78	102.621000	350,963,820.00	-17,252,252.78	0.36
		Base		0.008277	28,306.52	0.007207	24,646.34	-3,660.18	0.01
B4NPD2I4	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375					8.375000	15 Sep 2026		
	10,940,000,000.000	Local		109.225871	11,949,310,293.87	104.675000	11,451,445,000.00	-497,865,293.87	11.81
		Base		0.008311	909,246.02	0.007351	804,174.51	-105,071.51	0.20
INDONESIAN RUPIAH Total									
	97,905,000,000.000	Local			95,874,100,206.39		95,218,787,470.00	-655,312,736.39	98.21
		Base			6,847,652.18		6,686,712.61	-160,939.57	1.66
POUND STERLING								Exchange Rate:	0.767784
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875					7.875000	15 Jul 2020		
	150,000.000	Local		100.000000	150,000.00	99.725000	149,587.50	-412.50	0.60
		Base		154.383053	231,574.58	129.886791	194,830.19	-36,744.39	0.05
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR					7.750000	10 Sep 2075		
	140,000.000	Local		103.065486	144,291.68	107.000000	149,800.00	5,508.32	0.60
		Base		159.751771	223,652.48	139.362112	195,106.96	-28,545.52	0.05
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR					6.875000	29 Dec 2049		
	150,000.000	Local		99.805860	149,708.79	100.360200	150,540.30	831.51	0.61
		Base		152.181633	228,272.45	130.714107	196,071.16	-32,201.29	0.05
ACI081Q14	VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/25 5.5					5.500000	15 Jan 2025		
	351,000.000	Local		101.919333	357,736.86	102.250000	358,897.50	1,160.64	1.45
Original Face:	170,000.000	Base		135.807368	476,683.86	133.175476	467,445.92	-9,237.94	0.12
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5					5.000000	30 Apr 2023		
	150,000.000	Local		99.854427	149,781.64	97.200000	145,800.00	-3,981.64	0.59
		Base		153.136773	229,705.16	126.598106	189,897.16	-39,808.00	0.05
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR					7.375000	29 Dec 2049		
	200,000.000	Local		101.073965	202,147.93	102.887400	205,774.80	3,626.87	0.83

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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		Base	154.291745	308,583.49	134.005658	268,011.32	-40,572.17	0.07
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
	140,000.000	Local	106.066264	148,492.77	111.350000	155,890.00	7,397.23	0.63
		Base	163.633929	229,087.50	145.027768	203,038.88	-26,048.62	0.05
POUND STERLING Total								
	1,281,000.000	Local		1,302,159.67		1,316,290.10	14,130.43	5.31
Original Face:	170,000.000	Base		1,927,559.52		1,714,401.59	-213,157.93	0.43
RUSSIAN RUBLE							Exchange Rate:	65.615000
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	398,848,000.000	Local	94.539398	377,068,499.87	93.301000	372,129,172.48	-4,939,327.39	96.37
		Base	1.486780	5,929,993.29	1.421946	5,671,403.99	-258,589.30	1.41
RUSSIAN RUBLE Total								
	398,848,000.000	Local		377,068,499.87		372,129,172.48	-4,939,327.39	96.37
		Base		5,929,993.29		5,671,403.99	-258,589.30	1.41
US DOLLAR							Exchange Rate:	1.000000
00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
	226,594.620	Local	99.958746	226,501.14	93.825000	212,602.40	-13,898.74	0.07
		Base	99.958746	226,501.14	93.825000	212,602.40	-13,898.74	0.05
00191AAC0	ARD FINANCE SA SR SECURED 09/23 7.125				7.125000	15 Sep 2023		
	350,000.000	Local	101.465529	355,129.35	99.625000	348,687.50	-6,441.85	0.11
		Base	101.465529	355,129.35	99.625000	348,687.50	-6,441.85	0.09
00215JAA7	ASP AMC MERGER SUB SR UNSECURED 144A 05/25 8				8.000000	15 May 2025		
	745,000.000	Local	87.133803	649,146.83	45.000000	335,250.00	-313,896.83	0.11
		Base	87.133803	649,146.83	45.000000	335,250.00	-313,896.83	0.08
00215NAF7	VERRA MOBILITY CORPORATION TERM LOAN B FIRST LIEN					28 Feb 2025		
	227,700.000	Local	100.881959	229,708.22	99.718800	227,059.71	-2,648.51	0.07
		Base	100.881959	229,708.22	99.718800	227,059.71	-2,648.51	0.06

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00400YAH4	ACADEMY LTD 2015 TERM LOAN B	209,380.180	Local	91.098207	190,741.59	71.250000	149,183.38	-41,558.21	0.05
			Base	91.098207	190,741.59	71.250000	149,183.38	-41,558.21	0.04
00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	10,000.000	Local	99.935800	9,993.58	100.900508	10,090.05	96.47	0.00
			Base	99.935800	9,993.58	100.900508	10,090.05	96.47	0.00
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55	30,000.000	Local	102.693000	30,807.90	97.936068	29,380.82	-1,427.08	0.01
			Base	102.693000	30,807.90	97.936068	29,380.82	-1,427.08	0.01
00507UUA5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75	24,000.000	Local	99.840042	23,961.61	99.366684	23,848.00	-113.61	0.01
			Base	99.840042	23,961.61	99.366684	23,848.00	-113.61	0.01
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1	500,000.000	Local	97.807704	489,038.52	96.614640	483,073.20	-5,965.32	0.15
		Original Face:	500,000.000	Base	97.807704	489,038.52	96.614640	483,073.20	-5,965.32
00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B	49,226.790	Local	97.069137	47,784.02	84.687500	41,688.94	-6,095.08	0.01
			Base	97.069137	47,784.02	84.687500	41,688.94	-6,095.08	0.01
00912YAL6	AIR METHODS CORP TERM LOAN B	137,868.120	Local	100.432602	138,464.54	74.700000	102,987.49	-35,477.05	0.03
			Base	100.432602	138,464.54	74.700000	102,987.49	-35,477.05	0.03
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN	177,300.000	Local	101.004044	179,080.17	98.125000	173,975.63	-5,104.54	0.06
			Base	101.004044	179,080.17	98.125000	173,975.63	-5,104.54	0.04
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6	254,811.340	Local	100.725968	256,661.19	98.979200	252,210.23	-4,450.96	0.08
			Base	100.725968	256,661.19	98.979200	252,210.23	-4,450.96	0.06
01310TAV1	ALBERTSONS LLC TERM B 7	498,750.000	Local	97.366939	485,617.61	98.593800	491,736.58	6,118.97	0.16
			Base	97.366939	485,617.61	98.593800	491,736.58	6,118.97	0.12

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013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125					6.125000	15 May 2028		
	600,000.000	Local		98.319143	589,914.86	103.000000	618,000.00	28,085.14	0.20
		Base		98.319143	589,914.86	103.000000	618,000.00	28,085.14	0.15
02034DAC1	ALMONDE INC TERM LOAN B						13 Jun 2024		
	197,062.410	Local		100.413295	197,876.86	96.187500	189,549.41	-8,327.45	0.06
		Base		100.413295	197,876.86	96.187500	189,549.41	-8,327.45	0.05
02154VAA9	ALTICE LUXEMBOURG SA COMPANY GUAR 144A 05/22 7.75					7.750000	15 May 2022		
	1,250,000.000	Local		94.776982	1,184,712.27	100.000000	1,250,000.00	65,287.73	0.40
		Base		94.776982	1,184,712.27	100.000000	1,250,000.00	65,287.73	0.31
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	90,000.000	Local		99.794278	89,814.85	102.783750	92,505.38	2,690.53	0.03
		Base		99.794278	89,814.85	102.783750	92,505.38	2,690.53	0.02
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	290,000.000	Local		99.812152	289,455.24	103.090477	298,962.38	9,507.14	0.09
		Base		99.812152	289,455.24	103.090477	298,962.38	9,507.14	0.07
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS						14 Dec 2023		
	205,800.000	Local		100.000000	205,800.00	98.250000	202,198.50	-3,601.50	0.06
		Base		100.000000	205,800.00	98.250000	202,198.50	-3,601.50	0.05
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	216,683.220	Local		100.518794	217,807.36	97.500000	211,266.14	-6,541.22	0.07
		Base		100.518794	217,807.36	97.500000	211,266.14	-6,541.22	0.05
02406PAU4	AMERICAN AXLE + MFG INC COMPANY GUAR 04/27 6.5					6.500000	01 Apr 2027		
	780,000.000	Local		94.702364	738,678.44	96.780000	754,884.00	16,205.56	0.24
		Base		94.702364	738,678.44	96.780000	754,884.00	16,205.56	0.19
02474RAF0	AMERICAN BLDRS CONTRACTORS TERM LOAN B 2						31 Oct 2023		
	642,361.320	Local		99.534424	639,370.64	97.089300	623,664.11	-15,706.53	0.20
		Base		99.534424	639,370.64	97.089300	623,664.11	-15,706.53	0.15
02744LAQ3	AMERICAN MEDIA LLC SECURED 144A 12/26 10.5					10.500000	31 Dec 2026		
	1,140,000.000	Local		95.097965	1,084,116.80	98.125000	1,118,625.00	34,508.20	0.36
		Base		95.097965	1,084,116.80	98.125000	1,118,625.00	34,508.20	0.28

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03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A					3.070000	15 Mar 2048		
	850,000.000	Local		97.464991	828,452.42	99.723530	847,650.01	19,197.59	0.27
Original Face:	850,000.000	Base		97.464991	828,452.42	99.723530	847,650.01	19,197.59	0.21
031652BK5	AMKOR TECHNOLOGY INC SR UNSECURED 144A 09/27 6.625					6.625000	15 Sep 2027		
	300,000.000	Local		99.502057	298,506.17	101.500000	304,500.00	5,993.83	0.10
		Base		99.502057	298,506.17	101.500000	304,500.00	5,993.83	0.08
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	100,000.000	Local		103.523440	103,523.44	94.101800	94,101.80	-9,421.64	0.03
		Base		103.523440	103,523.44	94.101800	94,101.80	-9,421.64	0.02
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	240,000.000	Local		104.300767	250,321.84	108.913686	261,392.85	11,071.01	0.08
		Base		104.300767	250,321.84	108.913686	261,392.85	11,071.01	0.06
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	100,000.000	Local		121.353200	121,353.20	121.579922	121,579.92	226.72	0.04
		Base		121.353200	121,353.20	121.579922	121,579.92	226.72	0.03
03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B						19 Oct 2023		
	184,775.000	Local		100.743483	186,148.77	99.125000	183,158.22	-2,990.55	0.06
		Base		100.743483	186,148.77	99.125000	183,158.22	-2,990.55	0.05
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,150,000.000	Local		99.667830	1,146,180.04	109.754813	1,262,180.35	116,000.31	0.40
		Base		99.667830	1,146,180.04	109.754813	1,262,180.35	116,000.31	0.31
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	90,000.000	Local		99.645433	89,680.89	111.193205	100,073.88	10,392.99	0.03
		Base		99.645433	89,680.89	111.193205	100,073.88	10,392.99	0.02
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	80,000.000	Local		87.768113	70,214.49	88.620211	70,896.17	681.68	0.02
		Base		87.768113	70,214.49	88.620211	70,896.17	681.68	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	410,000.000	Local		93.341761	382,701.22	100.740828	413,037.39	30,336.17	0.13
		Base		93.341761	382,701.22	100.740828	413,037.39	30,336.17	0.10

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03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	225,706.470	Local	100.584751	227,026.29	98.839300	223,086.70	-3,939.59	0.07	
		Base	100.584751	227,026.29	98.839300	223,086.70	-3,939.59	0.06	
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
	410,000.000	Local	100.000000	410,000.00	102.647000	420,852.70	10,852.70	0.13	
		Base	100.000000	410,000.00	102.647000	420,852.70	10,852.70	0.10	
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
	205,185.750	Local	100.701301	206,624.72	99.125000	203,390.37	-3,234.35	0.06	
		Base	100.701301	206,624.72	99.125000	203,390.37	-3,234.35	0.05	
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					3.345500	25 Jan 2034		
	293,836.280	Local	86.350501	253,729.10	98.894770	290,588.71	36,859.61	0.09	
Original Face:	22,150,000.000	Base	86.350501	253,729.10	98.894770	290,588.71	36,859.61	0.07	
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.500000	22 Apr 2026		
	550,000.000	Local	87.141989	479,280.94	84.800000	466,400.00	-12,880.94	0.15	
		Base	87.141989	479,280.94	84.800000	466,400.00	-12,880.94	0.12	
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625000	26 Jan 2022		
	2,100,000.000	Local	90.858672	1,908,032.11	86.250000	1,811,250.00	-96,782.11	0.57	
		Base	90.858672	1,908,032.11	86.250000	1,811,250.00	-96,782.11	0.45	
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625					4.625000	11 Jan 2023		
	510,000.000	Local	83.591780	426,318.08	81.900000	417,690.00	-8,628.08	0.13	
		Base	83.591780	426,318.08	81.900000	417,690.00	-8,628.08	0.10	
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	215,858.680	Local	100.377580	216,673.72	97.980000	211,498.33	-5,175.39	0.07	
		Base	100.377580	216,673.72	97.980000	211,498.33	-5,175.39	0.05	
045054AH6	ASHTHEAD CAPITAL INC SECURED 144A 08/26 5.25					5.250000	01 Aug 2026		
	220,000.000	Local	100.000000	220,000.00	102.250000	224,950.00	4,950.00	0.07	
		Base	100.000000	220,000.00	102.250000	224,950.00	4,950.00	0.06	
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	289,170.150	Local	100.000000	289,170.15	99.375000	287,362.84	-1,807.31	0.09	
		Base	100.000000	289,170.15	99.375000	287,362.84	-1,807.31	0.07	

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04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024			
		678,291.460	Local 99.510996	674,974.59	99.250000	673,204.27	-1,770.32	0.21	
			Base 99.510996	674,974.59	99.250000	673,204.27	-1,770.32	0.17	
04685YAK5	ATHENAHEALTH INC TERM LOAN B					11 Feb 2026			
		420,000.000	Local 98.024631	411,703.45	98.333300	412,999.86	1,296.41	0.13	
			Base 98.024631	411,703.45	98.333300	412,999.86	1,296.41	0.10	
05400KAE0	AVOLON TLB BORROWER 1 (US) TERM LOAN B 3					15 Jan 2025			
		234,654.220	Local 99.698731	233,947.28	99.113600	232,574.24	-1,373.04	0.07	
			Base 99.698731	233,947.28	99.113600	232,574.24	-1,373.04	0.06	
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023			
		420,000.000	Local 98.123507	412,118.73	101.750000	427,350.00	15,231.27	0.14	
			Base 98.123507	412,118.73	101.750000	427,350.00	15,231.27	0.11	
05604XAP1	BWAY HLDG CO TERM LOAN					03 Apr 2024			
		0.000	Local 0.000000	-452.03	0.000000	0.00	452.03	0.00	
			Base 0.000000	-452.03	0.000000	0.00	452.03	0.00	
05607AAA1	BX TRUST BX 2018 MCSF A 144A				3.060450	15 Apr 2035			
		1,350,000.000	Local 98.157707	1,325,129.05	98.433890	1,328,857.52	3,728.47	0.42	
Original Face:		1,350,000.000	Base 98.157707	1,325,129.05	98.433890	1,328,857.52	3,728.47	0.33	
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099			
		470,000.000	Local 94.900215	446,031.01	100.000000	470,000.00	23,968.99	0.15	
			Base 94.900215	446,031.01	100.000000	470,000.00	23,968.99	0.12	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
		20,000.000	Local 109.188500	21,837.70	112.384130	22,476.83	639.13	0.01	
			Base 109.188500	21,837.70	112.384130	22,476.83	639.13	0.01	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024			
		90,000.000	Local 100.999367	90,899.43	103.497241	93,147.52	2,248.09	0.03	
			Base 100.999367	90,899.43	103.497241	93,147.52	2,248.09	0.02	
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875				3.875000	01 Aug 2025			
		70,000.000	Local 99.877443	69,914.21	103.536771	72,475.74	2,561.53	0.02	
			Base 99.877443	69,914.21	103.536771	72,475.74	2,561.53	0.02	

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06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	100.170000	200,340.00	340.00	0.06
		Base		100.000000	200,000.00	100.170000	200,340.00	340.00	0.05
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	400,000.000	Local		99.684333	398,737.33	103.376698	413,506.79	14,769.46	0.13
		Base		99.684333	398,737.33	103.376698	413,506.79	14,769.46	0.10
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	580,000.000	Local		100.000000	580,000.00	102.250000	593,050.00	13,050.00	0.19
		Base		100.000000	580,000.00	102.250000	593,050.00	13,050.00	0.15
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625000	21 Nov 2022		
	200,000.000	Local		103.598185	207,196.37	108.750000	217,500.00	10,303.63	0.07
		Base		103.598185	207,196.37	108.750000	217,500.00	10,303.63	0.05
07014QAK7	BASS PRO GROUP LLC TERM LOAN B						25 Sep 2024		
	645,860.760	Local		98.841727	638,379.93	97.687500	630,925.23	-7,454.70	0.20
		Base		98.841727	638,379.93	97.687500	630,925.23	-7,454.70	0.16
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B						02 Jan 2025		
	461,322.540	Local		99.133962	457,327.31	97.166700	448,251.89	-9,075.42	0.14
		Base		99.133962	457,327.31	97.166700	448,251.89	-9,075.42	0.11
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					3.125500	25 Dec 2034		
	464,091.340	Local		95.442029	442,938.19	98.289340	456,152.32	13,214.13	0.14
	Original Face: 10,280,000.000	Base		95.442029	442,938.19	98.289340	456,152.32	13,214.13	0.11
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	79,000.000	Local		109.072266	86,167.09	98.895764	78,127.65	-8,039.44	0.02
		Base		109.072266	86,167.09	98.895764	78,127.65	-8,039.44	0.02
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 2022		
	613,327.900	Local		99.716998	611,592.17	99.300000	609,034.60	-2,557.57	0.19
		Base		99.716998	611,592.17	99.300000	609,034.60	-2,557.57	0.15
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	810,000.000	Local		96.604425	782,495.84	99.000000	801,900.00	19,404.16	0.25
		Base		96.604425	782,495.84	99.000000	801,900.00	19,404.16	0.20

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08ESC99E6	GCB BERRY PETE CO 11/20 FIXED 6.75					6.750000	01 Nov 2020		
	200,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00	0.00
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875					8.875000	15 Feb 2021		
	860,000.000	Local	94.607705	813,626.26	101.000000	868,600.00	54,973.74	0.28	
		Base	94.607705	813,626.26	101.000000	868,600.00	54,973.74	0.22	
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	210,000.000	Local	100.000000	210,000.00	102.000000	214,200.00	4,200.00	0.07	
		Base	100.000000	210,000.00	102.000000	214,200.00	4,200.00	0.05	
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	227,497.480	Local	100.637524	228,947.83	98.650000	224,426.26	-4,521.57	0.07	
		Base	100.637524	228,947.83	98.650000	224,426.26	-4,521.57	0.06	
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
	570,000.000	Local	95.194181	542,606.83	97.225000	554,182.50	11,575.67	0.18	
		Base	95.194181	542,606.83	97.225000	554,182.50	11,575.67	0.14	
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	1,070,000.000	Local	84.485725	903,997.26	92.100000	985,470.00	81,472.74	0.31	
		Base	84.485725	903,997.26	92.100000	985,470.00	81,472.74	0.24	
120111BN8	STANDARD INDUSTRIES INC SR UNSECURED 144A 10/25 6					6.000000	15 Oct 2025		
	860,000.000	Local	99.580901	856,395.75	104.709000	900,497.40	44,101.65	0.29	
		Base	99.580901	856,395.75	104.709000	900,497.40	44,101.65	0.22	
1248EPAZ6	CCO HLDGS LLC/CAP CORP SR UNSECURED 02/23 5.125					5.125000	15 Feb 2023		
	950,000.000	Local	100.101577	950,964.98	101.750000	966,625.00	15,660.02	0.31	
		Base	100.101577	950,964.98	101.750000	966,625.00	15,660.02	0.24	
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	640,000.000	Local	95.013478	608,086.26	100.625000	644,000.00	35,913.74	0.20	
		Base	95.013478	608,086.26	100.625000	644,000.00	35,913.74	0.16	
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	190,000.000	Local	94.600005	179,740.01	98.615000	187,368.50	7,628.49	0.06	
		Base	94.600005	179,740.01	98.615000	187,368.50	7,628.49	0.05	

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12506KAD1	CBS RADIO INC TERM LOAN B	188,808.650	Local	100.248172	189,277.22	97.083300	183,301.67	-5,975.55	0.06
			Base	100.248172	189,277.22	97.083300	183,301.67	-5,975.55	0.05
12513VAC0	CEC ENTMT INC TERM LOAN B	227,244.320	Local	96.844476	220,073.57	96.479200	219,243.50	-830.07	0.07
			Base	96.844476	220,073.57	96.479200	219,243.50	-830.07	0.05
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C	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
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C	280,000.000	Local	97.978675	274,340.29	99.720470	279,217.32	4,877.03	0.09
		Original Face:	Base	97.978675	274,340.29	99.720470	279,217.32	4,877.03	0.07
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7	1,700,000.000	Local	96.583536	1,641,920.11	86.500000	1,470,500.00	-171,420.11	0.47
			Base	96.583536	1,641,920.11	86.500000	1,470,500.00	-171,420.11	0.36
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5	1,160,000.000	Local	100.297690	1,163,453.20	106.500000	1,235,400.00	71,946.80	0.39
			Base	100.297690	1,163,453.20	106.500000	1,235,400.00	71,946.80	0.31
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C	1,000,000.000	Local	99.973369	999,733.69	102.776430	1,027,764.30	28,030.61	0.33
		Original Face:	Base	99.973369	999,733.69	102.776430	1,027,764.30	28,030.61	0.25
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C	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
126458AD0	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/25 5.25	160,000.000	Local	100.000000	160,000.00	100.379000	160,606.40	606.40	0.05
			Base	100.000000	160,000.00	100.379000	160,606.40	606.40	0.04
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125	40,000.000	Local	102.062750	40,825.10	101.628898	40,651.56	-173.54	0.01
			Base	102.062750	40,825.10	101.628898	40,651.56	-173.54	0.01

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126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	390,000.000	Local		97.536695	380,393.11	101.325147	395,168.07	14,774.96	0.13
		Base		97.536695	380,393.11	101.325147	395,168.07	14,774.96	0.10
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	740,000.000	Local		98.891478	731,796.94	99.029283	732,816.69	1,019.75	0.23
		Base		98.891478	731,796.94	99.029283	732,816.69	1,019.75	0.18
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					2.603750	15 Apr 2037		
	161,896.810	Local		89.320549	144,607.12	90.434800	146,411.06	1,803.94	0.05
Original Face:	2,630,000.000	Base		89.320549	144,607.12	90.434800	146,411.06	1,803.94	0.04
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	226,108.600	Local		100.030158	226,176.79	89.000000	201,236.65	-24,940.14	0.06
		Base		100.030158	226,176.79	89.000000	201,236.65	-24,940.14	0.05
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						22 Dec 2024		
	474,867.720	Local		100.220830	475,916.37	98.767900	469,016.87	-6,899.50	0.15
		Base		100.220830	475,916.37	98.767900	469,016.87	-6,899.50	0.12
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
	50,000.000	Local		92.885520	46,442.76	102.375000	51,187.50	4,744.74	0.02
		Base		92.885520	46,442.76	102.375000	51,187.50	4,744.74	0.01
143905AN7	CARRIAGE SERVICES INC COMPANY GUAR 144A 06/26 6.625					6.625000	01 Jun 2026		
	300,000.000	Local		99.033900	297,101.70	102.250000	306,750.00	9,648.30	0.10
		Base		99.033900	297,101.70	102.250000	306,750.00	9,648.30	0.08
14574XAD6	CARROLS RESTAURANT GROUP SECURED 05/22 8					8.000000	01 May 2022		
	705,000.000	Local		102.198234	720,497.55	102.300000	721,215.00	717.45	0.23
		Base		102.198234	720,497.55	102.300000	721,215.00	717.45	0.18
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN						20 May 2024		
	143,594.490	Local		100.427885	144,208.91	99.428600	142,773.99	-1,434.92	0.05
		Base		100.427885	144,208.91	99.428600	142,773.99	-1,434.92	0.04
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125000	15 Feb 2024		
	20,000.000	Local		103.886450	20,777.29	104.780000	20,956.00	178.71	0.01
		Base		103.886450	20,777.29	104.780000	20,956.00	178.71	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
	300,000.000	Local		102.685140	308,055.42	104.375000	313,125.00	5,069.58	0.10
		Base		102.685140	308,055.42	104.375000	313,125.00	5,069.58	0.08
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	637,034.280	Local		99.491932	633,797.71	98.550000	627,797.28	-6,000.43	0.20
		Base		99.491932	633,797.71	98.550000	627,797.28	-6,000.43	0.16
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	120,000.000	Local		104.424700	125,309.64	105.517773	126,621.33	1,311.69	0.04
		Base		104.424700	125,309.64	105.517773	126,621.33	1,311.69	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	140,000.000	Local		93.706564	131,189.19	99.226531	138,917.14	7,727.95	0.04
		Base		93.706564	131,189.19	99.226531	138,917.14	7,727.95	0.03
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	50,000.000	Local		98.877600	49,438.80	100.536938	50,268.47	829.67	0.02
		Base		98.877600	49,438.80	100.536938	50,268.47	829.67	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	180,000.000	Local		95.976767	172,758.18	104.458586	188,025.45	15,267.27	0.06
		Base		95.976767	172,758.18	104.458586	188,025.45	15,267.27	0.05
163092AC3	CHEGG INC SR UNSECURED 144A 03/25 0.125					0.125000	15 Mar 2025		
	200,000.000	Local		98.936100	197,872.20	98.516588	197,033.18	-839.02	0.06
		Base		98.936100	197,872.20	98.516588	197,033.18	-839.02	0.05
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.250000	15 Mar 2045		
	50,000.000	Local		80.642460	40,321.23	78.187500	39,093.75	-1,227.48	0.01
		Base		80.642460	40,321.23	78.187500	39,093.75	-1,227.48	0.01
16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125					5.125000	30 Jun 2027		
	430,000.000	Local		99.536051	428,005.02	104.875000	450,962.50	22,957.48	0.14
		Base		99.536051	428,005.02	104.875000	450,962.50	22,957.48	0.11
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125000	15 Feb 2021		
	200,000.000	Local		94.130860	188,261.72	103.000000	206,000.00	17,738.28	0.07
		Base		94.130860	188,261.72	103.000000	206,000.00	17,738.28	0.05

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165167CZ8	CHESAPEAKE ENERGY CORP COMPANY GUAR 06/27 8				8.000000	15 Jun 2027		
		1,210,000.000	Local 94.162260	1,139,363.35	98.500000	1,191,850.00	52,486.65	0.38
			Base 94.162260	1,139,363.35	98.500000	1,191,850.00	52,486.65	0.30
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		410,000.000	Local 93.248439	382,318.60	99.688096	408,721.19	26,402.59	0.13
			Base 93.248439	382,318.60	99.688096	408,721.19	26,402.59	0.10
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		201,000.000	Local 140.017975	281,436.13	150.325517	302,154.29	20,718.16	0.10
			Base 140.017975	281,436.13	150.325517	302,154.29	20,718.16	0.07
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		
		200,000.000	Local 99.646625	199,293.25	107.208011	214,416.02	15,122.77	0.07
			Base 99.646625	199,293.25	107.208011	214,416.02	15,122.77	0.05
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024		
		227,110.550	Local 100.534607	228,324.70	97.833300	222,189.75	-6,134.95	0.07
			Base 100.534607	228,324.70	97.833300	222,189.75	-6,134.95	0.06
185401AG1	CLEAVER BROOKS INC SR SECURED 144A 03/23 7.875				7.875000	01 Mar 2023		
		220,000.000	Local 102.143359	224,715.39	92.500000	203,500.00	-21,215.39	0.06
			Base 102.143359	224,715.39	92.500000	203,500.00	-21,215.39	0.05
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375				5.375000	01 Mar 2022		
		490,000.000	Local 100.574763	492,816.34	102.250000	501,025.00	8,208.66	0.16
			Base 100.574763	492,816.34	102.250000	501,025.00	8,208.66	0.12
193046AA7	COLD STORAGE TRUST 2017 ICE3 COLD 2017 ICE3 A 144A				3.483750	15 Apr 2036		
		980,000.000	Local 99.508217	975,180.53	100.000820	980,008.04	4,827.51	0.31
Original Face:		980,000.000	Base 99.508217	975,180.53	100.000820	980,008.04	4,827.51	0.24
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048		
		570,000.000	Local 99.918621	569,536.14	108.410710	617,941.05	48,404.91	0.20
			Base 99.918621	569,536.14	108.410710	617,941.05	48,404.91	0.15
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028		
		250,000.000	Local 100.888176	252,220.44	105.253786	263,134.47	10,914.03	0.08
			Base 100.888176	252,220.44	105.253786	263,134.47	10,914.03	0.07

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20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	110,000.000	Local	98.576945	108,434.64	106.238141	116,861.96	8,427.32	0.04	
		Base	98.576945	108,434.64	106.238141	116,861.96	8,427.32	0.03	
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A					4.885500	25 Apr 2031		
	570,000.000	Local	100.000000	570,000.00	100.935830	575,334.23	5,334.23	0.18	
Original Face:	570,000.000	Base	100.000000	570,000.00	100.935830	575,334.23	5,334.23	0.14	
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	400,000.000	Local	94.103213	376,412.85	102.669844	410,679.38	34,266.53	0.13	
		Base	94.103213	376,412.85	102.669844	410,679.38	34,266.53	0.10	
21684AAF3	COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75					3.750000	21 Jul 2026		
	250,000.000	Local	94.114584	235,286.46	98.433863	246,084.66	10,798.20	0.08	
		Base	94.114584	235,286.46	98.433863	246,084.66	10,798.20	0.06	
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625000	01 May 2023		
	800,000.000	Local	93.951339	751,610.71	96.250000	770,000.00	18,389.29	0.24	
		Base	93.951339	751,610.71	96.250000	770,000.00	18,389.29	0.19	
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.500000	01 Apr 2025		
	725,000.000	Local	98.425286	713,583.32	100.875000	731,343.75	17,760.43	0.23	
		Base	98.425286	713,583.32	100.875000	731,343.75	17,760.43	0.18	
22304LAA8	COVEY PARK ENERGY LLC/FI COMPANY GUAR 144A 05/25 7.5					7.500000	15 May 2025		
	600,000.000	Local	91.958165	551,748.99	92.500000	555,000.00	3,251.01	0.18	
		Base	91.958165	551,748.99	92.500000	555,000.00	3,251.01	0.14	
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	240,000.000	Local	108.236625	259,767.90	112.315200	269,556.48	9,788.58	0.09	
		Base	108.236625	259,767.90	112.315200	269,556.48	9,788.58	0.07	
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	102.875000	216,037.50	6,037.50	0.07	
		Base	100.000000	210,000.00	102.875000	216,037.50	6,037.50	0.05	
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	100.375000	200,750.00	750.00	0.06	
		Base	100.000000	200,000.00	100.375000	200,750.00	750.00	0.05	

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23311VAB3	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95					4.950000	01 Apr 2022		
	150,000.000	Local		101.220307	151,830.46	102.375000	153,562.50	1,732.04	0.05
		Base		101.220307	151,830.46	102.375000	153,562.50	1,732.04	0.04
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	950,000.000	Local		97.426111	925,548.05	103.916000	987,202.00	61,653.95	0.31
		Base		97.426111	925,548.05	103.916000	987,202.00	61,653.95	0.24
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	1,210,000.000	Local		99.273407	1,201,208.23	102.750000	1,243,275.00	42,066.77	0.39
		Base		99.273407	1,201,208.23	102.750000	1,243,275.00	42,066.77	0.31
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	400,000.000	Local		99.739148	398,956.59	102.553801	410,215.20	11,258.61	0.13
		Base		99.739148	398,956.59	102.553801	410,215.20	11,258.61	0.10
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS						07 Sep 2023		
	207,375.000	Local		100.101285	207,585.04	98.775000	204,834.66	-2,750.38	0.07
		Base		100.101285	207,585.04	98.775000	204,834.66	-2,750.38	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	10,000.000	Local		101.188300	10,118.83	110.200472	11,020.05	901.22	0.00
		Base		101.188300	10,118.83	110.200472	11,020.05	901.22	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	130,000.000	Local		99.097262	128,826.44	104.729165	136,147.91	7,321.47	0.04
		Base		99.097262	128,826.44	104.729165	136,147.91	7,321.47	0.03
25278XAC3	DIAMONDBACK ENERGY INC COMPANY GUAR 144A 11/24 4.75					4.750000	01 Nov 2024		
	690,000.000	Local		99.768583	688,403.22	102.230000	705,387.00	16,983.78	0.22
		Base		99.768583	688,403.22	102.230000	705,387.00	16,983.78	0.17
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	420,000.000	Local		101.094588	424,597.27	104.375000	438,375.00	13,777.73	0.14
		Base		101.094588	424,597.27	104.375000	438,375.00	13,777.73	0.11
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
	390,000.000	Local		87.155910	339,908.05	84.950011	331,305.04	-8,603.01	0.11
		Base		87.155910	339,908.05	84.950011	331,305.04	-8,603.01	0.08

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25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	2,120,000.000	Local		89.514889	1,897,715.65	87.000000	1,844,400.00	-53,315.65	0.59
		Base		89.514889	1,897,715.65	87.000000	1,844,400.00	-53,315.65	0.46
256604BF5	DOLE FOOD CO INC TERM LOAN B						06 Apr 2024		
	224,140.120	Local		100.042041	224,234.35	95.625000	214,333.99	-9,900.36	0.07
		Base		100.042041	224,234.35	95.625000	214,333.99	-9,900.36	0.05
27890GAB6	MONTAGE RESOURCES CORP COMPANY GUAR 07/23 8.875					8.875000	15 Jul 2023		
	140,000.000	Local		101.262471	141,767.46	95.280000	133,392.00	-8,375.46	0.04
		Base		101.262471	141,767.46	95.280000	133,392.00	-8,375.46	0.03
27927WAL6	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/29 10.75					10.750000	31 Jan 2029		
	350,000.000	Local		100.000000	350,000.00	110.150000	385,525.00	35,525.00	0.12
		Base		100.000000	350,000.00	110.150000	385,525.00	35,525.00	0.10
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					3.585500	25 May 2037		
	410,000.000	Local		100.514712	412,110.32	100.299610	411,228.40	-881.92	0.13
	Original Face: 410,000.000	Base		100.514712	412,110.32	100.299610	411,228.40	-881.92	0.10
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
	960,000.000	Local		94.830657	910,374.31	100.880000	968,448.00	58,073.69	0.31
		Base		94.830657	910,374.31	100.880000	968,448.00	58,073.69	0.24
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	140,000.000	Local		102.832657	143,965.72	112.008386	156,811.74	12,846.02	0.05
		Base		102.832657	143,965.72	112.008386	156,811.74	12,846.02	0.04
29358QAH2	ENSCO PLC SR UNSECURED 02/26 7.75					7.750000	01 Feb 2026		
	40,000.000	Local		100.000000	40,000.00	84.375000	33,750.00	-6,250.00	0.01
		Base		100.000000	40,000.00	84.375000	33,750.00	-6,250.00	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	380,000.000	Local		99.495758	378,083.88	105.087729	399,333.37	21,249.49	0.13
		Base		99.495758	378,083.88	105.087729	399,333.37	21,249.49	0.10
30227MAA3	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 05/24 7.375					7.375000	15 May 2024		
	260,000.000	Local		99.906238	259,756.22	83.500000	217,100.00	-42,656.22	0.07
		Base		99.906238	259,756.22	83.500000	217,100.00	-42,656.22	0.05

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30227MAB1	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 02/26 5.625				5.625000	01 Feb 2026			
		210,000.000	Local 89.896719	188,783.11	76.750000	161,175.00	-27,608.11		0.05
			Base 89.896719	188,783.11	76.750000	161,175.00	-27,608.11		0.04
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				4.485500	25 Mar 2031			
		1,310,000.000	Local 100.000000	1,310,000.00	99.157130	1,298,958.40	-11,041.60		0.41
Original Face:		1,310,000.000	Base 100.000000	1,310,000.00	99.157130	1,298,958.40	-11,041.60		0.32
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				6.885500	25 Jan 2024			
		360,000.000	Local 112.238072	404,057.06	111.936290	402,970.64	-1,086.42		0.13
Original Face:		360,000.000	Base 112.238072	404,057.06	111.936290	402,970.64	-1,086.42		0.10
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				5.485500	25 Jul 2024			
		604,917.470	Local 106.327371	643,192.84	106.159430	642,176.94	-1,015.90		0.20
Original Face:		710,000.000	Base 106.327371	643,192.84	106.159430	642,176.94	-1,015.90		0.16
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				6.735500	25 Jan 2029			
		1,390,000.000	Local 111.027354	1,543,280.22	110.009760	1,529,135.66	-14,144.56		0.49
Original Face:		1,390,000.000	Base 111.027354	1,543,280.22	110.009760	1,529,135.66	-14,144.56		0.38
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				6.235500	25 Oct 2030			
		1,250,000.000	Local 100.000000	1,250,000.00	99.303650	1,241,295.63	-8,704.37		0.39
Original Face:		1,250,000.000	Base 100.000000	1,250,000.00	99.303650	1,241,295.63	-8,704.37		0.31
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2				5.135500	25 Feb 2030			
		390,000.000	Local 104.412141	407,207.35	103.192860	402,452.15	-4,755.20		0.13
Original Face:		390,000.000	Base 104.412141	407,207.35	103.192860	402,452.15	-4,755.20		0.10
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.522264	15 Apr 2041			
		62,216.420	Local 9.633325	5,993.51	5.012890	3,118.84	-2,874.67		0.00
Original Face:		200,000.000	Base 9.633325	5,993.51	5.012890	3,118.84	-2,874.67		0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				7.235500	25 Oct 2024			
		474,161.660	Local 101.779610	482,599.89	110.865780	525,683.02	43,083.13		0.17
Original Face:		600,000.000	Base 101.779610	482,599.89	110.865780	525,683.02	43,083.13		0.13
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2				5.085500	25 Dec 2027			
		220,127.890	Local 101.024818	222,383.80	101.247220	222,873.37	489.57		0.07
Original Face:		800,000.000	Base 101.024818	222,383.80	101.247220	222,873.37	489.57		0.06

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3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					10.035500	25 Dec 2027		
	328,483.550	Local	99.996055	328,470.59	119.364420	392,092.48	63,621.89	0.12	
Original Face:	330,000.000	Base	99.996055	328,470.59	119.364420	392,092.48	63,621.89	0.10	
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2					5.335500	25 Apr 2028		
	267,600.420	Local	102.145748	273,342.45	102.378330	273,964.84	622.39	0.09	
Original Face:	570,000.000	Base	102.145748	273,342.45	102.378330	273,964.84	622.39	0.07	
3137G0JF7	FREDDIE MAC STACR STACR 2016 HQA1 M2					5.235500	25 Sep 2028		
	274,551.060	Local	101.994347	280,026.56	101.469680	278,586.08	-1,440.48	0.09	
Original Face:	480,000.000	Base	101.994347	280,026.56	101.469680	278,586.08	-1,440.48	0.07	
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					7.135500	25 Oct 2028		
	570,000.000	Local	102.589661	584,761.07	111.613420	636,196.49	51,435.42	0.20	
Original Face:	570,000.000	Base	102.589661	584,761.07	111.613420	636,196.49	51,435.42	0.16	
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2					5.939880	25 Oct 2029		
	380,000.000	Local	109.081400	414,509.32	108.066960	410,654.45	-3,854.87	0.13	
Original Face:	380,000.000	Base	109.081400	414,509.32	108.066960	410,654.45	-3,854.87	0.10	
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					4.985500	25 Mar 2030		
	410,000.000	Local	105.090500	430,871.05	102.692100	421,037.61	-9,833.44	0.13	
Original Face:	410,000.000	Base	105.090500	430,871.05	102.692100	421,037.61	-9,833.44	0.10	
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2					4.285500	25 Jul 2030		
	600,000.000	Local	100.000000	600,000.00	97.903000	587,418.00	-12,582.00	0.19	
Original Face:	600,000.000	Base	100.000000	600,000.00	97.903000	587,418.00	-12,582.00	0.15	
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					5.635500	25 Jul 2030		
	600,000.000	Local	100.000000	600,000.00	94.718500	568,311.00	-31,689.00	0.18	
Original Face:	600,000.000	Base	100.000000	600,000.00	94.718500	568,311.00	-31,689.00	0.14	
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.666820	25 Oct 2035		
	83,460.920	Local	3.033372	2,531.68	8.619890	7,194.24	4,662.56	0.00	
Original Face:	1,400,000.000	Base	3.033372	2,531.68	8.619890	7,194.24	4,662.56	0.00	
31395BT78	FANNIE MAE FNR 2006 28 IP					1.424690	25 Apr 2036		
	55,705.370	Local	10.485883	5,841.20	6.764730	3,768.32	-2,072.88	0.00	
Original Face:	2,700,000.000	Base	10.484465	5,840.41	6.764730	3,768.32	-2,072.09	0.00	

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31395NQ59	FANNIE MAE FNR 2006 59 IP					2.676330	25 Jul 2036		
	73,420.120	Local	0.941390	691.17	10.151290	7,453.09	6,761.92	0.00	
Original Face:	1,400,000.000	Base	0.941390	691.17	10.151290	7,453.09	6,761.92	0.00	
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.655660	25 Dec 2036		
	72,927.010	Local	1.256284	916.17	8.677220	6,328.04	5,411.87	0.00	
Original Face:	1,700,000.000	Base	1.256284	916.17	8.677220	6,328.04	5,411.87	0.00	
31396L4U1	FANNIE MAE FNR 2006 118 IP2					2.655660	25 Dec 2036		
	81,755.790	Local	0.000061	0.05	8.594520	7,026.52	7,026.47	0.00	
Original Face:	1,600,000.000	Base	0.000061	0.05	8.594520	7,026.52	7,026.47	0.00	
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
	21,262.140	Local	1.071576	227.84	0.657030	139.70	-88.14	0.00	
Original Face:	425,601.240	Base	1.071576	227.84	0.657030	139.70	-88.14	0.00	
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
	2,677,575.530	Local	101.046875	2,705,606.40	101.723378	2,723,720.28	18,113.88	0.86	
Original Face:	2,700,000.000	Base	101.046875	2,705,606.40	101.723378	2,723,720.28	18,113.88	0.68	
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS						08 Jul 2022		
	614,583.000	Local	98.530008	605,548.68	99.734400	612,950.67	7,401.99	0.19	
		Base	98.530008	605,548.68	99.734400	612,950.67	7,401.99	0.15	
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
	719,210.340	Local	99.501555	715,625.47	99.675000	716,872.91	1,247.44	0.23	
		Base	99.501555	715,625.47	99.675000	716,872.91	1,247.44	0.18	
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					3.355500	25 Sep 2034		
	163,446.650	Local	96.992848	158,531.56	100.021950	163,482.53	4,950.97	0.05	
Original Face:	420,000.000	Base	96.992848	158,531.56	100.021950	163,482.53	4,950.97	0.04	
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
	670,000.000	Local	94.267873	631,594.75	97.750000	654,925.00	23,330.25	0.21	
		Base	94.267873	631,594.75	97.750000	654,925.00	23,330.25	0.16	
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5					7.500000	01 Apr 2025		
	665,000.000	Local	99.377573	660,860.86	95.750000	636,737.50	-24,123.36	0.20	
		Base	99.377573	660,860.86	95.750000	636,737.50	-24,123.36	0.16	

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337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	250,000.000	Local		122.859448	307,148.62	132.296155	330,740.39	23,591.77	0.10
		Base		122.859448	307,148.62	132.296155	330,740.39	23,591.77	0.08
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025		
	250,000.000	Local		96.723196	241,807.99	95.750000	239,375.00	-2,432.99	0.08
		Base		96.723196	241,807.99	95.750000	239,375.00	-2,432.99	0.06
33936HAB8	FLEX ACQUISITION CO INC TERM LOAN						29 Dec 2023		
	0.000	Local		0.000000	332.62	0.000000	0.00	-332.62	0.00
		Base		0.000000	332.62	0.000000	0.00	-332.62	0.00
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	326,083.310	Local		100.616376	328,093.21	99.100000	323,148.56	-4,944.65	0.10
		Base		100.616376	328,093.21	99.100000	323,148.56	-4,944.65	0.08
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709					4.709000	25 Jan 2029		
	280,000.000	Local		100.378346	281,059.37	107.219332	300,214.13	19,154.76	0.10
		Base		100.378346	281,059.37	107.219332	300,214.13	19,154.76	0.07
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	90,000.000	Local		101.336722	91,203.05	110.580889	99,522.80	8,319.75	0.03
		Base		101.336722	91,203.05	110.580889	99,522.80	8,319.75	0.02
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	1,500,000.000	Local		88.560629	1,328,409.44	87.501000	1,312,515.00	-15,894.44	0.42
		Base		88.560629	1,328,409.44	87.501000	1,312,515.00	-15,894.44	0.33
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875					5.875000	15 Jan 2022		
	360,000.000	Local		97.869744	352,331.08	96.500000	347,400.00	-4,931.08	0.11
		Base		97.869744	352,331.08	96.500000	347,400.00	-4,931.08	0.09
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
	110,000.000	Local		90.484836	99,533.32	87.500000	96,250.00	-3,283.32	0.03
		Base		90.484836	99,533.32	87.500000	96,250.00	-3,283.32	0.02
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
	540,000.000	Local		93.051424	502,477.69	83.750000	452,250.00	-50,227.69	0.14
		Base		93.051424	502,477.69	83.750000	452,250.00	-50,227.69	0.11

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36168QAD6	GFL ENVIRONMENTAL INC SR UNSECURED 144A 03/23 5.375					5.375000	01 Mar 2023		
	450,000.000	Local		94.584880	425,631.96	94.500000	425,250.00	-381.96	0.13
		Base		94.584880	425,631.96	94.500000	425,250.00	-381.96	0.11
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
	10,000.000	Local		100.000000	10,000.00	104.490000	10,449.00	449.00	0.00
		Base		100.000000	10,000.00	104.490000	10,449.00	449.00	0.00
361841AK5	GLP CAPITAL LP / FIN II COMPANY GUAR 06/28 5.75					5.750000	01 Jun 2028		
	80,000.000	Local		100.000000	80,000.00	107.370000	85,896.00	5,896.00	0.03
		Base		100.000000	80,000.00	107.370000	85,896.00	5,896.00	0.02
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					3.525500	25 Aug 2033		
	378,100.200	Local		96.354247	364,315.60	99.047330	374,498.15	10,182.55	0.12
	Original Face: 3,970,000.000	Base		96.354247	364,315.60	99.047330	374,498.15	10,182.55	0.09
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					3.996300	10 Oct 2049		
	430,000.000	Local		99.182414	426,484.38	100.098780	430,424.75	3,940.37	0.14
	Original Face: 430,000.000	Base		99.182414	426,484.38	100.098780	430,424.75	3,940.37	0.11
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					2.659130	26 Sep 2037		
	1,363,315.620	Local		97.844735	1,333,932.55	98.045550	1,336,670.30	2,737.75	0.42
	Original Face: 2,660,000.000	Base		97.844735	1,333,932.55	98.045550	1,336,670.30	2,737.75	0.33
36874VAL2	GENERAC PWR SYS INC 2018 REPLACEMENT TERM LOAN						31 May 2023		
	228,502.150	Local		100.411340	229,442.07	99.416700	227,169.30	-2,272.77	0.07
		Base		100.411340	229,442.07	99.416700	227,169.30	-2,272.77	0.06
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	980,000.000	Local		111.586253	1,093,545.28	118.247218	1,158,822.74	65,277.46	0.37
		Base		111.586253	1,093,545.28	118.247218	1,158,822.74	65,277.46	0.29
37185LAF9	GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625					5.625000	15 Jun 2024		
	90,000.000	Local		95.059444	85,553.50	96.000000	86,400.00	846.50	0.03
		Base		95.059444	85,553.50	96.000000	86,400.00	846.50	0.02
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6					6.000000	15 May 2023		
	430,000.000	Local		96.478488	414,857.50	100.750000	433,225.00	18,367.50	0.14
		Base		96.478488	414,857.50	100.750000	433,225.00	18,367.50	0.11

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374422AG8	REPUBLIC OF GHANA SR UNSECURED 144A 05/29 7.625					7.625000	16 May 2029		
	500,000.000	Local		96.963764	484,818.82	97.743600	488,718.00	3,899.18	0.16
Original Face:	500,000.000	Base		96.963764	484,818.82	97.743600	488,718.00	3,899.18	0.12
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125					8.125000	26 Mar 2032		
	300,000.000	Local		99.986010	299,958.03	99.508000	298,524.00	-1,434.03	0.09
		Base		99.986010	299,958.03	99.508000	298,524.00	-1,434.03	0.07
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	200,000.000	Local		91.448025	182,896.05	97.040038	194,080.08	11,184.03	0.06
		Base		91.448025	182,896.05	97.040038	194,080.08	11,184.03	0.05
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	600,000.000	Local		94.214538	565,287.23	95.495400	572,972.40	7,685.17	0.18
		Base		94.214538	565,287.23	95.495400	572,972.40	7,685.17	0.14
38113YAC3	GOLDEN NUGGET INC COMPANY GUAR 144A 10/25 8.75					8.750000	01 Oct 2025		
	855,000.000	Local		104.377718	892,429.49	105.000000	897,750.00	5,320.51	0.28
		Base		104.377718	892,429.49	105.000000	897,750.00	5,320.51	0.22
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	100,000.000	Local		127.328570	127,328.57	121.907593	121,907.59	-5,420.98	0.04
		Base		127.328570	127,328.57	121.907593	121,907.59	-5,420.98	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	790,000.000	Local		96.083485	759,059.53	102.199946	807,379.57	48,320.04	0.26
		Base		96.083485	759,059.53	102.199946	807,379.57	48,320.04	0.20
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	130,000.000	Local		96.559492	125,527.34	105.757075	137,484.20	11,956.86	0.04
		Base		96.559492	125,527.34	105.757075	137,484.20	11,956.86	0.03
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					0.944420	20 Nov 2042		
	69,017.010	Local		0.000116	0.08	3.431670	2,368.44	2,368.36	0.00
Original Face:	300,000.000	Base		0.000116	0.08	3.431670	2,368.44	2,368.36	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	1,030,000.000	Local		98.348519	1,012,989.75	106.314943	1,095,043.91	82,054.16	0.35
		Base		98.348519	1,012,989.75	106.314943	1,095,043.91	82,054.16	0.27

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404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
		970,000.000	Local 99.961321	969,624.81	105.750000	1,025,775.00	56,150.19	0.33
			Base 99.961321	969,624.81	105.750000	1,025,775.00	56,150.19	0.25
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025		
		240,000.000	Local 103.747796	248,994.71	102.119460	245,086.70	-3,908.01	0.08
			Base 103.747796	248,994.71	102.119460	245,086.70	-3,908.01	0.06
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.250000	31 Dec 2099		
		200,000.000	Local 100.000000	200,000.00	99.875000	199,750.00	-250.00	0.06
			Base 100.000000	200,000.00	99.875000	199,750.00	-250.00	0.05
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		
		600,000.000	Local 94.583728	567,502.37	99.000000	594,000.00	26,497.63	0.19
			Base 94.583728	567,502.37	99.000000	594,000.00	26,497.63	0.15
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029		
		200,000.000	Local 100.000000	200,000.00	105.113925	210,227.85	10,227.85	0.07
			Base 100.000000	200,000.00	105.113925	210,227.85	10,227.85	0.05
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026		
		290,000.000	Local 94.096807	272,880.74	98.660000	286,114.00	13,233.26	0.09
			Base 94.096807	272,880.74	98.660000	286,114.00	13,233.26	0.07
428040CP2	HERTZ CORP COMPANY GUAR 10/20 5.875				5.875000	15 Oct 2020		
		130,000.000	Local 97.751331	127,076.73	99.975000	129,967.50	2,890.77	0.04
			Base 97.751331	127,076.73	99.975000	129,967.50	2,890.77	0.03
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A				3.290000	25 Feb 2024		
		800,000.000	Local 97.157608	777,260.86	99.554400	796,435.20	19,174.34	0.25
Original Face:		800,000.000	Base 97.157608	777,260.86	99.554400	796,435.20	19,174.34	0.20
432833AC5	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/26 5.125				5.125000	01 May 2026		
		570,000.000	Local 99.878049	569,304.88	101.679000	579,570.30	10,265.42	0.18
			Base 99.878049	569,304.88	101.679000	579,570.30	10,265.42	0.14
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875				4.875000	01 Apr 2027		
		670,000.000	Local 99.848536	668,985.19	101.125000	677,537.50	8,552.31	0.22
			Base 99.848536	668,985.19	101.125000	677,537.50	8,552.31	0.17

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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
443628AF9	HUBBAY MINERALS INC COMPANY GUAR 144A 01/23 7.25					7.250000	15 Jan 2023		
	290,000.000	Local		100.442524	291,283.32	103.500000	300,150.00	8,866.68	0.10
		Base		100.442524	291,283.32	103.500000	300,150.00	8,866.68	0.07
443628AG7	HUBBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625					7.625000	15 Jan 2025		
	260,000.000	Local		101.322596	263,438.75	102.625000	266,825.00	3,386.25	0.08
		Base		101.322596	263,438.75	102.625000	266,825.00	3,386.25	0.07
44908XAT5	HYLAND SOFTWARE INC 2018 REFINANCING TERM LOAN						01 Jul 2024		
	638,395.990	Local		99.392214	634,515.91	99.781200	636,999.18	2,483.27	0.20
		Base		99.392214	634,515.91	99.781200	636,999.18	2,483.27	0.16
44988LAC1	IRB HLDG CORP TERM LOAN B						05 Feb 2025		
	633,807.590	Local		99.996087	633,782.79	97.406200	617,367.89	-16,414.90	0.20
		Base		99.996087	633,782.79	97.406200	617,367.89	-16,414.90	0.15
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8					4.800000	22 May 2019		
	200,000.000	Local		100.266385	200,532.77	100.221800	200,443.60	-89.17	0.06
		Base		100.266385	200,532.77	100.221800	200,443.60	-89.17	0.05
452526AB2	IMMUCOR INC COMPANY GUAR 144A 02/22 11.125					11.125000	15 Feb 2022		
	630,000.000	Local		101.698522	640,700.69	101.500000	639,450.00	-1,250.69	0.20
		Base		101.698522	640,700.69	101.500000	639,450.00	-1,250.69	0.16
460599AC7	INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5					6.500000	15 Feb 2025		
	525,000.000	Local		101.998947	535,494.47	104.000000	546,000.00	10,505.53	0.17
		Base		101.998947	535,494.47	104.000000	546,000.00	10,505.53	0.14
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	1,000,000.000	Local		92.756866	927,568.66	96.658912	966,589.12	39,020.46	0.31
		Base		92.756866	927,568.66	96.658912	966,589.12	39,020.46	0.24
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	800,000.000	Local		93.096068	744,768.54	97.616219	780,929.75	36,161.21	0.25
		Base		93.096068	744,768.54	97.616219	780,929.75	36,161.21	0.19
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	686,162.880	Local		99.069164	679,775.83	99.333300	681,588.23	1,812.40	0.22
		Base		99.069164	679,775.83	99.333300	681,588.23	1,812.40	0.17

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46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B					02 Jan 2026		
		227,700.000	Local 99.777312	227,192.94	96.750000	220,299.75	-6,893.19	0.07
			Base 99.777312	227,192.94	96.750000	220,299.75	-6,893.19	0.05
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C				3.958200	15 Apr 2046		
		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
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C				3.595120	15 Dec 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
46647DAB9	JACK OHIO FIN LLC/FIN 1 SECURED 144A 11/22 10.25				10.250000	15 Nov 2022		
		440,000.000	Local 107.426441	472,676.34	107.250000	471,900.00	-776.34	0.15
			Base 107.426441	472,676.34	107.250000	471,900.00	-776.34	0.12
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029		
		630,000.000	Local 101.142163	637,195.63	106.439130	670,566.52	33,370.89	0.21
			Base 101.142163	637,195.63	106.439130	670,566.52	33,370.89	0.17
47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN					18 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
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022		
		155,348.020	Local 100.168113	155,609.18	98.896700	153,634.07	-1,975.11	0.05
			Base 100.168113	155,609.18	98.896700	153,634.07	-1,975.11	0.04
48244LAA6	KCA DEUTAG UK FINANCE PL SR SECURED 144A 05/21 7.25				7.250000	15 May 2021		
		390,000.000	Local 97.200197	379,080.77	86.000000	335,400.00	-43,680.77	0.11
			Base 97.200197	379,080.77	86.000000	335,400.00	-43,680.77	0.08
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027		
		950,000.000	Local 97.041053	921,890.00	102.570000	974,415.00	52,525.00	0.31
			Base 97.041053	921,890.00	102.570000	974,415.00	52,525.00	0.24
48668NAA9	KAZTRANSYGAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027		
		950,000.000	Local 94.858655	901,157.22	96.941000	920,939.50	19,782.28	0.29
			Base 94.858655	901,157.22	96.941000	920,939.50	19,782.28	0.23

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49579GAF9	KINGPIN INTER HLDGS LLC TERM LOAN B					03 Jul 2024			
		768,070.180	Local 99.272546	762,482.82	99.625000	765,189.92	2,707.10		0.24
			Base 99.272546	762,482.82	99.625000	765,189.92	2,707.10		0.19
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026			
		10,000.000	Local 92.212000	9,221.20	93.210458	9,321.05	99.85		0.00
			Base 92.212000	9,221.20	93.210458	9,321.05	99.85		0.00
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.950000	15 Jul 2025			
		100,000.000	Local 98.224010	98,224.01	100.774420	100,774.42	2,550.41		0.03
			Base 98.224010	98,224.01	100.774420	100,774.42	2,550.41		0.02
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.200000	15 Jul 2045			
		50,000.000	Local 110.240260	55,120.13	96.505742	48,252.87	-6,867.26		0.02
			Base 110.240260	55,120.13	96.505742	48,252.87	-6,867.26		0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027			
		920,000.000	Local 99.092051	911,646.87	102.125000	939,550.00	27,903.13		0.30
			Base 99.092051	911,646.87	102.125000	939,550.00	27,903.13		0.23
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625				5.625000	15 Oct 2023			
		610,000.000	Local 99.526110	607,109.27	102.125000	622,962.50	15,853.23		0.20
			Base 99.526110	607,109.27	102.125000	622,962.50	15,853.23		0.15
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25				5.250000	01 Feb 2028			
		900,000.000	Local 89.254488	803,290.39	89.125000	802,125.00	-1,165.39		0.25
			Base 89.254488	803,290.39	89.125000	802,125.00	-1,165.39		0.20
50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ				5.452000	15 Sep 2039			
		314,283.510	Local 87.485790	274,953.41	69.032470	216,957.67	-57,995.74		0.07
Original Face:		635,216.000	Base 87.485790	274,953.41	69.032470	216,957.67	-57,995.74		0.05
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A				4.190630	01 Mar 2024			
		670,000.000	Local 100.000000	670,000.00	100.000000	670,000.00	0.00		0.21
Original Face:		670,000.000	Base 100.000000	670,000.00	100.000000	670,000.00	0.00		0.17
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875				4.875000	01 Nov 2026			
		400,000.000	Local 99.604478	398,417.91	101.375000	405,500.00	7,082.09		0.13
			Base 99.604478	398,417.91	101.375000	405,500.00	7,082.09		0.10

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51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023			
		307,927.180	Local 100.634387	309,880.63	98.875000	304,463.00	-5,417.63		0.10
			Base 100.634387	309,880.63	98.875000	304,463.00	-5,417.63		0.08
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A				4.000000	25 Apr 2058			
		1,599,564.350	Local 99.795133	1,596,287.37	100.161470	1,602,147.17	5,859.80		0.51
Original Face:		1,690,000.000	Base 99.795133	1,596,287.37	100.161470	1,602,147.17	5,859.80		0.40
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024			
		100,000.000	Local 100.000000	100,000.00	101.500000	101,500.00	1,500.00		0.03
			Base 100.000000	100,000.00	101.500000	101,500.00	1,500.00		0.03
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027			
		340,000.000	Local 93.126103	316,628.75	100.046750	340,158.95	23,530.20		0.11
			Base 93.126103	316,628.75	100.046750	340,158.95	23,530.20		0.08
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023			
		76,590.490	Local 100.534531	76,999.89	96.541700	73,941.76	-3,058.13		0.02
			Base 100.534531	76,999.89	96.541700	73,941.76	-3,058.13		0.02
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024					22 Feb 2024			
		230,000.000	Local 99.920696	229,817.60	98.696400	227,001.72	-2,815.88		0.07
			Base 99.920696	229,817.60	98.696400	227,001.72	-2,815.88		0.06
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5				5.000000	01 May 2025			
		300,000.000	Local 100.694340	302,083.02	103.000000	309,000.00	6,916.98		0.10
			Base 100.694340	302,083.02	103.000000	309,000.00	6,916.98		0.08
531229AG7	LIBERTY MEDIA CORP SR UNSECURED 144A 03/48 2.125				2.125000	31 Mar 2048			
		1,250,000.000	Local 97.458010	1,218,225.12	95.500000	1,193,750.00	-24,475.12		0.38
			Base 97.458010	1,218,225.12	95.500000	1,193,750.00	-24,475.12		0.30
53627MAB9	LIONS GATE CAP HLDGS LLC TERM LOAN B					24 Mar 2025			
		232,444.080	Local 100.276892	233,087.70	98.666700	229,344.90	-3,742.80		0.07
			Base 100.276892	233,087.70	98.666700	229,344.90	-3,742.80		0.06
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049			
		200,000.000	Local 102.299405	204,598.81	103.000000	206,000.00	1,401.19		0.07
			Base 102.299405	204,598.81	103.000000	206,000.00	1,401.19		0.05

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53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65					4.650000	24 Mar 2026		
	450,000.000	Local	99.857798	449,360.09	101.163585	455,236.13	5,876.04	0.14	
		Base	99.857798	449,360.09	101.163585	455,236.13	5,876.04	0.11	
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.000000	31 Mar 2024		
	1,370,000.000	Local	95.577153	1,309,407.00	93.250000	1,277,525.00	-31,882.00	0.41	
		Base	95.577153	1,309,407.00	93.250000	1,277,525.00	-31,882.00	0.32	
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
	11,491.960	Local	99.806647	11,469.74	97.000000	11,147.20	-322.54	0.00	
		Base	99.806647	11,469.74	97.000000	11,147.20	-322.54	0.00	
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B						21 Mar 2025		
	324,488.090	Local	100.355267	325,640.89	98.395800	319,282.65	-6,358.24	0.10	
		Base	100.355267	325,640.89	98.395800	319,282.65	-6,358.24	0.08	
55303XAB1	MGM GROWTH/MGM FINANCE COMPANY GUAR 09/26 4.5					4.500000	01 Sep 2026		
	360,000.000	Local	94.625536	340,651.93	97.250000	350,100.00	9,448.07	0.11	
		Base	94.625536	340,651.93	97.250000	350,100.00	9,448.07	0.09	
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	616,527.030	Local	98.514059	607,365.80	96.650000	595,873.37	-11,492.43	0.19	
		Base	98.514059	607,365.80	96.650000	595,873.37	-11,492.43	0.15	
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.000000	15 Mar 2028		
	400,000.000	Local	93.693423	374,773.69	99.378168	397,512.67	22,738.98	0.13	
		Base	93.693423	374,773.69	99.378168	397,512.67	22,738.98	0.10	
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25					5.250000	01 Aug 2026		
	186,000.000	Local	95.934543	178,438.25	102.875000	191,347.50	12,909.25	0.06	
		Base	95.934543	178,438.25	102.875000	191,347.50	12,909.25	0.05	
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	675,000.000	Local	96.252759	649,706.12	101.750000	686,812.50	37,106.38	0.22	
		Base	96.252759	649,706.12	101.750000	686,812.50	37,106.38	0.17	
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9					4.400000	22 Sep 2024		
	390,000.000	Local	94.663864	369,189.07	95.150000	371,085.00	1,895.93	0.12	
		Base	94.663864	369,189.07	95.150000	371,085.00	1,895.93	0.09	

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570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
	260,000.000	Local		101.137762	262,958.18	106.708123	277,441.12	14,482.94	0.09
		Base		101.137762	262,958.18	106.708123	277,441.12	14,482.94	0.07
57665RAG1	MATCH GROUP INC SR UNSECURED 144A 12/27 5					5.000000	15 Dec 2027		
	380,000.000	Local		93.883358	356,756.76	100.750000	382,850.00	26,093.24	0.12
		Base		93.883358	356,756.76	100.750000	382,850.00	26,093.24	0.09
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	65,834.590	Local		100.249990	65,999.17	99.625000	65,587.71	-411.46	0.02
		Base		100.249990	65,999.17	99.625000	65,587.71	-411.46	0.02
589433AB7	MEREDITH CORP COMPANY GUAR 02/26 6.875					6.875000	01 Feb 2026		
	425,000.000	Local		100.877421	428,729.04	105.000000	446,250.00	17,520.96	0.14
		Base		100.877421	428,729.04	105.000000	446,250.00	17,520.96	0.11
58943PAP7	MEREDITH CORP TERM LOAN B 1						31 Jan 2025		
	612,761.510	Local		99.660104	610,678.76	99.687500	610,846.63	167.87	0.19
		Base		99.660104	610,678.76	99.687500	610,846.63	167.87	0.15
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					3.005500	25 Jun 2035		
	195,625.730	Local		99.706460	195,051.49	99.702420	195,043.59	-7.90	0.06
Original Face:	8,410,000.000	Base		99.706460	195,051.49	99.702420	195,043.59	-7.90	0.05
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.875500	25 Aug 2036		
	880,000.000	Local		94.511677	831,702.76	98.738930	868,902.58	37,199.82	0.28
Original Face:	880,000.000	Base		94.511677	831,702.76	98.738930	868,902.58	37,199.82	0.22
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	635,615.560	Local		99.260400	630,914.55	97.833000	621,841.77	-9,072.78	0.20
		Base		99.260400	630,914.55	97.833000	621,841.77	-9,072.78	0.15
59511FAB0	MICRON TECHNOLOGY INC TERM LOAN B						26 Apr 2022		
	227,659.040	Local		100.781889	229,439.08	99.583300	226,710.38	-2,728.70	0.07
		Base		100.781889	229,439.08	99.583300	226,710.38	-2,728.70	0.06
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	880,000.000	Local		99.961473	879,660.96	99.961420	879,660.50	-0.46	0.28
Original Face:	880,000.000	Base		99.961473	879,660.96	99.961420	879,660.50	-0.46	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
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	800,000.000	Local		100.000000	800,000.00	101.731000	813,848.00	13,848.00	0.26
		Base		100.000000	800,000.00	101.731000	813,848.00	13,848.00	0.20
61946LAA0	MOSAIC SOLAR LOANS LLC MSAIC 2018 2GS A 144A					4.200000	22 Feb 2044		
	950,957.740	Local		99.984277	950,808.22	101.292600	963,249.82	12,441.60	0.31
Original Face:	1,080,000.000	Base		99.984277	950,808.22	101.292600	963,249.82	12,441.60	0.24
627048AQ4	MURRAY ENERGY CORP TERM LOAN B 2						17 Oct 2022		
	0.000	Local		0.000000	-61.75	0.000000	0.00	61.75	0.00
		Base		0.000000	-61.75	0.000000	0.00	61.75	0.00
62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	550,000.000	Local		98.808133	543,444.73	102.648000	564,564.00	21,119.27	0.18
		Base		98.808133	543,444.73	102.648000	564,564.00	21,119.27	0.14
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
	720,000.000	Local		117.307233	844,612.08	120.000000	864,000.00	19,387.92	0.27
		Base		117.307233	844,612.08	120.000000	864,000.00	19,387.92	0.21
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
	440,000.000	Local		106.486020	468,538.49	110.019000	484,083.60	15,545.11	0.15
		Base		106.486020	468,538.49	110.019000	484,083.60	15,545.11	0.12
63543PAY2	NATIONAL COLLEGIATE STUDENT LO NCSLT 2004 2 A51					2.695810	26 Dec 2033		
	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
64072TAA3	CSC HOLDINGS LLC SR UNSECURED 144A 10/25 10.875					10.875000	15 Oct 2025		
	425,000.000	Local		112.578304	478,457.79	115.450000	490,662.50	12,204.71	0.16
		Base		112.578304	478,457.79	115.450000	490,662.50	12,204.71	0.12
64110LAQ9	NETFLIX INC SR UNSECURED 144A 11/28 5.875					5.875000	15 Nov 2028		
	650,000.000	Local		100.737726	654,795.22	105.625000	686,562.50	31,767.28	0.22
		Base		100.737726	654,795.22	105.625000	686,562.50	31,767.28	0.17
64110LAR7	NETFLIX INC SR UNSECURED 144A 05/29 6.375					6.375000	15 May 2029		
	340,000.000	Local		100.000000	340,000.00	108.125000	367,625.00	27,625.00	0.12
		Base		100.000000	340,000.00	108.125000	367,625.00	27,625.00	0.09

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64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					3.115500	25 Sep 2035		
	750,000.000	Local		71.102283	533,267.12	97.472620	731,044.65	197,777.53	0.23
Original Face:	750,000.000	Base		71.102283	533,267.12	97.472620	731,044.65	197,777.53	0.18
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	655,775.480	Local		102.612530	672,907.81	102.160100	669,940.89	-2,966.92	0.21
Original Face:	970,000.000	Base		102.612530	672,907.81	102.160100	669,940.89	-2,966.92	0.17
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.750000	28 May 2052		
	356,326.070	Local		100.122222	356,761.58	101.206080	360,623.65	3,862.07	0.11
Original Face:	1,050,000.000	Base		100.122222	356,761.58	101.206080	360,623.65	3,862.07	0.09
65158NAB8	NEWMARK GROUP INC SR UNSECURED 11/23 6.125					6.125000	15 Nov 2023		
	280,000.000	Local		99.010989	277,230.77	103.055410	288,555.15	11,324.38	0.09
		Base		99.010989	277,230.77	103.055410	288,555.15	11,324.38	0.07
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4					6.138000	25 Mar 2047		
	382,830.580	Local		100.738870	385,659.20	102.268420	391,514.79	5,855.59	0.12
Original Face:	1,280,000.000	Base		100.738870	385,659.20	102.268420	391,514.79	5,855.59	0.10
665531AE9	NORTHERN OIL AND GAS INC SECURED 05/23 9.5					9.500000	15 May 2023		
	40,000.000	Local		103.345875	41,338.35	103.500000	41,400.00	61.65	0.01
		Base		103.345875	41,338.35	103.500000	41,400.00	61.65	0.01
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125000	01 Nov 2022		
	380,000.000	Local		99.878542	379,538.46	88.000000	334,400.00	-45,138.46	0.11
		Base		99.878542	379,538.46	88.000000	334,400.00	-45,138.46	0.08
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375000	01 May 2026		
	1,925,000.000	Local		97.973104	1,885,982.25	98.000000	1,886,500.00	517.75	0.60
		Base		97.973104	1,885,982.25	98.000000	1,886,500.00	517.75	0.47
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	30,000.000	Local		99.266333	29,779.90	109.356864	32,807.06	3,027.16	0.01
		Base		99.266333	29,779.90	109.356864	32,807.06	3,027.16	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	390,000.000	Local		96.041990	374,563.76	104.429214	407,273.93	32,710.17	0.13
		Base		96.041990	374,563.76	104.429214	407,273.93	32,710.17	0.10

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68245XAB5	1011778 BC / NEW RED FIN SR SECURED 144A 01/22 4.625					4.625000	15 Jan 2022		
	500,000.000	Local	99.213836	496,069.18	100.471000	502,355.00	6,285.82	0.16	
		Base	99.213836	496,069.18	100.471000	502,355.00	6,285.82	0.12	
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
	180,000.000	Local	96.135456	173,043.82	99.000000	178,200.00	5,156.18	0.06	
		Base	96.135456	173,043.82	99.000000	178,200.00	5,156.18	0.04	
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2					3.025500	25 Aug 2032		
	125,321.460	Local	93.391874	117,040.06	98.461000	123,392.76	6,352.70	0.04	
	Original Face: 13,350,000.000	Base	93.391874	117,040.06	98.461000	123,392.76	6,352.70	0.03	
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.250000	19 Jun 2024		
	810,000.000	Local	100.662810	815,368.76	102.848200	833,070.42	17,701.66	0.26	
		Base	100.662810	815,368.76	102.848200	833,070.42	17,701.66	0.21	
69353FAX2	PQ CORP THIRD AMENDMENT TRANCHE B 1 TE						08 Feb 2025		
	190,480.050	Local	100.436739	191,311.95	98.660700	187,928.95	-3,383.00	0.06	
		Base	100.436739	191,311.95	98.660700	187,928.95	-3,383.00	0.05	
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					0.000001	01 Oct 2020		
	0.000	Local	0.000000	4,675.78	0.000000	0.00	-4,675.78	0.00	
		Base	0.000000	4,675.78	0.000000	0.00	-4,675.78	0.00	
694308GW1	PACIFIC GAS + ELECTRIC SR UNSECURED 09/21 3.25					3.250000	15 Sep 2021		
	30,000.000	Local	92.451100	27,735.33	91.000000	27,300.00	-435.33	0.01	
		Base	92.451100	27,735.33	91.000000	27,300.00	-435.33	0.01	
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
	206,850.000	Local	100.523355	207,932.56	96.175000	198,937.99	-8,994.57	0.06	
		Base	100.523355	207,932.56	96.175000	198,937.99	-8,994.57	0.05	
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625000	15 Apr 2027		
	530,000.000	Local	97.184719	515,079.01	99.500000	527,350.00	12,270.99	0.17	
		Base	97.184719	515,079.01	99.500000	527,350.00	12,270.99	0.13	
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	637,460.480	Local	99.745816	635,840.16	99.150000	632,042.07	-3,798.09	0.20	
		Base	99.745816	635,840.16	99.150000	632,042.07	-3,798.09	0.16	

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71568PAC3	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/27 4.125					4.125000	15 May 2027		
	940,000.000	Local		93.756865	881,314.53	98.444058	925,374.15	44,059.62	0.29
		Base		93.756865	881,314.53	98.444058	925,374.15	44,059.62	0.23
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
	48,792.490	Local		100.426131	49,000.41	76.300000	37,228.67	-11,771.74	0.01
		Base		100.426131	49,000.41	76.300000	37,228.67	-11,771.74	0.01
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
	90,000.000	Local		79.710189	71,739.17	96.720000	87,048.00	15,308.83	0.03
		Base		79.710189	71,739.17	96.720000	87,048.00	15,308.83	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	1,120,000.000	Local		94.388859	1,057,155.22	101.451000	1,136,251.20	79,095.98	0.36
		Base		94.388859	1,057,155.22	101.451000	1,136,251.20	79,095.98	0.28
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	1,280,000.000	Local		91.988680	1,177,455.11	99.050000	1,267,840.00	90,384.89	0.40
		Base		91.988680	1,177,455.11	99.050000	1,267,840.00	90,384.89	0.31
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	678,618.730	Local		91.659423	622,018.01	89.583300	607,929.05	-14,088.96	0.19
		Base		91.659423	622,018.01	89.583300	607,929.05	-14,088.96	0.15
72431HAB6	PISCES MIDCO INC TERM LOAN B						12 Apr 2025		
	228,275.000	Local		100.874590	230,271.47	95.000000	216,861.25	-13,410.22	0.07
		Base		100.874590	230,271.47	95.000000	216,861.25	-13,410.22	0.05
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					4.484000	27 Mar 2024		
	870,000.000	Local		100.000000	870,000.00	100.239434	872,083.08	2,083.08	0.28
Original Face:	870,000.000	Base		100.000000	870,000.00	100.239434	872,083.08	2,083.08	0.22
730481AJ7	JB POINDEXTER + CO INC SR UNSECURED 144A 04/26 7.125					7.125000	15 Apr 2026		
	690,000.000	Local		100.201616	691,391.15	100.283000	691,952.70	561.55	0.22
		Base		100.201616	691,391.15	100.283000	691,952.70	561.55	0.17
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	197,278.030	Local		100.364217	197,996.55	99.050000	195,403.89	-2,592.66	0.06
		Base		100.364217	197,996.55	99.050000	195,403.89	-2,592.66	0.05

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74166MAA4	PRIME SECSRVC BRW/FINANC SECURED 144A 05/23 9.25				9.250000	15 May 2023		
		785,000.000	Local 105.085473	824,920.96	105.000000	824,250.00	-670.96	0.26
			Base 105.085473	824,920.96	105.000000	824,250.00	-670.96	0.20
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25				5.250000	15 Apr 2024		
		110,000.000	Local 100.000000	110,000.00	100.000000	110,000.00	0.00	0.03
			Base 100.000000	110,000.00	100.000000	110,000.00	0.00	0.03
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026		
		370,000.000	Local 100.000000	370,000.00	100.021000	370,077.70	77.70	0.12
			Base 100.000000	370,000.00	100.021000	370,077.70	77.70	0.09
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875				7.875000	15 Jun 2027		
		150,000.000	Local 77.999247	116,998.87	72.750000	109,125.00	-7,873.87	0.03
Original Face:		150,000.000	Base 77.999247	116,998.87	72.750000	109,125.00	-7,873.87	0.03
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125000	16 Mar 2024		
		150,000.000	Local 86.894193	130,341.29	82.750000	124,125.00	-6,216.29	0.04
Original Face:		150,000.000	Base 86.894193	130,341.29	82.750000	124,125.00	-6,216.29	0.03
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103				5.103000	23 Apr 2048		
		840,000.000	Local 104.891910	881,092.04	109.500000	919,800.00	38,707.96	0.29
			Base 104.891910	881,092.04	109.500000	919,800.00	38,707.96	0.23
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	105.143800	399,546.44	19,546.44	0.13
			Base 100.000000	380,000.00	105.143800	399,546.44	19,546.44	0.10
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					15 Nov 2023		
		307,729.000	Local 99.065233	304,852.45	97.166700	299,010.11	-5,842.34	0.09
			Base 99.065233	304,852.45	97.166700	299,010.11	-5,842.34	0.07
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75				5.750000	01 May 2025		
		550,000.000	Local 97.679185	537,235.52	100.350000	551,925.00	14,689.48	0.18
			Base 97.679185	537,235.52	100.350000	551,925.00	14,689.48	0.14
74952PAJ6	RETL RETL 2019 RVP C 144A				4.458400	15 Mar 2036		
		1,340,000.000	Local 100.000000	1,340,000.00	100.060320	1,340,808.29	808.29	0.43
Original Face:		1,340,000.000	Base 100.000000	1,340,000.00	100.060320	1,340,808.29	808.29	0.33

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74966UAP5	RPI FIN TR TERM B 6					27 Mar 2023		
		116,668.490	Local 100.654761	117,432.39	99.312500	115,866.39	-1,566.00	0.04
			Base 100.654761	117,432.39	99.312500	115,866.39	-1,566.00	0.03
75049EAK0	RADNET MGMT INC TERM LOAN B1					30 Jun 2023		
		127,272.740	Local 99.810831	127,031.98	100.000000	127,272.74	240.76	0.04
			Base 99.810831	127,031.98	100.000000	127,272.74	240.76	0.03
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
		430,000.000	Local 96.152049	413,453.81	98.000000	421,400.00	7,946.19	0.13
			Base 96.152049	413,453.81	98.000000	421,400.00	7,946.19	0.10
75605NAQ3	REALOGY CORP TERM LOAN B					08 Feb 2025		
		158,046.880	Local 100.769860	159,263.62	96.937500	153,206.69	-6,056.93	0.05
			Base 100.769860	159,263.62	96.937500	153,206.69	-6,056.93	0.04
75915QAC2	REGIONALCARE HOSPITAL PR SR SECURED 144A 05/23 8.25				8.250000	01 May 2023		
		230,000.000	Local 104.329217	239,957.20	106.375000	244,662.50	4,705.30	0.08
			Base 104.329217	239,957.20	106.375000	244,662.50	4,705.30	0.06
76117WAB5	RESOLUTE FOREST PRODUCTS COMPANY GUAR 05/23 5.875				5.875000	15 May 2023		
		660,000.000	Local 99.141879	654,336.40	99.000000	653,400.00	-936.40	0.21
			Base 99.141879	654,336.40	99.000000	653,400.00	-936.40	0.16
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
		831,725.340	Local 99.291230	825,830.32	98.696400	820,882.97	-4,947.35	0.26
			Base 99.291230	825,830.32	98.696400	820,882.97	-4,947.35	0.20
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B					31 Oct 2024		
		227,694.000	Local 100.326065	228,436.43	97.833300	222,760.55	-5,675.88	0.07
			Base 100.326065	228,436.43	97.833300	222,760.55	-5,675.88	0.06
77714TAB7	SEMGROUP/ROSE ROCK FIN COMPANY GUAR 11/23 5.625				5.625000	15 Nov 2023		
		250,000.000	Local 98.707676	246,769.19	93.910000	234,775.00	-11,994.19	0.07
			Base 98.707676	246,769.19	93.910000	234,775.00	-11,994.19	0.06
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A				3.433750	15 Jun 2033		
		1,010,000.000	Local 99.632368	1,006,286.92	99.960340	1,009,599.43	3,312.51	0.32
Original Face:		1,010,000.000	Base 99.632368	1,006,286.92	99.960340	1,009,599.43	3,312.51	0.25

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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
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6					6.000000	19 Dec 2023		
	100,000.000	Local	105.152840	105,152.84	106.745197	106,745.20	1,592.36	0.03	
		Base	105.152840	105,152.84	106.745197	106,745.20	1,592.36	0.03	
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	200,000.000	Local	99.901445	199,802.89	106.500000	213,000.00	13,197.11	0.07	
		Base	99.901445	199,802.89	106.500000	213,000.00	13,197.11	0.05	
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125000	28 May 2024		
	120,000.000	Local	100.431667	120,518.00	102.644341	123,173.21	2,655.21	0.04	
		Base	100.431667	120,518.00	102.644341	123,173.21	2,655.21	0.03	
78468VAA0	NEOVIA LOGISTICS SERVICE SR SECURED 144A 08/20 8.875					8.875000	01 Aug 2020		
	400,000.000	Local	91.276805	365,107.22	95.000000	380,000.00	14,892.78	0.12	
		Base	91.276805	365,107.22	95.000000	380,000.00	14,892.78	0.09	
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625					5.625000	01 Dec 2025		
	90,000.000	Local	94.291733	84,862.56	99.500000	89,550.00	4,687.44	0.03	
		Base	94.291733	84,862.56	99.500000	89,550.00	4,687.44	0.02	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	300,000.000	Local	99.919770	299,759.31	104.228857	312,686.57	12,927.26	0.10	
		Base	99.919770	299,759.31	104.228857	312,686.57	12,927.26	0.08	
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75					4.750000	15 Sep 2025		
	710,000.000	Local	96.015201	681,707.93	99.263700	704,772.27	23,064.34	0.22	
		Base	96.015201	681,707.93	99.263700	704,772.27	23,064.34	0.17	
80874YAAQ3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 05/21 6.625					6.625000	15 May 2021		
	450,000.000	Local	101.477591	456,649.16	100.750000	453,375.00	-3,274.16	0.14	
		Base	101.477591	456,649.16	100.750000	453,375.00	-3,274.16	0.11	
80874YAU4	SCIENTIFIC GAMES INTERNA COMPANY GUAR 12/22 10					10.000000	01 Dec 2022		
	229,000.000	Local	104.200524	238,619.20	105.085000	240,644.65	2,025.45	0.08	
		Base	104.200524	238,619.20	105.085000	240,644.65	2,025.45	0.06	
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	635,374.630	Local	98.809649	627,811.44	97.089300	616,880.78	-10,930.66	0.20	
		Base	98.809649	627,811.44	97.089300	616,880.78	-10,930.66	0.15	

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81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
	77,608.040	Local	99.806605	77,457.95	97.000000	75,279.80	-2,178.15	0.02	
		Base	99.806605	77,457.95	97.000000	75,279.80	-2,178.15	0.02	
81720TAC9	REPUBLIC OF SENEGAL UNSECURED 144A 05/33 6.25					6.250000	23 May 2033		
	500,000.000	Local	88.046934	440,234.67	95.999200	479,996.00	39,761.33	0.15	
Original Face:	500,000.000	Base	88.046934	440,234.67	95.999200	479,996.00	39,761.33	0.12	
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
	1,190,000.000	Local	86.095268	1,024,533.69	92.250000	1,097,775.00	73,241.31	0.35	
Original Face:	1,190,000.000	Base	86.095268	1,024,533.69	92.250000	1,097,775.00	73,241.31	0.27	
817565BT0	SERVICE CORP INTL SR UNSECURED 04/27 7.5					7.500000	01 Apr 2027		
	1,125,000.000	Local	112.275511	1,263,099.50	115.000000	1,293,750.00	30,650.50	0.41	
		Base	112.275511	1,263,099.50	115.000000	1,293,750.00	30,650.50	0.32	
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	29,524.430	Local	100.527055	29,680.04	99.593800	29,404.50	-275.54	0.01	
		Base	100.527055	29,680.04	99.593800	29,404.50	-275.54	0.01	
822538AE4	SHELF DRILL HOLD LTD COMPANY GUAR 144A 02/25 8.25					8.250000	15 Feb 2025		
	490,000.000	Local	95.483969	467,871.45	95.000000	465,500.00	-2,371.45	0.15	
		Base	95.483969	467,871.45	95.000000	465,500.00	-2,371.45	0.12	
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25					7.250000	01 Feb 2025		
	400,000.000	Local	107.162225	428,648.90	108.150000	432,600.00	3,951.10	0.14	
		Base	107.162225	428,648.90	108.150000	432,600.00	3,951.10	0.11	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	133,730.390	Local	100.000000	133,730.39	100.291200	134,119.81	389.42	0.04	
Original Face:	150,000.000	Base	100.000000	133,730.39	100.291200	134,119.81	389.42	0.03	
83578BAJ2	SOPHIA L P TERM LOAN B						30 Sep 2022		
	601,724.190	Local	99.024143	595,852.22	99.093800	596,271.37	419.15	0.19	
		Base	99.024143	595,852.22	99.093800	596,271.37	419.15	0.15	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
	620,000.000	Local	98.868374	612,983.92	100.750000	624,650.00	11,666.08	0.20	
		Base	98.868374	612,983.92	100.750000	624,650.00	11,666.08	0.15	

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847788AT3	SPEEDWAY MOTORSPORTS INC COMPANY GUAR 02/23 5.125				5.125000	01 Feb 2023			
		550,000.000	Local	99.356195	546,459.07	100.375000	552,062.50	5,603.43	0.18
			Base	99.356195	546,459.07	100.375000	552,062.50	5,603.43	0.14
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875				6.875000	15 Nov 2028			
		110,000.000	Local	98.925073	108,817.58	96.125000	105,737.50	-3,080.08	0.03
			Base	98.925073	108,817.58	96.125000	105,737.50	-3,080.08	0.03
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032			
		1,190,000.000	Local	111.977178	1,332,528.42	105.510000	1,255,569.00	-76,959.42	0.40
			Base	111.977178	1,332,528.42	105.510000	1,255,569.00	-76,959.42	0.31
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875				7.875000	15 Sep 2023			
		275,000.000	Local	104.711385	287,956.31	104.750000	288,062.50	106.19	0.09
			Base	104.711385	287,956.31	104.750000	288,062.50	106.19	0.07
85207UAH8	SPRINT CORP COMPANY GUAR 06/24 7.125				7.125000	15 Jun 2024			
		80,000.000	Local	98.704063	78,963.25	101.500000	81,200.00	2,236.75	0.03
			Base	98.704063	78,963.25	101.500000	81,200.00	2,236.75	0.02
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1				3.385500	25 Sep 2034			
		221,002.840	Local	97.935081	216,439.31	99.175790	219,181.31	2,742.00	0.07
		Original Face: 1,190,000.000	Base	97.935081	216,439.31	99.175790	219,181.31	2,742.00	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				3.205500	25 Sep 2035			
		455,287.430	Local	93.834482	427,216.60	100.317050	456,730.92	29,514.32	0.14
		Original Face: 620,000.000	Base	93.834482	427,216.60	100.317050	456,730.92	29,514.32	0.11
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A				4.870000	20 Jul 2048			
		891,735.350	Local	100.653803	897,565.54	103.421941	922,250.01	24,684.47	0.29
		Original Face: 900,000.000	Base	100.653803	897,565.54	103.421941	922,250.01	24,684.47	0.23
86964WAC6	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 01/29 6				6.000000	15 Jan 2029			
		890,000.000	Local	101.011954	899,006.39	106.521000	948,036.90	49,030.51	0.30
			Base	101.011954	899,006.39	106.521000	948,036.90	49,030.51	0.24
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5				6.500000	15 Jan 2026			
		660,000.000	Local	104.036935	686,643.77	106.750000	704,550.00	17,906.23	0.22
			Base	104.036935	686,643.77	106.750000	704,550.00	17,906.23	0.17

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87264AAV7	T MOBILE USA INC COMPANY GUAR 02/28 4.75					4.750000	01 Feb 2028		
	140,000.000	Local		100.000000	140,000.00	99.125000	138,775.00	-1,225.00	0.04
		Base		100.000000	140,000.00	99.125000	138,775.00	-1,225.00	0.03
87612BBK7	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 07/27 6.5					6.500000	15 Jul 2027		
	70,000.000	Local		100.000000	70,000.00	107.875000	75,512.50	5,512.50	0.02
		Base		100.000000	70,000.00	107.875000	75,512.50	5,512.50	0.02
87612BBM3	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/29 6.875					6.875000	15 Jan 2029		
	470,000.000	Local		104.733513	492,247.51	108.625000	510,537.50	18,289.99	0.16
		Base		104.733513	492,247.51	108.625000	510,537.50	18,289.99	0.13
878742AS4	TECK RESOURCES LIMITED COMPANY GUAR 08/40 6					6.000000	15 Aug 2040		
	150,000.000	Local		102.968413	154,452.62	103.318749	154,978.12	525.50	0.05
		Base		102.968413	154,452.62	103.318749	154,978.12	525.50	0.04
878742AZ8	TECK RESOURCES LIMITED COMPANY GUAR 02/43 5.4					5.400000	01 Feb 2043		
	390,000.000	Local		96.383667	375,896.30	98.600624	384,542.43	8,646.13	0.12
		Base		96.383667	375,896.30	98.600624	384,542.43	8,646.13	0.10
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
	1,560,000.000	Local		95.173744	1,484,710.40	100.500000	1,567,800.00	83,089.60	0.50
		Base		95.173744	1,484,710.40	100.500000	1,567,800.00	83,089.60	0.39
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027		
	550,000.000	Local		101.390696	557,648.83	102.000000	561,000.00	3,351.17	0.18
		Base		101.390696	557,648.83	102.000000	561,000.00	3,351.17	0.14
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	610,000.000	Local		89.992295	548,953.00	89.214387	544,207.76	-4,745.24	0.17
		Base		89.992295	548,953.00	89.214387	544,207.76	-4,745.24	0.13
88233FAJ9	TEXAS COMPETITIVE ELEC HLDGS TERM LOAN B						14 Dec 2023		
	108,337.520	Local		100.714766	109,111.88	99.225000	107,497.90	-1,613.98	0.03
		Base		100.714766	109,111.88	99.225000	107,497.90	-1,613.98	0.03
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					4.480880	11 Nov 2034		
	884,338.890	Local		100.720440	890,710.02	100.186180	885,985.35	-4,724.67	0.28
Original Face:	1,050,000.000	Base		100.720440	890,710.02	100.186180	885,985.35	-4,724.67	0.22

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88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	60,000.000	Local		96.438633	57,863.18	102.489868	61,493.92	3,630.74	0.02
		Base		96.438633	57,863.18	102.489868	61,493.92	3,630.74	0.02
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	364,236.180	Local		100.040578	364,383.98	98.982100	360,528.62	-3,855.36	0.11
		Base		100.040578	364,383.98	98.982100	360,528.62	-3,855.36	0.09
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
	1,090,000.000	Local		92.033567	1,003,165.88	94.100000	1,025,690.00	22,524.12	0.33
		Base		92.033567	1,003,165.88	94.100000	1,025,690.00	22,524.12	0.25
90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.000000	15 Sep 2021		
	450,000.000	Local		93.633382	421,350.22	94.096118	423,432.53	2,082.31	0.13
		Base		93.633382	421,350.22	94.096118	423,432.53	2,082.31	0.10
90184LAE2	TWITTER INC SR UNSECURED 144A 06/24 0.25					0.250000	15 Jun 2024		
	240,000.000	Local		90.644600	217,547.04	92.538060	222,091.34	4,544.30	0.07
		Base		90.644600	217,547.04	92.538060	222,091.34	4,544.30	0.06
90266UAC7	UFC HLDGS LLC TERM LOAN						18 Aug 2023		
	443,724.480	Local		100.096558	444,152.93	99.083300	439,656.86	-4,496.07	0.14
		Base		100.096558	444,152.93	99.083300	439,656.86	-4,496.07	0.11
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375					5.375000	15 Jan 2025		
	500,000.000	Local		96.639136	483,195.68	101.500000	507,500.00	24,304.32	0.16
		Base		96.639136	483,195.68	101.500000	507,500.00	24,304.32	0.13
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253000	23 Mar 2028		
	510,000.000	Local		98.243998	501,044.39	103.993702	530,367.88	29,323.49	0.17
		Base		98.243998	501,044.39	103.993702	530,367.88	29,323.49	0.13
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR					7.000000	31 Dec 2099		
	560,000.000	Local		100.000000	560,000.00	101.503000	568,416.80	8,416.80	0.18
		Base		100.000000	560,000.00	101.503000	568,416.80	8,416.80	0.14
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	540,000.000	Local		100.000000	540,000.00	100.775928	544,190.01	4,190.01	0.17
		Base		100.000000	540,000.00	100.775928	544,190.01	4,190.01	0.13

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907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.500000	10 Sep 2048		
	290,000.000	Local		100.967614	292,806.08	106.136858	307,796.89	14,990.81	0.10
		Base		100.967614	292,806.08	106.136858	307,796.89	14,990.81	0.08
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,090,000.000	Local		92.688085	1,010,300.13	98.250000	1,070,925.00	60,624.87	0.34
		Base		92.688085	1,010,300.13	98.250000	1,070,925.00	60,624.87	0.27
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.600000	30 Jan 2025		
	240,000.000	Local		101.240592	242,977.42	100.000000	240,000.00	-2,977.42	0.08
		Base		101.240592	242,977.42	100.000000	240,000.00	-2,977.42	0.06
911365BC7	UNITED RENTALS NORTH AM SECURED 07/23 4.625					4.625000	15 Jul 2023		
	80,000.000	Local		99.238025	79,390.42	101.562500	81,250.00	1,859.58	0.03
		Base		99.238025	79,390.42	101.562500	81,250.00	1,859.58	0.02
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	1,845,000.000	Local		92.662807	1,709,628.79	97.270000	1,794,631.50	85,002.71	0.57
		Base		92.662807	1,709,628.79	97.270000	1,794,631.50	85,002.71	0.44
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5					6.500000	15 Dec 2026		
	100,000.000	Local		100.000000	100,000.00	105.250000	105,250.00	5,250.00	0.03
		Base		100.000000	100,000.00	105.250000	105,250.00	5,250.00	0.03
912810RZ3	US TREASURY N/B 11/47 2.75					2.750000	15 Nov 2047		
	1,000,000.000	Local		93.418155	934,181.55	98.558594	985,585.94	51,404.39	0.31
		Base		93.418155	934,181.55	98.558594	985,585.94	51,404.39	0.24
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
	1,760,000.000	Local		101.525365	1,786,846.43	106.035156	1,866,218.75	79,372.32	0.59
		Base		101.525365	1,786,846.43	106.035156	1,866,218.75	79,372.32	0.46
912810SE9	US TREASURY N/B 11/48 3.375					3.375000	15 Nov 2048		
	10,000.000	Local		106.674700	10,667.47	111.292969	11,129.30	461.83	0.00
		Base		106.674700	10,667.47	111.292969	11,129.30	461.83	0.00
9128282T6	US TREASURY N/B 08/19 1.25					1.250000	31 Aug 2019		
	1,700,000.000	Local		99.454304	1,690,723.16	99.484375	1,691,234.38	511.22	0.54
		Base		99.454304	1,690,723.16	99.484375	1,691,234.38	511.22	0.42

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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
9128283F5	US TREASURY N/B 11/27 2.25					2.250000	15 Nov 2027		
	2,180,000.000	Local		94.570625	2,061,639.62	98.937500	2,156,837.50	95,197.88	0.68
		Base		94.570625	2,061,639.62	98.937500	2,156,837.50	95,197.88	0.53
9128286B1	US TREASURY N/B 02/29 2.625					2.625000	15 Feb 2029		
	1,010,000.000	Local		100.005477	1,010,055.32	101.835938	1,028,542.97	18,487.65	0.33
		Base		100.005477	1,010,055.32	101.835938	1,028,542.97	18,487.65	0.26
912828W97	US TREASURY N/B 03/19 1.25					1.250000	31 Mar 2019		
	11,000,000.000	Local		99.999897	10,999,988.69	100.000000	11,000,000.00	11.31	3.49
		Base		99.999897	10,999,988.69	100.000000	11,000,000.00	11.31	2.73
914906AP7	UNIVISION COMMUNICATIONS SR SECURED 144A 09/22 6.75					6.750000	15 Sep 2022		
	240,000.000	Local		100.887892	242,130.94	101.500000	243,600.00	1,469.06	0.08
		Base		100.887892	242,130.94	101.500000	243,600.00	1,469.06	0.06
914906AR3	UNIVISION COMMUNICATIONS SR SECURED 144A 05/23 5.125					5.125000	15 May 2023		
	290,000.000	Local		95.506593	276,969.12	94.687500	274,593.75	-2,375.37	0.09
		Base		95.506593	276,969.12	94.687500	274,593.75	-2,375.37	0.07
914906AS1	UNIVISION COMMUNICATIONS SR SECURED 144A 02/25 5.125					5.125000	15 Feb 2025		
	475,000.000	Local		92.912269	441,333.28	93.125000	442,343.75	1,010.47	0.14
		Base		92.912269	441,333.28	93.125000	442,343.75	1,010.47	0.11
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	199,390.430	Local		99.914936	199,220.82	94.071400	187,569.37	-11,651.45	0.06
		Base		99.914936	199,220.82	94.071400	187,569.37	-11,651.45	0.05
91831AAC5	BAUSCH HEALTH COS INC COMPANY GUAR 144A 04/25 6.125					6.125000	15 Apr 2025		
	450,000.000	Local		92.958320	418,312.44	99.000000	445,500.00	27,187.56	0.14
		Base		92.958320	418,312.44	99.000000	445,500.00	27,187.56	0.11
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	1,090,000.000	Local		93.922373	1,023,753.87	97.250000	1,060,025.00	36,271.13	0.34
		Base		93.922373	1,023,753.87	97.250000	1,060,025.00	36,271.13	0.26
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	370,000.000	Local		101.545968	375,720.08	114.750000	424,575.00	48,854.92	0.13
		Base		101.545968	375,720.08	114.750000	424,575.00	48,854.92	0.11

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91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	440,000.000	Local		106.550032	468,820.14	108.700000	478,280.00	9,459.86	0.15
		Base		106.550032	468,820.14	108.700000	478,280.00	9,459.86	0.12
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	560,000.000	Local		103.217127	578,015.91	106.000000	593,600.00	15,584.09	0.19
		Base		103.217127	578,015.91	106.000000	593,600.00	15,584.09	0.15
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	180,000.000	Local		93.923772	169,062.79	102.625933	184,726.68	15,663.89	0.06
		Base		93.923772	169,062.79	102.625933	184,726.68	15,663.89	0.05
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	235,000.000	Local		100.456979	236,073.90	98.300000	231,005.00	-5,068.90	0.07
		Base		100.456979	236,073.90	98.300000	231,005.00	-5,068.90	0.06
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875					5.875000	15 Sep 2027		
	770,000.000	Local		98.454547	758,100.01	97.300000	749,210.00	-8,890.01	0.24
		Base		98.454547	758,100.01	97.300000	749,210.00	-8,890.01	0.19
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	240,000.000	Local		99.016138	237,638.73	101.642262	243,941.43	6,302.70	0.08
		Base		99.016138	237,638.73	101.642262	243,941.43	6,302.70	0.06
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	110,000.000	Local		100.229755	110,252.73	99.137675	109,051.44	-1,201.29	0.03
		Base		100.229755	110,252.73	99.137675	109,051.44	-1,201.29	0.03
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		
	400,000.000	Local		99.985555	399,942.22	98.299200	393,196.80	-6,745.42	0.12
	Original Face:	400,000.000	Base	99.985555	399,942.22	98.299200	393,196.80	-6,745.42	0.10
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.757963	15 Sep 2057		
	900,000.000	Local		96.418563	867,767.07	97.074120	873,667.08	5,900.01	0.28
	Original Face:	900,000.000	Base	96.418563	867,767.07	97.074120	873,667.08	5,900.01	0.22
92928QAD0	WEA FINANCE LLC COMPANY GUAR 144A 09/48 4.625					4.625000	20 Sep 2048		
	500,000.000	Local		97.711270	488,556.35	103.986597	519,932.99	31,376.64	0.17
		Base		97.711270	488,556.35	103.986597	519,932.99	31,376.64	0.13

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934NRYI10	TRAVELPORT FINANCE LUX SARL 2019 TERM LOAN						13 Mar 2026		
	600,000.000	Local		98.000000	588,000.00	97.375000	584,250.00	-3,750.00	0.19
		Base		98.000000	588,000.00	97.375000	584,250.00	-3,750.00	0.14
94107JAA1	WASTE PRO USA INC SR UNSECURED 144A 02/26 5.5					5.500000	15 Feb 2026		
	670,000.000	Local		96.755213	648,259.93	96.250000	644,875.00	-3,384.93	0.20
		Base		96.755213	648,259.93	96.250000	644,875.00	-3,384.93	0.16
948626AA4	WEIGHT WATCHERS INTL INC COMPANY GUAR 144A 12/25 8.625					8.625000	01 Dec 2025		
	1,030,000.000	Local		104.841950	1,079,872.09	89.750000	924,425.00	-155,447.09	0.29
		Base		104.841950	1,079,872.09	89.750000	924,425.00	-155,447.09	0.23
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	190,000.000	Local		99.849732	189,714.49	104.109782	197,808.59	8,094.10	0.06
		Base		99.849732	189,714.49	104.109782	197,808.59	8,094.10	0.05
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
	1,900,000.000	Local		99.202599	1,884,849.38	99.825670	1,896,687.73	11,838.35	0.60
Original Face:	1,900,000.000	Base		99.202599	1,884,849.38	99.825670	1,896,687.73	11,838.35	0.47
958102AN5	WESTERN DIGITAL CORP COMPANY GUAR 144A 02/24 1.5					1.500000	01 Feb 2024		
	80,000.000	Local		88.429700	70,743.76	87.951288	70,361.03	-382.73	0.02
		Base		88.429700	70,743.76	87.951288	70,361.03	-382.73	0.02
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	172,292.990	Local		100.295131	172,801.48	97.075000	167,253.42	-5,548.06	0.05
		Base		100.295131	172,801.48	97.075000	167,253.42	-5,548.06	0.04
963RKKI12	AIR CANADA 2018 TERM LOAN						06 Oct 2023		
	152,767.480	Local		100.457637	153,466.60	99.562500	152,099.12	-1,367.48	0.05
		Base		100.457637	153,466.60	99.562500	152,099.12	-1,367.48	0.04
964RQH12	PANTHER BF AGGREGATOR 2 L P TERM LOAN B						18 Mar 2026		
	680,000.000	Local		99.000000	673,200.00	98.875000	672,350.00	-850.00	0.21
		Base		99.000000	673,200.00	98.875000	672,350.00	-850.00	0.17
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.000000	15 Aug 2022		
	230,000.000	Local		100.485926	231,117.63	100.250000	230,575.00	-542.63	0.07
		Base		100.485926	231,117.63	100.250000	230,575.00	-542.63	0.06

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96926JAC1	WILLIAM CARTER COMPANY GUAR 144A 03/27 5.625					5.625000	15 Mar 2027		
	250,000.000	Local		100.000000	250,000.00	103.375000	258,437.50	8,437.50	0.08
		Base		100.000000	250,000.00	103.375000	258,437.50	8,437.50	0.06
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	1,340,000.000	Local		126.956981	1,701,223.55	139.147920	1,864,582.13	163,358.58	0.59
		Base		126.956981	1,701,223.55	139.147920	1,864,582.13	163,358.58	0.46
97381LAE8	WINDSTREAM SRVC / FIN SECURED 144A 06/24 10.5					10.500000	30 Jun 2024		
	330,000.000	Local		91.551118	302,118.69	73.750000	243,375.00	-58,743.69	0.08
		Base		91.551118	302,118.69	73.750000	243,375.00	-58,743.69	0.06
97417AAB6	WINK HOLDCO INC TERM LOAN						02 Dec 2024		
	296,776.670	Local		98.255877	291,600.52	96.437500	286,204.00	-5,396.52	0.09
		Base		98.255877	291,600.52	96.437500	286,204.00	-5,396.52	0.07
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	250,000.000	Local		109.186916	272,967.29	112.500000	281,250.00	8,282.71	0.09
		Base		109.186916	272,967.29	112.500000	281,250.00	8,282.71	0.07
98212BAH6	WPX ENERGY INC SR UNSECURED 06/26 5.75					5.750000	01 Jun 2026		
	30,000.000	Local		100.000000	30,000.00	101.500000	30,450.00	450.00	0.01
		Base		100.000000	30,000.00	101.500000	30,450.00	450.00	0.01
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	328,350.000	Local		100.150510	328,844.20	98.562500	323,629.97	-5,214.23	0.10
		Base		100.150510	328,844.20	98.562500	323,629.97	-5,214.23	0.08
983793AF7	XPO LOGISTICS INC COMPANY GUAR 144A 09/23 6.125					6.125000	01 Sep 2023		
	120,000.000	Local		98.286950	117,944.34	100.750000	120,900.00	2,955.66	0.04
		Base		98.286950	117,944.34	100.750000	120,900.00	2,955.66	0.03
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	0.000	Local		0.000000	33.92	0.000000	0.00	-33.92	0.00
		Base		0.000000	33.92	0.000000	0.00	-33.92	0.00
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.950000	15 Jul 2024		
	700,000.000	Local		96.960501	678,723.51	102.787000	719,509.00	40,785.49	0.23
		Base		96.960501	678,723.51	102.787000	719,509.00	40,785.49	0.18

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	Units								
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
	450,000.000	Local	101.440944	456,484.25	106.560000	479,520.00		23,035.75	0.15
		Base	101.440944	456,484.25	106.560000	479,520.00		23,035.75	0.12
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
	250,000.000	Local	103.150376	257,875.94	104.502800	261,257.00		3,381.06	0.08
		Base	103.150376	257,875.94	104.502800	261,257.00		3,381.06	0.06
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
	400,000.000	Local	100.961065	403,844.26	102.606800	410,427.20		6,582.94	0.13
		Base	100.961065	403,844.26	102.606800	410,427.20		6,582.94	0.10
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	210,000.000	Local	102.323076	214,878.46	102.520000	215,292.00		413.54	0.07
Original Face:	210,000.000	Base	102.323076	214,878.46	102.520000	215,292.00		413.54	0.05
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	430,000.000	Local	99.597556	428,269.49	98.869600	425,139.28		-3,130.21	0.13
		Base	99.597556	428,269.49	98.869600	425,139.28		-3,130.21	0.11
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	410,000.000	Local	99.739093	408,930.28	108.995200	446,880.32		37,950.04	0.14
		Base	99.739093	408,930.28	108.995200	446,880.32		37,950.04	0.11
ACI0VJD70	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/23 8.75					8.750000	02 Jun 2023		
	270,000.000	Local	95.498589	257,846.19	104.750000	282,825.00		24,978.81	0.09
		Base	95.498589	257,846.19	104.750000	282,825.00		24,978.81	0.07
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625000	02 Jun 2027		
	320,000.000	Local	92.653313	296,490.60	104.000000	332,800.00		36,309.40	0.11
		Base	92.653313	296,490.60	104.000000	332,800.00		36,309.40	0.08
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625					7.625000	15 Jan 2025		
	320,000.000	Local	105.991856	339,173.94	102.625000	328,400.00		-10,773.94	0.10
		Base	105.991856	339,173.94	102.625000	328,400.00		-10,773.94	0.08
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		
	231,317.040	Local	100.280714	231,966.38	98.166700	227,076.30		-4,890.08	0.07
		Base	100.280714	231,966.38	98.166700	227,076.30		-4,890.08	0.06

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C94143AM3	BAUSCH HEALTH COS INC COMPANY GUAR REGS 12/25 9				9.000000	15 Dec 2025			
		700,000.000	Local	100.000000	700,000.00	108.630000	760,410.00	60,410.00	0.24
			Base	100.000000	700,000.00	108.630000	760,410.00	60,410.00	0.19
D8545JAE9	UNITYMEDIA HESSEN GMBH CO KG TERM LOAN B FACILITY					30 Sep 2025			
		330,000.000	Local	100.228109	330,752.76	98.839300	326,169.69	-4,583.07	0.10
			Base	100.228109	330,752.76	98.839300	326,169.69	-4,583.07	0.08
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375				7.375000	01 May 2026			
		250,000.000	Local	101.906168	254,765.42	98.000000	245,000.00	-9,765.42	0.08
			Base	101.906168	254,765.42	98.000000	245,000.00	-9,765.42	0.06
G24524AH6	COUNTRY GARDEN HLDGS SR SECURED REGS 04/21 7.25				7.250000	04 Apr 2021			
		250,000.000	Local	100.864088	252,160.22	101.152000	252,880.00	719.78	0.08
			Base	100.864088	252,160.22	101.152000	252,880.00	719.78	0.06
G5222MAA3	KCA DEUTAG UK FINANCE PL SR SECURED REGS 05/21 7.25				7.250000	15 May 2021			
		460,000.000	Local	96.496309	443,883.02	86.000000	395,600.00	-48,283.02	0.13
			Base	96.496309	443,883.02	86.000000	395,600.00	-48,283.02	0.10
G6436QAG1	NCL CORP LTD SR UNSECURED REGS 12/21 4.75				4.750000	15 Dec 2021			
		100,000.000	Local	100.959680	100,959.68	101.125000	101,125.00	165.32	0.03
			Base	100.959680	100,959.68	101.125000	101,125.00	165.32	0.03
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.500000	15 Feb 2024			
		410,000.000	Local	103.595849	424,742.98	103.815000	425,641.50	898.52	0.14
			Base	103.595849	424,742.98	103.815000	425,641.50	898.52	0.11
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375				4.375000	17 Oct 2023			
		350,000.000	Local	101.589737	355,564.08	104.705400	366,468.90	10,904.82	0.12
			Base	101.589737	355,564.08	104.705400	366,468.90	10,904.82	0.09
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026			
		325,495.000	Local	100.167152	326,039.07	98.785700	321,542.51	-4,496.56	0.10
			Base	100.167152	326,039.07	98.785700	321,542.51	-4,496.56	0.08
L0179ZAA2	ALTICE LUXEMBOURG SA COMPANY GUAR REGS 05/22 7.75				7.750000	15 May 2022			
		200,000.000	Local	93.714025	187,428.05	100.000000	200,000.00	12,571.95	0.06
			Base	93.714025	187,428.05	100.000000	200,000.00	12,571.95	0.05

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
L5137LAF2	INTELSAT JACKSON HLDGS S A TERM LOAN B 3						27 Nov 2023		
	214,500.000	Local		99.750000	213,963.75	97.875000	209,941.88	-4,021.87	0.07
		Base		99.750000	213,963.75	97.875000	209,941.88	-4,021.87	0.05
L9308UAL4	TRAVELPORT FIN (LUXEMBOURG) TERM LOAN						17 Mar 2025		
	597,617.330	Local		98.906278	591,081.06	99.771400	596,251.18	5,170.12	0.19
		Base		98.906278	591,081.06	99.771400	596,251.18	5,170.12	0.15
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7					7.000000	30 Sep 2026		
	420,000.000	Local		106.816014	448,627.26	107.812000	452,810.40	4,183.14	0.14
		Base		106.816014	448,627.26	107.812000	452,810.40	4,183.14	0.11
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
	460,000.000	Local		100.175267	460,806.23	101.550000	467,130.00	6,323.77	0.15
		Base		100.175267	460,806.23	101.550000	467,130.00	6,323.77	0.12
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
	620,399.900	Local		99.207959	615,486.08	99.703100	618,557.93	3,071.85	0.20
		Base		99.207959	615,486.08	99.703100	618,557.93	3,071.85	0.15
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					6.500000	15 Feb 2023		
	2,430,000.000	Local		85.183628	2,069,962.16	81.250000	1,974,375.00	-95,587.16	0.63
Original Face:	2,430,000.000	Base		85.183628	2,069,962.16	81.250000	1,974,375.00	-95,587.16	0.49
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95					9.950000	09 Jun 2021		
	200,000.000	Local		97.182295	194,364.59	93.250000	186,500.00	-7,864.59	0.06
Original Face:	200,000.000	Base		97.182295	194,364.59	93.250000	186,500.00	-7,864.59	0.05
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875					3.875000	22 Sep 2019		
	790,000.000	Local		100.215309	791,700.94	100.357192	792,821.82	1,120.88	0.25
		Base		100.215309	791,700.94	100.357192	792,821.82	1,120.88	0.20
P8055QDP4	REPUBLIC OF ECUADOR SR UNSECURED REGS 06/24 7.95					7.950000	20 Jun 2024		
	450,000.000	Local		98.071427	441,321.42	99.500000	447,750.00	6,428.58	0.14
		Base		98.071427	441,321.42	99.500000	447,750.00	6,428.58	0.11
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5					8.500000	23 Mar 2021		
	1,340,000.000	Local		99.651778	1,335,333.82	100.900000	1,352,060.00	16,726.18	0.43
		Base		99.651778	1,335,333.82	100.900000	1,352,060.00	16,726.18	0.34

& Issue has redenominated but Local is not converted
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Holdings

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U04503AC9	ASHTeAD CAPITAL INC SECURED REGS 08/25 4.125					4.125000	15 Aug 2025		
	200,000.000	Local		98.443435	196,886.87	98.250000	196,500.00	-386.87	0.06
		Base		98.443435	196,886.87	98.250000	196,500.00	-386.87	0.05
U2201LAA1	COVEY PARK ENERGY LLC/FI COMPANY GUAR REGS 05/25 7.5					7.500000	15 May 2025		
	500,000.000	Local		101.633416	508,167.08	92.500000	462,500.00	-45,667.08	0.15
		Base		101.633416	508,167.08	92.500000	462,500.00	-45,667.08	0.11
U22023AA0	COTT HOLDINGS INC COMPANY GUAR REGS 04/25 5.5					5.500000	01 Apr 2025		
	100,000.000	Local		100.290990	100,290.99	100.875000	100,875.00	584.01	0.03
		Base		100.290990	100,290.99	100.875000	100,875.00	584.01	0.03
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875					4.875000	15 May 2026		
	620,000.000	Local		99.178173	614,904.67	98.660000	611,692.00	-3,212.67	0.19
		Base		99.178173	614,904.67	98.660000	611,692.00	-3,212.67	0.15
U5256PAB7	LAMB WESTON HLD COMPANY GUAR REGS 11/26 4.875					4.875000	01 Nov 2026		
	210,000.000	Local		101.730286	213,633.60	101.375000	212,887.50	-746.10	0.07
		Base		101.730286	213,633.60	101.375000	212,887.50	-746.10	0.05
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625					6.625000	15 Oct 2025		
	200,000.000	Local		105.907390	211,814.78	106.000000	212,000.00	185.22	0.07
		Base		105.907390	211,814.78	106.000000	212,000.00	185.22	0.05
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.750000	01 May 2025		
	400,000.000	Local		97.375453	389,501.81	100.350000	401,400.00	11,898.19	0.13
		Base		97.375453	389,501.81	100.350000	401,400.00	11,898.19	0.10
U75111AG6	ROCKIES EXPRESS PIPELINE SR UNSECURED REGS 04/40 6.875					6.875000	15 Apr 2040		
	750,000.000	Local		117.517820	881,383.65	107.327000	804,952.50	-76,431.15	0.26
		Base		117.517820	881,383.65	107.327000	804,952.50	-76,431.15	0.20
U98737AC0	ZF NA CAPITAL COMPANY GUAR REGS 04/25 4.75					4.750000	29 Apr 2025		
	210,000.000	Local		102.351986	214,939.17	97.124123	203,960.66	-10,978.51	0.06
		Base		102.351986	214,939.17	97.124123	203,960.66	-10,978.51	0.05
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	700,000.000	Local		99.477336	696,341.35	102.520000	717,640.00	21,298.65	0.23
Original Face:	700,000.000	Base		99.477336	696,341.35	102.520000	717,640.00	21,298.65	0.18

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Holdings

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V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025		
		300,000.000	Local 96.802697	290,408.09	98.869600	296,608.80	6,200.71	0.09
			Base 96.802697	290,408.09	98.869600	296,608.80	6,200.71	0.07
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.250000	17 Jan 2042		
		3,080,000.000	Local 100.384059	3,091,829.03	107.393400	3,307,716.72	215,887.69	1.05
			Base 100.384059	3,091,829.03	107.393400	3,307,716.72	215,887.69	0.82
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125000	15 Nov 2021		
		500,000.000	Local 94.450834	472,254.17	79.000000	395,000.00	-77,254.17	0.13
			Base 94.450834	472,254.17	79.000000	395,000.00	-77,254.17	0.10
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025		
		360,000.000	Local 105.895839	381,225.02	108.995200	392,382.72	11,157.70	0.12
			Base 105.895839	381,225.02	108.995200	392,382.72	11,157.70	0.10
US DOLLAR Total								
		234,484,651.750	Local	230,398,240.20		233,440,185.79	3,041,945.59	74.11
Original Face:		120,460,817.240	Base	230,398,239.41		233,440,185.79	3,041,946.38	57.88
FIXED INCOME Total								
		98,604,011,651.750	Base	263,516,906.60		265,266,915.85	1,750,009.25	65.77
Original Face:		122,570,817.240						

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
AEI333641	USAUC0028 USD CALL AUD PUT MAY19 .6995 CALL					13 May 2019			
2,590,000.000	2,590,000.000	Local	0.011113	28,783.52	0.004789	12,403.51	-16,380.01	0.00	
		Base	0.011113	28,783.52	0.004789	12,403.51	-16,380.01	0.00	
AEI364976	USCNC0010 USD CALL CNH PUT APR19 6.7814 CALL					29 Apr 2019			
6,910,000.000	6,910,000.000	Local	0.003475	24,012.25	0.001989	13,743.99	-10,268.26	0.00	
		Base	0.003475	24,012.25	0.001989	13,743.99	-10,268.26	0.00	
AEI398891	USEUC9787 USD CALL EUR PUT JUN19 1.1395 CALL					20 Jun 2019			
2,600,000.000	2,600,000.000	Local	0.006770	17,602.00	0.015260	39,676.00	22,074.00	0.01	
		Base	0.006770	17,602.00	0.015260	39,676.00	22,074.00	0.01	
US DOLLAR Total									
12,100,000.000	12,100,000.000	Local		70,397.77		65,823.50	-4,574.27	0.02	
		Base		70,397.77		65,823.50	-4,574.27	0.02	
OPTIONS PURCHASED - CALLS Total									
12,100,000.000	12,100,000.000	Base		70,397.77		65,823.50	-4,574.27	0.02	

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1820N8	US 10YR FUT OPTN JUN19P 124 MAY19 124 PUT					24 May 2019			
22,000.000		22.000	Local	0.532980	11,725.56	0.625000	13,750.00	2,024.44	0.00
			Base	0.532980	11,725.56	0.625000	13,750.00	2,024.44	0.00
ADI192YN0	S+P EMINI 3RD WK MAY19P 2500 MAY19 2500 PUT					17 May 2019			
650.000		13.000	Local	20.542000	13,352.30	4.500000	2,925.00	-10,427.30	0.00
			Base	20.542000	13,352.30	4.500000	2,925.00	-10,427.30	0.00
ADI198GZ0	S+P EMINI 3RD WK MAY19P 2550 MAY19 2550 PUT					17 May 2019			
1,250.000		25.000	Local	17.292000	21,615.00	6.250000	7,812.50	-13,802.50	0.00
			Base	17.292000	21,615.00	6.250000	7,812.50	-13,802.50	0.00
ADI19J8R3	S+P EMINI 3RD WK MAY19P 2600 MAY19 2600 PUT					17 May 2019			
700.000		14.000	Local	35.792000	25,054.40	8.750000	6,125.00	-18,929.40	0.00
			Base	35.792000	25,054.40	8.750000	6,125.00	-18,929.40	0.00
ADI19NLX6	S+P500 EMINI OPTN JUN19P 2600 JUN19 2600 PUT					21 Jun 2019			
2,900.000		58.000	Local	22.968724	66,609.30	20.000000	58,000.00	-8,609.30	0.02
			Base	22.968724	66,609.30	20.000000	58,000.00	-8,609.30	0.01
AEI316836	USCAP0035 USD PUT CAD CALL MAR19 1.3 PUT					29 Mar 2019			
1,300,000.000		1,300,000.000	Local	0.006285	8,170.50	0.000001	1.30	-8,169.20	0.00
			Base	0.006285	8,170.50	0.000001	1.30	-8,169.20	0.00
AEI316943	USAUP0013 USD PUT AUD CALL APR19 .7379 PUT					02 Apr 2019			
2,570,000.000		2,570,000.000	Local	0.007983	20,516.31	0.000001	2.57	-20,513.74	0.00
			Base	0.007983	20,516.31	0.000001	2.57	-20,513.74	0.00
AEI403642	USBRP0074 USD PUT BRL CALL JUN19 3.8215 PUT					24 Jun 2019			
1,300,000.000		1,300,000.000	Local	0.018563	24,131.55	0.016261	21,139.30	-2,992.25	0.01
			Base	0.018563	24,131.55	0.016261	21,139.30	-2,992.25	0.01
US DOLLAR Total									
5,197,500.000		5,170,132.000	Local		191,174.92		109,755.67	-81,419.25	0.03
			Base		191,174.92		109,755.67	-81,419.25	0.03

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OPTIONS PURCHASED - PUTS Total

5,197,500.000	5,170,132.000	Base		191,174.92		109,755.67	-81,419.25	0.03
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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI195YN3	US 5YR FUTR OPTN JUN19C 115.5 MAY19 115.5 CALL					24 May 2019			
-22,000.000		-22.000	Local 0.365458	-8,040.08	0.648438		-14,265.64	-6,225.56	0.00
			Base 0.365458	-8,040.08	0.648438		-14,265.64	-6,225.56	0.00

ADI19LRH9	US 5YR FUTR OPTN MAY19C 115.2 APR19 115.25 CALL					26 Apr 2019			
-30,000.000		-30.000	Local 0.240458	-7,213.74	0.687500		-20,625.00	-13,411.26	0.01
			Base 0.240458	-7,213.74	0.687500		-20,625.00	-13,411.26	0.01

ADI19WSL5	US 10YR FUT OPTN JUN19C 125 MAY19 125 CALL					24 May 2019			
-22,000.000		-22.000	Local 0.529520	-11,649.44	0.453125		-9,968.75	1,680.69	0.00
			Base 0.529520	-11,649.44	0.453125		-9,968.75	1,680.69	0.00

AEI381475	USEUC9786 USD CALL/EUR PUT 1.1 JUN19 1.102 CALL					07 Jun 2019			
-1,300,000.000		-1,300,000.000	Local 0.005206	-6,767.80	0.002806		-3,647.80	3,120.00	0.00
			Base 0.005206	-6,767.80	0.002806		-3,647.80	3,120.00	0.00

AEI383323	USCAC0017 USD CALL CAD PUT JUN19 1.369 CALL					10 Jun 2019			
-2,600,000.000		-2,600,000.000	Local 0.004750	-12,350.00	0.002763		-7,183.80	5,166.20	0.00
			Base 0.004750	-12,350.00	0.002763		-7,183.80	5,166.20	0.00

AEI403659	USBRC0036 USD CALL BRL PUT JUN19 4.0164 CALL					24 Jun 2019			
-1,300,000.000		-1,300,000.000	Local 0.018563	-24,131.55	0.018298		-23,787.40	344.15	0.01
			Base 0.018563	-24,131.55	0.018298		-23,787.40	344.15	0.01

AEI403683	USEUC9788 USD CALL EUR PUT JUN19 1.1146 CALL					24 Jun 2019			
-1,300,000.000		-1,300,000.000	Local 0.004745	-6,168.50	0.006080		-7,904.00	-1,735.50	0.00
			Base 0.004745	-6,168.50	0.006080		-7,904.00	-1,735.50	0.00

US DOLLAR Total									
-6,574,000.000	-6,500,074.000		Local	-76,321.11			-87,382.39	-11,061.28	0.03
			Base	-76,321.11			-87,382.39	-11,061.28	0.02

OPTIONS WRITTEN - CALLS Total									
-6,574,000.000	-6,500,074.000		Base	-76,321.11			-87,382.39	-11,061.28	0.02

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI13N7M2	S+P500 EMINI OPTN JUN19P 2400 JUN19 2400 PUT					21 Jun 2019			
-2,900.000		-58.000	Local	8.949379	-25,953.20	7.250000	-21,025.00	4,928.20	0.01
			Base	8.949379	-25,953.20	7.250000	-21,025.00	4,928.20	0.01

ADI198G98	S+P EMINI 3RD WK MAY19P 2350 MAY19 2350 PUT					17 May 2019			
-1,250.000		-25.000	Local	6.708000	-8,385.00	2.000000	-2,500.00	5,885.00	0.00
			Base	6.708000	-8,385.00	2.000000	-2,500.00	5,885.00	0.00

ADI19J8T9	S+P EMINI 3RD WK MAY19P 2450 MAY19 2450 PUT					17 May 2019			
-700.000		-14.000	Local	16.708000	-11,695.60	3.350000	-2,345.00	9,350.60	0.00
			Base	16.708000	-11,695.60	3.350000	-2,345.00	9,350.60	0.00

US DOLLAR Total									
-4,850.000		-97.000	Local		-46,033.80		-25,870.00	20,163.80	0.01
			Base		-46,033.80		-25,870.00	20,163.80	0.01

OPTIONS WRITTEN - PUTS Total

-4,850.000		-97.000	Base		-46,033.80		-25,870.00	20,163.80	0.01
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SWAPS FIXED INCOME

EURO CURRENCY Exchange Rate: 0.891464

GERMANY									
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE					1.498000	23 Aug 2047		
		78,200.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
			Base	0.005409	4.23	0.000000	0.00	-4.23	0.00

99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE					0.231000	23 Aug 2047		
		-78,200.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
			Base	-0.006496	5.08	0.000000	0.00	-5.08	0.00

GERMANY Total									
			Base		9.31		0.00	-9.31	0.00

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UNITED STATES OF AMERICA (THE)								
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		78,200.000	Local 100.058632	78,245.85	100.000000	78,200.00	-45.85	2.16
			Base 118.131074	92,378.50	112.175029	87,720.87	-4,657.63	0.02
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498000	23 Aug 2047		
		-78,200.000	Local 100.000000	-78,200.00	111.310287	-87,044.64	-8,844.64	2.41
			Base 118.063760	-92,325.86	124.862347	-97,642.35	-5,316.49	0.02
UNITED STATES OF AMERICA (THE) Total								
			Base	52.64		-9,921.48	-9,974.12	0.05
EURO CURRENCY Total								
			Local	45.85		-8,844.64	-8,890.49	4.57
			Base	61.95		-9,921.48	-9,983.43	0.05
MEXICAN PESO								
						Exchange Rate:	19.410250	
99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.350500	05 Apr 2021		
		138,090,000.000	Local 99.990259	138,076,548.96	98.758600	136,375,750.74	-1,700,798.22	29.07
			Base 5.487752	7,578,036.39	5.087961	7,025,965.70	-552,070.69	1.74
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.526000	05 Apr 2021		
		-138,090,000.000	Local 100.000000	-138,090,000.00	100.000000	-138,090,000.00	0.00	29.44
			Base 5.488301	-7,578,795.02	5.151917	-7,114,282.40	464,512.62	1.76
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.330000	06 Apr 2022		
		94,600,000.000	Local 99.965943	94,567,782.44	98.556345	93,234,302.37	-1,333,480.07	19.88
			Base 5.483386	5,187,283.41	5.077541	4,803,354.02	-383,929.39	1.19
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				8.512500	06 Apr 2022		
		-94,600,000.000	Local 100.000000	-94,600,000.00	100.000000	-94,600,000.00	0.00	20.17
			Base 5.485249	-5,189,045.90	5.151917	-4,873,713.63	315,332.27	1.21
MEXICAN PESO Total								
			Local	-45,668.60		-3,079,946.89	-3,034,278.29	98.55
			Base	-2,521.12		-158,676.31	-156,155.19	5.91

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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:	0.767784
99S154403	BWS028886 IRS GBP R V 06MLIBOR 1 CCPVANILLA				1.000000	26 Oct 2021		
		1,716,000.000	Local 100.032878	1,716,564.18	100.000000	1,716,000.00	-564.18	6.92
			Base 127.751683	2,192,218.88	130.244965	2,235,003.59	42,784.71	0.55
99S154411	BWS028886 IRS GBP P F 1.27100 2 CCPVANILLA				1.271000	26 Oct 2021		
		-1,716,000.000	Local 100.000000	-1,716,000.00	100.602347	-1,726,336.27	-10,336.27	6.97
			Base 127.710016	-2,191,503.88	131.029491	-2,248,466.07	-56,962.19	0.56
99S155LR2	BWS029009 IRS GBP R V 03MLIBOR 1 CCPVANILLA				1.000000	30 Oct 2021		
		9,868,000.000	Local 99.974280	9,865,461.94	100.000000	9,868,000.00	2,538.06	39.81
			Base 128.145005	12,645,349.05	130.244965	12,852,573.12	207,224.07	3.19
99S155LS0	BWS029009 IRS GBP P F 1.38500 2 CCPVANILLA				1.385000	30 Oct 2021		
		-9,868,000.000	Local 100.000000	-9,868,000.00	100.443896	-9,911,803.66	-43,803.66	39.99
			Base 128.177965	-12,648,601.56	130.823117	-12,909,625.18	-261,023.62	3.20
POUND STERLING Total								
			Local	-1,973.88		-54,139.93	-52,166.05	93.69
			Base	-2,537.51		-70,514.54	-67,977.03	7.50
SWEDISH KRONA							Exchange Rate:	9.297300
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		
		0.000	Local 0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
SWEDISH KRONA Total								
			Local	0.02		0.00	-0.02	0.00
			Base	0.00		0.00	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000
99S0YZ5S2	0WP290638 IRS USD P F 2.21500				2.215000	17 Oct 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

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

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S11ATC0	0WP292139 CDS USD R V 03MEVENT 0WP292139-0WR292137_PRO					1.000000	20 Jun 2023		
	860,000.000	Local		96.778430	832,294.50	96.494614	829,853.68	-2,440.82	0.26
		Base		96.778430	832,294.50	96.494614	829,853.68	-2,440.82	0.21
99S11ATD8	0WP292139 CDS USD P F 1.00000 0WP292139-0WR292137_FEE SOVERE					1.000000	20 Jun 2023		
	-860,000.000	Local		100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.27
		Base		100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.21
99S14K598	0WP293715 CDS USD R V 03MEVENT 1 CORPORATE					1.000000	20 Dec 2023		
	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
99S14KLX7	BWS028746 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2023		
	0.000	Local		0.000000	220.16	0.000000	0.00	-220.16	0.00
		Base		0.000000	220.16	0.000000	0.00	-220.16	0.00
99S16CT07	BWS029702 IRS USD R V 03MLIBOR 1 CCPVANILLA					2.530830	15 May 2044		
	3,404,000.000	Local		100.470705	3,420,022.79	100.000000	3,404,000.00	-16,022.79	1.08
		Base		100.470705	3,420,022.79	100.000000	3,404,000.00	-16,022.79	0.84
99S16CT15	BWS029702 IRS USD P F 2.87500 2 CCPVANILLA					2.875000	15 May 2044		
	-3,404,000.000	Local		100.000000	-3,404,000.00	104.934405	-3,571,967.15	-167,967.15	1.13
		Base		100.000000	-3,404,000.00	104.934405	-3,571,967.15	-167,967.15	0.89
99S173MC7	BWS029983 IRS USD R V 03MFEDL 2 CCPBASISSWAP FEDL01					1.000000	19 Jun 2024		
	13,466,000.000	Local		100.000000	13,466,000.00	100.069417	13,475,347.69	9,347.69	4.28
		Base		100.000000	13,466,000.00	100.069417	13,475,347.69	9,347.69	3.34
99S173MD5	BWS029983 IRS USD P V 03MLIBOR 1 CCPBASISSWAP					1.000000	19 Jun 2024		
	-13,466,000.000	Local		100.000000	-13,466,000.00	100.000000	-13,466,000.00	0.00	4.27
		Base		100.000000	-13,466,000.00	100.000000	-13,466,000.00	0.00	3.34
99S17KHF8	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	15 Aug 2044		
	3,519,000.000	Local		99.564647	3,503,679.92	100.000000	3,519,000.00	15,320.08	1.12
		Base		99.564647	3,503,679.92	100.000000	3,519,000.00	15,320.08	0.87
99S17KHG6	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA					2.750000	15 Aug 2044		
	-3,519,000.000	Local		100.000000	-3,519,000.00	102.543797	-3,608,516.22	-89,516.22	1.15
		Base		100.000000	-3,519,000.00	102.543797	-3,608,516.22	-89,516.22	0.89

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S17Q1R6	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	31 Jan 2026		
	11,858,000.000	Local		98.549506	11,686,000.41	100.000000	11,858,000.00	171,999.59	3.76
		Base		98.549506	11,686,000.41	100.000000	11,858,000.00	171,999.59	2.94
99S17Q1S4	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA					2.500000	31 Jan 2026		
	-11,858,000.000	Local		100.000000	-11,858,000.00	101.102291	-11,988,709.67	-130,709.67	3.81
		Base		100.000000	-11,858,000.00	101.102291	-11,988,709.67	-130,709.67	2.97
99S17RUC5	BWS030601 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2024		
	2,470,000.000	Local		93.924291	2,319,930.00	100.000000	2,470,000.00	150,070.00	0.78
		Base		93.924291	2,319,930.00	100.000000	2,470,000.00	150,070.00	0.61
99S17RUD3	BWS030601 CDS USD P F 5.00000 2 CCPCDX					5.000000	20 Jun 2024		
	-2,470,000.000	Local		100.000000	-2,470,000.00	106.646500	-2,634,168.55	-164,168.55	0.84
		Base		100.000000	-2,470,000.00	106.646500	-2,634,168.55	-164,168.55	0.65
99S17RUF8	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	31 Dec 2025		
	3,596,000.000	Local		100.137291	3,600,936.97	100.000000	3,596,000.00	-4,936.97	1.14
		Base		100.137291	3,600,936.97	100.000000	3,596,000.00	-4,936.97	0.89
99S17RUG6	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA					2.250000	31 Dec 2025		
	-3,596,000.000	Local		100.000000	-3,596,000.00	99.582338	-3,580,980.87	15,019.13	1.14
		Base		100.000000	-3,596,000.00	99.582338	-3,580,980.87	15,019.13	0.89
US DOLLAR Total									
		Local			-343,915.27		-558,141.09	-214,225.82	25.03
		Base			-343,915.27		-558,141.09	-214,225.82	19.55
SWAPS FIXED INCOME Total									
	0.000	Base			-348,911.95		-797,253.42	-448,341.47	33.00

& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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

10,718,650.000	100,383,555,268.743	Base		267,781,819.88		268,956,665.49	1,174,845.61	99.95
Original Face:	122,570,817.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.408352

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
ADI1834K8	AUST 10Y BOND FUT JUN19 XSFE 20190617						17 Jun 2019			
17.000	1,700,000.000	Local	2,355,461.18	2,326,542.48	98.225000	28,918.70		38,356.25	-9,437.55	
		Base	1,672,494.65		69.744638	20,533.72		27,234.85	-6,701.13	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,355,461.18	2,326,542.48		28,918.70		38,356.25	-9,437.55	
		Base				20,533.72		27,234.85	-6,701.13	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
99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
42.000	10,500,000.000	Local	10,244,850.00	10,210,563.10	97.570000	34,286.90		39,536.90	-5,250.00	
		Base	10,244,850.00		97.570000	34,286.90		39,536.90	-5,250.00	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
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
93.000	23,250,000.000	Local	22,732,687.50	22,637,529.90	97.775000	95,157.60		114,920.10	-19,762.50	
		Base	22,732,687.50		97.775000	95,157.60		114,920.10	-19,762.50	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
ADI15GLM9	US ULTRA BOND CBT JUN19 XCBT 20190619						19 Jun 2019			
97.000	9,700,000.000	Local	16,296,000.00	15,766,833.43	168.000000	529,166.57		565,541.57	-36,375.00	
		Base	16,296,000.00		168.000000	529,166.57		565,541.57	-36,375.00	0.01

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
ADI15J9S4	US 10YR NOTE (CBT)JUN19 XCBT 20190619						19 Jun 2019			
194.000	19,400,000.000	Local	24,098,437.50	24,044,680.33	124.218750	53,757.17		108,319.67	-54,562.50	
		Base	24,098,437.50		124.218750	53,757.17		108,319.67	-54,562.50	0.01

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
ADI16K109	US 10YR ULTRA FUT JUN19 XCBT 20190619						19 Jun 2019			
3.000	300,000.000	Local	398,343.75	390,861.32	132.781250	7,482.43		8,326.18	-843.75	
		Base	398,343.75		132.781250	7,482.43		8,326.18	-843.75	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
US DOLLAR Total										
429.000	63,150,000.000	Local	73,770,318.75	73,050,468.08		719,850.67		836,644.42	-116,793.75	
		Base				719,850.67		836,644.42	-116,793.75	0.03

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES LONG Total									
446.000	64,850,000.000	Base				740,384.39	863,879.27	-123,494.88	0.03

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.891464

GERMANY

ADI15J897	EURO BUXL 30Y BND JUN19 XEUR 20190606						06 Jun 2019			
-1.000	-100,000.000	Local	-191,660.00	-182,378.80	191.660000	-9,281.20		-10,101.20	820.00	
		Base	-214,994.66		214.994660	-10,411.19		-11,331.02	919.83	0.00

ADI15J9R6	EURO-BUND FUTURE JUN19 XEUR 20190606						06 Jun 2019			
-79.000	-7,900,000.000	Local	-13,140,860.00	-12,858,555.20	166.340000	-282,304.80		-286,254.80	3,950.00	
		Base	-14,740,763.51		186.591943	-316,675.49		-321,106.40	4,430.91	0.00

GERMANY Total										
-80.000	-8,000,000.000	Local	-13,332,520.00	-13,040,934.00		-291,586.00		-296,356.00	4,770.00	
		Base				-327,086.68		-332,437.42	5,350.74	0.00

EURO CURRENCY Total										
-80.000	-8,000,000.000	Local	-13,332,520.00	-13,040,934.00		-291,586.00		-296,356.00	4,770.00	
		Base				-327,086.68		-332,437.42	5,350.74	0.00

POUND STERLING

Exchange Rate: 0.767784

ADI15P1B5	LONG GILT FUTURE JUN19 IFLL 20190626						26 Jun 2019			
-10.000	-1,000,000.000	Local	-1,293,700.00	-1,274,086.20	129.370000	-19,613.80		-18,713.80	-900.00	
		Base	-1,684,979.11		168.497911	-25,545.99		-24,373.78	-1,172.21	0.00

POUND STERLING Total										
-10.000	-1,000,000.000	Local	-1,293,700.00	-1,274,086.20		-19,613.80		-18,713.80	-900.00	
		Base				-25,545.99		-24,373.78	-1,172.21	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI15J7V9	US LONG BOND(CBT) JUN19 XCBT 20190619						19 Jun 2019			
-50.000	-5,000,000.000	Local	-7,482,812.50	-7,275,053.08	149.656250	-207,759.42		-226,509.42	18,750.00	
		Base	-7,482,812.50		149.656250	-207,759.42		-226,509.42	18,750.00	0.00

ADI15NXG4	US 5YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019			
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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	
-294.000		-29,400,000.000	Local Base	-34,053,468.75 -34,053,468.75		115.828125 115.828125		-150,034.48 -150,034.48	-216,644.00 -216,644.00	66,609.52 66,609.52	0.02
ADI15NXX5	US 2YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019				
-15.000		-3,000,000.000	Local Base	-3,196,406.25 -3,196,406.25		106.546875 106.546875		-11,744.70 -11,744.70	-15,025.95 -15,025.95	3,281.25 3,281.25	0.00
US DOLLAR Total											
-359.000		-37,400,000.000	Local Base	-44,732,687.50 -44,363,148.90				-369,538.60 -369,538.60	-458,179.37 -458,179.37	88,640.77 88,640.77	0.02
FUTURES SHORT Total											
-449.000		-46,400,000.000	Base					-722,171.27	-814,990.57	92,819.30	0.02

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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 Total										
-3.000		18,450,000.000	Base			18,213.12		48,888.70	-30,675.58	0.05



As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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: 43.363200

ARS	ARGENTINE PESO								
		1,087,091.010	Local	1.000000	1,087,091.01	1.000000	1,087,091.01	0.00	10.57
			Base	0.024484	26,616.66	0.023061	25,069.44	-1,547.22	0.01

ARGENTINE PESO Total		1,087,091.010	Local		1,087,091.01		1,087,091.01	0.00	10.57
			Base		26,616.66		25,069.44	-1,547.22	0.01

CASH Total		1,087,091.010	Base		26,616.66		25,069.44	-1,547.22	0.01
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				2.382574	31 Dec 2030			
		1,643,923.590	Local	100.000000	1,643,923.59	100.000000	1,643,923.59	0.00	0.82
			Base	100.000000	1,643,923.59	100.000000	1,643,923.59	0.00	0.81

US DOLLAR Total		1,643,923.590	Local		1,643,923.59		1,643,923.59	0.00	0.82
			Base		1,643,923.59		1,643,923.59	0.00	0.81

CASH EQUIVALENT Total		1,643,923.590	Base		1,643,923.59		1,643,923.59	0.00	0.81
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EQUITY

US DOLLAR Exchange Rate: 1.000000

14309L201	CARLYLE GROUP LP PREFERRED STOCK 5.875								
		2,575.000	Local	25.000000	64,375.00	22.890000	58,941.75	-5,433.25	0.03
			Base	25.000000	64,375.00	22.890000	58,941.75	-5,433.25	0.03

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		5,975.000	Local 26.230827	156,729.19	27.350000	163,416.25	6,687.06	0.08
			Base 26.230827	156,729.19	27.350000	163,416.25	6,687.06	0.08
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
		3,200.000	Local 24.990000	79,968.00	22.875000	73,200.00	-6,768.00	0.04
			Base 24.990000	79,968.00	22.875000	73,200.00	-6,768.00	0.04
US DOLLAR Total		11,750.000	Local	301,072.19		295,558.00	-5,514.19	0.15
			Base	301,072.19		295,558.00	-5,514.19	0.15
EQUITY Total		11,750.000	Base	301,072.19		295,558.00	-5,514.19	0.15

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 43.363200

ACIOVSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				54.469970	21 Jun 2020		
		8,100,000.000	Local 101.501425	8,221,615.46	113.500000	9,193,500.00	971,884.54	89.43
			Base 6.222063	503,987.09	2.617427	212,011.57	-291,975.52	0.11
ARGENTINE PESO Total		8,100,000.000	Local	8,221,615.46		9,193,500.00	971,884.54	89.43
			Base	503,987.09		212,011.57	-291,975.52	0.11

US DOLLAR

Exchange Rate: 1.000000

00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
		140,000.000	Local 107.335543	150,269.76	110.566659	154,793.32	4,523.56	0.08
			Base 107.335543	150,269.76	110.566659	154,793.32	4,523.56	0.08
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
		110,000.000	Local 101.503627	111,653.99	106.931495	117,624.64	5,970.65	0.06
			Base 101.503627	111,653.99	106.931495	117,624.64	5,970.65	0.06
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		

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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
	30,000.000	Local		92.084500	27,625.35	91.755274	27,526.58	-98.77	0.01
		Base		92.084500	27,625.35	91.755274	27,526.58	-98.77	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
	330,000.000	Local		98.869412	326,269.06	98.176180	323,981.39	-2,287.67	0.16
		Base		98.869412	326,269.06	98.176180	323,981.39	-2,287.67	0.16
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5					4.500000	15 May 2035		
	230,000.000	Local		100.718135	231,651.71	98.521344	226,599.09	-5,052.62	0.11
		Base		100.718135	231,651.71	98.521344	226,599.09	-5,052.62	0.11
00206RDE9	AT+T INC SR UNSECURED 03/40 6.35					6.350000	15 Mar 2040		
	70,000.000	Local		109.612257	76,728.58	115.964699	81,175.29	4,446.71	0.04
		Base		109.612257	76,728.58	115.964699	81,175.29	4,446.71	0.04
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15					5.150000	15 Mar 2042		
	20,000.000	Local		97.649000	19,529.80	102.292650	20,458.53	928.73	0.01
		Base		97.649000	19,529.80	102.292650	20,458.53	928.73	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	2,790,000.000	Local		91.646206	2,556,929.16	93.829224	2,617,835.35	60,906.19	1.30
		Base		91.646206	2,556,929.16	93.829224	2,617,835.35	60,906.19	1.30
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	330,000.000	Local		104.942718	346,310.97	111.943852	369,414.71	23,103.74	0.18
		Base		104.942718	346,310.97	111.943852	369,414.71	23,103.74	0.18
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	290,000.000	Local		107.829583	312,705.79	115.641041	335,359.02	22,653.23	0.17
		Base		107.829583	312,705.79	115.641041	335,359.02	22,653.23	0.17
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
	250,000.000	Local		101.538920	253,847.30	96.324599	240,811.50	-13,035.80	0.12
		Base		101.538920	253,847.30	96.324599	240,811.50	-13,035.80	0.12
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
	400,000.000	Local		99.957665	399,830.66	106.040000	424,160.00	24,329.34	0.21
		Base		99.957665	399,830.66	106.040000	424,160.00	24,329.34	0.21
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.550000	15 Mar 2035		

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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
	710,000.000	Local		102.145341	725,231.92	97.936068	695,346.08	-29,885.84	0.35
		Base		102.145341	725,231.92	97.936068	695,346.08	-29,885.84	0.34
00507UUA5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.750000	15 Mar 2045		
	391,000.000	Local		98.949269	386,891.64	99.366684	388,523.73	1,632.09	0.19
		Base		98.949269	386,891.64	99.366684	388,523.73	1,632.09	0.19
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
	300,000.000	Local		99.008770	297,026.31	96.440309	289,320.93	-7,705.38	0.14
		Base		99.008770	297,026.31	96.440309	289,320.93	-7,705.38	0.14
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	363,000.000	Local		98.399143	357,188.89	86.436380	313,764.06	-43,424.83	0.16
		Base		98.399143	357,188.89	86.436380	313,764.06	-43,424.83	0.16
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	105.119000	126,142.80	6,142.80	0.06
		Base		100.000000	120,000.00	105.119000	126,142.80	6,142.80	0.06
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		
	200,000.000	Local		100.000000	200,000.00	105.750000	211,500.00	11,500.00	0.10
		Base		100.000000	200,000.00	105.750000	211,500.00	11,500.00	0.10
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7					7.000000	30 Sep 2026		
	200,000.000	Local		101.297460	202,594.92	107.812000	215,624.00	13,029.08	0.11
		Base		101.297460	202,594.92	107.812000	215,624.00	13,029.08	0.11
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
	110,000.000	Local		90.334745	99,368.22	110.000000	121,000.00	21,631.78	0.06
		Base		90.334745	99,368.22	110.000000	121,000.00	21,631.78	0.06
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
	150,000.000	Local		95.726807	143,590.21	86.959859	130,439.79	-13,150.42	0.06
		Base		95.726807	143,590.21	86.959859	130,439.79	-13,150.42	0.06
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	450,000.000	Local		98.634440	443,854.98	82.105215	369,473.47	-74,381.51	0.18
		Base		98.634440	443,854.98	82.105215	369,473.47	-74,381.51	0.18
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		

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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
	930,000.000	Local	99.809394	928,227.36	105.762267	983,589.08	55,361.72	0.49	
		Base	99.809394	928,227.36	105.762267	983,589.08	55,361.72	0.49	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	760,000.000	Local	100.297572	762,261.55	107.305481	815,521.66	53,260.11	0.40	
		Base	100.297572	762,261.55	107.305481	815,521.66	53,260.11	0.40	
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	640,000.000	Local	101.040717	646,660.59	107.656359	689,000.70	42,340.11	0.34	
		Base	101.040717	646,660.59	107.656359	689,000.70	42,340.11	0.34	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	310,000.000	Local	101.879319	315,825.89	103.938847	322,210.43	6,384.54	0.16	
		Base	101.879319	315,825.89	103.938847	322,210.43	6,384.54	0.16	
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	300,000.000	Local	99.449453	298,348.36	105.888785	317,666.36	19,318.00	0.16	
		Base	99.449453	298,348.36	105.888785	317,666.36	19,318.00	0.16	
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
	200,000.000	Local	126.842970	253,685.94	124.382104	248,764.21	-4,921.73	0.12	
		Base	126.842970	253,685.94	124.382104	248,764.21	-4,921.73	0.12	
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
	130,000.000	Local	95.993900	124,792.07	123.272457	160,254.19	35,462.12	0.08	
		Base	95.993900	124,792.07	123.272457	160,254.19	35,462.12	0.08	
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25					6.250000	15 Mar 2087		
	125,000.000	Local	82.642272	103,302.84	99.000000	123,750.00	20,447.16	0.06	
		Base	82.642272	103,302.84	99.000000	123,750.00	20,447.16	0.06	
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.500000	16 Jul 2044		
	80,000.000	Local	103.212213	82,569.77	95.760778	76,608.62	-5,961.15	0.04	
		Base	103.212213	82,569.77	95.760778	76,608.62	-5,961.15	0.04	
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.750000	01 Apr 2048		
	240,000.000	Local	99.698371	239,276.09	99.458540	238,700.50	-575.59	0.12	
		Base	99.698371	239,276.09	99.458540	238,700.50	-575.59	0.12	
03073EAQ8	AMERISOURCEBERGEN CORP SR UNSECURED 12/47 4.3					4.300000	15 Dec 2047		

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Holdings

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		80,000.000	Local 99.524825	79,619.86	90.732106	72,585.68	-7,034.18	0.04
			Base 99.524825	79,619.86	90.732106	72,585.68	-7,034.18	0.04
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045		
		130,000.000	Local 97.911062	127,284.38	98.026922	127,435.00	150.62	0.06
			Base 97.911062	127,284.38	98.026922	127,435.00	150.62	0.06
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
		237,000.000	Local 104.262059	247,101.08	100.575770	238,364.57	-8,736.51	0.12
			Base 104.262059	247,101.08	100.575770	238,364.57	-8,736.51	0.12
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2				6.200000	15 Mar 2040		
		200,000.000	Local 112.443020	224,886.04	112.247084	224,494.17	-391.87	0.11
			Base 112.443020	224,886.04	112.247084	224,494.17	-391.87	0.11
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
		350,000.000	Local 118.946557	416,312.95	115.056277	402,696.97	-13,615.98	0.20
			Base 118.946557	416,312.95	115.056277	402,696.97	-13,615.98	0.20
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95				7.950000	15 Jun 2039		
		470,000.000	Local 131.094919	616,146.12	127.033651	597,058.16	-19,087.96	0.30
			Base 131.094919	616,146.12	127.033651	597,058.16	-19,087.96	0.30
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044		
		410,000.000	Local 96.490629	395,611.58	94.101800	385,817.38	-9,794.20	0.19
			Base 96.490629	395,611.58	94.101800	385,817.38	-9,794.20	0.19
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
		970,000.000	Local 118.061308	1,145,194.69	121.579922	1,179,325.24	34,130.55	0.59
			Base 118.061308	1,145,194.69	121.579922	1,179,325.24	34,130.55	0.58
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
		470,000.000	Local 100.941685	474,425.92	101.904525	478,951.27	4,525.35	0.24
			Base 100.941685	474,425.92	101.904525	478,951.27	4,525.35	0.24
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
		400,000.000	Local 99.671938	398,687.75	97.208037	388,832.15	-9,855.60	0.19
			Base 99.671938	398,687.75	97.208037	388,832.15	-9,855.60	0.19
03522AAE0	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/36 4.7				4.700000	01 Feb 2036		

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Holdings

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		160,000.000	Local 96.717244	154,747.59	99.898644	159,837.83	5,090.24	0.08
			Base 96.717244	154,747.59	99.898644	159,837.83	5,090.24	0.08
03522AAF7	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 144A 02/46 4.9				4.900000	01 Feb 2046		
		1,820,000.000	Local 95.579589	1,739,548.52	100.438461	1,827,979.99	88,431.47	0.91
			Base 95.579589	1,739,548.52	100.438461	1,827,979.99	88,431.47	0.91
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439000	06 Oct 2048		
		107,000.000	Local 105.311215	112,683.00	94.136522	100,726.08	-11,956.92	0.05
			Base 105.311215	112,683.00	94.136522	100,726.08	-11,956.92	0.05
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049		
		1,540,000.000	Local 100.006538	1,540,100.69	109.754813	1,690,224.12	150,123.43	0.84
			Base 100.006538	1,540,100.69	109.754813	1,690,224.12	150,123.43	0.84
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8				5.800000	23 Jan 2059		
		1,670,000.000	Local 99.645434	1,664,078.75	111.193205	1,856,926.52	192,847.77	0.92
			Base 99.645434	1,664,078.75	111.193205	1,856,926.52	192,847.77	0.92
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375000	15 Apr 2038		
		360,000.000	Local 98.600433	354,961.56	95.979130	345,524.87	-9,436.69	0.17
			Base 98.600433	354,961.56	95.979130	345,524.87	-9,436.69	0.17
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.600000	15 Apr 2048		
		250,000.000	Local 99.442900	248,607.25	96.068523	240,171.31	-8,435.94	0.12
			Base 99.442900	248,607.25	96.068523	240,171.31	-8,435.94	0.12
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375				4.375000	01 Dec 2047		
		720,000.000	Local 101.223236	728,807.30	99.417898	715,808.87	-12,998.43	0.36
			Base 101.223236	728,807.30	99.417898	715,808.87	-12,998.43	0.35
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55				4.550000	01 Mar 2048		
		500,000.000	Local 99.624118	498,120.59	101.803982	509,019.91	10,899.32	0.25
			Base 99.624118	498,120.59	101.803982	509,019.91	10,899.32	0.25
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.000000	15 Jan 2037		
		28,000.000	Local 116.294857	32,562.56	109.186003	30,572.08	-1,990.48	0.02
			Base 116.294857	32,562.56	109.186003	30,572.08	-1,990.48	0.02
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.100000	01 Sep 2040		

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



STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	460,000.000	Local		100.856072	463,937.93	98.324249	452,291.55	-11,646.38	0.22
		Base		100.856072	463,937.93	98.324249	452,291.55	-11,646.38	0.22
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	140,000.000	Local		97.457243	136,440.14	100.780832	141,093.16	4,653.02	0.07
		Base		97.457243	136,440.14	100.780832	141,093.16	4,653.02	0.07
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	410,000.000	Local		99.489483	407,906.88	94.024621	385,500.95	-22,405.93	0.19
		Base		99.489483	407,906.88	94.024621	385,500.95	-22,405.93	0.19
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	560,000.000	Local		96.678857	541,401.60	88.620211	496,273.18	-45,128.42	0.25
		Base		96.678857	541,401.60	88.620211	496,273.18	-45,128.42	0.25
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
	370,000.000	Local		93.335268	345,340.49	95.140996	352,021.69	6,681.20	0.17
		Base		93.335268	345,340.49	95.140996	352,021.69	6,681.20	0.17
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	160,000.000	Local		100.927575	161,484.12	101.125521	161,800.83	316.71	0.08
		Base		100.927575	161,484.12	101.125521	161,800.83	316.71	0.08
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
	410,000.000	Local		100.000000	410,000.00	102.647000	420,852.70	10,852.70	0.21
		Base		100.000000	410,000.00	102.647000	420,852.70	10,852.70	0.21
03846JW89	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/49 8.7002					8.700200	01 Mar 2049		
	360,000.000	Local		100.000000	360,000.00	104.000000	374,400.00	14,400.00	0.19
		Base		100.000000	360,000.00	104.000000	374,400.00	14,400.00	0.19
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	240,000.000	Local		111.879767	268,511.44	113.852772	273,246.65	4,735.21	0.14
		Base		111.879767	268,511.44	113.852772	273,246.65	4,735.21	0.14
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75					6.750000	01 Mar 2041		
	190,000.000	Local		111.632032	212,100.86	111.473086	211,798.86	-302.00	0.11
		Base		111.632032	212,100.86	111.473086	211,798.86	-302.00	0.10
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		

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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
	370,000.000	Local	99.764984	369,130.44	102.192610	378,112.66	8,982.22	0.19	
		Base	99.764984	369,130.44	102.192610	378,112.66	8,982.22	0.19	
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625000	22 Apr 2046		
	940,000.000	Local	103.354884	971,535.91	78.750000	740,250.00	-231,285.91	0.37	
		Base	103.354884	971,535.91	78.750000	740,250.00	-231,285.91	0.37	
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875					6.875000	26 Jan 2027		
	40,000.000	Local	99.257500	39,703.00	80.900000	32,360.00	-7,343.00	0.02	
		Base	99.257500	39,703.00	80.900000	32,360.00	-7,343.00	0.02	
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875					5.875000	11 Jan 2028		
	1,280,000.000	Local	94.432347	1,208,734.04	76.700000	981,760.00	-226,974.04	0.49	
		Base	94.432347	1,208,734.04	76.700000	981,760.00	-226,974.04	0.49	
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875000	11 Jan 2048		
	50,000.000	Local	99.072080	49,536.04	73.500000	36,750.00	-12,786.04	0.02	
		Base	99.072080	49,536.04	73.500000	36,750.00	-12,786.04	0.02	
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	3,000.000	Local	107.276333	3,218.29	105.042697	3,151.28	-67.01	0.00	
		Base	107.276333	3,218.29	105.042697	3,151.28	-67.01	0.00	
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	370,000.000	Local	100.034370	370,127.17	101.750000	376,475.00	6,347.83	0.19	
		Base	100.034370	370,127.17	101.750000	376,475.00	6,347.83	0.19	
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	120,000.000	Local	101.778575	122,134.29	89.474021	107,368.83	-14,765.46	0.05	
		Base	101.778575	122,134.29	89.474021	107,368.83	-14,765.46	0.05	
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	70,000.000	Local	99.326157	69,528.31	87.593845	61,315.69	-8,212.62	0.03	
		Base	99.326157	69,528.31	87.593845	61,315.69	-8,212.62	0.03	
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.750000	19 Oct 2075		
	600,000.000	Local	106.262215	637,573.29	110.705000	664,230.00	26,656.71	0.33	
		Base	106.262215	637,573.29	110.705000	664,230.00	26,656.71	0.33	
05565AGF4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		

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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
	350,000.000	Local	100.000000	350,000.00	99.935000	349,772.50	-227.50	0.17	
		Base	100.000000	350,000.00	99.935000	349,772.50	-227.50	0.17	
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099			
	700,000.000	Local	105.735687	740,149.81	100.000000	700,000.00	-40,149.81	0.35	
		Base	105.735687	740,149.81	100.000000	700,000.00	-40,149.81	0.35	
05964HAF2	BANCO SANTANDER SA SR UNSECURED 02/28 3.8				3.800000	23 Feb 2028			
	200,000.000	Local	99.682020	199,364.04	96.956704	193,913.41	-5,450.63	0.10	
		Base	99.682020	199,364.04	96.956704	193,913.41	-5,450.63	0.10	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028			
	200,000.000	Local	100.122435	200,244.87	101.112663	202,225.33	1,980.46	0.10	
		Base	100.122435	200,244.87	101.112663	202,225.33	1,980.46	0.10	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
	800,000.000	Local	107.852104	862,816.83	112.384130	899,073.04	36,256.21	0.45	
		Base	107.852104	862,816.83	112.384130	899,073.04	36,256.21	0.45	
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR				4.443000	20 Jan 2048			
	550,000.000	Local	103.001133	566,506.23	104.283638	573,560.01	7,053.78	0.28	
		Base	103.001133	566,506.23	104.283638	573,560.01	7,053.78	0.28	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028			
	650,000.000	Local	100.184769	651,201.00	99.706886	648,094.76	-3,106.24	0.32	
		Base	100.184769	651,201.00	99.706886	648,094.76	-3,106.24	0.32	
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR				4.271000	23 Jul 2029			
	230,000.000	Local	100.144526	230,332.41	104.122647	239,482.09	9,149.68	0.12	
		Base	100.144526	230,332.41	104.122647	239,482.09	9,149.68	0.12	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR				4.330000	15 Mar 2050			
	320,000.000	Local	100.000000	320,000.00	102.897371	329,271.59	9,271.59	0.16	
		Base	100.000000	320,000.00	102.897371	329,271.59	9,271.59	0.16	
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099			
	540,000.000	Local	100.000000	540,000.00	100.170000	540,918.00	918.00	0.27	
		Base	100.000000	540,000.00	100.170000	540,918.00	918.00	0.27	
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR				8.000000	31 Dec 2099			

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	990,000.000	Local		100.000000	990,000.00	102.250000	1,012,275.00	22,275.00	0.50
		Base		100.000000	990,000.00	102.250000	1,012,275.00	22,275.00	0.50
06740L8C2	BARCLAYS BANK PLC SUBORDINATED			11/22 7.625		7.625000	21 Nov 2022		
	250,000.000	Local		110.121932	275,304.83	108.750000	271,875.00	-3,429.83	0.13
		Base		110.121932	275,304.83	108.750000	271,875.00	-3,429.83	0.13
067901AH1	BARRICK GOLD CORP SR UNSECURED			04/42 5.25		5.250000	01 Apr 2042		
	10,000.000	Local		96.129100	9,612.91	108.138000	10,813.80	1,200.89	0.01
		Base		96.129100	9,612.91	108.138000	10,813.80	1,200.89	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR			05/43 5.75		5.750000	01 May 2043		
	370,000.000	Local		117.577324	435,036.10	115.971887	429,095.98	-5,940.12	0.21
		Base		117.577324	435,036.10	115.971887	429,095.98	-5,940.12	0.21
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR			10/39 5.95		5.950000	15 Oct 2039		
	430,000.000	Local		114.545653	492,546.31	116.886239	502,610.83	10,064.52	0.25
		Base		114.545653	492,546.31	116.886239	502,610.83	10,064.52	0.25
071734AC1	BAUSCH HEALTH COS INC SR SECURED			144A 08/27 5.75		5.750000	15 Aug 2027		
	40,000.000	Local		100.000000	40,000.00	102.530000	41,012.00	1,012.00	0.02
		Base		100.000000	40,000.00	102.530000	41,012.00	1,012.00	0.02
075887BG3	BECTON DICKINSON AND CO SR UNSECURED			12/44 4.685		4.685000	15 Dec 2044		
	470,000.000	Local		103.928647	488,464.64	103.195483	485,018.77	-3,445.87	0.24
		Base		103.928647	488,464.64	103.195483	485,018.77	-3,445.87	0.24
075887BM0	BECTON DICKINSON AND CO SR UNSECURED			05/44 4.875		4.875000	15 May 2044		
	40,000.000	Local		109.072250	43,628.90	98.895764	39,558.31	-4,070.59	0.02
		Base		109.072250	43,628.90	98.895764	39,558.31	-4,070.59	0.02
075887BX6	BECTON DICKINSON AND CO SR UNSECURED			06/47 4.669		4.669000	06 Jun 2047		
	210,000.000	Local		100.783852	211,646.09	104.728357	219,929.55	8,283.46	0.11
		Base		100.783852	211,646.09	104.728357	219,929.55	8,283.46	0.11
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR			08/48 4.2		4.200000	15 Aug 2048		
	710,000.000	Local		99.466313	706,210.82	103.607339	735,612.11	29,401.29	0.37
		Base		99.466313	706,210.82	103.607339	735,612.11	29,401.29	0.36
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR			144A 06/44 5		5.000000	15 Jun 2044		

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		110,000.000	Local 98.683718	108,552.09	105.222173	115,744.39	7,192.30	0.06
			Base 98.683718	108,552.09	105.222173	115,744.39	7,192.30	0.06
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030		
		200,000.000	Local 100.000000	200,000.00	107.961402	215,922.80	15,922.80	0.11
			Base 100.000000	200,000.00	107.961402	215,922.80	15,922.80	0.11
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125000	15 Feb 2033		
		70,000.000	Local 103.288371	72,301.86	126.855356	88,798.75	16,496.89	0.04
			Base 103.288371	72,301.86	126.855356	88,798.75	16,496.89	0.04
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875000	15 Mar 2039		
		200,000.000	Local 145.688060	291,376.12	137.166284	274,332.57	-17,043.55	0.14
			Base 145.688060	291,376.12	137.166284	274,332.57	-17,043.55	0.14
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875000	15 Feb 2040		
		50,000.000	Local 121.817340	60,908.67	125.241937	62,620.97	1,712.30	0.03
			Base 121.817340	60,908.67	125.241937	62,620.97	1,712.30	0.03
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625000	15 Dec 2030		
		320,000.000	Local 142.831122	457,059.59	143.480843	459,138.70	2,079.11	0.23
			Base 142.831122	457,059.59	143.480843	459,138.70	2,079.11	0.23
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.950000	15 Sep 2041		
		280,000.000	Local 103.304014	289,251.24	114.371451	320,240.06	30,988.82	0.16
			Base 103.304014	289,251.24	114.371451	320,240.06	30,988.82	0.16
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.550000	01 Sep 2044		
		30,000.000	Local 99.512033	29,853.61	109.790466	32,937.14	3,083.53	0.02
			Base 99.512033	29,853.61	109.790466	32,937.14	3,083.53	0.02
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4				7.400000	01 Dec 2031		
		40,000.000	Local 136.481775	54,592.71	136.387869	54,555.15	-37.56	0.03
			Base 136.481775	54,592.71	136.387869	54,555.15	-37.56	0.03
125509BW8	CIGNA HOLDING CO COMPANY GUAR 10/47 3.875				3.875000	15 Oct 2047		
		100,000.000	Local 99.841580	99,841.58	88.874890	88,874.89	-10,966.69	0.04
			Base 99.841580	99,841.58	88.874890	88,874.89	-10,966.69	0.04
12572QA8	CME GROUP INC SR UNSECURED 06/48 4.15				4.150000	15 Jun 2048		

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	220,000.000	Local		99.547118	219,003.66	105.449356	231,988.58	12,984.92	0.12
		Base		99.547118	219,003.66	105.449356	231,988.58	12,984.92	0.11
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
	210,000.000	Local		103.910852	218,212.79	104.093847	218,597.08	384.29	0.11
		Base		103.910852	218,212.79	104.093847	218,597.08	384.29	0.11
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	520,000.000	Local		108.158858	562,426.06	101.628898	528,470.27	-33,955.79	0.26
		Base		108.158858	562,426.06	101.628898	528,470.27	-33,955.79	0.26
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	900,000.000	Local		98.455619	886,100.57	99.029283	891,263.55	5,162.98	0.44
		Base		98.455619	886,100.57	99.029283	891,263.55	5,162.98	0.44
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	1,530,000.000	Local		99.961099	1,529,404.82	100.740476	1,541,329.28	11,924.46	0.76
		Base		99.961099	1,529,404.82	100.740476	1,541,329.28	11,924.46	0.76
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
	150,000.000	Local		99.087093	148,630.64	111.116592	166,674.89	18,044.25	0.08
		Base		99.087093	148,630.64	111.116592	166,674.89	18,044.25	0.08
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
	500,000.000	Local		146.333858	731,669.29	144.365000	721,825.00	-9,844.29	0.36
		Base		146.333858	731,669.29	144.365000	721,825.00	-9,844.29	0.36
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.550000	01 Apr 2039		
	1,295,000.000	Local		147.635973	1,911,885.85	151.872000	1,966,742.40	54,856.55	0.98
		Base		147.635973	1,911,885.85	151.872000	1,966,742.40	54,856.55	0.97
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.300000	01 Oct 2039		
	220,000.000	Local		108.452350	238,595.17	144.703000	318,346.60	79,751.43	0.16
		Base		108.452350	238,595.17	144.703000	318,346.60	79,751.43	0.16
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
	500,000.000	Local		111.321526	556,607.63	98.304388	491,521.94	-65,085.69	0.24
		Base		111.321526	556,607.63	98.304388	491,521.94	-65,085.69	0.24
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.650000	15 Sep 2048		

Holdings

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



STATE STREET

As of: March 29, 2019

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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
	180,000.000	Local		99.914622	179,846.32	99.136809	178,446.26	-1,400.06	0.09
		Base		99.914622	179,846.32	99.136809	178,446.26	-1,400.06	0.09
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
	160,000.000	Local		107.243144	171,589.03	103.512431	165,619.89	-5,969.14	0.08
		Base		107.243144	171,589.03	103.512431	165,619.89	-5,969.14	0.08
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
	440,000.000	Local		96.874707	426,248.71	95.989762	422,354.95	-3,893.76	0.21
		Base		96.874707	426,248.71	95.989762	422,354.95	-3,893.76	0.21
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625000	15 May 2044		
	90,000.000	Local		98.824400	88,941.96	100.690630	90,621.57	1,679.61	0.04
		Base		98.824400	88,941.96	100.690630	90,621.57	1,679.61	0.04
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	260,000.000	Local		107.870573	280,463.49	104.938809	272,840.90	-7,622.59	0.14
		Base		107.870573	280,463.49	104.938809	272,840.90	-7,622.59	0.14
151020AW4	CELGENE CORP SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local		88.940286	62,258.20	97.433081	68,203.16	5,944.96	0.03
		Base		88.940286	62,258.20	97.433081	68,203.16	5,944.96	0.03
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
	240,000.000	Local		103.848721	249,236.93	110.783800	265,881.12	16,644.19	0.13
		Base		103.848721	249,236.93	110.783800	265,881.12	16,644.19	0.13
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
	250,000.000	Local		100.017268	250,043.17	108.331283	270,828.21	20,785.04	0.13
		Base		100.017268	250,043.17	108.331283	270,828.21	20,785.04	0.13
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	1,640,000.000	Local		103.733059	1,701,222.16	99.638919	1,634,078.27	-67,143.89	0.81
		Base		103.733059	1,701,222.16	99.638919	1,634,078.27	-67,143.89	0.81
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	100,000.000	Local		99.229160	99,229.16	100.536938	100,536.94	1,307.78	0.05
		Base		99.229160	99,229.16	100.536938	100,536.94	1,307.78	0.05
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		

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WESTERN ASSET MANAGEMENT COMPANY
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		1,130,000.000	Local 99.307071	1,122,169.90	104.458586	1,180,382.02	58,212.12	0.59
			Base 99.307071	1,122,169.90	104.458586	1,180,382.02	58,212.12	0.59
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314				6.314000	01 Jan 2044		
		480,000.000	Local 105.306460	505,471.01	101.498000	487,190.40	-18,280.61	0.24
			Base 105.306460	505,471.01	101.498000	487,190.40	-18,280.61	0.24
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		40,000.000	Local 93.318550	37,327.42	99.688096	39,875.24	2,547.82	0.02
			Base 93.318550	37,327.42	99.688096	39,875.24	2,547.82	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
		410,000.000	Local 121.197624	496,910.26	123.060261	504,547.07	7,636.81	0.25
			Base 121.197624	496,910.26	123.060261	504,547.07	7,636.81	0.25
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125000	25 Aug 2036		
		212,000.000	Local 93.423052	198,056.87	118.242870	250,674.88	52,618.01	0.12
			Base 93.423052	198,056.87	118.242870	250,674.88	52,618.01	0.12
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		750,000.000	Local 150.808411	1,131,063.08	150.325517	1,127,441.38	-3,621.70	0.56
			Base 150.808411	1,131,063.08	150.325517	1,127,441.38	-3,621.70	0.56
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
		140,000.000	Local 104.401400	146,161.96	109.609083	153,452.72	7,290.76	0.08
			Base 104.401400	146,161.96	109.609083	153,452.72	7,290.76	0.08
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.450000	29 Sep 2027		
		530,000.000	Local 102.254826	541,950.58	102.743571	544,540.93	2,590.35	0.27
			Base 102.254826	541,950.58	102.743571	544,540.93	2,590.35	0.27
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6				4.600000	09 Mar 2026		
		70,000.000	Local 99.853343	69,897.34	104.459693	73,121.79	3,224.45	0.04
			Base 99.853343	69,897.34	104.459693	73,121.79	3,224.45	0.04
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125				4.125000	25 Jul 2028		
		340,000.000	Local 100.971285	343,302.37	100.421245	341,432.23	-1,870.14	0.17
			Base 100.971285	343,302.37	100.421245	341,432.23	-1,870.14	0.17
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		

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		650,000.000	Local 98.982215	643,384.40	107.208011	696,852.07	53,467.67	0.35
			Base 98.982215	643,384.40	107.208011	696,852.07	53,467.67	0.35
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625000	01 Dec 2036		
		450,000.000	Local 118.151069	531,679.81	127.335743	573,010.84	41,331.03	0.28
			Base 118.151069	531,679.81	127.335743	573,010.84	41,331.03	0.28
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623000	15 Nov 2043		
		390,000.000	Local 115.486928	450,399.02	123.684735	482,370.47	31,971.45	0.24
			Base 115.486928	450,399.02	123.684735	482,370.47	31,971.45	0.24
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858000	01 Jan 2114		
		30,000.000	Local 100.000000	30,000.00	110.648144	33,194.44	3,194.44	0.02
			Base 100.000000	30,000.00	110.648144	33,194.44	3,194.44	0.02
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125000	18 Jan 2041		
		590,000.000	Local 118.729861	700,506.18	118.151000	697,090.90	-3,415.28	0.35
			Base 118.729861	700,506.18	118.151000	697,090.90	-3,415.28	0.35
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2				5.200000	15 May 2049		
		740,000.000	Local 99.705712	737,822.27	107.580000	796,092.00	58,269.73	0.40
			Base 99.705712	737,822.27	107.580000	796,092.00	58,269.73	0.39
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A				6.191750	08 Apr 2031		
		310,000.000	Local 100.000000	310,000.00	99.989500	309,967.45	-32.55	0.15
Original Face:		310,000.000	Base 100.000000	310,000.00	99.989500	309,967.45	-32.55	0.15
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033		
		110,000.000	Local 131.374500	144,511.95	132.837468	146,121.21	1,609.26	0.07
			Base 131.374500	144,511.95	132.837468	146,121.21	1,609.26	0.07
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.400000	15 May 2038		
		119,000.000	Local 110.336874	131,300.88	128.127636	152,471.89	21,171.01	0.08
			Base 110.336874	131,300.88	128.127636	152,471.89	21,171.01	0.08
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.650000	15 Jul 2042		
		250,000.000	Local 108.109172	270,272.93	107.345290	268,363.23	-1,909.70	0.13
			Base 108.109172	270,272.93	107.345290	268,363.23	-1,909.70	0.13
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969000	01 Nov 2047		

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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
	300,000.000	Local		87.175173	261,525.52	96.474726	289,424.18	27,898.66	0.14
		Base		87.175173	261,525.52	96.474726	289,424.18	27,898.66	0.14
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	273,000.000	Local		100.036795	273,100.45	97.288675	265,598.08	-7,502.37	0.13
		Base		100.036795	273,100.45	97.288675	265,598.08	-7,502.37	0.13
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	686,000.000	Local		99.456831	682,273.86	97.431616	668,380.89	-13,892.97	0.33
		Base		99.456831	682,273.86	97.431616	668,380.89	-13,892.97	0.33
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6					4.600000	15 Oct 2038		
	1,610,000.000	Local		99.516331	1,602,212.93	107.047685	1,723,467.73	121,254.80	0.86
		Base		99.516331	1,602,212.93	107.047685	1,723,467.73	121,254.80	0.85
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	280,000.000	Local		100.180818	280,506.29	108.410710	303,549.99	23,043.70	0.15
		Base		100.180818	280,506.29	108.410710	303,549.99	23,043.70	0.15
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	850,000.000	Local		100.014668	850,124.68	110.299900	937,549.15	87,424.47	0.47
		Base		100.014668	850,124.68	110.299900	937,549.15	87,424.47	0.46
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	150,000.000	Local		100.694360	151,041.54	106.238141	159,357.21	8,315.67	0.08
		Base		100.694360	151,041.54	106.238141	159,357.21	8,315.67	0.08
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
	270,000.000	Local		99.981270	269,949.43	102.515676	276,792.33	6,842.90	0.14
		Base		99.981270	269,949.43	102.515676	276,792.33	6,842.90	0.14
20605PAJ0	CONCHO RESOURCES INC COMPANY GUAR 10/47 4.875					4.875000	01 Oct 2047		
	40,000.000	Local		101.226575	40,490.63	105.551192	42,220.48	1,729.85	0.02
		Base		101.226575	40,490.63	105.551192	42,220.48	1,729.85	0.02
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85					4.850000	15 Aug 2048		
	300,000.000	Local		99.692610	299,077.83	104.778394	314,335.18	15,257.35	0.16
		Base		99.692610	299,077.83	104.778394	314,335.18	15,257.35	0.16
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.300000	15 Apr 2044		

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	40,000.000	Local		100.000000	40,000.00	107.417278	42,966.91	2,966.91	0.02
		Base		100.000000	40,000.00	107.417278	42,966.91	2,966.91	0.02
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
	160,000.000	Local		111.921831	179,074.93	129.441993	207,107.19	28,032.26	0.10
		Base		111.921831	179,074.93	129.441993	207,107.19	28,032.26	0.10
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.500000	01 Feb 2039		
	30,000.000	Local		130.940433	39,282.13	134.934981	40,480.49	1,198.36	0.02
		Base		130.940433	39,282.13	134.934981	40,480.49	1,198.36	0.02
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	230,000.000	Local		97.415639	224,055.97	101.644068	233,781.36	9,725.39	0.12
		Base		97.415639	224,055.97	101.644068	233,781.36	9,725.39	0.12
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	340,000.000	Local		100.000000	340,000.00	102.669844	349,077.47	9,077.47	0.17
		Base		100.000000	340,000.00	102.669844	349,077.47	9,077.47	0.17
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045		
	730,000.000	Local		111.947901	817,219.68	112.764729	823,182.52	5,962.84	0.41
		Base		111.947901	817,219.68	112.764729	823,182.52	5,962.84	0.41
221602AC9	COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7					7.000000	04 Apr 2044		
	200,000.000	Local		100.240940	200,481.88	95.375000	190,750.00	-9,731.88	0.09
		Base		100.240940	200,481.88	95.375000	190,750.00	-9,731.88	0.09
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	690,000.000	Local		111.514751	769,451.78	112.315200	774,974.88	5,523.10	0.38
		Base		111.514751	769,451.78	112.315200	774,974.88	5,523.10	0.38
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
	730,000.000	Local		99.053186	723,088.26	100.375000	732,737.50	9,649.24	0.36
		Base		99.053186	723,088.26	100.375000	732,737.50	9,649.24	0.36
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
	120,000.000	Local		124.559717	149,471.66	134.300782	161,160.94	11,689.28	0.08
		Base		124.559717	149,471.66	134.300782	161,160.94	11,689.28	0.08
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR					6.250000	29 Dec 2049		

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	0.000	Local		0.000000	-38.43	0.000000	0.00	38.43	0.00
		Base		0.000000	-38.43	0.000000	0.00	38.43	0.00
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local		99.947626	229,879.54	99.469708	228,780.33	-1,099.21	0.11
		Base		99.947626	229,879.54	99.469708	228,780.33	-1,099.21	0.11
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	470,000.000	Local		99.739147	468,773.99	102.553801	482,002.86	13,228.87	0.24
		Base		99.739147	468,773.99	102.553801	482,002.86	13,228.87	0.24
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	510,000.000	Local		99.805418	509,007.63	104.006010	530,430.65	21,423.02	0.26
		Base		99.805418	509,007.63	104.006010	530,430.65	21,423.02	0.26
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875000	31 Jan 2020		
	80,000.000	Local		99.997850	79,998.28	103.780328	83,024.26	3,025.98	0.04
		Base		99.997850	79,998.28	103.780328	83,024.26	3,025.98	0.04
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		
	80,000.000	Local		135.462025	108,369.62	137.564934	110,051.95	1,682.33	0.05
		Base		135.462025	108,369.62	137.564934	110,051.95	1,682.33	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	590,000.000	Local		109.805283	647,851.17	110.200472	650,182.78	2,331.61	0.32
		Base		109.805283	647,851.17	110.200472	650,182.78	2,331.61	0.32
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	90,000.000	Local		80.862467	72,776.22	100.400271	90,360.24	17,584.02	0.04
		Base		80.862467	72,776.22	100.400271	90,360.24	17,584.02	0.04
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	310,000.000	Local		98.950574	306,746.78	104.729165	324,660.41	17,913.63	0.16
		Base		98.950574	306,746.78	104.729165	324,660.41	17,913.63	0.16
25272KAR4	DELL INT LLC / EMC CORP SR SECURED 144A 07/46 8.35					8.350000	15 Jul 2046		
	140,000.000	Local		118.958879	166,542.43	120.696586	168,975.22	2,432.79	0.08
		Base		118.958879	166,542.43	120.696586	168,975.22	2,432.79	0.08
254687DY9	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 12/34 6.2					6.200000	15 Dec 2034		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000.000	Local 126.968600	12,696.86	130.862822	13,086.28	389.42	0.01
			Base 126.968600	12,696.86	130.862822	13,086.28	389.42	0.01
254687EA0	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 12/35 6.4				6.400000	15 Dec 2035		
		70,000.000	Local 128.548843	89,984.19	132.674868	92,872.41	2,888.22	0.05
			Base 128.548843	89,984.19	132.674868	92,872.41	2,888.22	0.05
254687EG7	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 11/37 6.65				6.650000	15 Nov 2037		
		370,000.000	Local 133.945527	495,598.45	137.936283	510,364.25	14,765.80	0.25
			Base 133.945527	495,598.45	137.936283	510,364.25	14,765.80	0.25
254687EN2	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 08/39 6.9				6.900000	15 Aug 2039		
		310,000.000	Local 137.401000	425,943.10	140.884599	436,742.26	10,799.16	0.22
			Base 137.401000	425,943.10	140.884599	436,742.26	10,799.16	0.22
254687ES1	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 10/43 5.4				5.400000	01 Oct 2043		
		280,000.000	Local 119.483171	334,552.88	123.710478	346,389.34	11,836.46	0.17
			Base 119.483171	334,552.88	123.710478	346,389.34	11,836.46	0.17
254687EW2	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 10/45 4.95				4.950000	15 Oct 2045		
		50,000.000	Local 114.312240	57,156.12	118.964480	59,482.24	2,326.12	0.03
			Base 114.312240	57,156.12	118.964480	59,482.24	2,326.12	0.03
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95				5.950000	15 Jun 2035		
		100,000.000	Local 113.627580	113,627.58	116.992920	116,992.92	3,365.34	0.06
			Base 113.627580	113,627.58	116.992920	116,992.92	3,365.34	0.06
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9				4.900000	01 Aug 2041		
		290,000.000	Local 109.906703	318,729.44	106.488671	308,817.15	-9,912.29	0.15
			Base 109.906703	318,729.44	106.488671	308,817.15	-9,912.29	0.15
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2				4.200000	15 Mar 2042		
		150,000.000	Local 99.830533	149,745.80	102.933629	154,400.44	4,654.64	0.08
			Base 99.830533	149,745.80	102.933629	154,400.44	4,654.64	0.08
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.100000	01 Jun 2037		
		540,000.000	Local 125.507865	677,742.47	126.494359	683,069.54	5,327.07	0.34
			Base 125.507865	677,742.47	126.494359	683,069.54	5,327.07	0.34
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4				4.000000	30 Sep 2042		

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WESTERN ASSET LONG DURATION CR
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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
	10,000.000	Local		99.274000	9,927.40	102.848786	10,284.88	357.48	0.01
		Base		99.274000	9,927.40	102.848786	10,284.88	357.48	0.01
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	170,000.000	Local		99.812706	169,681.60	106.750869	181,476.48	11,794.88	0.09
		Base		99.812706	169,681.60	106.750869	181,476.48	11,794.88	0.09
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
	190,000.000	Local		100.319916	190,607.84	107.872741	204,958.21	14,350.37	0.10
		Base		100.319916	190,607.84	107.872741	204,958.21	14,350.37	0.10
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	230,000.000	Local		100.544952	231,253.39	100.143959	230,331.11	-922.28	0.11
		Base		100.544952	231,253.39	100.143959	230,331.11	-922.28	0.11
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	398,000.000	Local		97.703108	388,858.37	103.625000	412,427.50	23,569.13	0.20
		Base		97.703108	388,858.37	103.625000	412,427.50	23,569.13	0.20
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375000	26 Jun 2026		
	740,000.000	Local		100.135735	741,004.44	107.750000	797,350.00	56,345.56	0.40
		Base		100.135735	741,004.44	107.750000	797,350.00	56,345.56	0.40
27927WAL6	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/29 10.75					10.750000	31 Jan 2029		
	340,000.000	Local		100.000000	340,000.00	110.150000	374,510.00	34,510.00	0.19
		Base		100.000000	340,000.00	110.150000	374,510.00	34,510.00	0.19
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
	500,000.000	Local		99.137618	495,688.09	100.880000	504,400.00	8,711.91	0.25
		Base		99.137618	495,688.09	100.880000	504,400.00	8,711.91	0.25
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625					6.625000	15 Oct 2036		
	120,000.000	Local		111.834708	134,201.65	112.888090	135,465.71	1,264.06	0.07
		Base		111.834708	134,201.65	112.888090	135,465.71	1,264.06	0.07
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5					7.500000	01 Jul 2038		
	30,000.000	Local		112.802967	33,840.89	121.394772	36,418.43	2,577.54	0.02
		Base		112.802967	33,840.89	121.394772	36,418.43	2,577.54	0.02
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9					4.900000	15 Mar 2035		

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		120,000.000	Local 93.295900	111,955.08	95.025352	114,030.42	2,075.34	0.06
			Base 93.295900	111,955.08	95.025352	114,030.42	2,075.34	0.06
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8				5.800000	15 Jun 2038		
		210,000.000	Local 103.143314	216,600.96	107.042949	224,790.19	8,189.23	0.11
			Base 103.143314	216,600.96	107.042949	224,790.19	8,189.23	0.11
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6				6.000000	15 Jun 2048		
		400,000.000	Local 98.910923	395,643.69	107.955516	431,822.06	36,178.37	0.21
			Base 98.910923	395,643.69	107.955516	431,822.06	36,178.37	0.21
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95				4.950000	15 Jun 2028		
		100,000.000	Local 99.830620	99,830.62	104.884414	104,884.41	5,053.79	0.05
			Base 99.830620	99,830.62	104.884414	104,884.41	5,053.79	0.05
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049		
		60,000.000	Local 100.829117	60,497.47	112.008386	67,205.03	6,707.56	0.03
			Base 100.829117	60,497.47	112.008386	67,205.03	6,707.56	0.03
29358QAH2	ENSCO PLC SR UNSECURED 02/26 7.75				7.750000	01 Feb 2026		
		80,000.000	Local 81.511088	65,208.87	84.375000	67,500.00	2,291.13	0.03
			Base 81.511088	65,208.87	84.375000	67,500.00	2,291.13	0.03
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125				6.125000	15 Oct 2039		
		290,000.000	Local 101.311500	293,803.35	120.023311	348,067.60	54,264.25	0.17
			Base 101.311500	293,803.35	120.023311	348,067.60	54,264.25	0.17
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
		18,000.000	Local 139.964667	25,193.64	134.793399	24,262.81	-930.83	0.01
			Base 139.964667	25,193.64	134.793399	24,262.81	-930.83	0.01
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95				5.950000	01 Feb 2041		
		40,000.000	Local 99.368350	39,747.34	119.560894	47,824.36	8,077.02	0.02
			Base 99.368350	39,747.34	119.560894	47,824.36	8,077.02	0.02
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9				4.900000	15 May 2046		
		210,000.000	Local 101.487143	213,123.00	107.243867	225,212.12	12,089.12	0.11
			Base 101.487143	213,123.00	107.243867	225,212.12	12,089.12	0.11
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25				4.250000	15 Feb 2048		

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		420,000.000	Local 99.867576	419,443.82	97.462038	409,340.56	-10,103.26	0.20
			Base 99.867576	419,443.82	97.462038	409,340.56	-10,103.26	0.20
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR				5.375000	15 Feb 2078		
		140,000.000	Local 82.530529	115,542.74	89.205000	124,887.00	9,344.26	0.06
			Base 82.530529	115,542.74	89.205000	124,887.00	9,344.26	0.06
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028		
		130,000.000	Local 99.773085	129,705.01	105.087729	136,614.05	6,909.04	0.07
			Base 99.773085	129,705.01	105.087729	136,614.05	6,909.04	0.07
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
		540,000.000	Local 99.425315	536,896.70	106.372487	574,411.43	37,514.73	0.29
			Base 99.425315	536,896.70	106.372487	574,411.43	37,514.73	0.28
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625000	15 Jun 2035		
		680,000.000	Local 106.738728	725,823.35	113.474959	771,629.72	45,806.37	0.38
			Base 106.738728	725,823.35	113.474959	771,629.72	45,806.37	0.38
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.450000	15 Apr 2046		
		260,000.000	Local 103.873608	270,071.38	103.050090	267,930.23	-2,141.15	0.13
			Base 103.873608	270,071.38	103.050090	267,930.23	-2,141.15	0.13
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		140,000.000	Local 104.569329	146,397.06	108.263512	151,568.92	5,171.86	0.08
			Base 104.569329	146,397.06	108.263512	151,568.92	5,171.86	0.08
315786AC7	FIDELITY + GUARANTY LIFE SR UNSECURED 144A 05/25 5.5				5.500000	01 May 2025		
		400,000.000	Local 99.369685	397,478.74	100.375000	401,500.00	4,021.26	0.20
			Base 99.369685	397,478.74	100.375000	401,500.00	4,021.26	0.20
335934AF2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 02/21 7				7.000000	15 Feb 2021		
		123,000.000	Local 99.883862	122,857.15	101.687500	125,075.63	2,218.48	0.06
			Base 99.883862	122,857.15	101.687500	125,075.63	2,218.48	0.06
337358BD6	WELLS FARGO + CO SUBORDINATED 10/35 6.55				6.550000	15 Oct 2035		
		750,000.000	Local 126.482105	948,615.79	121.195331	908,964.98	-39,650.81	0.45
			Base 126.482105	948,615.79	121.195331	908,964.98	-39,650.81	0.45
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		

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		1,522,000.000	Local 125.409268	1,908,729.06	132.296155	2,013,547.48	104,818.42	1.00
			Base 125.409268	1,908,729.06	132.296155	2,013,547.48	104,818.42	1.00
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047		
		420,000.000	Local 105.349355	442,467.29	107.239279	450,404.97	7,937.68	0.22
			Base 105.349355	442,467.29	107.239279	450,404.97	7,937.68	0.22
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.450000	16 Jul 2031		
		270,000.000	Local 123.249489	332,773.62	106.583656	287,775.87	-44,997.75	0.14
			Base 123.249489	332,773.62	106.583656	287,775.87	-44,997.75	0.14
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.750000	15 Jan 2043		
		60,000.000	Local 97.648183	58,588.91	78.365767	47,019.46	-11,569.45	0.02
			Base 97.648183	58,588.91	78.365767	47,019.46	-11,569.45	0.02
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476				5.476000	25 Jan 2039		
		870,000.000	Local 101.532144	883,329.65	110.580889	962,053.73	78,724.08	0.48
			Base 101.532144	883,329.65	110.580889	962,053.73	78,724.08	0.48
35137LAE5	FOX CORP SR UNSECURED 144A 01/49 5.576				5.576000	25 Jan 2049		
		520,000.000	Local 101.560127	528,112.66	112.548354	585,251.44	57,138.78	0.29
			Base 101.560127	528,112.66	112.548354	585,251.44	57,138.78	0.29
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		40,000.000	Local 85.465675	34,186.27	87.501000	35,000.40	814.13	0.02
			Base 85.465675	34,186.27	87.501000	35,000.40	814.13	0.02
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418				4.418000	15 Nov 2035		
		457,000.000	Local 104.028492	475,410.21	92.448651	422,490.34	-52,919.87	0.21
			Base 104.028492	475,410.21	92.448651	422,490.34	-52,919.87	0.21
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.150000	07 Aug 2037		
		397,000.000	Local 117.084038	464,823.63	109.308425	433,954.45	-30,869.18	0.22
			Base 117.084038	464,823.63	109.308425	433,954.45	-30,869.18	0.22
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875				5.875000	14 Jan 2038		
		840,000.000	Local 122.366776	1,027,880.92	106.373714	893,539.20	-134,341.72	0.44
			Base 122.366776	1,027,880.92	106.373714	893,539.20	-134,341.72	0.44
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		

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		2,691,000.000	Local 135.400546	3,643,628.69	118.247218	3,182,032.64	-461,596.05	1.58
			Base 135.400546	3,643,628.69	118.247218	3,182,032.64	-461,596.05	1.58
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
		150,000.000	Local 106.602233	159,903.35	115.487174	173,230.76	13,327.41	0.09
			Base 106.602233	159,903.35	115.487174	173,230.76	13,327.41	0.09
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
		350,000.000	Local 113.099243	395,847.35	104.616194	366,156.68	-29,690.67	0.18
			Base 113.099243	395,847.35	104.616194	366,156.68	-29,690.67	0.18
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.750000	01 Apr 2046		
		490,000.000	Local 118.638965	581,330.93	104.298714	511,063.70	-70,267.23	0.25
			Base 118.638965	581,330.93	104.298714	511,063.70	-70,267.23	0.25
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
		70,000.000	Local 93.628829	65,540.18	96.946342	67,862.44	2,322.26	0.03
			Base 93.628829	65,540.18	96.946342	67,862.44	2,322.26	0.03
374422AH6	REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627				8.627000	16 Jun 2049		
		430,000.000	Local 100.000000	430,000.00	97.500000	419,250.00	-10,750.00	0.21
Original Face:		430,000.000	Base 100.000000	430,000.00	97.500000	419,250.00	-10,750.00	0.21
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875				7.875000	26 Mar 2027		
		200,000.000	Local 99.971045	199,942.09	100.878200	201,756.40	1,814.31	0.10
			Base 99.971045	199,942.09	100.878200	201,756.40	1,814.31	0.10
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95				8.950000	26 Mar 2051		
		400,000.000	Local 100.043495	400,173.98	100.187000	400,748.00	574.02	0.20
Original Face:		200,000.000	Base 100.043495	400,173.98	100.187000	400,748.00	574.02	0.20
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.650000	01 Dec 2041		
		130,000.000	Local 106.521092	138,477.42	117.092804	152,220.65	13,743.23	0.08
			Base 106.521092	138,477.42	117.092804	152,220.65	13,743.23	0.08
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.800000	01 Apr 2044		
		100,000.000	Local 99.819910	99,819.91	105.031324	105,031.32	5,211.41	0.05
			Base 99.819910	99,819.91	105.031324	105,031.32	5,211.41	0.05
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.500000	01 Feb 2045		

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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
	330,000.000	Local		105.913418	349,514.28	101.211572	333,998.19	-15,516.09	0.17
		Base		105.913418	349,514.28	101.211572	333,998.19	-15,516.09	0.17
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
	340,000.000	Local		102.768235	349,412.00	98.142365	333,684.04	-15,727.96	0.17
		Base		102.768235	349,412.00	98.142365	333,684.04	-15,727.96	0.17
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	140,000.000	Local		95.650443	133,910.62	97.040038	135,856.05	1,945.43	0.07
		Base		95.650443	133,910.62	97.040038	135,856.05	1,945.43	0.07
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	270,000.000	Local		99.487396	268,615.97	95.495400	257,837.58	-10,778.39	0.13
		Base		99.487396	268,615.97	95.495400	257,837.58	-10,778.39	0.13
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	250,000.000	Local		99.546316	248,865.79	105.779658	264,449.15	15,583.36	0.13
		Base		99.546316	248,865.79	105.779658	264,449.15	15,583.36	0.13
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	1,170,000.000	Local		112.377659	1,314,818.61	121.907593	1,426,318.84	111,500.23	0.71
		Base		112.377659	1,314,818.61	121.907593	1,426,318.84	111,500.23	0.71
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	370,000.000	Local		99.393303	367,755.22	123.342980	456,369.03	88,613.81	0.23
		Base		99.393303	367,755.22	123.342980	456,369.03	88,613.81	0.23
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	540,000.000	Local		108.475243	585,766.31	106.354958	574,316.77	-11,449.54	0.29
		Base		108.475243	585,766.31	106.354958	574,316.77	-11,449.54	0.28
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	90,000.000	Local		96.888456	87,199.61	102.199946	91,979.95	4,780.34	0.05
		Base		96.888456	87,199.61	102.199946	91,979.95	4,780.34	0.05
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	290,000.000	Local		70.648017	204,879.25	77.000000	223,300.00	18,420.75	0.11
		Base		70.648017	204,879.25	77.000000	223,300.00	18,420.75	0.11
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		

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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
	890,000.000	Local		102.392712	911,295.14	105.757075	941,237.97	29,942.83	0.47
		Base		102.392712	911,295.14	105.757075	941,237.97	29,942.83	0.47
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184					5.184000	01 Oct 2042		
	60,000.000	Local		100.000000	60,000.00	119.877000	71,926.20	11,926.20	0.04
		Base		100.000000	60,000.00	119.877000	71,926.20	11,926.20	0.04
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	260,000.000	Local		101.295800	263,369.08	106.314943	276,418.85	13,049.77	0.14
		Base		101.295800	263,369.08	106.314943	276,418.85	13,049.77	0.14
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
	600,000.000	Local		128.035047	768,210.28	124.245396	745,472.38	-22,737.90	0.37
		Base		128.035047	768,210.28	124.245396	745,472.38	-22,737.90	0.37
404280BL2	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.000000	31 Dec 2099		
	330,000.000	Local		100.000000	330,000.00	99.150000	327,195.00	-2,805.00	0.16
		Base		100.000000	330,000.00	99.150000	327,195.00	-2,805.00	0.16
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
	710,000.000	Local		99.471948	706,250.83	99.000000	702,900.00	-3,350.83	0.35
		Base		99.471948	706,250.83	99.000000	702,900.00	-3,350.83	0.35
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	320,000.000	Local		100.000000	320,000.00	105.113925	336,364.56	16,364.56	0.17
		Base		100.000000	320,000.00	105.113925	336,364.56	16,364.56	0.17
40573LAU0	CIGNA CORP COMPANY GUAR 144A 08/38 4.8					4.800000	15 Aug 2038		
	730,000.000	Local		99.841637	728,843.95	102.778873	750,285.77	21,441.82	0.37
		Base		99.841637	728,843.95	102.778873	750,285.77	21,441.82	0.37
40573LAW6	CIGNA CORP COMPANY GUAR 144A 12/48 4.9					4.900000	15 Dec 2048		
	710,000.000	Local		99.840634	708,868.50	103.189633	732,646.39	23,777.89	0.36
		Base		99.840634	708,868.50	103.189633	732,646.39	23,777.89	0.36
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.750000	01 Aug 2043		
	320,000.000	Local		99.542944	318,537.42	102.610014	328,352.04	9,814.62	0.16
		Base		99.542944	318,537.42	102.610014	328,352.04	9,814.62	0.16
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.850000	15 Nov 2035		

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Holdings

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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
		240,000.000	Local 106.406708	255,376.10	104.830804	251,593.93	-3,782.17	0.12
			Base 106.406708	255,376.10	104.830804	251,593.93	-3,782.17	0.12
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.000000	15 Nov 2045		
		50,000.000	Local 107.087260	53,543.63	106.334937	53,167.47	-376.16	0.03
			Base 107.087260	53,543.63	106.334937	53,167.47	-376.16	0.03
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035		
		510,000.000	Local 105.637720	538,752.37	107.322136	547,342.89	8,590.52	0.27
			Base 105.637720	538,752.37	107.322136	547,342.89	8,590.52	0.27
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
		260,000.000	Local 107.769696	280,201.21	110.291997	286,759.19	6,557.98	0.14
			Base 107.769696	280,201.21	110.291997	286,759.19	6,557.98	0.14
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		
		30,000.000	Local 123.268967	36,980.69	115.063499	34,519.05	-2,461.64	0.02
			Base 123.268967	36,980.69	115.063499	34,519.05	-2,461.64	0.02
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.400000	15 Mar 2045		
		120,000.000	Local 101.494867	121,793.84	107.757840	129,309.41	7,515.57	0.06
			Base 101.494867	121,793.84	107.757840	129,309.41	7,515.57	0.06
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.250000	01 Apr 2046		
		200,000.000	Local 109.295640	218,591.28	105.795535	211,591.07	-7,000.21	0.11
			Base 109.295640	218,591.28	105.795535	211,591.07	-7,000.21	0.10
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.500000	06 Dec 2048		
		270,000.000	Local 98.310537	265,438.45	110.704573	298,902.35	33,463.90	0.15
			Base 98.310537	265,438.45	110.704573	298,902.35	33,463.90	0.15
443628AF9	HUDBAY MINERALS INC COMPANY GUAR 144A 01/23 7.25				7.250000	15 Jan 2023		
		60,000.000	Local 100.330700	60,198.42	103.500000	62,100.00	1,901.58	0.03
			Base 100.330700	60,198.42	103.500000	62,100.00	1,901.58	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
		150,000.000	Local 101.199713	151,799.57	102.791380	154,187.07	2,387.50	0.08
			Base 101.199713	151,799.57	102.791380	154,187.07	2,387.50	0.08
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		

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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
	590,000.000	Local		109.644861	646,904.68	106.789014	630,055.18	-16,849.50	0.31
		Base		109.644861	646,904.68	106.789014	630,055.18	-16,849.50	0.31
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	520,000.000	Local		107.590473	559,470.46	105.339313	547,764.43	-11,706.03	0.27
		Base		107.590473	559,470.46	105.339313	547,764.43	-11,706.03	0.27
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483					3.483000	01 Dec 2027		
	250,000.000	Local		100.000000	250,000.00	97.790000	244,475.00	-5,525.00	0.12
		Base		100.000000	250,000.00	97.790000	244,475.00	-5,525.00	0.12
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					4.570000	21 Dec 2065		
	240,000.000	Local		78.542854	188,502.85	79.000000	189,600.00	1,097.15	0.09
		Base		78.542854	188,502.85	79.000000	189,600.00	1,097.15	0.09
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					4.850000	21 Dec 2065		
	110,000.000	Local		97.728627	107,501.49	78.500000	86,350.00	-21,151.49	0.04
		Base		97.728627	107,501.49	78.500000	86,350.00	-21,151.49	0.04
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033		
	330,000.000	Local		96.821852	319,512.11	98.262000	324,264.60	4,752.49	0.16
		Base		96.821852	319,512.11	98.262000	324,264.60	4,752.49	0.16
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
	305,000.000	Local		102.666334	313,132.32	108.533000	331,025.65	17,893.33	0.16
		Base		102.666334	313,132.32	108.533000	331,025.65	17,893.33	0.16
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35					7.350000	01 Jul 2035		
	50,000.000	Local		117.181220	58,590.61	113.623000	56,811.50	-1,779.11	0.03
		Base		117.181220	58,590.61	113.623000	56,811.50	-1,779.11	0.03
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
	110,000.000	Local		103.478827	113,826.71	100.889000	110,977.90	-2,848.81	0.06
		Base		103.478827	113,826.71	100.889000	110,977.90	-2,848.81	0.06
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	440,000.000	Local		99.405820	437,385.61	98.458200	433,216.08	-4,169.53	0.22
		Base		99.405820	437,385.61	98.458200	433,216.08	-4,169.53	0.21
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7					5.700000	15 Jul 2043		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	70,000.000	Local		110.416800	77,291.76	116.131903	81,292.33	4,000.57	0.04
		Base		110.416800	77,291.76	116.131903	81,292.33	4,000.57	0.04
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	174,000.000	Local		100.482414	174,839.40	100.583355	175,015.04	175.64	0.09
		Base		100.482414	174,839.40	100.583355	175,015.04	175.64	0.09
45866FAH7	INTERCONTINENTALEXCHANGE SR UNSECURED 09/48 4.25					4.250000	21 Sep 2048		
	170,000.000	Local		99.338235	168,875.00	104.858780	178,259.93	9,384.93	0.09
		Base		99.338235	168,875.00	104.858780	178,259.93	9,384.93	0.09
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	210,000.000	Local		111.794105	234,767.62	113.578058	238,513.92	3,746.30	0.12
		Base		111.794105	234,767.62	113.578058	238,513.92	3,746.30	0.12
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	200,000.000	Local		100.574255	201,148.51	96.658912	193,317.82	-7,830.69	0.10
		Base		100.574255	201,148.51	96.658912	193,317.82	-7,830.69	0.10
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,360,000.000	Local		88.884693	1,208,831.83	82.756639	1,125,490.29	-83,341.54	0.56
		Base		88.884693	1,208,831.83	82.756639	1,125,490.29	-83,341.54	0.56
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
	340,000.000	Local		99.116765	336,997.00	103.282000	351,158.80	14,161.80	0.17
		Base		99.116765	336,997.00	103.282000	351,158.80	14,161.80	0.17
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625					5.625000	16 Aug 2043		
	260,000.000	Local		113.854019	296,020.45	118.686813	308,585.71	12,565.26	0.15
		Base		113.854019	296,020.45	118.686813	308,585.71	12,565.26	0.15
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	920,000.000	Local		102.088085	939,210.38	110.659389	1,018,066.38	78,856.00	0.51
		Base		102.088085	939,210.38	110.659389	1,018,066.38	78,856.00	0.50
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	220,000.000	Local		99.910068	219,802.15	99.361280	218,594.82	-1,207.33	0.11
		Base		99.910068	219,802.15	99.361280	218,594.82	-1,207.33	0.11
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM					5.372000	15 May 2047		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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Original Face:	9,223.330	Local	104.697761	9,656.62	100.435920	9,263.54	-393.08	0.00	
	113,000.000	Base	104.697761	9,656.62	100.435920	9,263.54	-393.08	0.00	
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D					4.270940	15 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	
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR					4.260000	22 Feb 2048		
	450,000.000	Local	102.343362	460,545.13	102.491832	461,213.24	668.11	0.23	
		Base	102.343362	460,545.13	102.491832	461,213.24	668.11	0.23	
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
	90,000.000	Local	87.901589	79,111.43	96.826887	87,144.20	8,032.77	0.04	
		Base	87.901589	79,111.43	96.826887	87,144.20	8,032.77	0.04	
46647PAR7	JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR					4.005000	23 Apr 2029		
	290,000.000	Local	100.000000	290,000.00	102.712125	297,865.16	7,865.16	0.15	
		Base	100.000000	290,000.00	102.712125	297,865.16	7,865.16	0.15	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	140,000.000	Local	100.000000	140,000.00	104.317314	146,044.24	6,044.24	0.07	
		Base	100.000000	140,000.00	104.317314	146,044.24	6,044.24	0.07	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	520,000.000	Local	100.000000	520,000.00	106.439130	553,483.48	33,483.48	0.27	
		Base	100.000000	520,000.00	106.439130	553,483.48	33,483.48	0.27	
47770VAZ3	JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
	190,000.000	Local	109.868605	208,750.35	112.380000	213,522.00	4,771.65	0.11	
		Base	109.868605	208,750.35	112.380000	213,522.00	4,771.65	0.11	
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
	20,000.000	Local	104.755900	20,951.18	129.957097	25,991.42	5,040.24	0.01	
		Base	104.755900	20,951.18	129.957097	25,991.42	5,040.24	0.01	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
	20,000.000	Local	105.255500	21,051.10	112.695296	22,539.06	1,487.96	0.01	
		Base	105.255500	21,051.10	112.695296	22,539.06	1,487.96	0.01	
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		70,000.000	Local 102.505857	71,754.10	100.999224	70,699.46	-1,054.64	0.04
			Base 102.505857	71,754.10	100.999224	70,699.46	-1,054.64	0.04
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4				3.400000	15 Jan 2038		
		210,000.000	Local 99.717600	209,406.96	98.397802	206,635.38	-2,771.58	0.10
			Base 99.717600	209,406.96	98.397802	206,635.38	-2,771.58	0.10
478160CM4	JOHNSON + JOHNSON SR UNSECURED 01/48 3.5				3.500000	15 Jan 2048		
		100,000.000	Local 99.633060	99,633.06	97.689722	97,689.72	-1,943.34	0.05
			Base 99.633060	99,633.06	97.689722	97,689.72	-1,943.34	0.05
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4				5.400000	06 Jan 2042		
		330,000.000	Local 121.899158	402,267.22	118.514332	391,097.30	-11,169.92	0.19
			Base 121.899158	402,267.22	118.514332	391,097.30	-11,169.92	0.19
482480AG5	KLA TENCOR CORP SR UNSECURED 03/29 4.1				4.100000	15 Mar 2029		
		70,000.000	Local 99.523271	69,666.29	101.774579	71,242.21	1,575.92	0.04
			Base 99.523271	69,666.29	101.774579	71,242.21	1,575.92	0.04
482480AH3	KLA TENCOR CORP SR UNSECURED 03/49 5				5.000000	15 Mar 2049		
		210,000.000	Local 99.358971	208,653.84	105.846819	222,278.32	13,624.48	0.11
			Base 99.358971	208,653.84	105.846819	222,278.32	13,624.48	0.11
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
		370,000.000	Local 112.736673	417,125.69	107.025168	395,993.12	-21,132.57	0.20
			Base 112.736673	417,125.69	107.025168	395,993.12	-21,132.57	0.20
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125				5.125000	01 Jun 2044		
		1,410,000.000	Local 105.249799	1,484,022.17	102.203827	1,441,073.96	-42,948.21	0.72
			Base 105.249799	1,484,022.17	102.203827	1,441,073.96	-42,948.21	0.71
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.150000	01 May 2047		
		300,000.000	Local 102.666707	308,000.12	106.001490	318,004.47	10,004.35	0.16
			Base 102.666707	308,000.12	106.001490	318,004.47	10,004.35	0.16
491798AH7	REPUBLIC OF KENYA SR UNSECURED 144A 02/48 8.25				8.250000	28 Feb 2048		
		270,000.000	Local 100.000000	270,000.00	101.176400	273,176.28	3,176.28	0.14
			Base 100.000000	270,000.00	101.176400	273,176.28	3,176.28	0.14
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875				7.875000	15 Sep 2031		

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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
	60,000.000	Local	123.163450	73,898.07	126.783635	76,070.18	2,172.11	0.04	
		Base	123.163450	73,898.07	126.783635	76,070.18	2,172.11	0.04	
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.950000	01 Jul 2024		
	315,000.000	Local	106.078860	334,148.41	114.932484	362,037.32	27,888.91	0.18	
		Base	106.078860	334,148.41	114.932484	362,037.32	27,888.91	0.18	
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
	100,000.000	Local	118.759860	118,759.86	124.069096	124,069.10	5,309.24	0.06	
		Base	118.759860	118,759.86	124.069096	124,069.10	5,309.24	0.06	
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	450,000.000	Local	120.059322	540,266.95	122.102251	549,460.13	9,193.18	0.27	
		Base	120.059322	540,266.95	122.102251	549,460.13	9,193.18	0.27	
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	230,000.000	Local	103.844830	238,843.11	107.015331	246,135.26	7,292.15	0.12	
		Base	103.844830	238,843.11	107.015331	246,135.26	7,292.15	0.12	
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		
	370,000.000	Local	104.580049	386,946.18	94.574349	349,925.09	-37,021.09	0.17	
		Base	104.580049	386,946.18	94.574349	349,925.09	-37,021.09	0.17	
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	240,000.000	Local	103.044858	247,307.66	96.505742	231,613.78	-15,693.88	0.11	
		Base	103.044858	247,307.66	96.505742	231,613.78	-15,693.88	0.11	
501044DK4	KROGER CO SR UNSECURED 01/48 4.65					4.650000	15 Jan 2048		
	150,000.000	Local	99.294933	148,942.40	92.652849	138,979.27	-9,963.13	0.07	
		Base	99.294933	148,942.40	92.652849	138,979.27	-9,963.13	0.07	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		
	290,000.000	Local	101.302328	293,776.75	101.500000	294,350.00	573.25	0.15	
		Base	101.302328	293,776.75	101.500000	294,350.00	573.25	0.15	
532457BR8	ELI LILLY + CO SR UNSECURED 05/47 3.95					3.950000	15 May 2047		
	110,000.000	Local	102.889673	113,178.64	103.297437	113,627.18	448.54	0.06	
		Base	102.889673	113,178.64	103.297437	113,627.18	448.54	0.06	
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		

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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
		350,000.000	Local 108.352094	379,232.33	103.000000	360,500.00	-18,732.33	0.18
			Base 108.352094	379,232.33	103.000000	360,500.00	-18,732.33	0.18
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028		
		370,000.000	Local 100.000000	370,000.00	96.025370	355,293.87	-14,706.13	0.18
			Base 100.000000	370,000.00	96.025370	355,293.87	-14,706.13	0.18
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
		320,000.000	Local 99.792509	319,336.03	102.397299	327,671.36	8,335.33	0.16
			Base 99.792509	319,336.03	102.397299	327,671.36	8,335.33	0.16
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099		
		570,000.000	Local 100.000000	570,000.00	101.470000	578,379.00	8,379.00	0.29
			Base 100.000000	570,000.00	101.470000	578,379.00	8,379.00	0.29
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042		
		20,000.000	Local 98.006500	19,601.30	101.864653	20,372.93	771.63	0.01
			Base 98.006500	19,601.30	101.864653	20,372.93	771.63	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		50,000.000	Local 98.324380	49,162.19	108.455330	54,227.67	5,065.48	0.03
			Base 98.324380	49,162.19	108.455330	54,227.67	5,065.48	0.03
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09				4.090000	15 Sep 2052		
		201,000.000	Local 101.724532	204,466.31	101.597728	204,211.43	-254.88	0.10
			Base 101.724532	204,466.31	101.597728	204,211.43	-254.88	0.10
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574000	01 Jul 2045		
		20,000.000	Local 100.000000	20,000.00	145.864000	29,172.80	9,172.80	0.01
			Base 100.000000	20,000.00	145.864000	29,172.80	9,172.80	0.01
548661CX3	LOWE S COS INC SR UNSECURED 04/42 4.65				4.650000	15 Apr 2042		
		10,000.000	Local 99.618500	9,961.85	101.388724	10,138.87	177.02	0.01
			Base 99.618500	9,961.85	101.388724	10,138.87	177.02	0.01
549876AH3	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 04/23 4.563				4.563000	24 Apr 2023		
		230,000.000	Local 100.000000	230,000.00	101.756000	234,038.80	4,038.80	0.12
			Base 100.000000	230,000.00	101.756000	234,038.80	4,038.80	0.12
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75				4.750000	02 Nov 2026		

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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
	710,000.000	Local		101.796499	722,755.14	101.550000	721,005.00	-1,750.14	0.36
		Base		101.796499	722,755.14	101.550000	721,005.00	-1,750.14	0.36
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
	160,000.000	Local		101.965144	163,144.23	101.468668	162,349.87	-794.36	0.08
		Base		101.965144	163,144.23	101.468668	162,349.87	-794.36	0.08
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	720,000.000	Local		98.664917	710,387.40	94.985367	683,894.64	-26,492.76	0.34
		Base		98.664917	710,387.40	94.985367	683,894.64	-26,492.76	0.34
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	310,000.000	Local		98.458800	305,222.28	106.665963	330,664.49	25,442.21	0.16
		Base		98.458800	305,222.28	106.665963	330,664.49	25,442.21	0.16
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	290,000.000	Local		100.067693	290,196.31	101.750000	295,075.00	4,878.69	0.15
		Base		100.067693	290,196.31	101.750000	295,075.00	4,878.69	0.15
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9					4.400000	22 Sep 2024		
	1,130,000.000	Local		97.932239	1,106,634.30	95.150000	1,075,195.00	-31,439.30	0.53
		Base		97.932239	1,106,634.30	95.150000	1,075,195.00	-31,439.30	0.53
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
	322,000.000	Local		99.859208	321,546.65	97.455270	313,805.97	-7,740.68	0.16
		Base		99.859208	321,546.65	97.455270	313,805.97	-7,740.68	0.16
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		
	80,000.000	Local		99.632150	79,705.72	100.042452	80,033.96	328.24	0.04
		Base		99.632150	79,705.72	100.042452	80,033.96	328.24	0.04
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875					3.875000	01 Apr 2039		
	220,000.000	Local		100.397932	220,875.45	100.809302	221,780.46	905.01	0.11
		Base		100.397932	220,875.45	100.809302	221,780.46	905.01	0.11
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2					4.200000	01 Apr 2059		
	210,000.000	Local		99.347052	208,628.81	102.510567	215,272.19	6,643.38	0.11
		Base		99.347052	208,628.81	102.510567	215,272.19	6,643.38	0.11
575718AA9	MASS INSTITUTE OF TECH UNSECURED 07/11 5.6					5.600000	01 Jul 2111		

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		255,000.000	Local 135.956639	346,689.43	138.841034	354,044.64	7,355.21	0.18
			Base 135.956639	346,689.43	138.841034	354,044.64	7,355.21	0.18
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077		
		350,000.000	Local 103.372189	361,802.66	105.779682	370,228.89	8,426.23	0.18
			Base 103.372189	361,802.66	105.779682	370,228.89	8,426.23	0.18
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047		
		40,000.000	Local 100.000000	40,000.00	103.059003	41,223.60	1,223.60	0.02
			Base 100.000000	40,000.00	103.059003	41,223.60	1,223.60	0.02
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.700000	09 Dec 2035		
		160,000.000	Local 103.790144	166,064.23	107.180267	171,488.43	5,424.20	0.09
			Base 103.790144	166,064.23	107.180267	171,488.43	5,424.20	0.09
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045		
		280,000.000	Local 107.962150	302,294.02	108.167441	302,868.83	574.81	0.15
			Base 107.962150	302,294.02	108.167441	302,868.83	574.81	0.15
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047		
		190,000.000	Local 99.838984	189,694.07	101.929643	193,666.32	3,972.25	0.10
			Base 99.838984	189,694.07	101.929643	193,666.32	3,972.25	0.10
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048		
		690,000.000	Local 97.303399	671,393.45	102.636460	708,191.57	36,798.12	0.35
			Base 97.303399	671,393.45	102.636460	708,191.57	36,798.12	0.35
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045		
		23,000.000	Local 109.384000	25,158.32	114.313476	26,292.10	1,133.78	0.01
			Base 109.384000	25,158.32	114.313476	26,292.10	1,133.78	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
		255,000.000	Local 86.380761	220,270.94	107.250000	273,487.50	53,216.56	0.14
			Base 86.380761	220,270.94	107.250000	273,487.50	53,216.56	0.14
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75				3.750000	12 Feb 2045		
		600,000.000	Local 96.596153	579,576.92	102.550776	615,304.66	35,727.74	0.31
			Base 96.596153	579,576.92	102.550776	615,304.66	35,727.74	0.31
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.700000	08 Aug 2046		

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	590,000.000	Local		99.548415	587,335.65	102.041591	602,045.39	14,709.74	0.30
		Base		99.548415	587,335.65	102.041591	602,045.39	14,709.74	0.30
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
	250,000.000	Local		95.787340	239,468.35	104.295852	260,739.63	21,271.28	0.13
		Base		95.787340	239,468.35	104.295852	260,739.63	21,271.28	0.13
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
	670,000.000	Local		105.390431	706,115.89	108.764214	728,720.23	22,604.34	0.36
		Base		105.390431	706,115.89	108.764214	728,720.23	22,604.34	0.36
594918CA0	MICROSOFT CORP SR UNSECURED 02/47 4.25					4.250000	06 Feb 2047		
	130,000.000	Local		100.714808	130,929.25	111.399414	144,819.24	13,889.99	0.07
		Base		100.714808	130,929.25	111.399414	144,819.24	13,889.99	0.07
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	40,000.000	Local		99.392200	39,756.88	106.382953	42,553.18	2,796.30	0.02
		Base		99.392200	39,756.88	106.382953	42,553.18	2,796.30	0.02
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	875,000.000	Local		115.681954	1,012,217.10	125.598305	1,098,985.17	86,768.07	0.55
		Base		115.681954	1,012,217.10	125.598305	1,098,985.17	86,768.07	0.54
606822BG8	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/22 3.218					3.218000	07 Mar 2022		
	320,000.000	Local		100.000000	320,000.00	100.797643	322,552.46	2,552.46	0.16
		Base		100.000000	320,000.00	100.797643	322,552.46	2,552.46	0.16
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	230,000.000	Local		99.831070	229,611.46	120.521311	277,199.02	47,587.56	0.14
		Base		99.831070	229,611.46	120.521311	277,199.02	47,587.56	0.14
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	230,000.000	Local		100.000000	230,000.00	105.322710	242,242.23	12,242.23	0.12
		Base		100.000000	230,000.00	105.322710	242,242.23	12,242.23	0.12
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.250000	01 Apr 2032		
	200,000.000	Local		106.718855	213,437.71	133.732667	267,465.33	54,027.62	0.13
		Base		106.718855	213,437.71	133.732667	267,465.33	54,027.62	0.13
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375					4.375000	22 Jan 2047		

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		200,000.000	Local 101.278790	202,557.58	103.077887	206,155.77	3,598.19	0.10
			Base 101.278790	202,557.58	103.077887	206,155.77	3,598.19	0.10
62912XAF1	NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875				4.875000	15 Aug 2027		
		50,000.000	Local 100.000000	50,000.00	101.000000	50,500.00	500.00	0.03
			Base 100.000000	50,000.00	101.000000	50,500.00	500.00	0.03
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375				9.375000	15 Aug 2039		
		20,000.000	Local 148.657450	29,731.49	157.663093	31,532.62	1,801.13	0.02
			Base 148.657450	29,731.49	157.663093	31,532.62	1,801.13	0.02
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696				7.696000	23 Feb 2038		
		890,000.000	Local 100.000000	890,000.00	99.230600	883,152.34	-6,847.66	0.44
			Base 100.000000	890,000.00	99.230600	883,152.34	-6,847.66	0.44
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25				5.250000	15 Nov 2043		
		250,000.000	Local 99.588532	248,971.33	101.966580	254,916.45	5,945.12	0.13
			Base 99.588532	248,971.33	101.966580	254,916.45	5,945.12	0.13
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05				5.050000	15 Nov 2044		
		400,000.000	Local 103.483175	413,932.70	99.267724	397,070.90	-16,861.80	0.20
			Base 103.483175	413,932.70	99.267724	397,070.90	-16,861.80	0.20
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.950000	15 Aug 2047		
		20,000.000	Local 101.852550	20,370.51	98.762619	19,752.52	-617.99	0.01
			Base 101.852550	20,370.51	98.762619	19,752.52	-617.99	0.01
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15				4.150000	28 Feb 2048		
		140,000.000	Local 98.178036	137,449.25	101.357519	141,900.53	4,451.28	0.07
			Base 98.178036	137,449.25	101.357519	141,900.53	4,451.28	0.07
655844CB2	NORFOLK SOUTHERN CORP SR UNSECURED 12/49 5.1				5.100000	31 Dec 2049		
		370,000.000	Local 99.807703	369,288.50	104.499537	386,648.29	17,359.79	0.19
			Base 99.807703	369,288.50	104.499537	386,648.29	17,359.79	0.19
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75				4.750000	01 Jun 2043		
		40,000.000	Local 109.932875	43,973.15	107.851468	43,140.59	-832.56	0.02
			Base 109.932875	43,973.15	107.851468	43,140.59	-832.56	0.02
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03				4.030000	15 Oct 2047		

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	740,000.000	Local		100.882768	746,532.48	98.664152	730,114.72	-16,417.76	0.36
		Base		100.882768	746,532.48	98.664152	730,114.72	-16,417.76	0.36
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	1,020,000.000	Local		98.821420	1,007,978.48	97.323453	992,699.22	-15,279.26	0.49
		Base		98.821420	1,007,978.48	97.323453	992,699.22	-15,279.26	0.49
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643000	01 Dec 2044		
	20,000.000	Local		100.000000	20,000.00	116.488600	23,297.72	3,297.72	0.01
		Base		100.000000	20,000.00	116.488600	23,297.72	3,297.72	0.01
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	250,000.000	Local		99.342980	248,357.45	109.356864	273,392.16	25,034.71	0.14
		Base		99.342980	248,357.45	109.356864	273,392.16	25,034.71	0.14
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	380,000.000	Local		101.221768	384,642.72	105.950821	402,613.12	17,970.40	0.20
		Base		101.221768	384,642.72	105.950821	402,613.12	17,970.40	0.20
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	310,000.000	Local		101.611010	314,994.13	102.349987	317,284.96	2,290.83	0.16
		Base		101.611010	314,994.13	102.349987	317,284.96	2,290.83	0.16
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local		146.513038	117,210.43	148.479295	118,783.44	1,573.01	0.06
		Base		146.513038	117,210.43	148.479295	118,783.44	1,573.01	0.06
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	70,000.000	Local		98.995186	69,296.63	115.608000	80,925.60	11,628.97	0.04
		Base		98.995186	69,296.63	115.608000	80,925.60	11,628.97	0.04
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.500000	01 Oct 2020		
	550,000.000	Local		95.477835	525,128.09	92.000000	506,000.00	-19,128.09	0.25
		Base		95.477835	525,128.09	92.000000	506,000.00	-19,128.09	0.25
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	110,000.000	Local		101.343336	111,477.67	102.490000	112,739.00	1,261.33	0.06
		Base		101.343336	111,477.67	102.490000	112,739.00	1,261.33	0.06
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		

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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
	320,000.000	Local		106.514413	340,846.12	94.250000	301,600.00	-39,246.12	0.15
		Base		106.514413	340,846.12	94.250000	301,600.00	-39,246.12	0.15
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
	130,000.000	Local		99.849023	129,803.73	101.963024	132,551.93	2,748.20	0.07
		Base		99.849023	129,803.73	101.963024	132,551.93	2,748.20	0.07
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
	26,000.000	Local		98.690923	25,659.64	101.950000	26,507.00	847.36	0.01
		Base		98.690923	25,659.64	101.950000	26,507.00	847.36	0.01
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375000	27 Jan 2021		
	30,000.000	Local		100.836633	30,250.99	102.875000	30,862.50	611.51	0.02
		Base		100.836633	30,250.99	102.875000	30,862.50	611.51	0.02
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	700,000.000	Local		106.549436	745,846.05	110.035000	770,245.00	24,398.95	0.38
		Base		106.549436	745,846.05	110.035000	770,245.00	24,398.95	0.38
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
	440,000.000	Local		100.000000	440,000.00	98.940000	435,336.00	-4,664.00	0.22
		Base		100.000000	440,000.00	98.940000	435,336.00	-4,664.00	0.22
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5					6.500000	02 Jun 2041		
	490,000.000	Local		113.233833	554,845.78	90.519000	443,543.10	-111,302.68	0.22
		Base		113.233833	554,845.78	90.519000	443,543.10	-111,302.68	0.22
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044		
	90,000.000	Local		84.628567	76,165.71	81.750000	73,575.00	-2,590.71	0.04
		Base		84.628567	76,165.71	81.750000	73,575.00	-2,590.71	0.04
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
	340,000.000	Local		98.831891	336,028.43	88.330000	300,322.00	-35,706.43	0.15
		Base		98.831891	336,028.43	88.330000	300,322.00	-35,706.43	0.15
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
	150,000.000	Local		99.857533	149,786.30	104.230000	156,345.00	6,558.70	0.08
		Base		99.857533	149,786.30	104.230000	156,345.00	6,558.70	0.08
71654QCG5	PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5					6.500000	13 Mar 2027		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	310,000.000	Local		105.508810	327,077.31	100.700000	312,170.00	-14,907.31	0.15
		Base		105.508810	327,077.31	100.700000	312,170.00	-14,907.31	0.15
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
	30,000.000	Local		99.732300	29,919.69	108.620259	32,586.08	2,666.39	0.02
		Base		99.732300	29,919.69	108.620259	32,586.08	2,666.39	0.02
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	390,000.000	Local		122.195028	476,560.61	123.816327	482,883.68	6,323.07	0.24
		Base		122.195028	476,560.61	123.816327	482,883.68	6,323.07	0.24
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	90,000.000	Local		99.200656	89,280.59	91.656752	82,491.08	-6,789.51	0.04
		Base		99.200656	89,280.59	91.656752	82,491.08	-6,789.51	0.04
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062		
	770,000.000	Local		108.461296	835,151.98	112.033000	862,654.10	27,502.12	0.43
		Base		108.461296	835,151.98	112.033000	862,654.10	27,502.12	0.43
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.550000	05 Mar 2037		
	15,000.000	Local		97.175467	14,576.32	127.420775	19,113.12	4,536.80	0.01
		Base		97.175467	14,576.32	127.420775	19,113.12	4,536.80	0.01
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5					3.500000	25 Oct 2047		
	210,000.000	Local		98.734824	207,343.13	99.807179	209,595.08	2,251.95	0.10
		Base		98.734824	207,343.13	99.807179	209,595.08	2,251.95	0.10
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
	200,000.000	Local		137.679730	275,359.46	136.037515	272,075.03	-3,284.43	0.14
		Base		137.679730	275,359.46	136.037515	272,075.03	-3,284.43	0.13
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125000	16 Mar 2024		
	420,000.000	Local		93.475745	392,598.13	82.750000	347,550.00	-45,048.13	0.17
Original Face:	420,000.000	Base		93.475745	392,598.13	82.750000	347,550.00	-45,048.13	0.17
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7					5.700000	14 Dec 2036		
	50,000.000	Local		109.268240	54,634.12	119.097928	59,548.96	4,914.84	0.03
		Base		109.268240	54,634.12	119.097928	59,548.96	4,914.84	0.03
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		

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	420,000.000	Local		100.000000	420,000.00	105.143800	441,603.96	21,603.96	0.22
		Base		100.000000	420,000.00	105.143800	441,603.96	21,603.96	0.22
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	30,000.000	Local		100.000000	30,000.00	92.750000	27,825.00	-2,175.00	0.01
		Base		100.000000	30,000.00	92.750000	27,825.00	-2,175.00	0.01
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	360,000.000	Local		107.125722	385,652.60	105.758194	380,729.50	-4,923.10	0.19
		Base		107.125722	385,652.60	105.758194	380,729.50	-4,923.10	0.19
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	300,000.000	Local		107.179537	321,538.61	106.750000	320,250.00	-1,288.61	0.16
Original Face:	300,000.000	Base		107.179537	321,538.61	106.750000	320,250.00	-1,288.61	0.16
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	440,000.000	Local		113.481309	499,317.76	102.642358	451,626.38	-47,691.38	0.22
		Base		113.481309	499,317.76	102.642358	451,626.38	-47,691.38	0.22
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
	50,000.000	Local		125.657640	62,828.82	123.099572	61,549.79	-1,279.03	0.03
		Base		125.657640	62,828.82	123.099572	61,549.79	-1,279.03	0.03
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
	160,000.000	Local		119.372288	190,995.66	119.156621	190,650.59	-345.07	0.09
		Base		119.372288	190,995.66	119.156621	190,650.59	-345.07	0.09
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	770,000.000	Local		106.418431	819,421.92	106.500000	820,050.00	628.08	0.41
		Base		106.418431	819,421.92	106.500000	820,050.00	628.08	0.41
78009PEH0	ROYAL BK SCOTLND GRP PLC SR UNSECURED 01/30 VAR					5.076000	27 Jan 2030		
	200,000.000	Local		100.000000	200,000.00	105.273426	210,546.85	10,546.85	0.10
		Base		100.000000	200,000.00	105.273426	210,546.85	10,546.85	0.10
780641AH9	KONINKLIJKE KPN NV SR UNSECURED 10/30 8.375					8.375000	01 Oct 2030		
	170,000.000	Local		118.221959	200,977.33	127.142861	216,142.86	15,165.53	0.11
		Base		118.221959	200,977.33	127.142861	216,142.86	15,165.53	0.11
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138000	01 May 2049		

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		180,000.000	Local 127.643217	229,757.79	138.002000	248,403.60	18,645.81	0.12
			Base 127.643217	229,757.79	138.002000	248,403.60	18,645.81	0.12
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042		
		360,000.000	Local 102.239636	368,062.69	97.283274	350,219.79	-17,842.90	0.17
			Base 102.239636	368,062.69	97.283274	350,219.79	-17,842.90	0.17
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047		
		250,000.000	Local 101.906516	254,766.29	93.694009	234,235.02	-20,531.27	0.12
			Base 101.906516	254,766.29	93.694009	234,235.02	-20,531.27	0.12
80007RAB1	SANDS CHINA LTD SR UNSECURED 08/23 4.6				4.600000	08 Aug 2023		
		260,000.000	Local 99.980558	259,949.45	103.078857	268,005.03	8,055.58	0.13
			Base 99.980558	259,949.45	103.078857	268,005.03	8,055.58	0.13
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
		520,000.000	Local 102.085919	530,846.78	104.759990	544,751.95	13,905.17	0.27
			Base 102.085919	530,846.78	104.759990	544,751.95	13,905.17	0.27
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		670,000.000	Local 100.877869	675,881.72	104.228857	698,333.34	22,451.62	0.35
			Base 100.877869	675,881.72	104.228857	698,333.34	22,451.62	0.35
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.750000	15 Sep 2025		
		250,000.000	Local 100.884684	252,211.71	99.263700	248,159.25	-4,052.46	0.12
			Base 100.884684	252,211.71	99.263700	248,159.25	-4,052.46	0.12
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045		
		1,350,000.000	Local 108.089621	1,459,209.89	102.993383	1,390,410.67	-68,799.22	0.69
			Base 108.089621	1,459,209.89	102.993383	1,390,410.67	-68,799.22	0.69
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.700000	15 Jun 2028		
		140,000.000	Local 124.013121	173,618.37	117.042099	163,858.94	-9,759.43	0.08
			Base 124.013121	173,618.37	117.042099	163,858.94	-9,759.43	0.08
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
		130,000.000	Local 115.474838	150,117.29	135.284527	175,869.89	25,752.60	0.09
			Base 115.474838	150,117.29	135.284527	175,869.89	25,752.60	0.09
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		

Holdings

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



STATE STREET

As of: March 29, 2019

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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
		40,000.000	Local 107.050350	42,820.14	111.575172	44,630.07	1,809.93	0.02
			Base 107.050350	42,820.14	111.575172	44,630.07	1,809.93	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
		20,000.000	Local 102.479650	20,495.93	109.231144	21,846.23	1,350.30	0.01
			Base 102.479650	20,495.93	109.231144	21,846.23	1,350.30	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
		810,000.000	Local 100.374095	813,030.17	103.972553	842,177.68	29,147.51	0.42
			Base 100.374095	813,030.17	103.972553	842,177.68	29,147.51	0.42
822582CB6	SHELL INTERNATIONAL FIN COMPANY GUAR 11/28 3.875				3.875000	13 Nov 2028		
		780,000.000	Local 99.254374	774,184.12	105.944495	826,367.06	52,182.94	0.41
			Base 99.254374	774,184.12	105.944495	826,367.06	52,182.94	0.41
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040		
		170,000.000	Local 106.888171	181,709.89	99.406963	168,991.84	-12,718.05	0.08
			Base 106.888171	181,709.89	99.406963	168,991.84	-12,718.05	0.08
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.050000	15 Mar 2042		
		370,000.000	Local 103.321368	382,289.06	93.774763	346,966.62	-35,322.44	0.17
			Base 103.321368	382,289.06	93.774763	346,966.62	-35,322.44	0.17
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.650000	01 Oct 2043		
		430,000.000	Local 110.557763	475,398.38	101.783503	437,669.06	-37,729.32	0.22
			Base 110.557763	475,398.38	101.783503	437,669.06	-37,729.32	0.22
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.000000	01 Apr 2047		
		30,000.000	Local 94.672933	28,401.88	93.117237	27,935.17	-466.71	0.01
			Base 94.672933	28,401.88	93.117237	27,935.17	-466.71	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125000	01 Mar 2048		
		10,000.000	Local 95.419700	9,541.97	95.324870	9,532.49	-9.48	0.00
			Base 95.419700	9,541.97	95.324870	9,532.49	-9.48	0.00
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.750000	16 Apr 2040		
		150,000.000	Local 100.831753	151,247.63	120.045182	180,067.77	28,820.14	0.09
			Base 100.831753	151,247.63	120.045182	180,067.77	28,820.14	0.09
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

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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
	540,000.000	Local	102.082080	551,243.23	104.039768	561,814.75	10,571.52	0.28	
		Base	102.082080	551,243.23	104.039768	561,814.75	10,571.52	0.28	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	370,000.000	Local	105.506478	390,373.97	136.144753	503,735.59	113,361.62	0.25	
		Base	105.506478	390,373.97	136.144753	503,735.59	113,361.62	0.25	
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	101.584000	142,217.60	2,217.60	0.07	
		Base	100.000000	140,000.00	101.584000	142,217.60	2,217.60	0.07	
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	180,000.000	Local	99.104783	178,388.61	97.817178	176,070.92	-2,317.69	0.09	
		Base	99.104783	178,388.61	97.817178	176,070.92	-2,317.69	0.09	
87089NAA8	SWISS RE FINANCE LUX COMPANY GUAR 144A 04/49 VAR					1.000000	02 Apr 2049		
	200,000.000	Local	100.000000	200,000.00	101.235607	202,471.21	2,471.21	0.10	
		Base	100.000000	200,000.00	101.235607	202,471.21	2,471.21	0.10	
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.000000	01 Jul 2042		
	60,000.000	Local	98.048017	58,828.81	100.909656	60,545.79	1,716.98	0.03	
		Base	98.048017	58,828.81	100.909656	60,545.79	1,716.98	0.03	
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9					3.900000	15 Nov 2047		
	120,000.000	Local	97.026633	116,431.96	98.951867	118,742.24	2,310.28	0.06	
		Base	97.026633	116,431.96	98.951867	118,742.24	2,310.28	0.06	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	580,000.000	Local	107.545364	623,763.11	111.762637	648,223.29	24,460.18	0.32	
		Base	107.545364	623,763.11	111.762637	648,223.29	24,460.18	0.32	
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047		
	200,000.000	Local	101.837350	203,674.70	102.609322	205,218.64	1,543.94	0.10	
		Base	101.837350	203,674.70	102.609322	205,218.64	1,543.94	0.10	
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.250000	15 Jul 2041		
	90,000.000	Local	108.255400	97,429.86	106.441117	95,797.01	-1,632.85	0.05	
		Base	108.255400	97,429.86	106.441117	95,797.01	-1,632.85	0.05	
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2					7.200000	18 Jul 2036		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: March 29, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		190,000.000	Local 104.024379	197,646.32	101.540000	192,926.00	-4,720.32	0.10
			Base 104.024379	197,646.32	101.540000	192,926.00	-4,720.32	0.10
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721				7.721000	04 Jun 2038		
		120,000.000	Local 108.328475	129,994.17	103.500000	124,200.00	-5,794.17	0.06
			Base 108.328475	129,994.17	103.500000	124,200.00	-5,794.17	0.06
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036		
		220,000.000	Local 122.995845	270,590.86	121.698656	267,737.04	-2,853.82	0.13
			Base 122.995845	270,590.86	121.698656	267,737.04	-2,853.82	0.13
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		730,000.000	Local 104.543330	763,166.31	101.386354	740,120.38	-23,045.93	0.37
			Base 104.543330	763,166.31	101.386354	740,120.38	-23,045.93	0.37
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038		
		270,000.000	Local 96.508481	260,572.90	95.445775	257,703.59	-2,869.31	0.13
			Base 96.508481	260,572.90	95.445775	257,703.59	-2,869.31	0.13
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
		150,000.000	Local 96.164400	144,246.60	97.444342	146,166.51	1,919.91	0.07
			Base 96.164400	144,246.60	97.444342	146,166.51	1,919.91	0.07
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
		630,000.000	Local 97.798557	616,130.91	98.000000	617,400.00	1,269.09	0.31
			Base 97.798557	616,130.91	98.000000	617,400.00	1,269.09	0.31
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021		
		320,000.000	Local 95.112016	304,358.45	95.337370	305,079.58	721.13	0.15
			Base 95.112016	304,358.45	95.337370	305,079.58	721.13	0.15
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
		150,000.000	Local 89.593267	134,389.90	89.214387	133,821.58	-568.32	0.07
			Base 89.593267	134,389.90	89.214387	133,821.58	-568.32	0.07
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875				3.875000	15 Mar 2039		
		470,000.000	Local 99.400034	467,180.16	103.485248	486,380.67	19,200.51	0.24
			Base 99.400034	467,180.16	103.485248	486,380.67	19,200.51	0.24
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	610,000.000	Local		130.076539	793,466.89	130.381053	795,324.42	1,857.53	0.39
		Base		130.076539	793,466.89	130.381053	795,324.42	1,857.53	0.39
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	60,000.000	Local		111.103483	66,662.09	110.473057	66,283.83	-378.26	0.03
		Base		111.103483	66,662.09	110.473057	66,283.83	-378.26	0.03
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	940,000.000	Local		112.262378	1,055,266.35	116.467111	1,094,790.84	39,524.49	0.54
		Base		112.262378	1,055,266.35	116.467111	1,094,790.84	39,524.49	0.54
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	170,000.000	Local		111.244365	189,115.42	111.533962	189,607.74	492.32	0.09
		Base		111.244365	189,115.42	111.533962	189,607.74	492.32	0.09
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	80,000.000	Local		108.570850	86,856.68	102.489868	81,991.89	-4,864.79	0.04
		Base		108.570850	86,856.68	102.489868	81,991.89	-4,864.79	0.04
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
	410,000.000	Local		93.756854	384,403.10	87.402634	358,350.80	-26,052.30	0.18
		Base		93.756854	384,403.10	87.402634	358,350.80	-26,052.30	0.18
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041		
	140,000.000	Local		99.389636	139,145.49	108.620810	152,069.13	12,923.64	0.08
		Base		99.389636	139,145.49	108.620810	152,069.13	12,923.64	0.08
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	80,000.000	Local		103.118013	82,494.41	98.700635	78,960.51	-3,533.90	0.04
		Base		103.118013	82,494.41	98.700635	78,960.51	-3,533.90	0.04
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.750000	15 Apr 2026		
	60,000.000	Local		126.442183	75,865.31	128.629869	77,177.92	1,312.61	0.04
		Base		126.442183	75,865.31	128.629869	77,177.92	1,312.61	0.04
90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.000000	15 Sep 2021		
	220,000.000	Local		95.990618	211,179.36	94.096118	207,011.46	-4,167.90	0.10
		Base		95.990618	211,179.36	94.096118	207,011.46	-4,167.90	0.10
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253000	23 Mar 2028		

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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
	270,000.000	Local	101.828552	274,937.09	103.993702	280,783.00	5,845.91	0.14	
		Base	101.828552	274,937.09	103.993702	280,783.00	5,845.91	0.14	
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR				7.000000	31 Dec 2099			
	940,000.000	Local	100.000000	940,000.00	101.503000	954,128.20	14,128.20	0.47	
		Base	100.000000	940,000.00	101.503000	954,128.20	14,128.20	0.47	
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022			
	550,000.000	Local	100.000000	550,000.00	104.641808	575,529.94	25,529.94	0.29	
		Base	100.000000	550,000.00	104.641808	575,529.94	25,529.94	0.29	
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034			
	1,220,000.000	Local	100.000000	1,220,000.00	100.775928	1,229,466.32	9,466.32	0.61	
		Base	100.000000	1,220,000.00	100.775928	1,229,466.32	9,466.32	0.61	
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375				4.375000	15 Nov 2065			
	460,000.000	Local	102.777491	472,776.46	96.585784	444,294.61	-28,481.85	0.22	
		Base	102.777491	472,776.46	96.585784	444,294.61	-28,481.85	0.22	
907818EV6	UNION PACIFIC CORP SR UNSECURED 09/38 4.375				4.375000	10 Sep 2038			
	170,000.000	Local	99.852859	169,749.86	103.824355	176,501.40	6,751.54	0.09	
		Base	99.852859	169,749.86	103.824355	176,501.40	6,751.54	0.09	
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5				4.500000	10 Sep 2048			
	360,000.000	Local	100.332058	361,195.41	106.136858	382,092.69	20,897.28	0.19	
		Base	100.332058	361,195.41	106.136858	382,092.69	20,897.28	0.19	
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625000	03 Mar 2024			
	67,253.690	Local	100.000000	67,253.69	101.520000	68,275.95	1,022.26	0.03	
		Base	100.000000	67,253.69	101.520000	68,275.95	1,022.26	0.03	
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.050000	11 Jan 2040			
	122,000.000	Local	116.445607	142,063.64	114.400000	139,568.00	-2,495.64	0.07	
		Base	116.445607	142,063.64	114.400000	139,568.00	-2,495.64	0.07	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044			
	1,426,000.000	Local	99.274660	1,415,656.65	98.250000	1,401,045.00	-14,611.65	0.70	
		Base	99.274660	1,415,656.65	98.250000	1,401,045.00	-14,611.65	0.69	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047			

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		340,000.000	Local 98.512585	334,942.79	93.600000	318,240.00	-16,702.79	0.16
			Base 98.512585	334,942.79	93.600000	318,240.00	-16,702.79	0.16
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048		
		930,000.000	Local 95.445468	887,642.85	106.035156	986,126.95	98,484.10	0.49
			Base 95.445468	887,642.85	106.035156	986,126.95	98,484.10	0.49
912810SD1	US TREASURY N/B 08/48 3				3.000000	15 Aug 2048		
		1,620,000.000	Local 98.897269	1,602,135.75	103.515625	1,676,953.13	74,817.38	0.83
			Base 98.897269	1,602,135.75	103.515625	1,676,953.13	74,817.38	0.83
912810SE9	US TREASURY N/B 11/48 3.375				3.375000	15 Nov 2048		
		480,000.000	Local 106.948925	513,354.84	111.292969	534,206.25	20,851.41	0.27
			Base 106.948925	513,354.84	111.292969	534,206.25	20,851.41	0.26
9128285M8	US TREASURY N/B 11/28 3.125				3.125000	15 Nov 2028		
		640,000.000	Local 103.484161	662,298.63	106.074219	678,875.00	16,576.37	0.34
			Base 103.484161	662,298.63	106.074219	678,875.00	16,576.37	0.34
9128286B1	US TREASURY N/B 02/29 2.625				2.625000	15 Feb 2029		
		830,000.000	Local 100.404763	833,359.53	101.835938	845,238.29	11,878.76	0.42
			Base 100.404763	833,359.53	101.835938	845,238.29	11,878.76	0.42
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
		210,000.000	Local 102.856619	215,998.90	103.361380	217,058.90	1,060.00	0.11
			Base 102.856619	215,998.90	103.361380	217,058.90	1,060.00	0.11
913017CW7	UNITED TECHNOLOGIES CORP SR UNSECURED 11/38 4.45				4.450000	16 Nov 2038		
		380,000.000	Local 99.990066	379,962.25	103.384346	392,860.51	12,898.26	0.19
			Base 99.990066	379,962.25	103.384346	392,860.51	12,898.26	0.19
913017CX5	UNITED TECHNOLOGIES CORP SR UNSECURED 11/48 4.625				4.625000	16 Nov 2048		
		340,000.000	Local 99.647441	338,801.30	106.087705	360,698.20	21,896.90	0.18
			Base 99.647441	338,801.30	106.087705	360,698.20	21,896.90	0.18
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5				6.500000	15 Jun 2037		
		130,000.000	Local 93.679000	121,782.70	132.207242	171,869.41	50,086.71	0.09
			Base 93.679000	121,782.70	132.207242	171,869.41	50,086.71	0.09
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875				6.875000	15 Feb 2038		

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Holdings

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



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	40,000.000	Local		105.072850	42,029.14	137.612003	55,044.80	13,015.66	0.03
		Base		105.072850	42,029.14	137.612003	55,044.80	13,015.66	0.03
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	80,000.000	Local		98.857963	79,086.37	109.469287	87,575.43	8,489.06	0.04
		Base		98.857963	79,086.37	109.469287	87,575.43	8,489.06	0.04
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
	150,000.000	Local		111.440340	167,160.51	112.101671	168,152.51	992.00	0.08
		Base		111.440340	167,160.51	112.101671	168,152.51	992.00	0.08
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	440,000.000	Local		99.321057	437,012.65	105.202199	462,889.68	25,877.03	0.23
		Base		99.321057	437,012.65	105.202199	462,889.68	25,877.03	0.23
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	60,000.000	Local		99.591917	59,755.15	108.448102	65,068.86	5,313.71	0.03
		Base		99.591917	59,755.15	108.448102	65,068.86	5,313.71	0.03
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767000	15 May 2115		
	430,000.000	Local		101.518128	436,527.95	109.957000	472,815.10	36,287.15	0.23
		Base		101.518128	436,527.95	109.957000	472,815.10	36,287.15	0.23
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	280,000.000	Local		102.109882	285,907.67	112.504000	315,011.20	29,103.53	0.16
		Base		102.109882	285,907.67	112.504000	315,011.20	29,103.53	0.16
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062000	15 May 2033		
	80,000.000	Local		99.791275	79,833.02	103.740000	82,992.00	3,158.98	0.04
		Base		99.791275	79,833.02	103.740000	82,992.00	3,158.98	0.04
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	105.731000	74,011.70	4,011.70	0.04
Original Face:	70,000.000	Base		100.000000	70,000.00	105.731000	74,011.70	4,011.70	0.04
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	530,000.000	Local		100.955357	535,063.39	108.630000	575,739.00	40,675.61	0.29
		Base		100.955357	535,063.39	108.630000	575,739.00	40,675.61	0.29
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		

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WESTERN ASSET LONG DURATION CR
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
		269,000.000	Local 102.349468	275,320.07	114.400000	307,736.00	32,415.93	0.15
			Base 102.349468	275,320.07	114.400000	307,736.00	32,415.93	0.15
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5				8.500000	31 Jan 2027		
		130,000.000	Local 103.217131	134,182.27	106.000000	137,800.00	3,617.73	0.07
			Base 103.217131	134,182.27	106.000000	137,800.00	3,617.73	0.07
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.750000	01 Nov 2041		
		300,000.000	Local 95.371557	286,114.67	105.591049	316,773.15	30,658.48	0.16
			Base 95.371557	286,114.67	105.591049	316,773.15	30,658.48	0.16
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.850000	01 Nov 2042		
		120,000.000	Local 87.593967	105,112.76	94.012906	112,815.49	7,702.73	0.06
			Base 87.593967	105,112.76	94.012906	112,815.49	7,702.73	0.06
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
		260,000.000	Local 99.341069	258,286.78	104.029836	270,477.57	12,190.79	0.13
			Base 99.341069	258,286.78	104.029836	270,477.57	12,190.79	0.13
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522000	15 Sep 2048		
		2,345,000.000	Local 95.343087	2,235,795.38	102.625933	2,406,578.13	170,782.75	1.19
			Base 95.343087	2,235,795.38	102.625933	2,406,578.13	170,782.75	1.19
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672				4.672000	15 Mar 2055		
		70,000.000	Local 94.789743	66,352.82	101.881855	71,317.30	4,964.48	0.04
			Base 94.789743	66,352.82	101.881855	71,317.30	4,964.48	0.04
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
		530,000.000	Local 88.101811	466,939.60	96.895193	513,544.52	46,604.92	0.25
			Base 88.101811	466,939.60	96.895193	513,544.52	46,604.92	0.25
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
		690,000.000	Local 104.950723	724,159.99	112.493448	776,204.79	52,044.80	0.39
			Base 104.950723	724,159.99	112.493448	776,204.79	52,044.80	0.38
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
		20,000.000	Local 111.057050	22,211.41	117.039398	23,407.88	1,196.47	0.01
			Base 111.057050	22,211.41	117.039398	23,407.88	1,196.47	0.01
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875				8.875000	15 Nov 2038		

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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
	236,000.000	Local		121.186534	286,000.22	157.706233	372,186.71	86,186.49	0.18
		Base		121.186534	286,000.22	157.706233	372,186.71	86,186.49	0.18
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	570,000.000	Local		106.769811	608,587.92	110.347788	628,982.39	20,394.47	0.31
		Base		106.769811	608,587.92	110.347788	628,982.39	20,394.47	0.31
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	160,000.000	Local		113.041694	180,866.71	110.904612	177,447.38	-3,419.33	0.09
		Base		113.041694	180,866.71	110.904612	177,447.38	-3,419.33	0.09
92857WBL3	VODAFONE GROUP PLC SR UNSECURED 05/38 5					5.000000	30 May 2038		
	160,000.000	Local		98.150769	157,041.23	98.767479	158,027.97	986.74	0.08
		Base		98.150769	157,041.23	98.767479	158,027.97	986.74	0.08
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	870,000.000	Local		99.510976	865,745.49	99.137675	862,497.77	-3,247.72	0.43
		Base		99.510976	865,745.49	99.137675	862,497.77	-3,247.72	0.43
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.750000	17 Sep 2044		
	450,000.000	Local		100.761107	453,424.98	105.743044	475,843.70	22,418.72	0.24
		Base		100.761107	453,424.98	105.743044	475,843.70	22,418.72	0.24
92928QAD0	WEA FINANCE LLC COMPANY GUAR 144A 09/48 4.625					4.625000	20 Sep 2048		
	480,000.000	Local		99.346381	476,862.63	103.986597	499,135.67	22,273.04	0.25
		Base		99.346381	476,862.63	103.986597	499,135.67	22,273.04	0.25
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	200,000.000	Local		95.972155	191,944.31	98.705000	197,410.00	5,465.69	0.10
		Base		95.972155	191,944.31	98.705000	197,410.00	5,465.69	0.10
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.000000	11 Apr 2043		
	320,000.000	Local		105.117684	336,376.59	103.838427	332,282.97	-4,093.62	0.16
		Base		105.117684	336,376.59	103.838427	332,282.97	-4,093.62	0.16
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.300000	22 Apr 2044		
	46,000.000	Local		100.086370	46,039.73	109.179821	50,222.72	4,182.99	0.02
		Base		100.086370	46,039.73	109.179821	50,222.72	4,182.99	0.02
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.050000	29 Jun 2048		

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	340,000.000	Local		98.984635	336,547.76	106.204813	361,096.36	24,548.60	0.18
		Base		98.984635	336,547.76	106.204813	361,096.36	24,548.60	0.18
934NRYI10	TRAVELPORT FINANCE LUX SARL 2019 TERM LOAN						13 Mar 2026		
	350,000.000	Local		98.000000	343,000.00	97.375000	340,812.50	-2,187.50	0.17
		Base		98.000000	343,000.00	97.375000	340,812.50	-2,187.50	0.17
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.750000	15 May 2032		
	230,000.000	Local		134.927383	310,332.98	138.599475	318,778.79	8,445.81	0.16
		Base		134.927383	310,332.98	138.599475	318,778.79	8,445.81	0.16
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
	180,000.000	Local		94.184156	169,531.48	120.459009	216,826.22	47,294.74	0.11
		Base		94.184156	169,531.48	120.459009	216,826.22	47,294.74	0.11
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
	100,000.000	Local		107.820070	107,820.07	103.205490	103,205.49	-4,614.58	0.05
		Base		107.820070	107,820.07	103.205490	103,205.49	-4,614.58	0.05
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
	638,000.000	Local		106.262196	677,952.81	115.444727	736,537.36	58,584.55	0.37
		Base		106.262196	677,952.81	115.444727	736,537.36	58,584.55	0.37
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	340,000.000	Local		104.155276	354,127.94	112.437081	382,286.08	28,158.14	0.19
		Base		104.155276	354,127.94	112.437081	382,286.08	28,158.14	0.19
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
	300,000.000	Local		97.517640	292,552.92	102.716444	308,149.33	15,596.41	0.15
		Base		97.517640	292,552.92	102.716444	308,149.33	15,596.41	0.15
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.900000	17 Nov 2045		
	380,000.000	Local		103.351961	392,737.45	106.493103	404,673.79	11,936.34	0.20
		Base		103.351961	392,737.45	106.493103	404,673.79	11,936.34	0.20
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	650,000.000	Local		100.706635	654,593.13	99.664276	647,817.79	-6,775.34	0.32
		Base		100.706635	654,593.13	99.664276	647,817.79	-6,775.34	0.32
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		

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	650,000.000	Local		103.454475	672,454.09	104.933836	682,069.93	9,615.84	0.34
		Base		103.454475	672,454.09	104.933836	682,069.93	9,615.84	0.34
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.468521	15 Sep 2048		
	100,000.000	Local		86.684180	86,684.18	84.746220	84,746.22	-1,937.96	0.04
Original Face:	100,000.000	Base		86.684180	86,684.18	84.746220	84,746.22	-1,937.96	0.04
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	240,000.000	Local		104.216942	250,120.66	95.575536	229,381.29	-20,739.37	0.11
		Base		104.216942	250,120.66	95.575536	229,381.29	-20,739.37	0.11
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	190,000.000	Local		104.165511	197,914.47	101.297382	192,465.03	-5,449.44	0.10
		Base		104.165511	197,914.47	101.297382	192,465.03	-5,449.44	0.10
958254AK0	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/28 4.75					4.750000	15 Aug 2028		
	280,000.000	Local		99.827268	279,516.35	101.507776	284,221.77	4,705.42	0.14
		Base		99.827268	279,516.35	101.507776	284,221.77	4,705.42	0.14
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	300,000.000	Local		98.921290	296,763.87	97.479631	292,438.89	-4,324.98	0.15
		Base		98.921290	296,763.87	97.479631	292,438.89	-4,324.98	0.14
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	710,000.000	Local		119.297654	847,013.34	125.603374	891,783.96	44,770.62	0.44
		Base		119.297654	847,013.34	125.603374	891,783.96	44,770.62	0.44
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local		116.031314	81,221.92	127.330601	89,131.42	7,909.50	0.04
		Base		116.031314	81,221.92	127.330601	89,131.42	7,909.50	0.04
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	640,000.000	Local		126.211541	807,753.86	139.147920	890,546.69	82,792.83	0.44
		Base		126.211541	807,753.86	139.147920	890,546.69	82,792.83	0.44
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	280,000.000	Local		103.577561	290,017.17	99.847248	279,572.29	-10,444.88	0.14
		Base		103.577561	290,017.17	99.847248	279,572.29	-10,444.88	0.14
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		

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	370,000.000	Local	126.102030	466,577.51	127.232668	470,760.87	4,183.36	0.23	
		Base	126.102030	466,577.51	127.232668	470,760.87	4,183.36	0.23	
98417EAC4	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
	80,000.000	Local	115.547913	92,438.33	112.415743	89,932.59	-2,505.74	0.04	
		Base	115.547913	92,438.33	112.415743	89,932.59	-2,505.74	0.04	
98417EAN0	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	420,000.000	Local	99.470764	417,777.21	102.930000	432,306.00	14,528.79	0.21	
		Base	99.470764	417,777.21	102.930000	432,306.00	14,528.79	0.21	
98417EAR1	GLENORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
	550,000.000	Local	106.924558	588,085.07	99.867000	549,268.50	-38,816.57	0.27	
		Base	106.924558	588,085.07	99.867000	549,268.50	-38,816.57	0.27	
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.500000	23 Mar 2021		
	230,000.000	Local	100.089048	230,204.81	100.900000	232,070.00	1,865.19	0.12	
		Base	100.089048	230,204.81	100.900000	232,070.00	1,865.19	0.12	
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.950000	15 Jul 2024		
	320,000.000	Local	100.970581	323,105.86	102.787000	328,918.40	5,812.54	0.16	
		Base	100.970581	323,105.86	102.787000	328,918.40	5,812.54	0.16	
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	820,000.000	Local	99.950584	819,594.79	97.831869	802,221.33	-17,373.46	0.40	
		Base	99.950584	819,594.79	97.831869	802,221.33	-17,373.46	0.40	
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.750000	29 Apr 2025		
	150,000.000	Local	94.696733	142,045.10	97.124123	145,686.18	3,641.08	0.07	
		Base	94.696733	142,045.10	97.124123	145,686.18	3,641.08	0.07	
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.700000	01 Feb 2043		
	30,000.000	Local	99.325067	29,797.52	106.200264	31,860.08	2,062.56	0.02	
		Base	99.325067	29,797.52	106.200264	31,860.08	2,062.56	0.02	
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125000	16 Mar 2024		
	860,000.000	Local	103.419300	889,405.98	82.750000	711,650.00	-177,755.98	0.35	
Original Face:	860,000.000	Base	103.419300	889,405.98	82.750000	711,650.00	-177,755.98	0.35	
ACI0NWP2	REPUBLIC OF ECUADOR SR UNSECURED 144A 03/22 10.75					10.750000	28 Mar 2022		

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		300,000.000	Local	112.623117	337,869.35	111.750000	335,250.00	-2,619.35	0.17
			Base	112.623117	337,869.35	111.750000	335,250.00	-2,619.35	0.17
ACI0RCZ84	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65				9.650000	13 Dec 2026			
		230,000.000	Local	100.000000	230,000.00	104.750000	240,925.00	10,925.00	0.12
			Base	100.000000	230,000.00	104.750000	240,925.00	10,925.00	0.12
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625				9.625000	02 Jun 2027			
		300,000.000	Local	100.000000	300,000.00	104.000000	312,000.00	12,000.00	0.15
			Base	100.000000	300,000.00	104.000000	312,000.00	12,000.00	0.15
L9308UAL4	TRAVELPORT FIN (LUXEMBOURG) TERM LOAN					17 Mar 2025			
		348,610.110	Local	99.033206	345,239.77	99.771400	347,813.19	2,573.42	0.17
			Base	99.033206	345,239.77	99.771400	347,813.19	2,573.42	0.17
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65				9.650000	13 Dec 2026			
		160,000.000	Local	101.669306	162,670.89	104.750000	167,600.00	4,929.11	0.08
			Base	101.669306	162,670.89	104.750000	167,600.00	4,929.11	0.08
US DOLLAR Total									
		188,308,087.130	Local		196,799,692.44		199,466,872.12	2,667,179.68	98.99
Original Face:		2,803,000.000	Base		196,799,692.44		199,466,872.12	2,667,179.68	98.88
FIXED INCOME Total									
		196,408,087.130	Base		197,303,679.53		199,678,883.69	2,375,204.16	98.98
Original Face:		2,803,000.000							

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

Base Currency: 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								
		199,150,851.730	Base	199,275,291.97		201,643,434.72	2,368,142.75	99.96
Original Face:		2,803,000.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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

										Exchange Rate:	1.000000
US DOLLAR											
ADI15GLM9	US ULTRA BOND CBT JUN19 XCBT 20190619						19 Jun 2019				
9.000	900,000.000	Local	1,512,000.00	1,455,776.08	168.000000	56,223.92		59,598.92	-3,375.00		
		Base	1,512,000.00		168.000000	56,223.92		59,598.92	-3,375.00	0.00	
ADI15J7V9	US LONG BOND(CBT) JUN19 XCBT 20190619						19 Jun 2019				
123.000	12,300,000.000	Local	18,407,718.75	17,858,882.50	149.656250	548,836.25		594,961.25	-46,125.00		
		Base	18,407,718.75		149.656250	548,836.25		594,961.25	-46,125.00	0.02	
ADI15J9S4	US 10YR NOTE (CBT)JUN19 XCBT 20190619						19 Jun 2019				
6.000	600,000.000	Local	745,312.50	737,166.63	124.218750	8,145.87		9,833.37	-1,687.50		
		Base	745,312.50		124.218750	8,145.87		9,833.37	-1,687.50	0.00	
ADI15NXG4	US 5YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019				
161.000	16,100,000.000	Local	18,648,328.13	18,554,825.77	115.828125	93,502.36		129,979.00	-36,476.64		
		Base	18,648,328.13		115.828125	93,502.36		129,979.00	-36,476.64	0.02	
ADI15NXX5	US 2YR NOTE (CBT) JUN19 XCBT 20190628						28 Jun 2019				
4.000	800,000.000	Local	852,375.00	849,413.17	106.546875	2,961.83		3,836.83	-875.00		
		Base	852,375.00		106.546875	2,961.83		3,836.83	-875.00	0.00	
US DOLLAR Total											
303.000	30,700,000.000	Local	40,165,734.38	39,456,064.15		709,670.23		798,209.37	-88,539.14		
		Base				709,670.23		798,209.37	-88,539.14	0.04	
FUTURES LONG Total											
303.000	30,700,000.000	Base				709,670.23		798,209.37	-88,539.14	0.04	

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2019

View Date: April 1, 2019

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									
303.000	30,700,000.000	Base			709,670.23		798,209.37	-88,539.14	0.04